

**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 2025



M A R C H 31

**2025**  
**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 information document for packaged retail and insurance-based investment product in accordance with the provision of the Regulation (EU) No 1286/2014 of 26 November 2014, as amended, ("PRIIPS KID", former "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

Jonathan GRIFFIN, Independent Director,  
Luxembourg

### Management Company

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

### Investment Manager

TCW Investment Management Company LLC  
515 South Flower Street,  
Los Angeles, CA 90071  
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

### Corporate and Domiciliary Agent

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

### Administrative, Registrar and Transfer Agent, Depository Bank and Paying Agent

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

### Principal Distributor

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, previously defined as the "Fund" 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, 2025:

### 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 Multi-Sector Fixed Income 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
XU Shares (USD)	Capitalisation
XU-YD Shares (USD)	Distribution
XXEHE Shares (EUR)	Capitalisation

## General information on the Fund (continued)

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 Securitised 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  
XEHE Shares (EUR) Capitalisation  
XGHG Shares (GBP) Capitalisation  
XGHG-QD Shares (GBP) Distribution

### TCW Funds - TCW High Yield 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 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 Global Artificial Intelligence 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 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
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.

## Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	TCW Funds - TCW Core Plus Bond Fund	TCW Funds - TCW Multi-Sector Fixed Income Fund	TCW Funds - TCW Income Fund
		USD	USD	USD
<b>ASSETS</b>				
Securities portfolio at cost		179 589 720	692 795 954	46 252 314
Net unrealised profit/ (loss)		(3 082 457)	(29 629 920)	(9 213 479)
Securities portfolio at market value	2.3	176 507 263	663 166 034	37 038 835
Cash at bank		27 386 383	94 628 445	2 828 968
Receivable for Fund shares issued		50 696	55 469	-
Receivable for securities sold		17 838 955	15 704 965	768 574
Receivable on spot exchange		1 279	1 812 705	2 604
Dividends receivable, net		-	7 014	1 756
Interest receivable on bonds		837 698	3 437 651	370 674
Options bought at market value	2.3, 11	47 873	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	1 708 996	4 813 725	924 989
Unrealised appreciation on financial futures contracts	2.3, 10	597 274	1 876 518	233 688
		<b>224 976 417</b>	<b>785 502 526</b>	<b>42 170 088</b>
<b>LIABILITIES</b>				
Margin accounts		6	8	-
Payable for Fund shares redeemed		174 316	1 757 111	2 604
Dividends payable to shareholders	12	18 791	2 802 228	155 578
Payable for securities purchased	2.6	39 584 019	92 521 979	4 953 869
Payable on spot exchange		1 277	1 817 996	2 608
Management fees payable	3	73 852	294 171	30 587
Investment advisory fees payable	3	-	-	-
Taxe d'abonnement payable	7	5 772	21 926	2 554
Service fees payable	3	20 031	62 461	4 549
Distributor fees payable		97	582	538
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	712 725	2 938 854	409 770
Unrealised depreciation on financial futures contracts	2.3, 10	21 635	1 230 935	89 837
		<b>40 612 521</b>	<b>103 448 251</b>	<b>5 652 494</b>
<b>TOTAL NET ASSETS</b>		<b>184 363 896</b>	<b>682 054 275</b>	<b>36 517 594</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	TCW Funds - TCW Global Securitised Fund	TCW Funds - TCW High Yield Bond Fund	TCW Funds - TCW Emerging Markets Income Fund
		USD	USD	USD
<b>ASSETS</b>				
Securities portfolio at cost		36 962 323	24 229 516	38 043 301
Net unrealised profit/ (loss)		(1 501 293)	33 503	(1 297 778)
Securities portfolio at market value	2.3	35 461 030	24 263 019	36 745 523
Cash at bank		2 962 815	503 387	669 758
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		885 563	-	2 598 077
Receivable on spot exchange		-	96 521	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		228 821	347 523	495 271
Options bought at market value	2.3, 11	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	846 102	35 052	96 097
Unrealised appreciation on financial futures contracts	2.3, 10	-	10 329	-
		<b>40 384 331</b>	<b>25 255 831</b>	<b>40 604 726</b>
<b>LIABILITIES</b>				
Margin accounts		-	4 950	413
Payable for Fund shares redeemed		-	-	592 257
Dividends payable to shareholders	12	40	96 572	553
Payable for securities purchased	2.6	4 757 396	223 320	-
Payable on spot exchange		-	96 668	-
Management fees payable	3	13 972	6 487	7 659
Investment advisory fees payable	3	-	1 531	-
Taxe d'abonnement payable	7	878	817	1 308
Service fees payable	3	2 974	2 763	5 974
Distributor fees payable		-	67	13
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	414 152	303	45 465
Unrealised depreciation on financial futures contracts	2.3, 10	73 928	22 348	-
		<b>5 263 340</b>	<b>455 826</b>	<b>653 642</b>
<b>TOTAL NET ASSETS</b>		<b>35 120 991</b>	<b>24 800 005</b>	<b>39 951 084</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	TCW Funds - TCW Global Artificial Intelligence Equity Fund	TCW Funds - TCW Global Premier Equities Fund	TCW Funds - TCW Global Multi Asset Opportunities Fund
		USD	USD	USD
<b>ASSETS</b>				
Securities portfolio at cost		20 569 412	3 726 474	69 876 572
Net unrealised profit/ (loss)		3 037 941	586 242	3 488 444
Securities portfolio at market value	2.3	23 607 353	4 312 716	73 365 016
Cash at bank		1 443 316	23 145	2 744 947
Receivable for Fund shares issued		313	-	-
Receivable for securities sold		-	-	1 463 313
Receivable on spot exchange		-	-	233 511
Dividends receivable, net		5 857	339	21 745
Interest receivable on bonds		-	-	260 534
Options bought at market value	2.3, 11	-	-	7 834
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	532 972	69 091	36 530
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	177 755
		<b>25 589 811</b>	<b>4 405 291</b>	<b>78 311 185</b>
<b>LIABILITIES</b>				
Margin accounts		-	-	1 535
Payable for Fund shares redeemed		79 809	-	-
Dividends payable to shareholders	12	-	-	-
Payable for securities purchased	2.6	-	-	6 005 879
Payable on spot exchange		-	-	233 527
Management fees payable	3	29 777	4 792	15 808
Investment advisory fees payable	3	-	-	-
Taxe d'abonnement payable	7	1 662	311	1 842
Service fees payable	3	3 241	555	6 138
Distributor fees payable		347	190	10
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	137 550	7 802	457 918
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	7 448
		<b>252 386</b>	<b>13 650</b>	<b>6 730 105</b>
<b>TOTAL NET ASSETS</b>		<b>25 337 425</b>	<b>4 391 641</b>	<b>71 581 080</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
<b>ASSETS</b>		
Securities portfolio at cost		1 112 045 586
Net unrealised profit/ (loss)		(37 578 797)
Securities portfolio at market value	2.3	1 074 466 789
Cash at bank		133 191 164
Receivable for Fund shares issued		106 478
Receivable for securities sold		39 259 447
Receivable on spot exchange		2 146 620
Dividends receivable, net		36 711
Interest receivable on bonds		5 978 172
Options bought at market value	2.3, 11	55 707
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	9 063 554
Unrealised appreciation on financial futures contracts	2.3, 10	2 895 564
		<b>1 267 200 206</b>
<b>LIABILITIES</b>		
Margin accounts		6 912
Payable for Fund shares redeemed		2 606 097
Dividends payable to shareholders	12	3 073 762
Payable for securities purchased	2.6	148 046 462
Payable on spot exchange		2 152 076
Management fees payable	3	477 105
Investment advisory fees payable	3	1 531
Taxe d'abonnement payable	7	37 070
Service fees payable	3	108 686
Distributor fees payable		1 844
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	5 124 539
Unrealised depreciation on financial futures contracts	2.3, 10	1 446 131
		<b>163 082 215</b>
<b>TOTAL NET ASSETS</b>		<b>1 104 117 991</b>

## Statistical information

### TCW Funds - TCW Core Plus Bond Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class ACHC</b>				
Number of shares		8 968.30	9 768.30	518.30
Net asset value per share	CHF	78.7671	81.4222	75.9309
<b>Class AE</b>				
Number of shares		9 271.16	11 094.44	15 384.64
Net asset value per share	EUR	137.6318	134.7024	126.8608
<b>Class AEHE</b>				
Number of shares		25 097.50	30 884.27	44 655.92
Net asset value per share	EUR	94.1306	95.9960	87.3414
<b>Class AU</b>				
Number of shares		54 279.28	60 373.73	69 865.84
Net asset value per share	USD	113.6795	114.9532	102.7014
<b>Class EEHE</b>				
Number of shares		4 917.00	4 644.31	2 493.42
Net asset value per share	EUR	85.7336	87.5668	79.9155
<b>Class EU</b>				
Number of shares		20.04	20.04	20.04
Net asset value per share	USD	92.2640	93.4057	83.6672
<b>Class IEHE</b>				
Number of shares		40 145.43	40 057.39	34 322.96
Net asset value per share	EUR	953.0805	970.3532	879.0033
<b>Class IGHG-QD</b>				
Number of shares		1 697.00	1 773.09	1 537.10
Net asset value per share	GBP	818.3367	844.1303	786.4981
<b>Class IU</b>				
Number of shares		84 211.23	95 840.84	126 900.92
Net asset value per share	USD	1 212.2871	1 222.5777	1 086.4149
<b>Class IU-YD</b>				
Number of shares		3 099.41	4 498.41	6 383.96
Net asset value per share	USD	932.6639	940.5716	872.4939
<b>Class REHE</b>				
Number of shares		1 779.11	2 928.93	4 771.13
Net asset value per share	EUR	92.5148	94.1843	85.2835
<b>Class RGHG</b>				
Number of shares		89.99	89.99	14.99
Net asset value per share	GBP	105.0097	106.0459	94.7695

## Statistical information (continued)

### TCW Funds - TCW Core Plus Bond Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class RGHG-QD</b>				
Number of shares		155.22	172.53	1 546.58
Net asset value per share	GBP	79.7869	82.3010	76.8360
<b>Class RU</b>				
Number of shares		2 552.03	1 680.43	6 035.72
Net asset value per share	USD	110.6797	111.6444	99.2370
<b>Class XU</b>				
Number of shares		19 011.55	42 778.34	15 128.39
Net asset value per share	USD	1 284.3403	1 294.4319	1 148.8915
Total Net Assets	USD	184 363 896	236 008 642	209 039 363

### TCW Funds - TCW Multi-Sector Fixed Income Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class ACHC</b>				
Number of shares		17 827.99	17 867.99	5 344.99
Net asset value per share	CHF	91.5354	92.7287	87.2614
<b>Class AEHE</b>				
Number of shares		203 059.18	194 312.45	1 950 700.68
Net asset value per share	EUR	100.2691	100.1819	91.9960
<b>Class AEHE-QD</b>				
Number of shares		14 765.32	11 887.90	851.32
Net asset value per share	EUR	80.1520	81.1692	78.7766
<b>Class AU</b>				
Number of shares		183 205.82	176 750.31	137 974.80
Net asset value per share	USD	119.9043	118.8192	107.1668
<b>Class EEHE</b>				
Number of shares		23 281.49	23 237.06	22 476.35
Net asset value per share	EUR	95.7087	95.7481	88.1509
<b>Class EU</b>				
Number of shares		3 299.77	2 531.76	2 150.09
Net asset value per share	USD	103.0296	102.2261	92.4332
<b>Class FU</b>				
Number of shares		10.01	10.01	10.01
Net asset value per share	USD	117.3636	115.8012	103.5345

## Statistical information (continued)

### TCW Funds - TCW Multi-Sector Fixed Income Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class FU-QD</b>				
Number of shares		13.07	12.67	11.88
Net asset value per share	USD	88.8921	90.1066	85.9167
<b>Class ICHC</b>				
Number of shares		6 515.04	5 087.16	4 127.16
Net asset value per share	CHF	990.8764	998.4657	931.5668
<b>Class IEHE</b>				
Number of shares		40 204.46	31 016.06	64 999.17
Net asset value per share	EUR	1 094.9772	1 089.4635	992.5870
<b>Class IEHE-QD</b>				
Number of shares		170.53	76.47	234.74
Net asset value per share	EUR	826.8712	833.8612	810.2329
<b>Class IGHG-QD</b>				
Number of shares		1 253.91	3 136.16	15 578.51
Net asset value per share	GBP	761.8867	773.0713	741.0714
<b>Class IU</b>				
Number of shares		98 281.51	58 368.96	57 581.81
Net asset value per share	USD	1 319.1154	1 301.7160	1 164.1918
<b>Class IU-YD</b>				
Number of shares		12 897.83	10 564.83	10 049.44
Net asset value per share	USD	800.3605	789.7994	752.7694
<b>Class OU</b>				
Number of shares		1 301 626.24	1 234 481.71	1 263 210.85
Net asset value per share	USD	132.6156	130.4097	115.8161
<b>Class REHE</b>				
Number of shares		16.19	16.19	16.19
Net asset value per share	EUR	106.4109	105.9027	96.3616
<b>Class RGHG-QD</b>				
Number of shares		909.49	481.76	708.60
Net asset value per share	GBP	81.3795	82.5408	79.0165
<b>Class RU</b>				
Number of shares		4 836.96	5 721.96	4 146.96
Net asset value per share	USD	122.1545	120.5659	107.8727
<b>Class XAHA-QD</b>				
Number of shares		289 889.58	234 192.45	198 810.67
Net asset value per share	AUD	844.9321	858.5808	829.7214

## Statistical information (continued)

### TCW Funds - TCW Multi-Sector Fixed Income Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class XEHE-QD</b>				
Number of shares		1.34	1.30	1.22
Net asset value per share	EUR	781.5993	799.2405	775.3963
<b>Class XGHG-QD</b>				
Number of shares		58 985.41	46 889.71	29 433.86
Net asset value per share	GBP	771.0314	782.3200	750.0957
<b>Class XJ</b>				
Number of shares		-	1 638.13	2 646.84
Net asset value per share	JPY	-	12 600.0000	12 059.0000
<b>Class XJHJ</b>				
Number of shares		-	1 966.36	5 784.69
Net asset value per share	JPY	-	8 073.0000	7 941.0000
<b>Class XU</b>				
Number of shares		2 765.38	4 091.94	10 140.97
Net asset value per share	USD	1 343.4283	1 324.7014	1 182.9622
<b>Class XU-YD</b>				
Number of shares		60 513.60	32 717.22	29 269.65
Net asset value per share	USD	787.4672	776.4976	740.0616
<b>Class XXEHE</b>				
Number of shares		1.00	1.00	1.00
Net asset value per share	EUR	1 102.3607	1 095.0853	993.0106
<b>Class XXEHE-QD</b>				
Number of shares		2.41	2.33	2.17
Net asset value per share	EUR	771.3187	788.6874	765.2229
<b>Class XXGHG-QD</b>				
Number of shares		1.43	1.39	1.31
Net asset value per share	GBP	810.1434	821.0389	785.7031
<b>Class XXU</b>				
Number of shares		1.00	1.00	11.37
Net asset value per share	USD	1 298.6200	1 278.8600	1 139.4758
<b>Class XXU-QD</b>				
Number of shares		2.82	2.73	2.56
Net asset value per share	USD	885.9397	897.9707	856.7070
Total Net Assets	USD	682 054 275	561 412 416	683 499 846

## Statistical information (continued)

### TCW Funds - TCW Income Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Clas ACHC</b>				
Number of shares		5 156.67	4 356.67	3 436.67
Net asset value per share	CHF	89.9426	90.6175	84.0519
<b>Class AEHE</b>				
Number of shares		58 420.64	60 123.96	71 366.03
Net asset value per share	EUR	102.4639	101.8739	92.0090
<b>Class AEHE-QD</b>				
Number of shares		20 459.44	21 938.36	13 956.11
Net asset value per share	EUR	62.2235	63.1158	59.2288
<b>Class AU</b>				
Number of shares		46 469.70	46 157.71	44 817.57
Net asset value per share	USD	120.4362	118.6630	105.2745
<b>Class AU-QD</b>				
Number of shares		5 332.41	31.52	29.38
Net asset value per share	USD	72.6626	73.6307	69.1617
<b>Class EEHE</b>				
Number of shares		24 676.45	30 744.69	42 233.58
Net asset value per share	EUR	93.3529	92.9370	84.2298
<b>Class ICHC</b>				
Number of shares		321.01	321.01	501.01
Net asset value per share	CHF	967.3661	968.7971	888.1269
<b>Class IEHE</b>				
Number of shares		1 873.95	1 817.92	3 766.45
Net asset value per share	EUR	1 144.4922	1 131.5610	1 010.2478
<b>Class IEHE-QD</b>				
Number of shares		17 518.44	16 208.36	10 554.26
Net asset value per share	EUR	713.1118	719.6520	667.4023
<b>Class IGHG-QD</b>				
Number of shares		2.48	2.42	4 840.92
Net asset value per share	GBP	736.6971	742.0160	689.2343
<b>Class IGHG-YD</b>				
Number of shares		9.06	8.98	8.79
Net asset value per share	GBP	693.6074	705.6303	630.4020
<b>Class IU</b>				
Number of shares		2 675.25	2 886.62	4 791.92
Net asset value per share	USD	1 309.2525	1 282.9229	1 125.6859

## Statistical information (continued)

### TCW Funds - TCW Income Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class IU-QD</b>				
Number of shares		1.61	1.57	1 821.47
Net asset value per share	USD	694.0807	699.3439	649.7354
<b>Class RU</b>				
Number of shares		9.00	9.00	2 299.00
Net asset value per share	USD	133.1889	130.5278	114.5917
<b>Class XEHE</b>				
Number of shares		1.82	1.82	1.82
Net asset value per share	EUR	1 070.9860	1 058.9938	945.7659
Total Net Assets	USD	36 517 594	36 918 831	39 524 546

### TCW Funds - TCW Global Securitised Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class AEHE</b>				
Number of shares		17.97	17.97	17.97
Net asset value per share	EUR	101.6578	100.8949	93.7640
<b>Class AU</b>				
Number of shares		20.02	20.02	20.02
Net asset value per share	USD	108.2957	106.6548	97.4376
<b>Class IEHE</b>				
Number of shares		22 375.98	22 634.98	19 568.98
Net asset value per share	EUR	1 028.1506	1 018.0345	938.9194
<b>Class IU</b>				
Number of shares		2 198.76	2 198.76	2 198.76
Net asset value per share	USD	1 200.5293	1 178.0487	1 068.3207
<b>Class OU</b>				
Number of shares		61 528.70	78 912.36	81 002.33
Net asset value per share	USD	123.7796	121.0988	109.1604
<b>Class OU-QD</b>				
Number of shares		31.35	30.18	27.83
Net asset value per share	USD	77.4453	78.4447	76.4829
<b>Class XEHE</b>				
Number of shares		2.91	-	-
Net asset value per share	EUR	1 000.8679	-	-

## Statistical information (continued)

### TCW Funds - TCW Global Securitised Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class XGHG</b>				
Number of shares		1.80	-	-
Net asset value per share	GBP	1 001.0514	-	-
<b>Class XGHG-QD</b>				
Number of shares		1.80	-	-
Net asset value per share	GBP	1 001.0428	-	-
Total Net Assets	USD	35 120 991	37 870 316	30 650 239

### TCW Funds - TCW High Yield Bond Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class AEHE</b>				
Number of shares		2 815.32	2 875.93	5 070.75
Net asset value per share	EUR	118.4090	119.2362	108.2794
<b>Class AU</b>				
Number of shares		9 164.91	12 155.11	14 966.36
Net asset value per share	USD	141.7918	141.5878	126.4232
<b>Class EEHE</b>				
Number of shares		3 137.14	3 481.04	4 232.86
Net asset value per share	EUR	92.3130	93.0537	84.7514
<b>Class IEHE</b>				
Number of shares		257.79	257.79	392.28
Net asset value per share	EUR	1 277.1187	1 278.6631	1 146.8777
<b>Class IEHE-QD</b>				
Number of shares		2.42	2.36	3.71
Net asset value per share	EUR	797.8512	811.2600	776.2243
<b>Class IGHG-QD</b>				
Number of shares		2.20	2.13	2.01
Net asset value per share	GBP	884.6114	903.8217	853.7792
<b>Class IU</b>				
Number of shares		71.92	71.92	3 096.80
Net asset value per share	USD	1 530.0770	1 519.2544	1 340.9935
<b>Class OU</b>				
Number of shares		69 438.67	74 513.57	97 202.22
Net asset value per share	USD	160.1204	158.5919	139.2977

## Statistical information (continued)

### TCW Funds - TCW High Yield Bond Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class XJ</b>				
Number of shares		192 449.78	196 749.78	242 326.43
Net asset value per share	JPY	8 733.0000	8 719.0000	8 873.0000
<b>Class XJC</b>				
Number of shares		-	-	108.06
Net asset value per share	JPY	-	-	23 800.0000
Total Net Assets	USD	24 800 005	26 757 911	35 454 204

### TCW Funds - TCW Emerging Markets Income Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class AE</b>				
Number of shares		12 001.21	12 984.69	14 875.41
Net asset value per share	EUR	159.3520	156.0196	139.0108
<b>Class AEHE</b>				
Number of shares		3 476.43	3 724.00	4 168.38
Net asset value per share	EUR	107.7823	110.0167	94.6497
<b>Class AU</b>				
Number of shares		4 160.11	6 514.37	5 062.43
Net asset value per share	USD	132.7824	134.3157	113.5324
<b>Class EU</b>				
Number of shares		638.65	927.62	958.50
Net asset value per share	USD	89.3758	90.4762	76.5895
<b>Class IEHE</b>				
Number of shares		1 449.69	1 449.69	1 565.58
Net asset value per share	EUR	1 018.0502	1 033.2528	879.3576
<b>Class IGHG-QD</b>				
Number of shares		31.91	31.81	17.43
Net asset value per share	GBP	687.5234	718.7061	649.3162
<b>Class IU</b>				
Number of shares		4 591.87	4 394.22	33 374.98
Net asset value per share	USD	1 511.0204	1 519.8659	1 270.0407
<b>Class OU</b>				
Number of shares		170 524.62	195 052.44	274 715.62
Net asset value per share	USD	166.0178	166.5321	138.3937
Total Net Assets	USD	39 951 084	44 540 637	85 133 102

## Statistical information (continued)

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

	Currency	31/03/25	30/09/24	30/09/23
<b>Class AEHE</b>				
Number of shares		22 229.85	35 762.40	35 171.14
Net asset value per share	EUR	152.4031	172.0344	129.9958
<b>Class AU</b>				
Number of shares		32 314.91	44 479.12	20 914.25
Net asset value per share	USD	183.2207	204.7016	151.6240
<b>Class EEHE</b>				
Number of shares		7 525.35	12 068.98	13 873.81
Net asset value per share	EUR	93.5913	105.8536	80.2711
<b>Class IEHE</b>				
Number of shares		3 115.19	2 516.48	823.53
Net asset value per share	EUR	1 658.6616	1 859.1150	1 383.7388
<b>Class IGHG-QD</b>				
Number of shares		156.54	156.54	156.54
Net asset value per share	GBP	1 762.3756	1 959.5764	1 443.0382
<b>Class IU</b>				
Number of shares		4 547.43	4 672.16	2 021.91
Net asset value per share	USD	1 991.3683	2 210.0976	1 615.1012
<b>Class OU</b>				
Number of shares		2.00	2.00	2.00
Net asset value per share	USD	1 553.1850	1 716.9150	1 245.0400
Total Net Assets	USD	25 337 425	33 359 272	13 941 211

## Statistical information (continued)

### TCW Funds - TCW Global Premier Equities Fund

	Currency	31/03/25	30/09/24	30/09/23
<b>Class AEHE</b>				
Number of shares		2 670.20	3 025.50	3 589.89
Net asset value per share	EUR	178.0779	189.9058	137.2124
<b>Class AU</b>				
Number of shares		5 087.60	7 287.46	5 079.22
Net asset value per share	USD	206.7406	218.6714	155.2348
<b>Class EEHE</b>				
Number of shares		3 409.32	5 271.92	8 291.58
Net asset value per share	EUR	121.0379	129.4558	94.0212
<b>Class IEHE</b>				
Number of shares		175.20	175.20	175.20
Net asset value per share	EUR	1 914.2886	2 030.1247	1 451.5472
<b>Class IGHG-QD</b>				
Number of shares		157.51	157.14	156.98
Net asset value per share	GBP	2 029.1605	2 139.7690	1 513.0155
<b>Class IU</b>				
Number of shares		721.92	721.92	199.07
Net asset value per share	USD	2 224.0711	2 339.1620	1 641.6471
Total Net Assets	USD	4 391 641	5 533 133	3 021 337

## Statistical information (continued)

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

	Currency	31/03/25	30/09/24	30/09/23
<b>Class AEHE</b>				
Number of shares		1 233.10	18.96	18.96
Net asset value per share	EUR	112.9991	115.2133	100.0000
<b>Class AU</b>				
Number of shares		2 831.21	20.03	20.03
Net asset value per share	USD	116.1526	117.4239	100.0000
<b>Class EEHE</b>				
Number of shares		336.03	18.96	18.96
Net asset value per share	EUR	112.6000	114.8783	100.0000
<b>Class IEHE</b>				
Number of shares		1.90	1.90	1.90
Net asset value per share	EUR	1 146.4105	1 163.0822	1 000.0000
<b>Class IU</b>				
Number of shares		2.00	2.00	2.00
Net asset value per share	USD	1 177.4450	1 184.7700	1 000.0000
<b>Class OU</b>				
Number of shares		20.03	20.03	20.03
Net asset value per share	USD	119.1653	119.4324	100.0000
<b>Class XXU</b>				
Number of shares		59 818.49	59 868.63	30 002.00
Net asset value per share	USD	1 187.8225	1 191.8202	1 000.0000
Total Net Assets	USD	71 581 080	71 367 094	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>					
100 000	AA BOND CO LTD 8.45% 31/01/2050	GBP	137 936	136 757	0.07
125 000	AIR LEASE CORP 3% 01/02/2030	USD	104 598	114 674	0.06
22 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	19 965	21 957	0.01
100 000	ALSTOM SA FRN PERPETUAL	EUR	108 098	112 078	0.06
18 000	ALTICE FINANCING SA - 144A - 5% 15/01/2028	USD	13 770	13 517	0.01
35 000	ALTICE FINANCING SA - 144A - 5.75% 15/08/2029	USD	27 463	25 688	0.01
25 000	ALTICE FINANCING SA - 144A - 9.625% 15/07/2027	USD	21 375	21 377	0.01
310 000	AMCOR FLEXIBLES NORTH AMERICA INC - 144A - 5.5% 17/03/2035	USD	308 493	311 318	0.17
215 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	189 155	189 381	0.10
240 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 3% 08/03/2031	EUR	250 699	254 810	0.14
450 000	AMERICAN TOWER CORP 5.65% 15/03/2033	USD	466 236	464 256	0.25
15 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP - 144A - 9.375% 01/06/2028	USD	14 513	14 872	0.01
100 000	AMPRION GMBH 4% 21/05/2044	EUR	106 594	102 722	0.06
205 000	ANHEUSER-BUSCH INBEV SA/NV 3.95% 22/03/2044	EUR	225 249	212 871	0.12
120 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.625% 01/09/2032	USD	120 000	120 642	0.07
30 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	25 873	27 647	0.01
15 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	9 000	6 909	0.00
160 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAR14)	USD	145 600	73 658	0.04
215 000	ARTERA SERVICES LLC - 144A - 8.5% 15/02/2031	USD	217 150	201 113	0.11
105 000	ATHENE GLOBAL FUNDING - 144A - 2.717% 07/01/2029	USD	105 000	97 084	0.05
65 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	65 000	62 713	0.03
705 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	676 677	660 373	0.36
495 000	BANK OF AMERICA CORP FRN 11/03/2027	USD	497 243	481 575	0.26
230 000	BANK OF AMERICA CORP FRN 13/02/2031	USD	203 796	206 577	0.11
210 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	210 000	194 200	0.11
260 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	246 566	256 773	0.14
135 000	BANK OF AMERICA CORP FRN 20/10/2032	USD	110 846	116 544	0.06
135 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	128 894	130 870	0.07
75 000	BANK OF AMERICA CORP FRN 22/10/2030	USD	66 494	69 097	0.04
250 000	BANK OF AMERICA CORP FRN 29/04/2031	USD	222 295	224 670	0.12
125 000	BAYER US FINANCE II LLC - 144A - 4.375% 15/12/2028	USD	121 245	121 868	0.07
307 000	BAYER US FINANCE II LLC - 144A - 4.4% 15/07/2044	USD	229 360	234 404	0.13
216 000	BAYER US FINANCE II LLC - 144A - 4.875% 25/06/2048	USD	177 556	173 254	0.09
135 000	BAYER US FINANCE LLC - 144A - 6.875% 21/11/2053	USD	143 274	139 653	0.08
195 000	BERRY GLOBAL INC 1.57% 15/01/2026	USD	193 338	190 189	0.10
433 000	BERRY GLOBAL INC 1.65% 15/01/2027	USD	374 946	410 999	0.22
115 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1% 04/05/2028	EUR	90 044	115 372	0.06
50 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 01/02/2031	USD	39 050	44 341	0.02

## 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>					
20 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/03/2030	USD	16 950	18 557	0.01
347 000	CENTENE CORP 3% 15/10/2030	USD	347 000	303 712	0.16
290 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.95% 01/04/2033	USD	289 292	288 063	0.16
186 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.7% 01/04/2051	USD	116 700	117 472	0.06
283 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.9% 01/06/2052	USD	176 753	183 245	0.10
55 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.8% 01/03/2050	USD	60 777	41 495	0.02
25 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.375% 01/05/2047	USD	28 988	20 695	0.01
70 000	CITIGROUP INC FRN 01/05/2032	USD	57 213	60 838	0.03
220 000	CITIGROUP INC FRN 05/11/2030	USD	199 153	202 688	0.11
35 000	CITIGROUP INC FRN 25/01/2033	USD	32 072	30 673	0.02
135 000	CROCS INC - 144A - 4.125% 15/08/2031	USD	120 994	118 822	0.06
613 000	CROWN CASTLE INC 2.1% 01/04/2031	USD	507 913	515 698	0.28
58 000	CSC HOLDINGS LLC - 144A - 11.25% 15/05/2028	USD	58 146	56 559	0.03
102 000	CSC HOLDINGS LLC - 144A - 11.75% 31/01/2029	USD	94 568	98 968	0.05
125 000	CSC HOLDINGS LLC - 144A - 4.5% 15/11/2031	USD	95 000	90 429	0.05
41 000	CSC HOLDINGS LLC - 144A - 5.75% 15/01/2030	USD	20 269	21 787	0.01
212 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	179 454	176 365	0.10
20 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	16 100	14 373	0.01
135 000	CVS HEALTH CORP FRN 10/03/2055	USD	135 000	136 077	0.07
100 000	CVS HEALTH CORP FRN 10/12/2054	USD	99 000	100 058	0.05
200 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	172 138	170 800	0.09
125 000	CVS HEALTH CORP 5.875% 01/06/2053	USD	116 286	118 103	0.06
100 000	DAVIDE CAMPARI-MILANO NV 2.375% CV 17/01/2029	EUR	98 499	102 350	0.06
150 000	DIGITAL DUTCH FINCO BV 1.25% 01/02/2031	EUR	117 779	141 300	0.08
70 000	DUKE ENERGY CAROLINAS LLC 4% 30/09/2042	USD	56 152	57 537	0.03
400 000	DUKE ENERGY CAROLINAS LLC 4.25% 15/12/2041	USD	399 492	342 252	0.19
105 000	ELEVANCE HEALTH INC 5.2% 15/02/2035	USD	104 628	105 291	0.06
130 000	ELEVANCE HEALTH INC 5.375% 15/06/2034	USD	130 689	131 665	0.07
100 000	ELIA GROUP SA/NV 3.875% 11/06/2031	EUR	100 654	109 072	0.06
100 000	ELO SACA 6% 22/03/2029	EUR	108 777	98 271	0.05
100 000	EUROGRID GMBH 0.741% 21/04/2033	EUR	88 321	86 832	0.05
295 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT - 144A - 6.5% 21/11/2033	USD	300 901	309 694	0.17
215 000	EXTRA SPACE STORAGE LP 2.4% 15/10/2031	USD	175 263	182 849	0.10
100 000	FARMERS EXCHANGE CAPITAL - C3 A3 - 7.2% 15/07/2048	USD	114 681	104 710	0.06
130 000	FARMERS EXCHANGE CAPITAL II - 144A - FRN 01/11/2053	USD	130 000	125 200	0.07
250 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	308 268	261 270	0.14
100 000	FIRSTENERGY TRANSMISSION LLC - 144A - 2.866% 15/09/2028	USD	100 000	94 168	0.05
15 000	FOUNDRY JV HOLDCO LLC 5.5% 25/01/2031	USD	14 985	15 244	0.01
285 000	FRESENIUS MEDICAL CARE US FINANCE III INC - 144A - 1.875% 01/12/2026	USD	283 689	272 409	0.15

## 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
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#### Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)

Bonds (continued)					
450 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	447 187	444 695	0.24
25 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5.875% 15/10/2027	USD	24 625	25 019	0.01
130 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	126 224	138 593	0.08
105 000	GATWICK FUNDING LTD 3.625% 16/10/2033	EUR	114 233	111 579	0.06
80 000	GFL ENVIRONMENTAL INC - 144A - 6.75% 15/01/2031	USD	83 000	82 530	0.04
245 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	204 719	248 037	0.13
85 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	84 987	85 241	0.05
135 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	142 767	135 508	0.07
1 245 000	GOLDMAN SACHS GROUP INC FRN 09/03/2027	USD	1 237 061	1 207 574	0.66
105 000	GOLDMAN SACHS GROUP INC FRN 10/09/2027	USD	91 748	100 452	0.05
90 000	GOLDMAN SACHS GROUP INC FRN 21/10/2027	USD	90 000	86 352	0.05
55 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	55 688	54 050	0.03
100 000	GRIFOLS SA - REGS - 7.5% 01/05/2030	EUR	113 114	112 998	0.06
39 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	35 402	36 057	0.02
175 000	HCA INC 5.25% 15/04/2025	USD	180 688	175 012	0.09
120 000	HCA INC 7.05% 01/12/2027	USD	145 500	126 528	0.07
120 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	115 389	114 743	0.06
100 000	HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT 4.875% 24/10/2029	EUR	108 795	110 064	0.06
615 000	HSBC HOLDINGS PLC FRN 04/06/2026	USD	628 977	612 053	0.33
340 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	373 282	258 648	0.14
70 000	HUDSON PACIFIC PROPERTIES LP 5.95% 15/02/2028	USD	61 319	60 779	0.03
250 000	HUMANA INC 5.55% 01/05/2035	USD	248 984	247 370	0.13
35 000	INTEL CORP 4.9% 05/08/2052	USD	27 692	28 685	0.02
195 000	INTEL CORP 5.6% 21/02/2054	USD	178 024	177 156	0.10
50 000	INTEL CORP 5.7% 10/02/2053	USD	44 964	46 019	0.02
556 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	551 142	481 111	0.26
195 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2% 15/08/2031	USD	145 435	163 221	0.09
14 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	12 117	13 265	0.01
88 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 7.125% 30/04/2031	USD	91 850	90 502	0.05
235 000	JDE PEET'S NV - 144A - 2.25% 24/09/2031	USD	180 529	197 026	0.11
500 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 4.3% 15/01/2026	USD	556 000	498 150	0.27
100 000	JOHNSON & JOHNSON 3.05% 26/02/2033	EUR	104 007	106 783	0.06
100 000	JOHNSON & JOHNSON 3.55% 01/06/2044	EUR	107 870	103 188	0.06
520 000	JPMORGAN CHASE & CO FRN 01/06/2029	USD	444 945	481 806	0.26
70 000	JPMORGAN CHASE & CO FRN 19/11/2026	USD	67 329	68 479	0.04
865 000	JPMORGAN CHASE & CO FRN 22/04/2027	USD	868 832	838 824	0.46
65 000	JPMORGAN CHASE & CO FRN 23/01/2030	USD	64 979	65 740	0.04
200 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	182 770	190 298	0.10
200 000	KEYSPAN GAS EAST CORP - 144A - 2.742% 15/08/2026	USD	200 000	195 212	0.11
290 000	KEYSPAN GAS EAST CORP - 144A - 5.994% 06/03/2033	USD	290 300	297 659	0.16
350 000	KIMCO REALTY OP LLC 3.25% 15/08/2026	USD	347 043	343 070	0.19
255 000	LXP INDUSTRIAL TRUST 2.375% 01/10/2031	USD	194 542	212 861	0.12
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034	EUR	111 122	106 059	0.06

## 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>					
265 000	MICHAELS COS INC - 144A - 5.25% 01/05/2028	USD	267 763	183 277	0.10
230 000	MODIVCARE INC - 144A - FRN 01/10/2029	USD	138 000	94 300	0.05
225 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	225 000	214 652	0.12
120 000	MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033	EUR	107 921	104 748	0.06
65 000	MORGAN STANLEY FRN 04/05/2027	USD	65 000	62 953	0.03
175 000	MORGAN STANLEY FRN 21/01/2033	USD	152 487	153 480	0.08
220 000	MORGAN STANLEY FRN 28/04/2032	USD	170 336	184 470	0.10
200 000	NATIONAL GAS TRANSMISSION PLC 4.25% 05/04/2030	EUR	224 551	223 874	0.12
100 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	84 916	89 614	0.05
50 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	50 000	51 775	0.03
185 000	ORACLE CORP 4.8% 03/08/2028	USD	184 871	186 578	0.10
130 000	PAPA JOHN'S INTERNATIONAL INC - 144A - 3.875% 15/09/2029	USD	119 600	121 943	0.07
340 000	PIEDMONT NATURAL GAS CO INC 5.4% 15/06/2033	USD	350 078	344 709	0.19
445 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	441 937	461 833	0.25
260 000	PILGRIM'S PRIDE CORP 6.875% 15/05/2034	USD	254 907	280 847	0.15
250 000	PNC FINANCIAL SERVICES GROUP INC FRN 22/01/2035	USD	259 032	256 360	0.14
120 000	POST HOLDINGS INC - 144A - 4.625% 15/04/2030	USD	112 913	112 189	0.06
250 000	POST HOLDINGS INC - 144A - 5.5% 15/12/2029	USD	242 188	243 703	0.13
325 000	PREMIER HEALTH PARTNERS 2.911% 15/11/2026	USD	294 811	314 373	0.17
160 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	144 000	143 530	0.08
139 000	PRIMO WATER HOLDINGS INC / TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	137 570	138 753	0.08
115 000	RAVEN ACQUISITION HOLDINGS LLC - 144A - 6.875% 15/11/2031	USD	115 144	112 039	0.06
100 000	REALTY INCOME CORP 4.875% 06/07/2030	EUR	114 410	114 162	0.06
100 000	REALTY INCOME CORP 5.125% 06/07/2034	EUR	108 467	116 234	0.06
100 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 3.5% 30/04/2033	EUR	109 458	106 863	0.06
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 21/08/2026	USD	186 164	197 320	0.11
200 000	SMITHFIELD FOODS INC - 144A - 2.625% 13/09/2031	USD	192 890	170 420	0.09
75 000	SOUTHERN NATURAL GAS CO LLC 7.35% 15/02/2031	USD	102 062	82 955	0.04
15 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	13 680	12 827	0.01
600 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 5.152% 20/03/2028	USD	419 211	361 724	0.20
125 000	STRYKER CORP 3.375% 11/09/2032	EUR	138 746	134 053	0.07
100 000	SUEZ SACA 2.875% 24/05/2034	EUR	103 668	99 249	0.05
100 000	TDC NET A/S 5.186% 02/08/2029	EUR	106 882	112 178	0.06
100 000	TENNET HOLDING BV 4.75% 28/10/2042	EUR	113 729	114 924	0.06
248 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	235 117	215 066	0.12
175 000	TIME WARNER CABLE LLC 5.875% 15/11/2040	USD	185 618	160 606	0.09
235 000	T-MOBILE USA INC 2.25% 15/02/2026	USD	235 000	230 319	0.12
275 000	T-MOBILE USA INC 4.7% 15/01/2035	USD	274 596	264 919	0.14
113 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	112 871	114 840	0.06
310 000	UNITED AIRLINES 2023-1 CLASS A PASS THROUGH TRUST 5.8% 15/01/2036	USD	301 286	300 616	0.16
470 000	UNITEDHEALTH GROUP INC 5.15% 15/07/2034	USD	491 882	473 219	0.26
115 000	UNITEDHEALTH GROUP INC 5.625% 15/07/2054	USD	112 868	112 975	0.06
75 000	US BANCORP FRN 01/02/2034	USD	73 540	72 856	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>					
85 000	US BANCORP FRN 12/06/2034	USD	85 000	87 814	0.05
5 000	US BANCORP FRN 21/10/2033	USD	5 000	5 184	0.00
129 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	102 957	112 305	0.06
232 000	VENTURE GLOBAL CALCASIEU PASS LLC - 144A - 3.875% 15/08/2029	USD	223 256	215 352	0.12
40 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.875% 15/02/2029	USD	35 573	38 269	0.02
40 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	35 041	37 674	0.02
300 000	VOLKSWAGEN FINANCIAL SERVICES AG 3.875% 19/11/2031	EUR	315 963	321 649	0.17
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERPETUAL	EUR	117 221	120 498	0.07
875 000	WARNERMEDIA HOLDINGS INC 5.05% 15/03/2042	USD	789 453	700 087	0.38
219 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	199 459	159 743	0.09
120 000	WASTE PRO USA INC - 144A - 7% 01/02/2033	USD	120 000	120 936	0.07
855 000	WELLS FARGO & CO FRN 02/06/2028	USD	863 993	816 148	0.45
675 000	WELLS FARGO & CO FRN 24/01/2031	USD	675 000	686 340	0.37
165 000	WELLS FARGO & CO FRN 25/07/2033	USD	159 600	162 702	0.09
900	WORLDLINE SA/FRANCE 0% CV 30/07/2025	EUR	108 197	114 497	0.06
1 000	WORLDLINE SA/FRANCE 0% CV 30/07/2026	EUR	102 452	105 403	0.06
45 000	WR GRACE HOLDINGS LLC - 144A - 7.375% 01/03/2031	USD	45 675	45 069	0.02
223 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	218 648	223 100	0.12
<b>Total Bonds</b>			<b>33 548 774</b>	<b>32 782 485</b>	<b>17.78</b>
<b>Mortgages and Asset Backed securities</b>					
405 000	ABFC 2006-OPT1 TRUST - OPT1 A3D - FRN 25/09/2036	USD	280 868	389 757	0.21
8 300 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-HE1 - A1 - FRN 25/01/2037	USD	813 213	823 319	0.45
16 000 000	ALTERNATIVE LOAN TRUST 2005-59 - 1A1 - FRN 20/11/2035	USD	882 793	965 467	0.52
1 150 000	ASSET BACKED SECURITIES CORP HOME EQUITY LOAN TRUST SERIES OOMC 2006-HE3 FRN 25/03/2036	USD	402 447	418 906	0.23
790 000	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2018-PARK - A - FRN 10/08/2038	USD	856 492	765 844	0.42
1 200 000	BANC OF AMERICA FUNDING 2014-R6 TRUST - 2A13 - FRN 26/07/2036	USD	418 195	442 639	0.24
725 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	725 000	730 162	0.40
3 706 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2006-AR1 FRN 25/07/2036	USD	362 664	355 454	0.19
7 500 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR5 FRN 25/06/2037	USD	704 776	740 595	0.40
2 275 000	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURITIZATION LTD 2016-1 FRN 16/12/2041 (ISIN US09228YAC66)	USD	741 946	748 594	0.41
628 000	BXP TRUST 2017-GM FRN 13/06/2027	USD	554 799	593 832	0.32
1 000 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC1 - M1 - FRN 25/01/2036	USD	589 283	600 860	0.33
1 380 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	361 200	269 586	0.15
5 300 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-7 - 2A1 - FRN 25/06/2034	USD	84 428	81 668	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>Mortgages and Asset Backed securities (continued)</b>					
469 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017-C4 FRN 12/10/2050	USD	423 273	444 643	0.24
410 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018-C5 FRN 10/06/2051	USD	390 061	398 056	0.22
1 700 000	CITIGROUP MORTGAGE LOAN TRUST 2005-11 - A2A - FRN 25/10/2035	USD	25 319	26 461	0.01
675 000	CONNECTICUT AVENUE SECURITIES TRUST 2024-R06 FRN 25/09/2044	USD	675 000	674 941	0.37
600 000	CONTEGO CLO V DAC FRN 15/10/2037	EUR	629 130	647 537	0.35
500 000	CVC CORDATUS LOAN FUND VIII DAC FRN 15/07/2034	EUR	517 926	535 181	0.29
1 200 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10 - MV4 - FRN 25/12/2034	USD	872 132	793 165	0.43
24 500 000	DEUTSCHE ALT-A SECURITIES INC MORTGAGE LOAN TRUST SERIES 2005-1 - 1A3 - FRN 25/02/2035	USD	564 827	561 130	0.30
615 000	DRYDEN XXVI SENIOR LOAN FUND - 26AAR - FRN 15/04/2029	USD	216 931	220 062	0.12
400 000	EATON VANCE CLO 2014-1R LTD FRN 15/07/2030	USD	400 000	400 461	0.22
1 025 000	FANNIE MAE OR FREDDIE MAC 0% 01/04/2051	USD	821 329	815 573	0.44
1 025 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	855 755	852 846	0.46
875 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	762 848	758 991	0.41
4 700 000	FANNIE MAE OR FREDDIE MAC 3.5% 15/05/2043	USD	4 207 117	4 239 880	2.29
1 975 000	FANNIE MAE OR FREDDIE MAC 4% 25/04/2043	USD	1 832 424	1 837 592	1.00
1 850 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	1 755 077	1 769 735	0.96
2 175 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	2 131 370	2 131 864	1.15
2 025 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	2 018 681	2 022 449	1.09
795 000	FANNIE MAE POOL - AD0761 - 5% 01/02/2040	USD	66 742	61 787	0.03
740 000	FANNIE MAE POOL - AL7092 - 3% 01/07/2045	USD	178 810	159 325	0.09
800 000	FANNIE MAE POOL - AS0356 - 4% 01/09/2043	USD	124 747	111 709	0.06
600 000	FANNIE MAE POOL - AS9830 - 4% 01/06/2047	USD	50 049	44 966	0.02
525 000	FANNIE MAE POOL - AS9972 - 4% 01/07/2047	USD	46 545	41 787	0.02
230 000	FANNIE MAE POOL - AT2733 - 4% 01/05/2043	USD	38 522	34 298	0.02
1 100 000	FANNIE MAE POOL - BM3260 - 3.5% 01/01/2048	USD	219 193	192 565	0.10
1 125 000	FANNIE MAE POOL - BQ6913 - 2% 01/12/2051	USD	833 543	752 995	0.41
1 150 000	FANNIE MAE POOL - BU7089 - 2% 01/12/2051	USD	836 168	753 604	0.41
1 225 000	FANNIE MAE POOL - CA1710 - 4.5% 01/05/2048	USD	165 286	154 373	0.08
575 000	FANNIE MAE POOL - CA1711 - 4.5% 01/05/2048	USD	76 117	71 586	0.04
1 005 000	FANNIE MAE POOL - CA2208 - 4.5% 01/08/2048	USD	120 732	112 951	0.06
1 150 000	FANNIE MAE POOL - CB2313 - 2.5% 01/12/2051	USD	820 764	765 369	0.42
1 350 000	FANNIE MAE POOL - CB3289 - 2% 01/04/2052	USD	996 736	903 051	0.49
500 000	FANNIE MAE POOL - MA1177 - 3.5% 01/09/2042	USD	69 964	63 002	0.03
95 000	FANNIE MAE POOL - MA1283 - 3.5% 01/12/2042	USD	15 687	14 631	0.01
1 750 000	FANNIE MAE POOL - MA1463 - 3.5% 01/06/2043	USD	326 704	291 196	0.16
485 000	FANNIE MAE POOL - MA1561 - 3% 01/08/2033	USD	69 262	67 099	0.04
520 000	FANNIE MAE POOL - MA1584 - 3.5% 01/09/2033	USD	58 244	55 583	0.03
510 000	FANNIE MAE POOL - MA1608 - 3.5% 31/12/2049	USD	60 618	56 818	0.03
175 000	FANNIE MAE POOL - MA2995 - 4% 01/05/2047	USD	20 220	18 144	0.01
1 075 000	FANNIE MAE POOL - MA3088 - 4% 01/08/2047	USD	132 468	118 780	0.06
2 230 000	FANNIE MAE POOL - MA3210 - 3.5% 01/12/2047	USD	323 769	298 486	0.16
330 000	FANNIE MAE POOL - MA3238 - 3.5% 01/12/2047	USD	52 450	47 349	0.03
50 000	FANNIE MAE POOL - MA3239 - 4% 01/12/2047	USD	7 365	6 651	0.00

## 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>					
650 000	FANNIE MAE POOL - MA3276 - 3.5% 01/02/2048	USD	93 013	86 546	0.05
925 000	FANNIE MAE POOL - MA3811 - 3% 01/10/2049	USD	88 991	76 432	0.04
640 000	FANNIE MAE POOL - MA4093 - 2% 01/08/2040	USD	345 632	288 175	0.16
425 000	FANNIE MAE POOL - MA4204 - 2% 01/12/2040	USD	271 844	225 223	0.12
200 000	FANNIE MAE POOL - MA4333 - 2% 01/05/2041	USD	144 709	121 890	0.07
1 100 000	FANNIE MAE POOL - MA4548 - 2.5% 01/02/2052	USD	834 581	748 881	0.41
1 250 000	FANNIE MAE POOL 2% 01/02/2052 (ISIN US3140QNDG49)	USD	834 496	813 161	0.44
1 450 000	FANNIE MAE POOL 2% 01/03/2051	USD	863 814	841 477	0.46
790 000	FANNIE MAE POOL 2% 01/04/2052 (ISIN US3140XGX460)	USD	532 327	537 221	0.29
765 000	FANNIE MAE POOL 2.5% 01/03/2052	USD	528 115	524 818	0.28
350 000	FANNIE MAE POOL 3% 01/06/2053	USD	253 473	259 852	0.14
725 000	FANNIE MAE POOL 3% 01/12/2051	USD	480 659	488 701	0.27
675 000	FANNIE MAE POOL 4% 01/01/2053	USD	559 370	551 857	0.30
1 425 000	FANNIE MAE POOL 4% 01/10/2052 (ISIN US3140QQK874)	USD	1 146 715	1 128 057	0.61
1 500 000	FANNIE MAE POOL 4.5% 01/07/2052	USD	1 205 568	1 188 972	0.64
2 280 000	FANNIE MAE POOL 4.5% 01/09/2052	USD	1 827 112	1 831 824	0.99
600 000	FANNIE MAE POOL 4.5% 01/10/2052 (ISIN US3140N27K13)	USD	465 042	473 805	0.26
950 000	FANNIE MAE POOL 4.5% 01/10/2052 (ISIN US31418EJ687)	USD	767 830	762 118	0.41
1 200 000	FANNIE MAE POOL 4.5% 01/12/2052 (ISIN US3140XKV318)	USD	980 130	995 867	0.54
1 315 000	FANNIE MAE POOL 5% 01/11/2053	USD	1 191 215	1 201 162	0.65
585 000	FANNIE MAE POOL 5.5% 01/10/2054	USD	550 804	559 850	0.30
890 000	FANNIE MAE REMICS - 1 KP - 3.25% 25/02/2049	USD	67 735	61 814	0.03
1 130 000	FANNIE MAE REMICS - 43 CT - 3% 25/06/2048	USD	128 327	113 179	0.06
630 000	FANNIE MAE REMICS - 54 KA - 3.5% 25/01/2047	USD	35 146	33 957	0.02
6 125 000	FANNIE MAE REMICS - 8 HJ - FRN 25/03/2036	USD	230 553	10 277	0.01
1 000 000	FANNIE MAE REMICS - 8 JI - FRN 25/04/2037	USD	64 091	3 237	0.00
150 000	FANNIE MAE REMICS - 94 KD - 3.5% 25/12/2048	USD	12 204	11 186	0.01
860 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FFH1 - M1 - FRN 25/01/2036	USD	287 293	297 890	0.16
4 090 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA3 - A1A - FRN 25/09/2034	USD	19 997	20 665	0.01
1 240 000	FIRST HORIZON MORTGAGE PASS-THROUGH TRUST 2007-AR3 - 1A1 - FRN 25/11/2037	USD	29 991	15 157	0.01
230 000	FREDDIE MAC GOLD POOL - C91981 - 3% 01/02/2038	USD	34 235	32 757	0.02
200 000	FREDDIE MAC GOLD POOL - G07408 - 3.5% 01/06/2043	USD	42 367	39 285	0.02
585 000	FREDDIE MAC GOLD POOL - G0776 - 4% 01/08/2044	USD	108 977	98 181	0.05
1 415 000	FREDDIE MAC GOLD POOL - G07848 - 3.5% 01/04/2044	USD	339 480	303 730	0.16
800 000	FREDDIE MAC GOLD POOL - G08710 - 3% 01/06/2046	USD	140 494	122 006	0.07
1 515 000	FREDDIE MAC GOLD POOL - G08711 - 3.5% 01/06/2046	USD	204 581	178 757	0.10
1 080 000	FREDDIE MAC GOLD POOL - G08726 - 3% 01/09/2046	USD	205 744	176 638	0.10
1 740 000	FREDDIE MAC GOLD POOL - G08732 - 3% 01/10/2046	USD	346 754	298 281	0.16
470 000	FREDDIE MAC GOLD POOL - G08750 - 3% 01/03/2047	USD	116 193	102 692	0.06
280 000	FREDDIE MAC GOLD POOL - G08833 - 5% 01/07/2048	USD	32 045	30 336	0.02
300 000	FREDDIE MAC GOLD POOL - G08843 - 4.5% 01/10/2048	USD	30 661	28 841	0.02
1 450 000	FREDDIE MAC GOLD POOL - G60344 - 4% 01/12/2045	USD	291 833	258 171	0.14

## 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>					
604 000	FREDDIE MAC GOLD POOL - G61648 - 3.5% 01/09/2048	USD	174 305	153 499	0.08
2 200 000	FREDDIE MAC GOLD POOL - G67700 - 3.5% 01/08/2046	USD	558 518	498 831	0.27
350 000	FREDDIE MAC GOLD POOL - G67706 - 3.5% 01/12/2047	USD	99 613	89 517	0.05
1 600 000	FREDDIE MAC GOLD POOL - G67707 - 3.5% 01/01/2048	USD	537 153	489 747	0.27
90 000	FREDDIE MAC GOLD POOL - G67713 - 4% 01/06/2048	USD	19 494	18 247	0.01
335 000	FREDDIE MAC GOLD POOL - G67714 - 4% 01/07/2048	USD	81 878	75 784	0.04
2 385 000	FREDDIE MAC GOLD POOL - G67718 - 4% 01/01/2049	USD	493 867	450 132	0.24
210 000	FREDDIE MAC GOLD POOL - Q05804 - 4% 01/01/2042	USD	35 466	31 575	0.02
460 000	FREDDIE MAC GOLD POOL - Q18610 - 4% 01/05/2043	USD	76 152	70 307	0.04
100 000	FREDDIE MAC GOLD POOL - Q20178 - 3.5% 01/07/2043	USD	24 171	22 521	0.01
1 350 000	FREDDIE MAC POOL - SD0231 - 3% 01/01/2050	USD	650 246	543 025	0.29
800 000	FREDDIE MAC POOL - SD7511 - 3.5% 01/01/2050	USD	277 221	241 899	0.13
185 000	FREDDIE MAC POOL - SD7513 - 3.5% 01/04/2050	USD	81 421	68 950	0.04
650 000	FREDDIE MAC POOL - SD7518 - 3% 01/06/2050	USD	321 933	269 120	0.15
525 000	FREDDIE MAC POOL - SD8189 - 2.5% 01/01/2052	USD	373 609	350 061	0.19
1 779 405	FREDDIE MAC POOL - SD8193 - 2% 01/02/2052	USD	1 311 976	1 193 657	0.65
1 075 000	FREDDIE MAC POOL - SD8194 - 2.5% 01/02/2052	USD	814 443	729 697	0.40
1 877 000	FREDDIE MAC POOL - SD8199 - 2% 01/03/2052	USD	1 292 077	1 264 215	0.69
675 000	FREDDIE MAC POOL - SD8205 - 2.5% 01/04/2052	USD	517 409	471 625	0.26
1 100 000	FREDDIE MAC POOL - SD8212 - 2.5% 01/05/2052	USD	868 969	785 951	0.43
895 000	FREDDIE MAC POOL - ZA5103 - 3.5% 01/12/2047	USD	111 259	96 481	0.05
3 570 000	FREDDIE MAC POOL - ZM1779 - 3% 01/09/2046	USD	745 456	626 564	0.34
1 700 000	FREDDIE MAC POOL 2% 01/02/2052	USD	1 182 542	1 144 803	0.62
660 000	FREDDIE MAC POOL 2% 01/05/2052	USD	464 626	453 003	0.25
2 125 000	FREDDIE MAC POOL 2.5% 01/09/2051	USD	1 394 431	1 368 586	0.74
1 525 000	FREDDIE MAC POOL 2.5% 01/12/2050	USD	855 766	855 178	0.46
740 000	FREDDIE MAC POOL 3% 01/05/2052	USD	536 530	544 318	0.30
925 000	FREDDIE MAC POOL 3% 01/06/2052 (ISIN US3132DQK549)	USD	682 930	687 717	0.37
2 110 000	FREDDIE MAC POOL 3% 01/06/2052 (ISIN US3132DWDZ32)	USD	1 608 540	1 568 381	0.85
1 075 000	FREDDIE MAC POOL 4% 01/01/2054	USD	933 697	938 676	0.51
1 075 000	FREDDIE MAC POOL 4% 01/08/2052 (ISIN US3132DQTB22)	USD	877 637	880 274	0.48
210 000	FREDDIE MAC REMICS - 416 BA - 2.5% 15/12/2041	USD	15 866	15 728	0.01
615 000	FREDDIE MAC REMICS - 4639HZ - FRN 15/04/2053	USD	691 981	644 681	0.35
300 000	FROST - 1X - FRN 20/11/2033 (ISIN XS2402428341)	EUR	294 930	310 515	0.17
1 175 000	GINNIE MAE II POOL - MA3662 - 3% 20/05/2046	USD	162 228	137 942	0.07
740 000	GINNIE MAE II POOL - MA3663 - 3.5% 20/05/2046	USD	93 935	82 339	0.04
225 000	GINNIE MAE II POOL - MA4003 - 3% 20/10/2046	USD	35 579	30 645	0.02
215 000	GINNIE MAE II POOL - MA4069 - 3.5% 20/09/2046	USD	31 136	28 073	0.02
1 110 000	GINNIE MAE II POOL - MA4126 - 3% 20/11/2046	USD	181 519	161 566	0.09
350 000	GINNIE MAE II POOL - MA4196 - 3.5% 20/01/2047	USD	53 562	47 802	0.03
240 000	GINNIE MAE II POOL - MA4382 - 3.5% 20/04/2047	USD	33 120	29 458	0.02
325 000	GINNIE MAE II POOL - MA4450 - 3% 20/05/2047	USD	55 615	48 877	0.03
1 035 000	GINNIE MAE II POOL - MA4588 - 4.5% 20/07/2047	USD	101 748	95 508	0.05
745 000	GINNIE MAE II POOL - MA4652 - 3.5% 20/08/2047	USD	110 044	98 266	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>Mortgages and Asset Backed securities (continued)</b>					
1 880 000	GINNIE MAE II POOL - MA4719 - 3.5% 20/09/2047	USD	260 541	232 804	0.13
540 000	GINNIE MAE II POOL - MA4722 - 5% 20/09/2047	USD	53 565	49 989	0.03
900 000	GINNIE MAE II POOL - MA4836 - 3% 20/11/2047	USD	137 889	127 006	0.07
190 000	GINNIE MAE II POOL - MA4837 - 3.5% 20/11/2047	USD	27 120	25 175	0.01
610 000	GINNIE MAE II POOL - MA4838 - 4% 20/11/2047	USD	77 592	70 272	0.04
1 720 000	GINNIE MAE II POOL - MA4900 - 3.5% 20/12/2047	USD	245 433	225 614	0.12
20 000	GINNIE MAE II POOL - MA4901 - 4% 20/12/2047	USD	2 475	2 280	0.00
255 000	GINNIE MAE II POOL - MA5019 - 3.5% 20/02/2048	USD	36 373	33 392	0.02
590 000	GINNIE MAE II POOL - MA5078 - 4% 20/03/2048	USD	60 634	56 332	0.03
1 320 000	GINNIE MAE II POOL - MA5399 - 4.5% 20/08/2048	USD	118 307	111 567	0.06
615 000	GINNIE MAE II POOL - MA5406 - 4% 20/09/2048	USD	65 926	60 962	0.03
900 000	GINNIE MAE II POOL - MA5528 - 4% 20/10/2048	USD	94 241	87 182	0.05
600 000	GINNIE MAE II POOL - MA5597 - 5% 20/11/2048	USD	40 258	38 486	0.02
800 000	GINNIE MAE II POOL - MA6030 - 3.5% 20/07/2049	USD	31 373	28 031	0.02
910 000	GINNIE MAE II POOL - MA6209 - 3% 20/10/2049	USD	76 523	66 466	0.04
1 150 000	GINNIE MAE II POOL 4.5% 20/08/2052	USD	904 790	915 852	0.50
225 000	GINNIE MAE II POOL 4.5% 20/10/2054	USD	211 696	213 897	0.12
2 500 000	GINNIE MAE 2.5% 01/04/2051	USD	2 117 487	2 133 612	1.15
1 875 000	GINNIE MAE 4% 01/04/2049	USD	1 747 604	1 755 757	0.95
1 600 000	GINNIE MAE 4.5% 01/04/2049	USD	1 528 713	1 535 388	0.83
2 400 000	GINNIE MAE 5% 01/04/2049	USD	2 351 752	2 360 900	1.27
1 275 000	GINNIE MAE 5.5% 01/04/2053	USD	1 273 056	1 277 671	0.69
2 900 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	217 152	181 082	0.10
5 450 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	280 971	258 206	0.14
740 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-1 - GS A - 5.52% 22/02/2055	USD	626 538	592 472	0.32
840 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-2 5.7% 20/05/2055	USD	715 503	707 536	0.38
395 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 124 NW - 3.5% 20/09/2048	USD	94 678	86 553	0.05
925 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/08/2053	USD	513 712	514 105	0.28
5 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-1 - 1 4A - FRN 19/04/2034	USD	44 825	43 537	0.02
960 000	HOMEBANC MORTGAGE TRUST 2005-3 FRN 25/07/2035	USD	895 200	957 943	0.52
450 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	450 000	450 023	0.24
12 000 000	IMPAC CMB TRUST SERIES 2004-7 - 1A1 - FRN 25/11/2034	USD	52 199	54 627	0.03
1 980 000	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR1 - 1A1 - FRN 25/03/2035	USD	15 369	15 708	0.01
6 500 000	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR14 FRN 25/07/2035	USD	425 410	366 055	0.20
425 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	425 000	425 258	0.23
90 000	JGWPT XXX LLC - 3AA - 4.08% 15/07/2041	USD	36 783	34 805	0.02
115 000	JGWPT XXXII LLC - 2AA - 3.61% 17/01/2073	USD	50 165	45 531	0.02
2 966 500	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-WF1 - AR17 A1A1 - FRN 25/07/2036	USD	592 094	298 555	0.16
700 000	LAST MILE LOGISTICS PAN EURO FINANCE DAC - 1A F - FRN 17/08/2026	EUR	811 751	725 149	0.39
747 000	LAST MILE SECURITIES PE 2021 DAC - 1X C - FRN 17/08/2031	EUR	671 193	807 157	0.44
477 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	468 076	516 711	0.28

## 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>					
17 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-1 - 1 1A1 - FRN 25/02/2036	USD	391 293	396 330	0.21
6 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-9 - 2A2 - FRN 25/10/2036	USD	844 979	873 794	0.47
30 000 000	LUMINENT MORTGAGE TRUST 2005-1 FRN 25/11/2035	USD	499 864	514 232	0.28
2 000 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	11 745	12 611	0.01
2 500 000	MORTGAGEIT TRUST 2005-2 - 2 2A - FRN 25/05/2035	USD	27 763	26 857	0.01
2 600 000	NELNET STUDENT LOAN TRUST 2005-4 FRN 22/03/2032	USD	555 216	566 828	0.31
1 668 000	NELNET STUDENT LOAN TRUST 2005-4 FRN 22/09/2035	USD	389 660	407 229	0.22
560 000	NELNET STUDENT LOAN TRUST 2012-1 FRN 25/06/2042	USD	535 150	553 612	0.30
650 000	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2024-NQM2 FRN 25/09/2064 (ISIN US64832BAC90)	USD	560 897	557 263	0.30
850 000	OBX SERIES 2025-NQM2 FRN 25/11/2064	USD	836 746	837 490	0.45
880 000	OBX 2024-NQM11 TRUST FRN 25/06/2064	USD	756 587	761 849	0.41
500 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DAC FRN 15/08/2033 (ISIN XS2775054013)	EUR	542 458	540 100	0.29
890 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2004-WHQ2 - M4 - FRN 25/02/2035	USD	287 938	298 690	0.16
265 000	PEMBROKE PROPERTY FINANCE 3 DAC FRN 01/06/2043 (ISIN XS2972989250)	EUR	276 130	287 089	0.16
250 000	PK ALIFT LOAN FUNDING 4 LP 5.052% 15/10/2039	USD	205 598	203 031	0.11
1 500 000	RALI SERIES 2005-QA8 TRUST - CB21 - FRN 25/07/2035	USD	68 252	42 494	0.02
500 000	REDZED TRUST SERIES 2023-2 FRN 09/12/2054	AUD	266 260	263 170	0.14
720 000	REGATTA XVI FUNDING LTD FRN 15/01/2033	USD	720 000	721 473	0.39
405 000	ROCKFORD TOWER CLO 2018-2 LTD - 2AA - FRN 20/10/2031	USD	212 392	212 613	0.12
500 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	514 480	537 412	0.29
500 000	SAPPHIRE XXIX SERIES 2024-1 TRUST FRN 14/01/2066	AUD	326 426	318 939	0.17
1 116 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2B - FRN 25/02/2037	USD	286 668	218 954	0.12
500 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043 (ISIN US78413MAL28)	USD	426 250	443 388	0.24
900 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	692 144	638 979	0.35
450 000	SLAM LTD 5.335% 15/09/2049	USD	435 684	432 845	0.23
50 000	SLM STUDENT LOAN TRUST 2007-6 - B - FRN 27/04/2043	USD	14 451	16 316	0.01
670 000	SLM STUDENT LOAN TRUST 2007-7 - A4 - FRN 24/01/2027	USD	107 557	108 468	0.06
50 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	43 303	52 909	0.03
50 000	SLM STUDENT LOAN TRUST 2008-3 - B - FRN 25/04/2029	USD	44 279	52 028	0.03
50 000	SLM STUDENT LOAN TRUST 2008-4 - B - FRN 25/04/2029	USD	45 148	53 559	0.03
250 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	253 855	268 733	0.15
500 000	SLM STUDENT LOAN TRUST 2008-6 - A4 - FRN 25/07/2049	USD	137 104	135 455	0.07
50 000	SLM STUDENT LOAN TRUST 2008-6 - B - FRN 25/07/2029	USD	47 762	51 342	0.03
50 000	SLM STUDENT LOAN TRUST 2008-7 - B - FRN 25/07/2029	USD	48 018	51 688	0.03
620 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	190 669	187 620	0.10
1 400 000	SOUNDVIEW HOME LOAN TRUST 2005-1 FRN 25/04/2035	USD	221 584	224 545	0.12
2 767 000	SOUNDVIEW HOME LOAN TRUST 2007-OPT3 - 2A3 - FRN 25/08/2037	USD	263 714	270 867	0.15
1 422 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1 - M2 - FRN 25/07/2035	USD	702 043	686 212	0.37

## 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>					
1 100 000	TRITON BOND TRUST 2024-1 IN RESPECT OF SERIES 1 FRN 11/02/2056	AUD	735 963	694 338	0.38
525 000	UK LOGISTICS 2024-1 DAC FRN 17/05/2034	GBP	656 608	684 075	0.37
380 000	VANTAGE DATA CENTERS JERSEY BORROWER SPV LTD 6.172% 28/05/2039	GBP	482 559	498 940	0.27
800 000	VERMILION BOND TRUST 2024 IN RESPECT OF SERIES 1 FRN 16/11/2055	AUD	533 161	495 824	0.27
600 000	VOYA CLO 2018-3 LTD FRN 15/10/2031 (ISIN US92917KAQ76)	USD	405 041	405 243	0.22
6 500 000	WAMU ASSET-BACKED CERTIFICATES WAMU SERIES 2007-HE1 TRUST FRN 25/01/2037	USD	1 165 905	1 115 677	0.61
11 310 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-AR13 TRUST - A1A - FRN 25/11/2034	USD	144 742	149 610	0.08
10 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR11 TRUST - A1A - FRN 25/08/2045	USD	189 268	200 987	0.11
1 360 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST - A1A3 - FRN 25/10/2045	USD	28 413	29 646	0.02
8 800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	83 788	90 195	0.05
34 852 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 1 A - FRN 25/07/2045	USD	851 991	894 306	0.49
1 000 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUST FRN 25/12/2034	USD	825 275	829 340	0.45
500 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 - A1A2 - 3.9005% 10/08/2035	USD	493 379	491 500	0.27
670 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	623 100	639 013	0.35
<b>Total Mortgages and Asset Backed securities</b>			<b>108 045 975</b>	<b>105 447 378</b>	<b>57.20</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	195 144	0.11
130 000	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY - A - 3% 15/08/2051	USD	97 650	96 355	0.05
250 000	CITY OF NEW YORK NY 5.968% 01/03/2036	USD	306 810	262 205	0.14
200 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 6.55% 03/04/2034	USD	204 600	205 904	0.11
300 000	GUATEMALA GOVERNMENT BOND - REGS - 6.6% 13/06/2036	USD	305 250	302 949	0.16
200 000	ISRAEL GOVERNMENT INTERNATIONAL BOND 5.375% 19/02/2030	USD	198 292	201 522	0.11
200 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.875% 19/05/2033	USD	193 938	184 752	0.10
325 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	385 102	325 582	0.18
200 000	PANAMA GOVERNMENT INTERNATIONAL BOND 6.4% 14/02/2035	USD	203 000	188 466	0.10
200 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - 144A - 6.625% 17/02/2028	USD	202 852	205 568	0.11
200 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	179 600	188 764	0.10
2 745 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2035	USD	2 714 718	2 835 543	1.54
3 390 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2027	USD	3 386 231	3 388 808	1.84
2 783 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2030	USD	2 779 461	2 788 544	1.51
6 279 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2035	USD	6 409 285	6 486 501	3.52
7 248 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2055	USD	7 158 055	7 296 131	3.96

## 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>					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 755 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2045	USD	12 951 422	12 990 171	7.05
	<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>		<b>37 873 366</b>	<b>38 142 909</b>	<b>20.69</b>
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
			179 468 115	176 372 772	95.67
Other transferable securities					
Shares					
3 641	INTELSAT SA/LUXEMBOURG	USD	121 605	134 491	0.07
	<b>Total Shares</b>		<b>121 605</b>	<b>134 491</b>	<b>0.07</b>
<b>Total Other transferable securities</b>					
<b>Total Investments</b>					
			179 589 720	176 507 263	95.74

## 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	50.72	United States of America	86.89
Finance and Credit Services	22.42	United Kingdom	1.88
Investment Banking and Brokerage Services	7.85	Ireland	1.79
Banks	4.66	France	1.05
General Industrials	1.49	Germany	1.02
Health Care Providers	1.35	Australia	0.96
Gas, Water and Multi-utilities	1.06	Netherlands	0.46
Real Estate Investment Trusts	1.06	Belgium	0.17
Food Producers	0.75	Guatemala	0.16
Telecommunications Service Providers	0.69	Italy	0.16
Pharmaceuticals and Biotechnology	0.54	Canada	0.15
Electronic and Electrical Equipment	0.31	Luxembourg	0.14
Beverages	0.28	Israel	0.14
Alternative Energy	0.27	Brazil	0.11
Chemicals	0.26	Costa Rica	0.11
Technology Hardware and Equipment	0.25	Romania	0.11
Industrial Transportation	0.23	Mexico	0.10
Non-life Insurance	0.20	Panama	0.10
Real Estate Investment and Services	0.17	South Africa	0.10
Personal Care, Drug and Grocery Stores	0.13	Spain	0.08
Software and Computer Services	0.13	Denmark	0.06
Aerospace and Defense	0.12		
Industrial Support Services	0.12		
Leisure Goods	0.12		
Electricity	0.11		
Oil, Gas and Coal	0.11		
Life Insurance	0.09		
Medical Equipment and Services	0.07		
Travel and Leisure	0.07		
Personal Goods	0.06		
Waste and Disposal Services	0.04		
Consumer Services	0.01		
	<b>95.74</b>		<b>95.74</b>

## TCW Funds - TCW Multi-Sector Fixed 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>					
195 000	AA BOND CO LTD 8.45% 31/01/2050	GBP	268 975	266 676	0.04
300 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 7.5% 06/11/2030	USD	307 128	305 604	0.04
659 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	623 539	650 077	0.10
270 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3% 29/10/2028	USD	233 655	253 608	0.04
1 005 000	ALLIANT ENERGY FINANCE LLC - 144A - 3.6% 01/03/2032	USD	1 003 322	909 595	0.13
225 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/04/2028	USD	225 563	226 121	0.03
560 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	503 258	558 897	0.08
200 000	ALSTOM SA FRN PERPETUAL	EUR	217 658	224 157	0.03
520 000	ALTICE FINANCING SA - 144A - 5.75% 15/08/2029	USD	403 463	381 644	0.06
105 000	ALTICE FINANCING SA - 144A - 9.625% 15/07/2027	USD	89 775	89 781	0.01
1 395 000	AMCOR FLEXIBLES NORTH AMERICA INC - 144A - 4.8% 17/03/2028	USD	1 394 149	1 403 468	0.21
625 000	AMCOR GROUP FINANCE PLC 5.45% 23/05/2029	USD	638 631	639 025	0.09
975 000	AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH TRUST 3.6% 22/09/2029	USD	578 569	539 756	0.08
510 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	512 596	449 228	0.07
270 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	246 375	261 654	0.04
425 000	AMERICAN HOMES 4 RENT LP 3.375% 28/07/2051	USD	284 980	282 013	0.04
785 000	AMERICAN HOMES 4 RENT LP 5.5% 01/02/2034	USD	775 651	786 060	0.12
690 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 3% 08/03/2031	EUR	720 760	732 578	0.11
1 365 000	AMERICAN TOWER CORP 2.9% 15/01/2030	USD	1 245 808	1 255 841	0.18
1 015 000	AMERICOLD REALTY OPERATING PARTNERSHIP LP 5.6% 15/05/2032	USD	1 013 599	1 020 075	0.15
190 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.875% 20/08/2026	USD	183 113	188 721	0.03
60 000	AMGEN INC 5.65% 02/03/2053	USD	59 216	58 871	0.01
200 000	AMPRION GMBH 4% 21/05/2044	EUR	213 188	205 443	0.03
500 000	ANHEUSER-BUSCH INBEV SA/NV 3.95% 22/03/2044	EUR	541 543	519 198	0.08
275 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.625% 01/09/2032	USD	275 000	276 471	0.04
180 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	153 135	165 881	0.02
691 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	579 522	318 288	0.05
680 000	ARIS WATER HOLDINGS LLC - 144A - 7.25% 01/04/2030	USD	680 000	688 310	0.10
240 000	ARIZONA PUBLIC SERVICE CO 6.35% 15/12/2032	USD	251 633	255 650	0.04
330 000	ARTERA SERVICES LLC - 144A - 8.5% 15/02/2031	USD	330 000	308 685	0.05
525 000	ATHENE GLOBAL FUNDING - 144A - 1.608% 29/06/2026	USD	525 000	506 315	0.07
170 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	170 000	164 019	0.02
548 000	ATI INC 7.25% 15/08/2030	USD	549 981	565 415	0.08
1 169 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	1 097 165	1 095 002	0.16
257 000	BANIJAY ENTERTAINMENT SASU - 144A - 8.125% 01/05/2029	USD	257 000	265 651	0.04
260 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	247 975	254 012	0.04
3 630 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	3 193 201	3 356 878	0.49
2 045 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	1 928 231	2 030 459	0.30
1 040 000	BANK OF AMERICA CORP FRN 22/04/2027	USD	956 041	1 002 602	0.15

## TCW Funds - TCW Multi-Sector Fixed 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>					
100 000	BARNABAS HEALTH INC 4% 01/07/2028	USD	93 687	96 456	0.01
155 000	BAUSCH & LOMB ESCROW CORP - 144A - 8.375% 01/10/2028	USD	162 944	160 681	0.02
2 500 000	BAYER US FINANCE II LLC - 144A - 4.625% 25/06/2038	USD	2 092 575	2 158 700	0.32
1 091 000	BECLE SAB DE CV - 144A - 2.5% 14/10/2031	USD	871 309	883 208	0.13
296 000	BERRY GLOBAL INC - 144A - 4.875% 15/07/2026	USD	302 169	295 876	0.04
1 000 000	BERRY GLOBAL INC 5.5% 15/04/2028	USD	990 960	1 020 030	0.15
205 000	BLACKROCK INC 3.75% 18/07/2035	EUR	221 526	221 902	0.03
190 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1% 04/05/2028	EUR	148 769	190 615	0.03
255 000	BLOCK INC - 144A - 6.5% 15/05/2032	USD	255 000	258 098	0.04
325 000	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC - 144A - 5.125% 15/04/2029	USD	294 028	279 702	0.04
705 000	CAPITAL ONE FINANCIAL CORP FRN 02/11/2027	USD	611 862	674 699	0.10
317 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 01/06/2033	USD	242 901	270 395	0.04
590 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 15/08/2030	USD	483 831	537 779	0.08
50 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/03/2030	USD	42 375	46 392	0.01
1 500 000	CENTENE CORP 2.625% 01/08/2031	USD	1 215 310	1 263 000	0.19
1 360 000	CENTERPOINT ENERGY RESOURCES CORP 5.4% 01/03/2033	USD	1 359 660	1 385 731	0.20
312 000	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	267 150	284 351	0.04
250 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	250 000	247 538	0.04
415 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.9% 01/06/2052	USD	260 520	268 717	0.04
920 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.8% 01/03/2050	USD	722 719	694 103	0.10
605 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	685 561	522 962	0.08
10 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 6.65% 01/02/2034	USD	10 133	10 373	0.00
295 000	CHROME BIDCO SASU - REGS - 3.5% 31/05/2028	EUR	268 512	256 533	0.04
335 000	CHURCHILL DOWNS INC - 144A - 5.75% 01/04/2030	USD	329 975	328 468	0.05
300 000	CITIGROUP INC FRN 05/11/2030	USD	271 572	276 393	0.04
1 950 000	CITIGROUP INC FRN 20/03/2030	USD	1 829 978	1 890 233	0.28
562 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	483 320	525 341	0.08
200 000	COMISION FEDERAL DE ELECTRICIDAD - 144A - 4.688% 15/05/2029	USD	179 750	191 882	0.03
235 000	COMMONSPIRIT HEALTH 2.782% 01/10/2030	USD	236 187	211 413	0.03
710 000	CONSOLIDATED COMMUNICATIONS INC - 144A - 6.5% 01/10/2028	USD	684 009	688 068	0.10
400 000	CORP NACIONAL DEL COBRE DE CHILE - REGS - 5.95% 08/01/2034	USD	402 752	405 024	0.06
199 000	CSC HOLDINGS LLC - 144A - 11.25% 15/05/2028	USD	198 456	194 057	0.03
241 000	CSC HOLDINGS LLC - 144A - 11.75% 31/01/2029	USD	222 718	233 835	0.03
150 000	CSC HOLDINGS LLC - 144A - 4.625% 01/12/2030	USD	73 500	74 517	0.01
1 034 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	883 335	860 195	0.13
79 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	59 036	56 775	0.01
845 000	CVS HEALTH CORP FRN 10/03/2055	USD	845 000	851 743	0.12

## TCW Funds - TCW Multi-Sector Fixed 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>					
110 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	101 318	99 003	0.01
420 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	363 993	358 680	0.05
293 000	CVS HEALTH CORP 5.875% 01/06/2053	USD	272 575	276 832	0.04
200 000	DAVIDE CAMPARI-MILANO NV 2.375% CV 17/01/2029	EUR	196 662	204 700	0.03
1 025 000	DELL INTERNATIONAL LLC / EMC CORP 4.75% 01/04/2028	USD	1 024 805	1 029 061	0.15
205 000	DIGITAL DUTCH FINCO BV 1.25% 01/02/2031	EUR	160 964	193 110	0.03
145 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	108 118	129 534	0.02
620 000	DUKE ENERGY PROGRESS LLC 4.2% 15/08/2045	USD	586 065	511 010	0.07
80 000	ECOPETROL SA 8.875% 13/01/2033	USD	80 595	82 670	0.01
995 000	ELEVANCE HEALTH INC 5.2% 15/02/2035	USD	979 028	997 756	0.15
100 000	ELIA GROUP SA/NV 3.875% 11/06/2031	EUR	111 842	109 072	0.02
200 000	ELO SACA 6% 22/03/2029	EUR	217 071	196 542	0.03
626 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	523 565	583 219	0.09
595 000	ENERGY TRANSFER LP 5% 15/05/2050	USD	487 478	501 555	0.07
200 000	E.ON SE 3.875% 05/09/2038	EUR	212 628	210 023	0.03
100 000	EUROGRID GMBH 0.741% 21/04/2033	EUR	86 640	86 832	0.01
200 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	184 238	183 185	0.03
586 000	EVERI HOLDINGS INC - 144A - 5% 15/07/2029	USD	581 605	587 987	0.09
525 000	EXTRA SPACE STORAGE LP 2.4% 15/10/2031	USD	428 312	446 492	0.07
570 000	EZCORP INC - 144A - 7.375% 01/04/2032	USD	570 000	579 405	0.08
60 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	74 490	62 705	0.01
470 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 01/11/2057	USD	479 362	383 337	0.06
365 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 15/10/2064	USD	365 000	372 515	0.05
345 000	FERRELLGAS LP / FERRELLGAS FINANCE CORP - 144A - 5.875% 01/04/2029	USD	322 144	312 687	0.05
235 000	FIRSTENERGY PENNSYLVANIA ELECTRIC CO - 144A - 3.25% 15/03/2028	USD	234 666	226 683	0.03
1 665 000	FIRSTENERGY TRANSMISSION LLC 4.55% 15/01/2030	USD	1 628 403	1 644 837	0.24
195 000	FOUNDRY JV HOLDCO LLC 5.5% 25/01/2031	USD	194 809	198 169	0.03
833 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5.875% 15/10/2027	USD	817 905	833 616	0.12
475 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	468 625	506 398	0.07
400 000	GALAXY PIPELINE ASSETS BIDCO LTD - REGS - 2.16% 31/03/2034	USD	265 685	272 699	0.04
245 000	GATWICK FUNDING LTD 3.625% 16/10/2033	EUR	266 544	260 351	0.04
260 000	GETLINK SE 4.125% 15/04/2030	EUR	280 748	280 681	0.04
980 000	GFL ENVIRONMENTAL INC - 144A - 6.75% 15/01/2031	USD	1 016 750	1 010 997	0.15
245 000	GGAM FINANCE LTD - 144A - 8% 15/06/2028	USD	255 719	257 728	0.04
500 000	GLOBAL PAYMENTS INC 2.9% 15/05/2030	USD	412 565	453 510	0.07
630 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	526 420	637 809	0.09
92 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	94 487	92 261	0.01
260 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	273 093	260 978	0.04
537 000	GLP CAPITAL LP / GLP FINANCING II INC 5.75% 01/06/2028	USD	580 354	546 677	0.08
4 575 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	4 235 488	4 465 428	0.64
855 000	GOLDMAN SACHS GROUP INC FRN 24/02/2028	USD	767 619	825 007	0.12
363 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	354 741	356 727	0.05
430 000	GRIFOLS SA - REGS - 7.5% 01/05/2030	EUR	478 383	485 890	0.07
231 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	203 687	213 566	0.03

## TCW Funds - TCW Multi-Sector Fixed 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>					
400 000	HAH GROUP HOLDING CO LLC - 144A - 9.75% 01/10/2031	USD	404 392	385 060	0.06
156 000	HCA INC 3.5% 15/07/2051	USD	99 665	102 960	0.02
180 000	HCA INC 7.05% 01/12/2027	USD	218 250	189 792	0.03
770 000	HEALTHCARE REALTY HOLDINGS LP 3.5% 01/08/2026	USD	755 301	757 210	0.11
307 000	HEALTHEQUITY INC - 144A - 4.5% 01/10/2029	USD	269 317	288 015	0.04
455 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	435 635	435 068	0.06
50 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	49 500	34 950	0.01
656 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 0% 01/06/2026 DEFAULTED	USD	391 478	32 203	0.00
240 000	HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT 4.875% 24/10/2029	EUR	261 108	264 153	0.04
730 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	609 178	682 959	0.10
380 000	HUDSON PACIFIC PROPERTIES LP 3.25% 15/01/2030	USD	256 331	263 097	0.04
568 000	HUDSON PACIFIC PROPERTIES LP 3.95% 01/11/2027	USD	498 777	502 356	0.07
165 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	121 272	125 520	0.02
10 000	HUDSON PACIFIC PROPERTIES LP 5.95% 15/02/2028	USD	8 563	8 683	0.00
725 000	HUMANA INC 5.55% 01/05/2035	USD	722 087	717 373	0.11
860 000	HYATT HOTELS CORP 5.05% 30/03/2028	USD	859 183	864 291	0.13
570 000	INTEL CORP 2% 12/08/2031	USD	471 614	477 005	0.07
440 000	INTEL CORP 5.6% 21/02/2054	USD	397 294	399 736	0.06
140 000	INTEL CORP 5.7% 10/02/2053	USD	125 898	128 853	0.02
1 400 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	1 084 739	1 211 434	0.18
55 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 3.268% 15/11/2040	USD	39 255	40 081	0.01
135 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 3.468% 01/12/2050	USD	90 094	88 938	0.01
210 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 4.375% 01/06/2047	USD	148 528	164 800	0.02
455 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2% 15/08/2031	USD	339 348	380 849	0.06
82 000	INVITATION HOMES OPERATING PARTNERSHIP LP 5.5% 15/08/2033	USD	78 450	82 566	0.01
965 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	869 523	914 357	0.13
216 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 7.125% 30/04/2031	USD	225 450	222 141	0.03
1 200 000	JDE PEET'S NV - 144A - 2.25% 24/09/2031	USD	945 996	1 006 092	0.15
1 400 000	JETBLUE 2020-1 CLASS A PASS THROUGH TRUST 4% 15/11/2032	USD	1 033 553	962 455	0.14
550 000	JOHNSON & JOHNSON 3.05% 26/02/2033	EUR	572 036	587 307	0.09
275 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	249 906	269 288	0.04
1 740 000	JPMORGAN CHASE & CO FRN 04/02/2027	USD	1 518 341	1 689 175	0.25
3 500 000	JPMORGAN CHASE & CO FRN 22/04/2026	USD	3 373 020	3 494 400	0.51
595 000	JPMORGAN CHASE & CO FRN 22/04/2027	USD	569 869	576 995	0.08
874 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	739 329	831 602	0.12
1 100 000	KEYSPAN GAS EAST CORP - 144A - 5.994% 06/03/2033	USD	1 101 027	1 129 051	0.17
100 000	LEG IMMOBILIEN SE 0.875% 30/03/2033	EUR	80 453	84 742	0.01
265 000	LIVE NATION ENTERTAINMENT INC - 144A - 5.625% 15/03/2026	USD	260 363	264 769	0.04
335 000	LXP INDUSTRIAL TRUST 2.375% 01/10/2031	USD	255 468	279 641	0.04
520 000	LXP INDUSTRIAL TRUST 2.7% 15/09/2030	USD	516 012	458 188	0.07
290 000	MAGIC MERGEKO INC - 144A - 7.875% 01/05/2029	USD	282 990	157 783	0.02
1 575 000	MARS INC - 144A - 4.8% 01/03/2030	USD	1 573 299	1 585 096	0.23
250 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034	EUR	277 740	265 149	0.04

## TCW Funds - TCW Multi-Sector Fixed 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>					
297 000	MGM RESORTS INTERNATIONAL 6.5% 15/04/2032	USD	291 803	291 716	0.04
512 000	MICHAELS COS INC - 144A - 5.25% 01/05/2028	USD	378 521	354 104	0.05
1 108 000	MODIVCARE INC - 144A - FRN 01/10/2029	USD	664 800	454 280	0.07
1 139 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	1 107 829	1 086 617	0.16
290 000	MONDELEZ INTERNATIONAL INC 2.375% 06/03/2035	EUR	277 149	278 355	0.04
505 000	MORGAN STANLEY FRN 20/04/2029	USD	495 658	511 782	0.08
1 530 000	MORGAN STANLEY FRN 20/07/2029	USD	1 518 785	1 565 022	0.23
1 040 000	MORGAN STANLEY FRN 24/01/2029	USD	987 501	1 017 349	0.15
1 330 000	MORGAN STANLEY FRN 28/04/2026	USD	1 276 098	1 327 420	0.19
735 000	MOZART DEBT MERGER SUB INC - 144A - 5.25% 01/10/2029	USD	706 519	705 732	0.10
400 000	MVM ENERGETIKA ZRT 6.5% 13/03/2031	USD	403 196	410 796	0.06
475 000	NATIONAL GAS TRANSMISSION PLC 4.25% 05/04/2030	EUR	520 900	531 700	0.08
375 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	326 690	336 054	0.05
265 000	NCR VOYIX CORP - 144A - 5.125% 15/04/2029	USD	250 468	252 675	0.04
1 545 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	1 590 325	1 599 848	0.23
636 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	586 147	594 164	0.09
980 000	ORACLE CORP 4.8% 03/08/2028	USD	979 314	988 359	0.14
400 000	OT MIDCO INC - 144A - 10% 15/02/2030	USD	382 174	345 800	0.05
300 000	PAPA JOHN'S INTERNATIONAL INC - 144A - 3.875% 15/09/2029	USD	278 800	281 406	0.04
616 000	PENN ENTERTAINMENT INC - 144A - 4.125% 01/07/2029	USD	501 865	547 766	0.08
255 000	PIKE CORP - 144A - 8.625% 31/01/2031	USD	271 575	269 701	0.04
2 010 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	1 996 170	2 086 037	0.31
245 000	PNC FINANCIAL SERVICES GROUP INC FRN PERPETUAL	USD	233 669	233 649	0.03
200 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2033	USD	202 965	209 832	0.03
140 000	PNC FINANCIAL SERVICES GROUP INC/THE FRN 20/10/2034	USD	139 953	154 864	0.02
565 000	POST HOLDINGS INC - 144A - 5.5% 15/12/2029	USD	547 344	550 768	0.08
962 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	785 369	862 972	0.13
269 000	PRESTIGE BRANDS INC - 144A - 5.125% 15/01/2028	USD	247 480	264 707	0.04
395 000	PRIME HEALTHCARE SERVICES INC - 144A - 9.375% 01/09/2029	USD	384 500	374 934	0.05
100 000	RAC BOND CO PLC 8.25% 06/11/2028	GBP	140 080	138 911	0.02
275 000	RAVEN ACQUISITION HOLDINGS LLC - 144A - 6.875% 15/11/2031	USD	275 344	267 919	0.04
140 000	REALTY INCOME CORP 4.875% 06/07/2030	EUR	160 174	159 827	0.02
340 000	REALTY INCOME CORP 5.125% 06/07/2034	EUR	368 786	395 195	0.06
10 000	REXFORD INDUSTRIAL REALTY LP 2.15% 01/09/2031	USD	7 695	8 382	0.00
1 020 000	ROLLINS INC - 144A - 5.25% 24/02/2035	USD	1 020 309	1 016 185	0.15
140 000	SABRE GLBL INC - 144A - 10.75% 15/11/2029	USD	141 925	141 294	0.02
265 000	SAKS GLOBAL ENTERPRISES LLC - 144A - 11% 15/12/2029	USD	255 661	215 002	0.03
120 000	SANTANDER UK GROUP HOLDINGS PLC FRN 14/06/2027	USD	117 220	115 630	0.02
100 000	SARTORIUS FINANCE BV 4.5% 14/09/2032	EUR	106 991	112 830	0.02
302 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	237 848	259 173	0.04
130 000	SIRIUS XM RADIO INC - 144A - 4% 15/07/2028	USD	116 025	121 341	0.02
260 000	SOTERA HEALTH HOLDINGS LLC - 144A - 7.375% 01/06/2031	USD	270 400	264 854	0.04
895 000	SOUTHWESTERN ELECTRIC POWER CO 3.25% 01/11/2051	USD	555 694	583 245	0.09
885 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	748 292	756 817	0.11

## TCW Funds - TCW Multi-Sector Fixed 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>					
1 635 000	STRYKER CORP 4.7% 10/02/2028	USD	1 633 921	1 646 200	0.24
300 000	SUEZ SACA 2.875% 24/05/2034	EUR	310 820	297 746	0.04
450 000	SUNOCO LP - 144A - 6.25% 01/07/2033	USD	450 000	450 540	0.07
595 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	577 049	567 886	0.08
200 000	TENNET HOLDING BV FRN PERPETUAL	EUR	217 407	220 218	0.03
170 000	TENNET HOLDING BV 2.75% 17/05/2042	EUR	161 427	162 762	0.02
100 000	TIME WARNER CABLE LLC 4.5% 15/09/2042	USD	75 001	76 182	0.01
1 325 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	1 188 737	1 149 040	0.17
280 000	TK ELEVATOR US NEWCO INC - 144A - 5.25% 15/07/2027	USD	275 100	275 380	0.04
1 291 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	1 285 189	1 312 017	0.19
1 112 000	UBER TECHNOLOGIES INC 4.3% 15/01/2030	USD	1 111 633	1 093 752	0.16
650 000	UNITEDHEALTH GROUP INC 5.15% 15/07/2034	USD	649 214	654 453	0.10
85 000	US BANCORP FRN 01/02/2034	USD	82 459	82 570	0.01
155 000	US BANCORP FRN 12/06/2034	USD	155 000	160 131	0.02
225 000	US BANCORP FRN 21/10/2033	USD	224 980	233 262	0.03
400 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	318 934	348 232	0.05
140 000	VENTURE GLOBAL LNG INC - 144A - FRN PERPETUAL	USD	131 250	132 607	0.02
625 000	VENTURE GLOBAL LNG INC - 144A - 9.875% 01/02/2032	USD	669 531	664 300	0.10
54 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 15/01/2028	USD	53 133	53 402	0.01
800 000	VOLKSWAGEN FINANCIAL SERVICES AG 3.875% 19/11/2031	EUR	842 305	857 731	0.13
300 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERPETUAL	EUR	349 662	361 495	0.05
507 000	VT TOPCO INC - 144A - 8.5% 15/08/2030	USD	507 696	531 990	0.08
1 280 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	1 052 680	1 114 176	0.16
503 000	WARNERMEDIA HOLDINGS INC 4.279% 15/03/2032	USD	452 039	443 364	0.07
900 000	WARNERMEDIA HOLDINGS INC 5.05% 15/03/2042	USD	875 578	720 090	0.11
2 239 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	1 916 949	1 633 171	0.24
945 000	WASTE PRO USA INC - 144A - 7% 01/02/2033	USD	945 000	952 371	0.14
800 000	WELLS FARGO & CO FRN 02/06/2028	USD	818 558	763 648	0.11
1 205 000	WELLS FARGO & CO FRN 11/02/2031	USD	1 038 662	1 086 982	0.16
2 235 000	WELLS FARGO & CO FRN 25/07/2029	USD	2 252 007	2 295 880	0.34
350 000	WEX INC - 144A - 6.5% 15/03/2033	USD	350 000	346 227	0.05
325 000	WINDSTREAM SERVICES LLC / WINDSTREAM ESCROW FINANCE CORP - 144A - 8.25% 01/10/2031	USD	330 688	331 448	0.05
700	WORLDLINE SA/FRANCE 0% CV 30/07/2025	EUR	84 153	89 053	0.01
2 960	WORLDLINE SA/FRANCE 0% CV 30/07/2026	EUR	294 122	311 992	0.05
140 000	WP CAREY INC 4.25% 23/07/2032	EUR	150 177	153 335	0.02
415 000	XEROX CORP - 144A - 10.25% 15/10/2030	USD	413 923	411 136	0.06
680 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	617 100	624 430	0.09
820 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	811 243	820 369	0.12
525 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	505 967	490 387	0.07
<b>Total Bonds</b>			<b>134 121 613</b>	<b>134 976 590</b>	<b>19.79</b>

## TCW Funds - TCW Multi-Sector Fixed 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>Shares</b>					
83 500	AGNC INVESTMENT CORP	USD	1 184 313	799 930	0.12
	<b>Total Shares</b>		<b>1 184 313</b>	<b>799 930</b>	<b>0.12</b>
<b>Mortgages and Asset Backed securities</b>					
8 500 000	ABFC 2007-WMC1 TRUST - A1A - FRN 25/06/2037	USD	1 804 653	1 532 559	0.22
950 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-HE1 - 7A B - FRN 25/02/2036	USD	43 989	47 446	0.01
800 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-OP1 - A2D - FRN 25/04/2036	USD	338 295	416 319	0.06
2 889 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-4 - 5A1 - FRN 25/08/2035	USD	69 012	62 345	0.01
1 500 000	ALLEGRO CLO V-S LTD FRN 24/07/2037	USD	1 500 000	1 504 089	0.22
1 600 000	ALLEGRO CLO XVI LTD FRN 25/04/2037	USD	1 600 000	1 616 074	0.24
11 500 000	ALTERNATIVE LOAN TRUST 2005-43 - 1A3 - FRN 25/10/2035	USD	372 261	337 405	0.05
42 740 000	ALTERNATIVE LOAN TRUST 2005-59 - 1A1 - FRN 20/11/2035	USD	2 379 898	2 579 005	0.38
9 543 000	ALTERNATIVE LOAN TRUST 2005-65CB - 2A4 - 5.5% 25/12/2035	USD	1 142 615	859 045	0.13
11 405 000	ALTERNATIVE LOAN TRUST 2005-74T1 - A5 - 6% 25/01/2036	USD	1 558 150	1 086 882	0.16
23 025 000	ALTERNATIVE LOAN TRUST 2006-OA6 - 1A2 - FRN 25/07/2046	USD	1 708 748	1 613 170	0.24
29 000 000	ALTERNATIVE LOAN TRUST 2006-19CB 6% 25/08/2036	USD	2 793 598	2 573 745	0.38
28 000 000	AMERICAN HOME MORTGAGE ASSETS TRUST 2006-1 - 1A1 - FRN 25/05/2046	USD	1 231 775	1 182 773	0.17
26 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-1 - 16A - FRN 25/06/2045	USD	120 580	118 062	0.02
32 800 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-4 - 1A1 - FRN 25/11/2045	USD	1 618 924	1 791 913	0.26
11 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-3 - 11A1 - FRN 25/12/2046	USD	1 295 453	1 144 517	0.17
1 780 000	ANGEL OAK MORTGAGE TRUST 2024-9 FRN 25/09/2069	USD	1 654 050	1 659 560	0.24
1 900 000	AQUEDUCT EUROPEAN CLO 9 DAC FRN 15/04/2038	EUR	1 981 985	2 047 249	0.30
1 550 000	ARBOUR CLO III DAC FRN 15/07/2034	EUR	1 647 059	1 664 889	0.24
1 900 000	AURIUM CLO XIII DAC FRN 15/04/2038	EUR	1 981 985	2 043 965	0.30
1 645 000	AVVENTURA MALL TRUST FRN 05/07/2040 (ISIN US05359AAA16)	USD	1 562 621	1 598 100	0.23
460 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2005-10 - 3CB1 - 6% 25/11/2035	USD	21 214	21 978	0.00
1 450 000	BANC OF AMERICA FUNDING CORP - R3 1A2 - FRN 27/03/2036	USD	1 021 552	1 072 157	0.16
1 100 000	BANC OF AMERICA FUNDING 2006-D TRUST - PW16 AAB - FRN 20/05/2036	USD	39 407	41 674	0.01
300 000	BANC OF AMERICA FUNDING 2006-3 TRUST - 4A13 - 5.5% 25/03/2036	USD	10 649	9 053	0.00
32 110 000	BANC OF AMERICA FUNDING 2007-A TRUST - 2A1 - FRN 20/02/2047	USD	1 208 200	1 297 410	0.19
39 270 000	BANK OF AMERICA MERRILL LYNCH COMMERCIAL MORTGAGE TRUST 2017-BNK3 - XA - FRN 15/02/2050	USD	1 712 629	440 987	0.06
2 200 000	BCAP LLC 2012-RR8 TRUST - 4A6 - FRN 20/11/2036	USD	1 454 999	1 493 526	0.22
2 000 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	2 000 000	2 014 240	0.30
1 100 000	BCRED MML CLO 2022-1 LLC - 1A A1 - FRN 20/04/2035	USD	1 100 000	1 102 515	0.16
1 650 000	BDS 2025-FL14 LLC FRN 21/10/2042	USD	1 645 875	1 654 383	0.24
700 000	BEAR STEARNS ALT-A TRUST 2005-2 - 2A A3L - FRN 25/04/2035	USD	11 993	11 460	0.00

## TCW Funds - TCW Multi-Sector Fixed 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>					
20 500 000	BEAR STEARNS ALT-A TRUST 2006-3 - 22A1 - FRN 25/05/2036	USD	1 709 392	1 417 755	0.21
9 200 000	BEAR STEARNS ARM TRUST 2005-1 - 2A1 - FRN 25/03/2035	USD	238 057	218 244	0.03
15 870 000	BEAR STEARNS ARM TRUST 2006-4 - 2A1 - FRN 25/10/2036	USD	544 593	485 060	0.07
10 160 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR3 - 21A1 - FRN 25/04/2037	USD	1 093 522	1 045 512	0.15
3 250 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR4 - 1A1 - FRN 25/09/2047	USD	234 908	257 064	0.04
15 333 834	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR5 - 2A1 - FRN 25/06/2037	USD	1 465 946	1 576 965	0.23
1 800 000	BENCHMARK 2018-B7 MORTGAGE TRUST FRN 15/05/2053	USD	1 727 156	1 730 285	0.25
3 160 000	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURITIZATION LTD 2016-1 FRN 16/12/2041 (ISIN US09228YAC66)	USD	1 022 195	1 039 805	0.15
3 300 000	BNC MORTGAGE LOAN TRUST 2007-3 - A4 - FRN 25/07/2037	USD	1 036 626	1 038 990	0.15
1 734 000	BXP TRUST 2017-GM FRN 13/06/2027	USD	1 531 881	1 639 656	0.24
300 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A3 - FRN 25/08/2036	USD	44 623	72 218	0.01
2 500 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A4 - FRN 25/08/2036	USD	2 193 750	2 062 298	0.30
1 410 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - A2C - FRN 25/02/2037	USD	346 165	286 120	0.04
450 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - LC1A A2 - FRN 25/02/2037	USD	96 992	78 265	0.01
810 000	C-BASS 2006-CB9 TRUST - A4 - FRN 25/11/2036	USD	196 562	153 055	0.02
4 015 000	C-BASS 2006-CB9 TRUST - RS2 A3 - FRN 25/11/2036	USD	978 229	758 688	0.11
71 700 000	CD 2017-CD5 MORTGAGE TRUST - XB - FRN 15/08/2050	USD	705 797	212 913	0.03
33 898 000	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8 - XA - FRN 15/06/2050	USD	1 198 070	574 116	0.08
625 000	CHASE MORTGAGE FINANCE TRUST SERIES 2007-A1 - 5A1 - FRN 25/02/2037	USD	8 239	8 151	0.00
500 000	CHASEFLEX TRUST SERIES 2006-2 - A2B - FRN 25/09/2036	USD	30 637	33 454	0.00
70 589 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-25 - 1A1 - FRN 25/02/2035	USD	1 702 443	1 635 692	0.24
2 100 000	CIM TRUST 2025-R1 FRN 25/02/2099	USD	2 061 222	2 067 740	0.30
700 000	CITADEL 2024-1 PLC FRN 28/04/2060	GBP	519 168	546 904	0.08
15 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015-GC27 - XA - FRN 10/02/2048	USD	850 258	-	0.00
1 315 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017-C4 FRN 12/10/2050	USD	1 186 788	1 246 707	0.18
1 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017-C4 3.764% 12/10/2050	USD	941 250	952 644	0.14
1 131 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018-C5 FRN 10/06/2051	USD	1 075 996	1 098 052	0.16
1 184 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH3 M1 - FRN 25/06/2037	USD	375 301	379 839	0.06
6 750 000	CITIGROUP MORTGAGE LOAN TRUST 2005-3 - 2A4 - FRN 25/08/2035	USD	158 971	136 941	0.02
450 000	CITIGROUP MORTGAGE LOAN TRUST 2005-8 - 1A2A - FRN 25/10/2035	USD	27 961	14 497	0.00
1 039 950	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - FF18 A2D - FRN 25/06/2036	USD	61 210	62 132	0.01
13 000 000	CITIGROUP MORTGAGE LOAN TRUST 2006-HE3 - A2B - FRN 25/12/2036	USD	1 838 181	1 632 239	0.24
3 400 000	COLLEGE LOAN CORP TRUST 2005-2 - 2 B - FRN 15/01/2037	USD	403 608	411 754	0.06
1 140 000	COLT 2024-7 MORTGAGE LOAN TRUST FRN 26/12/2069	USD	1 142 494	1 144 330	0.17
820 000	COMM 2012-CCRE4 MORTGAGE TRUST - XA - FRN 15/10/2045	USD	63 779	1 700	0.00
2 200 000	COMM 2016-787S MORTGAGE TRUST - A - 3.545% 10/02/2036	USD	2 000 969	2 157 599	0.32
1 489 000	COMM 2016-787S MORTGAGE TRUST FRN 10/02/2036	USD	1 455 498	1 452 962	0.21

## TCW Funds - TCW Multi-Sector Fixed 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>					
40 275 000	COMM 2020-SBX MORTGAGE TRUST - X - FRN 10/01/2038	USD	1 111 741	104 131	0.02
1 550 000	CONNECTICUT AVENUE SECURITIES TRUST 2024-R06 FRN 25/09/2044	USD	1 550 000	1 549 864	0.23
2 100 000	CONTEGO CLO V DAC FRN 15/10/2037	EUR	2 201 955	2 266 378	0.33
950 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB2 - FRN 25/12/2036	USD	96 032	114 430	0.02
3 300 000	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-AR5 - AR5 2A1 - FRN 25/06/2034	USD	2 105	2 128	0.00
1 700 000	CVC CORDATUS LOAN FUND VIII DAC FRN 15/07/2034	EUR	1 756 123	1 819 616	0.27
3 500 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10 - MV4 - FRN 25/12/2034	USD	2 546 897	2 313 397	0.34
3 000 000	CWABS INC ASSET-BACKED CERTIFICATES SERIES 2007-12 FRN 25/08/2047	USD	2 526 006	2 531 150	0.37
1 593 000	DBGS 2018-C1 MORTGAGE TRUST FRN 15/10/2051	USD	1 478 254	1 531 228	0.22
1 450 000	DEL AMO FASHION CENTER TRUST 2017-AMO FRN 05/06/2035	USD	1 340 457	1 337 574	0.20
650 000	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN TRUST SERIES 2006-AR3 - A1 - FRN 25/08/2036	USD	24 304	28 004	0.00
28 200 000	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN TRUST SERIES 2007-OA3 - A2 - FRN 25/07/2047	USD	2 865 543	2 801 324	0.41
4 391 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.474% 25/10/2045	USD	4 032 373	4 064 694	0.60
880 000	DRYDEN 64 CLO LTD FRN 18/04/2031	USD	567 060	567 279	0.08
1 235 000	ELEVEN MADISON TRUST 2015-11MD MORTGAGE TRUST - A - FRN 10/09/2035	USD	1 177 495	1 218 881	0.18
4 292 000	EQUIFIRST MORTGAGE LOAN TRUST 2005-1 - M6 - FRN 25/04/2035	USD	1 177 998	1 192 037	0.17
7 475 000	FANNIE MAE INTEREST STRIP 2% 25/03/2051	USD	819 592	820 303	0.12
11 025 000	FANNIE MAE INTEREST STRIP 2% 25/10/2052 (ISIN US31423XZ618)	USD	1 297 150	1 305 818	0.19
6 300 000	FANNIE MAE INTEREST STRIP 2% 25/10/2052 (ISIN US31424UGV26)	USD	753 378	748 838	0.11
4 175 000	FANNIE MAE INTEREST STRIP 2% 25/11/2050	USD	447 128	445 714	0.07
6 325 000	FANNIE MAE OR FREDDIE MAC 0% 01/04/2051	USD	5 068 363	5 032 682	0.75
7 975 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	6 677 063	6 635 554	0.98
4 175 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	3 640 187	3 621 472	0.53
7 975 000	FANNIE MAE OR FREDDIE MAC 3.5% 15/05/2043	USD	7 144 011	7 194 262	1.06
4 675 000	FANNIE MAE OR FREDDIE MAC 4% 25/04/2043	USD	4 335 318	4 349 744	0.64
7 150 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	6 778 603	6 839 786	1.01
5 175 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	5 063 432	5 072 364	0.75
3 730 000	FANNIE MAE POOL 2% 01/01/2052	USD	2 463 416	2 478 174	0.36
5 725 000	FANNIE MAE POOL 2% 01/02/2052 (ISIN US31418EBR09)	USD	3 760 496	3 856 284	0.57
460 000	FANNIE MAE POOL 2% 01/03/2052	USD	315 012	311 616	0.05
1 810 000	FANNIE MAE POOL 2% 01/04/2052 (ISIN US3140XGX460)	USD	1 219 635	1 230 848	0.18
3 625 000	FANNIE MAE POOL 2% 01/04/2052 (ISIN US3140XQFQ50)	USD	2 856 982	2 753 517	0.40
1 800 000	FANNIE MAE POOL 2.5% 01/01/2051 (ISIN US3140QGR581)	USD	1 068 375	1 024 588	0.15
4 130 000	FANNIE MAE POOL 2.5% 01/04/2052 (ISIN US3140MNMM51)	USD	2 892 945	2 806 290	0.41
3 184 638	FANNIE MAE POOL 2.5% 01/04/2052 (ISIN US3140XQUB17)	USD	2 620 924	2 531 952	0.37
4 395 000	FANNIE MAE POOL 2.5% 01/08/2051	USD	2 960 027	2 846 375	0.42
1 574 645	FANNIE MAE POOL 2.5% 01/12/2051	USD	1 270 132	1 218 734	0.18
3 450 000	FANNIE MAE POOL 3% 01/05/2052 (ISIN US31418EDD94)	USD	2 478 757	2 543 492	0.37
6 100 000	FANNIE MAE POOL 3% 01/06/2052	USD	4 895 526	4 883 574	0.73

## TCW Funds - TCW Multi-Sector Fixed 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>					
1 160 000	FANNIE MAE POOL 4.5% 01/05/2053	USD	991 157	989 688	0.15
900 000	FANNIE MAE POOL 4.5% 01/08/2052	USD	711 435	714 529	0.10
4 010 000	FANNIE MAE POOL 4.5% 01/10/2054	USD	3 788 657	3 814 576	0.56
2 825 000	FANNIE MAE POOL 5% 01/04/2053	USD	2 385 006	2 411 369	0.35
1 005 000	FANNIE MAE POOL 5% 01/11/2053	USD	917 874	917 998	0.13
2 370 000	FANNIE MAE REMICS - CF - FRN 25/07/2043	USD	756 137	740 283	0.11
1 500 000	FANNIE MAE REMICS - 5 GF - FRN 25/10/2042	USD	419 248	394 119	0.06
2 925 000	FANNIE MAE REMICS FRN 25/12/2054 (ISIN US3136BUDG27)	USD	267 639	281 764	0.04
28 500 000	FANNIE MAE-ACES - M11 X2 - FRN 25/07/2039	USD	1 502 829	38 985	0.01
6 500 000	FANNIE MAE-ACES - M2X3 - FRN 25/04/2036	USD	413 833	3	0.00
16 650 000	FANNIE MAE-ACES - M29 X4 - FRN 25/03/2029	USD	885 182	367 422	0.05
11 000 000	FANNIE MAE-ACES - M4 X2 - FRN 25/01/2039	USD	1 135 630	6 961	0.00
1 750 000	FIDELITY GRAND HARBOUR CLO 2019-1 DAC FRN 15/01/2038	EUR	1 838 725	1 894 320	0.28
1 750 000	FIDELITY GRAND HARBOUR CLO 2023-1 DAC FRN 15/02/2038	EUR	1 810 288	1 869 178	0.27
300 000	FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-FF2 - A2C - FRN 25/03/2037	USD	61 423	45 934	0.01
2 475 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF7 FRN 25/05/2036	USD	2 067 398	2 119 183	0.31
1 200 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA6 - 2A4 - FRN 25/01/2035	USD	20 367	20 551	0.00
2 640 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2005-AA10 - 2A1 - FRN 25/12/2035	USD	54 779	48 591	0.01
26 500 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2006-AA3 - A1 - FRN 25/06/2036	USD	770 547	653 691	0.10
2 735 000	FREDDIE MAC MULTIFAMILY PC REMIC TRUST 2019-P002 - X - FRN 25/07/2033	USD	296 149	152 849	0.02
3 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC04 X1 - FRN 25/12/2026	USD	245 928	44 331	0.01
8 550 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC05 X1 - FRN 25/06/2027	USD	576 928	122 810	0.02
12 800 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC06 X1 - FRN 25/06/2026	USD	567 859	68 386	0.01
18 350 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KIR1 X - FRN 25/03/2026	USD	1 010 956	105 060	0.02
9 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KL05 X1HG - FRN 25/12/2027	USD	785 605	190 853	0.03
11 300 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KS06 X - FRN 25/08/2026	USD	604 125	55 454	0.01
13 274 876	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	1 069 250	9	0.00
6 850 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K060 X3 - FRN 25/12/2044	USD	771 771	189 168	0.03
12 270 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K096 X3 - FRN 25/07/2029	USD	1 368 393	894 443	0.13
15 600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - Q004 - FRN 25/05/2044	USD	409 159	83 853	0.01
9 450 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - XPT3 - 0.484% 25/06/2028	USD	215 359	2 171	0.00

## TCW Funds - TCW Multi-Sector Fixed 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>					
20 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/07/2045	USD	1 415 625	887 464	0.13
830 000	FREDDIE MAC POOL - SD8205 - 2.5% 01/04/2052	USD	583 188	579 924	0.09
1 940 000	FREDDIE MAC POOL 2% 01/04/2052	USD	1 313 971	1 325 658	0.19
1 175 000	FREDDIE MAC POOL 2.5% 01/08/2052	USD	897 409	871 955	0.13
3 305 000	FREDDIE MAC POOL 3% 01/05/2052	USD	2 429 013	2 431 041	0.36
3 570 000	FREDDIE MAC POOL 3% 01/06/2052 (ISIN US3132DWDZ32)	USD	2 724 708	2 653 612	0.39
1 098 000	FREDDIE MAC POOL 3% 01/06/2052 (ISIN US3133BDPX75)	USD	814 420	824 431	0.12
1 925 000	FREDDIE MAC POOL 4% 01/08/2052 (ISIN US3132DQTB22)	USD	1 571 582	1 576 304	0.23
5 525 000	FREDDIE MAC POOL 4% 01/09/2052 (ISIN US3132DWER07)	USD	4 482 805	4 466 128	0.65
4 370 000	FREDDIE MAC POOL 4% 01/10/2052	USD	3 546 388	3 536 211	0.52
5 500 000	FREDDIE MAC POOL 4% 01/11/2052	USD	4 540 629	4 525 431	0.66
1 345 000	FREDDIE MAC POOL 4.5% 01/06/2053	USD	1 119 433	1 162 020	0.17
3 150 000	FREDDIE MAC POOL 4.5% 01/10/2052	USD	2 543 598	2 557 034	0.37
7 600 000	FREDDIE MAC POOL 4.5% 01/12/2052	USD	6 315 736	6 321 156	0.94
7 375 000	FREDDIE MAC REMICS FRN 25/01/2055	USD	511 878	572 415	0.08
3 425 000	FREDDIE MAC REMICS FRN 25/03/2055	USD	249 383	263 848	0.04
10 569 253	FREDDIE MAC REMICS FRN 25/10/2054	USD	712 839	758 292	0.11
11 125 000	FREDDIE MAC REMICS FRN 25/11/2054	USD	606 882	650 484	0.10
9 175 000	FREDDIE MAC STRIPS 2% 15/03/2052	USD	1 018 465	1 025 101	0.15
200 000	FROST - 1X - FRN 20/11/2033 (ISIN XS2402428424)	EUR	175 348	205 870	0.03
1 500 000	FROST CMBS 2021-1 DAC FRN 22/11/2026	GBP	1 953 101	1 859 045	0.27
3 250 000	GINNIE MAE II POOL 4.5% 20/08/2052	USD	2 542 762	2 588 279	0.38
3 500 000	GINNIE MAE II POOL 4.5% 20/10/2054	USD	3 292 994	3 327 282	0.49
6 075 000	GINNIE MAE 4% 01/04/2049	USD	5 661 853	5 688 651	0.84
4 050 000	GINNIE MAE 4.5% 01/04/2049	USD	3 869 402	3 886 451	0.57
8 200 000	GINNIE MAE 5% 01/04/2049	USD	8 038 068	8 066 405	1.19
10 475 000	GINNIE MAE 5.5% 01/04/2053	USD	10 459 270	10 496 944	1.55
1 400 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	73 283	66 328	0.01
35 726 000	GMACM MORTGAGE LOAN TRUST 2006-J1 - J1 A4 - 5.75% 25/04/2036	USD	886 002	793 732	0.12
1 500 000	GOLDENTREE LOAN MANAGEMENT US CLO 20 LTD FRN 20/07/2037	USD	1 500 000	1 500 894	0.22
1 950 000	GOLUB CAPITAL PARTNERS CLO 69M FRN 09/11/2036	USD	1 950 000	1 966 735	0.29
3 000 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-2 5.7% 20/05/2055	USD	2 555 368	2 526 915	0.37
22 900 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 103 IO - FRN 16/05/2055	USD	753 488	27 081	0.00
33 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 105 IO - FRN 16/09/2051	USD	235 285	11	0.00
15 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 11 IO - 5% 20/08/2047	USD	2 128 376	317 126	0.05
2 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 112 IO - FRN 16/02/2053	USD	41 715	1 050	0.00
10 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 22 IX - FRN 16/06/2038	USD	341 242	-	0.00
170 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 63 IO - FRN 16/05/2050	USD	302 612	4 576	0.00

## TCW Funds - TCW Multi-Sector Fixed 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>					
270 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 97 IO - FRN 16/04/2052	USD	274 647	66	0.00
5 075 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/09/2054 (ISIN US38384WAV72)	USD	278 616	310 229	0.05
100 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/09/2054 (ISIN US38384WFA80)	USD	5 909	6 766	0.00
6 075 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/10/2054 (ISIN US38384YMZ15)	USD	325 189	359 557	0.05
21 250 000	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR1 - 2A1A - FRN 25/03/2047	USD	2 485 447	2 586 358	0.38
11 710 000	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR2 - 2A1 - FRN 25/05/2037	USD	1 034 988	1 031 460	0.15
18 976 328	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR3 - A1 - FRN 25/06/2037	USD	1 583 301	1 574 683	0.23
36 976 000	GREENPOINT MORTGAGE FUNDING TRUST 2006-AR1 - A1A - FRN 25/02/2036	USD	1 311 017	1 306 487	0.19
15 537 500	GSAA HOME EQUITY TRUST 2006-6 - AF5 - FRN 25/03/2036	USD	2 130 004	1 773 351	0.26
2 025 000	GSAMP TRUST 2005-WMC3 - A2C - FRN 25/12/2035	USD	1 091 304	1 222 106	0.18
14 000 000	GSAMP TRUST 2007-FM2 - A1 - FRN 25/01/2037	USD	2 063 534	1 648 153	0.24
9 000 000	GSR MORTGAGE LOAN TRUST 2004-12 - 2A1 - FRN 25/12/2034	USD	84 802	15 355	0.00
1 576 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-11 - 2A1A - FRN 19/08/2045	USD	35 117	36 087	0.01
15 758 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-12 - 2A11 - FRN 19/10/2035	USD	1 357 256	1 026 723	0.15
32 855 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-3 - 2A1A - FRN 19/06/2035	USD	662 276	657 418	0.10
13 200 000	HARBORVIEW MORTGAGE LOAN TRUST 2007-1 - 2A1A - FRN 19/03/2037	USD	1 081 749	1 093 940	0.16
9 000 000	HARBORVIEW MORTGAGE LOAN TRUST 2007-7 - 1A1 - FRN 25/10/2037	USD	841 976	733 827	0.11
2 000 000	HILTON USA TRUST 2016-HHV FRN 05/11/2038	USD	1 918 250	1 932 539	0.28
2 445 000	HILTON USA TRUST 2016-HHV FRN 05/11/2038	USD	2 205 848	2 390 388	0.35
1 650 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	1 650 000	1 650 083	0.24
1 600 000	HPS LOAN MANAGEMENT 2024-19 LTD FRN 15/04/2037	USD	1 600 000	1 612 302	0.24
21 000 000	HSI ASSET SECURITIZATION CORP TRUST 2006-HE2 - 1A - FRN 25/12/2036	USD	2 075 356	1 520 600	0.22
15 000 000	HSI ASSET SECURITIZATION CORP TRUST 2007-OPT1 - 1A - FRN 25/12/2036	USD	1 600 081	1 566 839	0.23
65 000 000	IMPAC CMB TRUST SERIES 2005-5 - A1 - FRN 25/08/2035	USD	1 458 939	1 408 506	0.21
2 800 000	IMPAC SECURED ASSETS TRUST 2007-1 - A3 - FRN 25/03/2037	USD	1 321 164	1 338 816	0.20
2 000 000	INDEPENDENCE PLAZA TRUST 2018-INDP - A - 3.763% 10/07/2035	USD	1 976 875	1 979 190	0.29
37 436 000	INDYMAC IMSC MORTGAGE LOAN TRUST 2007-AR1 FRN 25/06/2037	USD	2 649 396	2 712 797	0.40
8 600 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR19 - 5A1 - FRN 25/08/2036	USD	771 555	598 574	0.09
26 456 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR2 - 1A1B - FRN 25/04/2046	USD	2 265 108	2 114 494	0.31
17 076 234	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR4 - 1A3 - FRN 25/05/2046	USD	1 204 688	1 146 748	0.17
22 000 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR4 FRN 25/05/2046	USD	1 071 076	1 125 379	0.16
25 700 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR6 - 2A1A - FRN 25/06/2046	USD	1 752 846	1 675 326	0.25
14 000 000	INDYMAC INDX MORTGAGE LOAN TRUST 2007-FLX4 - 2A2 - FRN 25/07/2037	USD	1 345 681	1 234 942	0.18
1 500 000	INvesco US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	1 500 000	1 500 912	0.22
1 750 000	INvesco US CLO 2024-4 LTD FRN 15/01/2038 (ISIN US46151DAC56)	USD	175	175	0.00

## TCW Funds - TCW Multi-Sector Fixed 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>					
1 750 000	INVESCO US CLO 2024-4 LTD FRN 15/01/2038 (ISIN US46151DAE13)	USD	1 487 500	1 370 425	0.20
450 000	JG WENTWORTH XXII LLC - 3AA - 3.82% 15/12/2048	USD	27 174	26 403	0.00
500 000	JP MORGAN ALTERNATIVE LOAN TRUST - A2 3A1 - FRN 25/05/2036	USD	31 844	21 699	0.00
17 500 000	JP MORGAN ALTERNATIVE LOAN TRUST 2007-S1 - A1 - FRN 25/04/2047	USD	697 284	686 837	0.10
2 000 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/09/2038	USD	1 921 000	1 926 967	0.28
2 130 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/10/2038	USD	1 970 541	2 065 136	0.30
1 005 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH2 - AF4 - FRN 25/10/2036	USD	249 758	193 661	0.03
1 970 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-HE1 - AF6 - FRN 25/03/2047	USD	466 238	411 442	0.06
13 143 500	JP MORGAN MORTGAGE TRUST 2006-A4 - 1A3 - FRN 25/06/2036	USD	935 780	699 725	0.10
250 000	JP MORGAN MORTGAGE TRUST 2006-A7 - 3A2 - FRN 25/01/2037	USD	14 448	13 986	0.00
225 000	JP MORGAN MORTGAGE TRUST 2007-A3 - 2A3 - FRN 25/05/2037	USD	13 161	13 019	0.00
2 844 000	JP MORGAN MORTGAGE TRUST 2025-VIS1 FRN 25/08/2055	USD	2 824 166	2 827 095	0.41
16 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C23 - XA - FRN 15/09/2047	USD	535 815	14	0.00
68 679 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C28 - XA - FRN 15/10/2048	USD	953 230	20	0.00
15 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C29 - XA - FRN 15/05/2048	USD	558 555	34	0.00
3	JUNIPER RECEIVABLES 2022-1 DAC 0% 15/08/2029	USD	1 194 960	624 803	0.09
2	JUNIPER RECEIVABLES 2022-2 DAC - 2 R1 - 0% 15/01/2030	USD	1 100 000	449 446	0.07
2	JUNIPER RECEIVABLES 2023 - 1 DAC - A R1 - 0% 15/07/2030	USD	950 000	510 202	0.07
1 475 000	LAST MILE LOGISTICS PAN EURO FINANCE DAC - 1A F - FRN 17/08/2026	EUR	1 710 475	1 527 992	0.22
942 000	LAST MILE SECURITIES PE 2021 DAC - 1X B - FRN 17/08/2031	EUR	877 103	1 015 009	0.15
2 370 000	LAST MILE SECURITIES PE 2021 DAC - 1X C - FRN 17/08/2031	EUR	2 285 731	2 560 860	0.38
1 690 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	1 658 381	1 830 695	0.27
873 000	LAST MILE SECURITIES PE 2021 DAC FRN 17/08/2031	EUR	857 050	945 679	0.14
97 430 000	LEHMAN XS TRUST SERIES 2005-5N - 3A1A - FRN 25/11/2035	USD	425 908	436 714	0.06
13 350 000	LEHMAN XS TRUST SERIES 2006-10N - AR3 2A1 - FRN 25/07/2046	USD	1 220 013	1 273 299	0.19
11 665 000	LEHMAN XS TRUST SERIES 2006-16N - A321 - FRN 25/11/2046	USD	1 906 931	1 946 461	0.29
15 000 000	LEHMAN XS TRUST SERIES 2007-16N - 1A1 - FRN 25/09/2047	USD	1 907 224	1 899 304	0.28
11 000 000	LEHMAN XS TRUST SERIES 2007-16N - 2A2 - FRN 25/09/2047	USD	1 208 091	1 092 886	0.16
6 000 000	LEHMAN XS TRUST SERIES 2007-2N FRN 25/02/2037	USD	1 119 135	1 116 721	0.16
3 000 000	LEHMAN XS TRUST 2006-13 - 1A3 - FRN 25/09/2036	USD	946 228	977 788	0.14
5 000 000	LEHMAN XS TRUST 2006-17 - 1A3 - FRN 25/08/2046	USD	1 976 551	2 013 691	0.30
48 300 000	LEHMAN XS TRUST 2006-3 - A1 - FRN 25/03/2036	USD	1 231 716	1 305 745	0.19
45 800 000	LEHMAN XS TRUST 2006-7 - 1A1A - FRN 25/05/2036	USD	1 810 009	1 861 587	0.27
11 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-10 - 2A3 - FRN 25/11/2036	USD	1 894 460	1 579 365	0.23
26 890 000	LUMINENT MORTGAGE TRUST 2006-6 - A1 - FRN 25/10/2046	USD	1 479 874	1 412 892	0.21
6 097 400	MASTR ASSET BACKED SECURITIES TRUST 2006-NC2 - A3 - FRN 25/08/2036	USD	1 088 265	747 855	0.11
9 300 000	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST SERIES 2007-OAR2 - A2 - FRN 25/04/2037	USD	1 502 392	1 494 772	0.22

## TCW Funds - TCW Multi-Sector Fixed 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>					
8 400 000	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST SERIES 2007-OAR3 - OAR3 A1 - FRN 25/07/2047	USD	1 128 873	1 106 139	0.16
310 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-1 - A2B - FRN 25/04/2037	USD	45 028	30 893	0.00
13 794 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-1 FRN 25/04/2037	USD	2 066 309	1 968 092	0.29
5 200 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 1A - FRN 25/05/2037	USD	394 218	478 199	0.07
1 430 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 2A2C - FRN 25/05/2037	USD	185 042	223 905	0.03
3 200 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2006-2 - A - FRN 25/05/2036	USD	11 507	11 473	0.00
919 000	MF1 2021-FL6 LTD - FL6 AS - FRN 16/07/2036	USD	919 000	917 964	0.13
1 948 000	MILL CITY MORTGAGE LOAN TRUST 2018-4 FRN 25/04/2066	USD	1 512 803	1 622 187	0.24
23 777 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2015-C22 - XA - FRN 15/04/2048	USD	1 080 226	71	0.00
687 000	MORGAN STANLEY CAPITAL I TRUST 2018-MP - A - 4.418% 11/07/2040	USD	750 789	638 540	0.09
11 704 694	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-11AR - 1A1 - FRN 25/01/2035	USD	95 899	97 435	0.01
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	4 272	4 464	0.00
2 500 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A - M2 - FRN 25/03/2037	USD	2 356 250	2 405 666	0.35
2 957 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-C - 2AV4 - FRN 25/06/2037	USD	1 103 415	1 175 067	0.17
230 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018-ALXA FRN 15/01/2043	USD	236 810	190 857	0.03
1 750 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018-SOX FRN 17/06/2038	USD	1 670 156	1 680 580	0.25
9 733 500	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2020-2PAC - XA - FRN 15/12/2038	USD	547 996	34	0.00
10 310 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2020-2PAC - XB - FRN 15/04/2025	USD	393 883	103	0.00
5 500 000	NELNET STUDENT LOAN TRUST 2005-4 FRN 22/03/2032	USD	1 174 496	1 199 058	0.18
1 605 000	NELNET STUDENT LOAN TRUST 2012-1 FRN 25/06/2042	USD	1 533 778	1 586 690	0.23
1 450 000	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2024-NQM2 FRN 25/09/2064 (ISIN US64832BAG05)	USD	1 449 973	1 423 920	0.21
5 000 000	NOMURA RESECURITIZATION TRUST 2014-1R - 1A13 - FRN 26/10/2036	USD	1 687 187	1 436 370	0.21
2 400 000	OBX 2024-NQM11 TRUST FRN 25/06/2064	USD	2 063 420	2 077 769	0.30
6 044 000	OPTEUM MORTGAGE ACCEPTANCE CORP TRUST 2006-1 - 1AC1 - FRN 25/04/2036	USD	1 153 461	1 145 967	0.17
22 540 000	OPTEUM MORTGAGE ACCEPTANCE CORP TRUST 2006-1 - 1APT - FRN 25/04/2036	USD	1 059 874	1 045 582	0.15
7 000 000	OPTION ONE MORTGAGE LOAN TRUST 2007-2 - 3A3 - FRN 25/03/2037	USD	2 103 768	1 454 426	0.21
7 500 000	OPTION ONE MORTGAGE LOAN TRUST 2007-5 - 2A2 - FRN 25/05/2037	USD	2 020 473	1 570 226	0.23
10 700 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-2 - A1 - FRN 25/01/2037	USD	154 327	161 289	0.02
1 220 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-3 - A2D - FRN 25/03/2037	USD	224 541	252 803	0.04
900 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-6 - A2C - FRN 25/09/2037	USD	191 893	144 787	0.02

## TCW Funds - TCW Multi-Sector Fixed 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>					
1 500 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DAC FRN 15/08/2033 (ISIN XS2775054013)	EUR	1 627 375	1 620 301	0.24
1 500 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DAC FRN 15/08/2033 (ISIN XS3040415104)	EUR	1 617 300	1 621 110	0.24
2 040 000	PANORAMA AUTO TRUST 2025-1 FRN 15/03/2033	AUD	1 296 332	1 271 417	0.19
1 350 000	PEMBROKE PROPERTY FINANCE 3 DAC FRN 01/06/2043 (ISIN XS2972989847)	EUR	1 406 700	1 463 601	0.21
2 640 000	PK ALIFT LOAN FUNDING 3 LP FRN 15/09/2039	USD	2 291 606	2 316 926	0.34
2 000 000	PRPM 2025-NQM1 TRUST FRN 25/11/2069	USD	2 015 000	2 030 740	0.30
23 365 000	RALI SERIES 2005-Q05 TRUST - A1 - FRN 25/01/2046	USD	1 356 995	1 340 504	0.20
1 680 000	RALI SERIES 2006-QA2 TRUST - 1A1 - FRN 25/02/2036	USD	87 216	78 177	0.01
43 015 645	RALI SERIES 2006-QA6 TRUST - A1 - FRN 25/07/2036	USD	1 854 336	1 894 901	0.28
20 000 000	RALI SERIES 2006-QS2 TRUST - 1A10 - FRN 25/02/2036	USD	1 187 215	1 261 302	0.18
325 000	RALI SERIES 2006-QS5 TRUST - A1 - 6% 25/05/2036	USD	21 087	20 802	0.00
30 000 000	RALI SERIES 2007-QA3 TRUST FRN 25/05/2037	USD	2 588 025	2 726 765	0.40
780 000	RALI SERIES 2007-QS4 TRUST - 3A2 - 6% 25/03/2037	USD	74 746	71 861	0.01
3 166 000	RAMP SERIES 2006-RZ3 TRUST - M1 - FRN 25/08/2036	USD	1 000 402	1 008 918	0.15
1 875 000	REDZED TRUST SERIES 2023-2 FRN 09/12/2054	AUD	998 475	986 888	0.14
2 650 000	RFMSI SERIES 2007-SA2 TRUST - 1AA - FRN 25/04/2037	USD	97 411	96 533	0.01
2 010 000	RFMSI SERIES 2007-S8 TRUST - 1A1 - 6% 25/09/2037	USD	117 150	91 330	0.01
1 575 000	ROCKFORD TOWER CLO 2017-2 LTD - 2AAR - FRN 15/10/2029	USD	318 886	318 960	0.05
1 300 000	ROCKFORD TOWER CLO 2021-1 LTD - A B - FRN 20/07/2034	USD	1 300 000	1 300 680	0.19
1 500 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	1 589 290	1 612 236	0.24
610 000	SAXON ASSET SECURITIES TRUST 2007-3 - 2A4 - FRN 25/09/2047	USD	387 350	533 105	0.08
1 511 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2C - FRN 25/02/2037	USD	407 450	296 429	0.04
4 200 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-NC1 - A2C - FRN 25/12/2036	USD	1 027 346	837 492	0.12
1 650 000	SEQUOIA LOGISTICS 2025-1 DAC FRN 17/02/2035 (ISIN XS2967783205)	EUR	1 710 968	1 795 759	0.26
2 905 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - C - FRN 05/01/2043	USD	2 450 127	2 473 886	0.36
145 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043 (ISIN US78413MAE84)	USD	134 544	128 802	0.02
1 925 000	SHOPS AT CRYSTALS TRUST 2016-CSTL FRN 05/07/2036	USD	1 878 229	1 878 274	0.28
1 500 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	1 159 964	1 064 964	0.16
1 467 000	SLM STUDENT LOAN TRUST - 7B - FRN 25/09/2043	USD	1 400 985	1 467 133	0.22
1 700 000	SLM STUDENT LOAN TRUST 2003-12 - B - FRN 15/03/2038	USD	213 583	227 961	0.03
6 860 000	SLM STUDENT LOAN TRUST 2003-7 - AA5A - FRN 15/12/2033	USD	1 227 232	1 198 886	0.18
1 960 000	SLM STUDENT LOAN TRUST 2004-10 - B - FRN 25/01/2040	USD	372 205	407 576	0.06
280 000	SLM STUDENT LOAN TRUST 2004-2 - B - FRN 25/07/2039	USD	34 456	41 005	0.01
1 100 000	SLM STUDENT LOAN TRUST 2005-3 - B - FRN 25/04/2040	USD	243 606	253 582	0.04
1 430 000	SLM STUDENT LOAN TRUST 2006-8 - B - FRN 25/01/2041	USD	289 547	301 576	0.04
1 205	SLM STUDENT LOAN TRUST 2007-4 - R - 0% 25/01/2042	USD	619 129	117 864	0.02
1 000 000	SLM STUDENT LOAN TRUST 2007-8 - ICE B - FRN 27/04/2083	USD	375 409	385 224	0.06
2 670 000	SLM STUDENT LOAN TRUST 2008-3 - A3 - FRN 25/04/2025	USD	395 746	393 851	0.06
2 800 000	SLM STUDENT LOAN TRUST 2008-3 - B - FRN 25/04/2029	USD	2 733 500	2 913 565	0.43

## TCW Funds - TCW Multi-Sector Fixed 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>					
1 560 000	SLM STUDENT LOAN TRUST 2008-4 - CF1 A1 - FRN 25/04/2058	USD	258 867	254 613	0.04
145 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	144 731	155 865	0.02
3 491 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	1 064 851	1 056 420	0.15
3 209 000	SLM STUDENT LOAN TRUST 2012-6 - A3 - FRN 26/05/2026	USD	913 414	905 840	0.13
200 000	SLM STUDENT LOAN TRUST 2014-1 - 26 FA - FRN 26/02/2029	USD	61 596	63 343	0.01
1 700 000	SOUNDVIEW HOME LOAN TRUST 2006-OPT3 - 2A4 - FRN 25/06/2036	USD	575 812	583 622	0.09
817 000	STARM MORTGAGE LOAN TRUST 2007-2 - 2A1 - FRN 25/04/2037	USD	34 996	24 449	0.00
9 523 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 3A1 - FRN 25/09/2034	USD	44 189	43 390	0.01
450 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2006-12 - 1A1 - FRN 25/01/2037	USD	17 369	21 237	0.00
20 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2007-4 - 1A1 - FRN 25/05/2037	USD	1 121 579	1 005 506	0.15
1 814 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE2 - M2 - FRN 25/07/2035	USD	641 793	616 807	0.09
8 230 914	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR4 - 3A1 - FRN 25/06/2036	USD	1 033 616	1 013 972	0.15
25 000 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR7 - A1A - FRN 25/08/2036	USD	1 719 797	1 801 468	0.26
34 500 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR8 - A2 - FRN 25/10/2036	USD	2 758 169	2 685 730	0.39
13 470 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR3 - 2A1 - FRN 25/09/2047	USD	1 356 244	1 333 350	0.20
17 493 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR4 - A4A - FRN 25/09/2047	USD	1 684 958	1 705 440	0.25
18 700 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR6 - A1 - FRN 25/08/2047	USD	2 685 641	2 530 889	0.37
19 063 000	STRUCTURED ASSET SEC CORP MORT PASSTHR CERTS SER 2003 40A - 3A1 - FRN 25/01/2034	USD	159 269	156 186	0.02
650 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE PASS-THROUGH CTFS SER 2003 26A - 3A5 - FRN 25/09/2033	USD	15 817	15 624	0.00
1 400 000	TACO BELL FUNDING LLC 4.97% 25/05/2046	USD	1 284 609	1 311 593	0.19
312 000	TAURUS 2021-1 UK DAC - C - FRN 17/05/2031	GBP	308 747	399 780	0.06
1 500 000	TAURUS 2021-1 UK DAC - 1A D - FRN 17/05/2031	GBP	2 092 325	1 927 377	0.28
1 260 000	TAURUS 2021-1 UK DAC FRN 17/05/2031	GBP	1 757 553	1 614 495	0.24
1 350 000	TEXAS COMMERCIAL MORTGAGE TRUST 2025-TWR FRN 15/04/2042 (ISIN US88231WAE57)	USD	1 346 625	1 350 533	0.20
16 327 000	THORNBURG MORTGAGE SECURITIES TRUST 2004-3 - 3 B1 - FRN 25/09/2044	USD	415 179	419 492	0.06
700 000	TOGETHER ASSET BACKED SECURITISATION 2025-CRE-1 PLC FRN 15/01/2057	GBP	906 074	903 675	0.13
2 600 000	TOWD POINT MORTGAGE TRUST 2016-2 FRN 25/08/2055	USD	2 036 938	2 168 448	0.32
1 370 000	TOWD POINT MORTGAGE TRUST 2017-4 FRN 25/06/2057	USD	1 116 550	1 185 169	0.17
2 900 000	TOWD POINT MORTGAGE TRUST 2018-2 FRN 25/03/2058 (ISIN US89175VAE39)	USD	2 341 750	2 503 936	0.37
1 750 000	TOWD POINT MORTGAGE TRUST 2018-3 FRN 25/05/2058	USD	1 356 250	1 442 785	0.21
830 000	TRITON BOND TRUST 2022-1 IN RESPECT OF SERIES 1 - F - FRN 11/09/2053	AUD	176 432	153 677	0.02

## TCW Funds - TCW Multi-Sector Fixed 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>					
2 050 000	TRTX 2025-FL6 ISSUER LTD FRN 18/09/2042	USD	2 044 875	2 053 217	0.30
32 135 000	UBS COMMERCIAL MORTGAGE TRUST 2017-C4 - XA - FRN 15/10/2050	USD	1 222 085	528 237	0.08
1 775 000	UK LOGISTICS 2024-1 DAC FRN 17/05/2034	GBP	2 219 962	2 312 826	0.34
1 050 000	VANTAGE DATA CENTERS JERSEY BORROWER SPV LTD 6.172% 28/05/2039	GBP	1 333 388	1 378 650	0.20
1 510 000	VERUS SECURITIZATION TRUST 2023-7 FRN 01/10/2068	USD	1 502 450	1 522 781	0.22
1 870 000	VERUS SECURITIZATION TRUST 2024-INV2 6.931% 26/08/2069	USD	1 869 941	1 864 155	0.27
1 850 000	VERUS SECURITIZATION TRUST 2025-INV1 FRN 25/02/2070	USD	1 854 625	1 845 972	0.27
1 043 000	VMC FINANCE 2021-FL4 LLC - B - FRN 16/06/2036	USD	1 043 000	1 016 050	0.15
1 095 000	VNDO TRUST 2016-350P FRN 10/01/2035	USD	1 023 739	1 058 108	0.16
1 050 000	VOYA CLO 2022-3 LTD FRN 20/10/2036	USD	1 047 375	1 057 041	0.15
170 951 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR18 TRUST FRN 25/01/2036	USD	909 068	986 063	0.14
1 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A2 - FRN 25/12/2045	USD	23 960	25 783	0.00
10 850 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	106 969	111 206	0.02
9 280 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR3 TRUST - A1A - FRN 25/02/2046	USD	472 458	450 319	0.07
500 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY3 TRUST - 1AA1A - FRN 25/03/2037	USD	31 685	30 777	0.00
25 000 000	WASHINGTON MUTUAL MORTGAGE PASS-THROUGH CERTIFICATES WMALT SER 2006-AR10 TRUST FRN 25/12/2036	USD	2 214 187	2 275 639	0.33
60 328 392	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-C33 - XA - FRN 15/03/2059	USD	1 485 284	304 952	0.04
1 650 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBR98)	USD	1 587 352	1 622 984	0.24
1 200 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBX66)	USD	1 087 219	1 158 843	0.17
1 785 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	1 660 050	1 702 444	0.25
1 550 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 3.9005% 10/08/2035	USD	1 484 609	1 523 651	0.22
1 800 000	245 PARK AVENUE TRUST 2017-245P FRN 05/06/2037 (ISIN US90187LAN91)	USD	1 651 691	1 664 485	0.24
1 700 000	280 PARK AVENUE 2017-280P MORTGAGE TRUST FRN 15/09/2034 (ISIN US90205FAJ93)	USD	1 663 875	1 651 032	0.24
<b>Total Mortgages and Asset Backed securities</b>			<b>497 308 496</b>	<b>466 986 126</b>	<b>68.47</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
800 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6% 20/10/2033	USD	789 020	780 240	0.11
350 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.125% 15/03/2034	USD	335 125	341 502	0.05
700 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/04/2031	USD	545 000	569 128	0.08
400 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 6.55% 03/04/2034	USD	414 826	411 808	0.06
400 000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH - 144A - 6.5% 23/11/2032	USD	404 200	415 996	0.06
742 000	GUATEMALA GOVERNMENT BOND - REGS - 3.7% 07/10/2033	USD	586 708	620 327	0.09
425 000	GUATEMALA GOVERNMENT BOND - REGS - 6.6% 13/06/2036	USD	432 675	429 178	0.06

## TCW Funds - TCW Multi-Sector Fixed 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>					
700 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 2.125% 22/09/2031	USD	556 596	569 548	0.08
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.85% 11/01/2033	USD	203 250	196 318	0.03
450 000	ISRAEL GOVERNMENT INTERNATIONAL BOND 5.375% 19/02/2030	USD	446 157	453 425	0.07
1 005 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.875% 19/05/2033	USD	943 875	928 379	0.14
1 150 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	1 361 198	1 152 059	0.17
1 100 000	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	831 750	802 043	0.12
225 000	PANAMA GOVERNMENT INTERNATIONAL BOND 6.4% 14/02/2035	USD	207 000	212 024	0.03
300 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 4.95% 28/04/2031	USD	290 850	291 747	0.04
250 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 20/04/2032	USD	236 033	238 110	0.03
400 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	362 800	388 972	0.06
200 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 3.625% 27/03/2032	USD	161 800	167 576	0.02
600 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - 144A - 6.625% 17/02/2028	USD	620 649	616 704	0.09
200 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	201 480	188 764	0.03
20 255 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2027	USD	20 208 817	20 247 878	2.97
24 365 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2030	USD	24 325 368	24 413 539	3.59
1 843 000	UNITED STATES TREASURY NOTE/BOND 4.25% 28/02/2027	USD	1 841 203	1 850 055	0.27
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>56 306 380</b>	<b>56 285 320</b>	<b>8.25</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>688 920 802</b>	<b>659 047 966</b>	<b>96.63</b>
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
20 503.04	TCW FUNDS - TCW EMERGING MARKETS INCOME FUND - OU	USD	3 055 719	3 405 448	0.50
<b>Total Open-ended Investment Funds</b>			<b>3 055 719</b>	<b>3 405 448</b>	<b>0.50</b>
<b>Total Investment Funds</b>			<b>3 055 719</b>	<b>3 405 448</b>	<b>0.50</b>
<b>Other transferable securities</b>					
<b>Bonds</b>					
315 000	ZHENRO PROPERTIES GROUP LTD 0% 07/01/2026 DEFALTED	USD	176 400	2 007	0.00
<b>Total Bonds</b>			<b>176 400</b>	<b>2 007</b>	<b>0.00</b>

## TCW Funds - TCW Multi-Sector Fixed Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b><u>Other transferable securities (continued)</u></b>					
<b>Shares</b>					
19 238	INTELSAT SA/LUXEMBOURG	USD	643 033	710 613	0.10
	<b>Total Shares</b>		<b>643 033</b>	<b>710 613</b>	<b>0.10</b>
<b>Total Other transferable securities</b>					
			<b>819 433</b>	<b>712 620</b>	<b>0.10</b>
<b>Total Investments</b>					
			<b>692 795 954</b>	<b>663 166 034</b>	<b>97.23</b>

## TCW Funds - TCW Multi-Sector Fixed Income Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Finance and Credit Services	41.13	United States of America	86.08
Governments	26.82	United Kingdom	2.65
Investment Banking and Brokerage Services	11.39	Ireland	1.90
Banks	4.63	France	1.72
General Industrials	2.17	Germany	0.96
Health Care Providers	1.18	Luxembourg	0.63
Real Estate Investment Trusts	0.96	Netherlands	0.60
Travel and Leisure	0.67	Canada	0.35
Gas, Water and Multi-utilities	0.53	Australia	0.35
Pharmaceuticals and Biotechnology	0.51	Mexico	0.29
Investment Fund	0.50	Brazil	0.16
Telecommunications Service Providers	0.48	Guatemala	0.15
Technology Hardware and Equipment	0.44	Panama	0.15
Food Producers	0.43	Italy	0.15
Consumer Services	0.42	Hungary	0.14
Mortgage Real Estate Investment Trusts	0.42	Israel	0.14
Software and Computer Services	0.42	South Africa	0.12
Personal Care, Drug and Grocery Stores	0.40	Romania	0.11
Beverages	0.38	Colombia	0.10
Electronic and Electrical Equipment	0.36	Spain	0.10
Industrial Support Services	0.35	United Arab Emirates	0.10
Medical Equipment and Services	0.35	Belgium	0.09
Aerospace and Defense	0.34	Chile	0.06
Oil, Gas and Coal	0.32	Costa Rica	0.06
Real Estate Investment and Services	0.26	Paraguay	0.04
Life Insurance	0.25	Indonesia	0.03
Chemicals	0.22		
Electricity	0.16		
Telecommunications Equipment	0.15		
Waste and Disposal Services	0.15		
Alternative Energy	0.13		
Industrial Materials	0.08		
Industrial Metals and Mining	0.06		
Industrial Transportation	0.05		
Household Goods and Home Construction	0.04		
Media	0.04		
Retail	0.03		
Non-life Insurance	0.01		
	<b>97.23</b>		
			<b>97.23</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	29 962	0.08
123 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	117 296	121 335	0.33
86 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	80 410	85 831	0.24
100 000	ALSTOM SA FRN PERPETUAL	EUR	108 098	112 078	0.31
25 000	ALTICE FINANCING SA - 144A - 5.75% 15/08/2029	USD	19 425	18 348	0.05
140 000	AMCOR FLEXIBLES NORTH AMERICA INC - 144A - 4.8% 17/03/2028	USD	139 915	140 850	0.39
35 000	AMCOR GROUP FINANCE PLC 5.45% 23/05/2029	USD	35 763	35 785	0.10
100 000	AMCOR UK FINANCE PLC 3.95% 29/05/2032	EUR	109 086	108 095	0.30
140 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	140 713	123 318	0.34
55 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	50 188	53 300	0.15
25 000	AMERICAN HOMES 4 RENT LP 4.3% 15/04/2052	USD	18 580	19 526	0.05
20 000	AMERICAN HOMES 4 RENT LP 5.5% 01/02/2034	USD	20 421	20 027	0.05
100 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 3% 08/03/2031	EUR	107 281	106 171	0.29
55 000	AMERICOLD REALTY OPERATING PARTNERSHIP LP 5.6% 15/05/2032	USD	54 924	55 275	0.15
10 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP - 144A - 9.375% 01/06/2028	USD	10 000	9 915	0.03
100 000	AMPRION GMBH 4.125% 07/09/2034	EUR	112 015	110 227	0.30
100 000	ANHEUSER-BUSCH INBEV SA/NV 3.45% 22/09/2031	EUR	110 167	109 379	0.30
40 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	36 059	36 862	0.10
73 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAR14)	USD	68 959	33 606	0.09
35 000	ARIS WATER HOLDINGS LLC - 144A - 7.25% 01/04/2030	USD	35 000	35 428	0.10
20 000	ARTERA SERVICES LLC - 144A - 8.5% 15/02/2031	USD	19 800	18 708	0.05
25 000	ATHENE GLOBAL FUNDING - 144A - 2.717% 07/01/2029	USD	25 000	23 115	0.06
50 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	50 000	48 241	0.13
40 000	ATI INC 7.25% 15/08/2030	USD	40 000	41 271	0.11
153 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	152 326	143 315	0.39
100 000	BANIJAY ENTERTAINMENT SAS - REGS - 7% 01/05/2029	EUR	115 016	112 899	0.31
55 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	52 456	53 733	0.15
45 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	42 437	44 680	0.12
120 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	92 927	102 685	0.28
35 000	BAUSCH & LOMB ESCROW CORP - 144A - 8.375% 01/10/2028	USD	36 794	36 283	0.10
55 000	BECLE SAB DE CV - 144A - 2.5% 14/10/2031	USD	43 954	44 525	0.12
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1% 04/05/2028	EUR	100 903	100 324	0.27
26 000	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC - 144A - 5.125% 15/04/2029	USD	22 685	22 376	0.06
10 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 01/02/2031	USD	7 825	8 868	0.02
50 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 15/01/2034	USD	41 595	41 187	0.11
15 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 15/08/2030	USD	12 394	13 672	0.04

## 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>					
5 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/03/2030	USD	4 238	4 639	0.01
100 000	CELLNEX FINANCE CO SA 2% 15/09/2032	EUR	94 439	95 531	0.26
55 000	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	47 094	50 126	0.14
110 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	110 000	108 917	0.30
35 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	45 810	30 254	0.08
20 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 6.65% 01/02/2034	USD	20 265	20 746	0.06
100 000	CHROME BIDCO SASU - REGS - 3.5% 31/05/2028	EUR	95 130	86 960	0.24
35 000	CHURCHILL DOWNS INC - 144A - 5.75% 01/04/2030	USD	34 475	34 318	0.09
75 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	64 500	70 108	0.19
55 000	CONSOLIDATED COMMUNICATIONS INC - 144A - 6.5% 01/10/2028	USD	53 163	53 301	0.15
14 000	CSC HOLDINGS LLC - 144A - 11.75% 31/01/2029	USD	12 335	13 584	0.04
79 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	64 274	65 721	0.18
15 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	11 694	10 780	0.03
90 000	CVS HEALTH CORP FRN 10/12/2054	USD	90 000	90 052	0.25
5 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	4 605	4 500	0.01
22 000	CVS HEALTH CORP 5.3% 01/06/2033	USD	21 492	21 788	0.06
100 000	DAVIDE CAMPARI-MILANO NV 2.375% CV 17/01/2029	EUR	98 499	102 350	0.28
55 000	DELL INTERNATIONAL LLC / EMC CORP 4.75% 01/04/2028	USD	54 990	55 218	0.15
100 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	84 775	89 282	0.24
15 000	ELEVANCE HEALTH INC 5.2% 15/02/2035	USD	14 947	15 042	0.04
100 000	ELO SACA 3.25% 23/07/2027	EUR	91 159	102 589	0.28
100 000	ENBW INTERNATIONAL FINANCE BV 4% 24/01/2035	EUR	110 513	109 107	0.30
100 000	ENEL FINANCE INTERNATIONAL NV 3.875% 23/01/2035	EUR	108 587	107 466	0.29
100 000	E.ON SE 3.5% 25/03/2032	EUR	108 021	108 560	0.30
100 000	EUROGRID GMBH 3.915% 01/02/2034	EUR	109 702	108 540	0.30
114 000	EVERI HOLDINGS INC - 144A - 5% 15/07/2029	USD	100 605	114 386	0.31
15 000	EXTRA SPACE STORAGE LP 2.4% 15/10/2031	USD	12 064	12 757	0.03
55 000	EZCORP INC - 144A - 7.375% 01/04/2032	USD	55 000	55 908	0.15
45 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 01/11/2057	USD	45 896	36 702	0.10
15 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 15/10/2064	USD	15 000	15 309	0.04
100 000	FIS FABBRICA ITALIANA SINTETICI SPA - REGS - 5.625% 01/08/2027	EUR	108 402	108 100	0.30
17 000	FORVIA SE - 144A - 8% 15/06/2030	USD	17 000	16 784	0.05
10 000	FOUNDRY JV HOLDCO LLC 5.5% 25/01/2031	USD	9 990	10 163	0.03
149 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	147 980	158 848	0.44
100 000	GALDERMA FINANCE EUROPE BV 3.5% 20/03/2030	EUR	108 389	108 307	0.30
100 000	GATWICK FUNDING LTD 3.625% 16/10/2033	EUR	108 794	106 266	0.29
100 000	GETLINK SE 4.125% 15/04/2030	EUR	107 980	107 954	0.30
50 000	GFL ENVIRONMENTAL INC - 144A - 6.75% 15/01/2031	USD	51 875	51 582	0.14
50 000	GLOBAL PARTNERS LP / GLP FINANCE CORP - 144A - 8.25% 15/01/2032	USD	50 000	51 498	0.14
100 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	83 559	101 240	0.28
10 000	GLP CAPITAL LP / GLP FINANCING II INC 4% 15/01/2030	USD	10 582	9 464	0.03
106 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	91 823	98 000	0.27

## 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>					
71 000	HEALTHTHEQUITY INC - 144A - 4.5% 01/10/2029	USD	61 948	66 609	0.18
100 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	96 158	95 619	0.26
9 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	7 695	6 291	0.02
113 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 0% 01/06/2026 DEFAULTED	USD	75 483	5 547	0.02
100 000	HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT 4.875% 24/10/2029	EUR	107 691	110 064	0.30
18 000	HUB INTERNATIONAL LTD - 144A - 7.25% 15/06/2030	USD	18 659	18 551	0.05
54 000	HUDSON PACIFIC PROPERTIES LP 3.95% 01/11/2027	USD	55 684	47 759	0.13
20 000	HUMANA INC 5.55% 01/05/2035	USD	19 977	19 790	0.05
45 000	HYATT HOTELS CORP 5.05% 30/03/2028	USD	44 957	45 225	0.12
100 000	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA - 144A - FRN 15/04/2029	EUR	109 325	108 181	0.30
20 000	INTEL CORP 2% 12/08/2031	USD	16 620	16 737	0.05
5 000	INTEL CORP 3.734% 08/12/2047	USD	3 388	3 491	0.01
10 000	INTEL CORP 5.7% 10/02/2053	USD	8 993	9 204	0.03
100 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	77 403	86 531	0.24
15 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 4.375% 01/06/2047	USD	10 599	11 771	0.03
5 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2.7% 15/01/2034	USD	3 771	4 075	0.01
10 000	INVITATION HOMES OPERATING PARTNERSHIP LP 5.5% 15/08/2033	USD	9 388	10 069	0.03
98 000	IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES INC - 144A - 5% 15/07/2032	USD	98 000	90 526	0.25
131 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	112 660	124 125	0.34
12 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 7.125% 30/04/2031	USD	12 525	12 341	0.03
55 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	49 981	53 858	0.15
20 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	15 561	17 585	0.05
55 000	JPMORGAN CHASE & CO FRN 26/04/2028	USD	54 536	54 759	0.15
110 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	92 400	104 664	0.29
100 000	LEG IMMOBILIEN SE 0.75% 30/06/2031	EUR	86 202	89 945	0.25
25 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	20 938	22 962	0.06
100 000	LONZA FINANCE INTERNATIONAL NV 3.875% 25/05/2033	EUR	110 411	110 099	0.30
200 000	LXP INDUSTRIAL TRUST 2.7% 15/09/2030	USD	198 466	176 226	0.49
25 000	MAGIC MERGEKO INC - 144A - 7.875% 01/05/2029	USD	24 988	13 602	0.04
80 000	MARS INC - 144A - 4.8% 01/03/2030	USD	79 914	80 513	0.22
20 000	MICHAELS COS INC - 144A - 5.25% 01/05/2028	USD	15 008	13 832	0.04
178 000	MODIVCARE INC - 144A - FRN 01/10/2029	USD	106 800	72 980	0.20
60 000	MOLINA HEALTHCARE INC - 144A - 6.25% 15/01/2033	USD	59 946	59 218	0.16
180 000	MORGAN STANLEY FRN 19/07/2035	USD	177 058	179 937	0.50
45 000	MORGAN STANLEY FRN 20/10/2032	USD	36 897	38 635	0.11
85 000	MORGAN STANLEY FRN 28/04/2026	USD	81 558	84 835	0.23
5 000	MOZART DEBT MERGER SUB INC - 144A - 5.25% 01/10/2029	USD	4 806	4 801	0.01
100 000	NATIONAL GAS TRANSMISSION PLC 4.25% 05/04/2030	EUR	111 428	111 937	0.31
100 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	86 721	89 614	0.25
74 000	NCR VOYIX CORP - 144A - 5.125% 15/04/2029	USD	74 000	70 558	0.19
63 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	63 000	63 897	0.17
85 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	85 000	88 018	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
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#### Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)

Bonds (continued)					
50 000	ORACLE CORP 4.8% 03/08/2028	USD	49 965	50 427	0.14
10 000	OT MIDCO INC - 144A - 10% 15/02/2030	USD	8 200	8 645	0.02
15 000	PANTHER ESCROW ISSUER LLC - 144A - 7.125% 01/06/2031	USD	15 388	15 291	0.04
20 000	PAPA JOHN'S INTERNATIONAL INC - 144A - 3.875% 15/09/2029	USD	18 588	18 760	0.05
15 000	PIKE CORP - 144A - 8.625% 31/01/2031	USD	15 000	15 865	0.04
10 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	9 931	10 378	0.03
75 000	PILGRIM'S PRIDE CORP 6.875% 15/05/2034	USD	73 531	81 014	0.22
50 000	PNC FINANCIAL SERVICES GROUP INC FRN PERPETUAL	USD	47 688	47 684	0.13
20 000	PNC FINANCIAL SERVICES GROUP INC/THE FRN 20/10/2034	USD	20 011	22 123	0.06
75 000	POST HOLDINGS INC - 144A - 4.625% 15/04/2030	USD	71 531	70 118	0.19
35 000	POST HOLDINGS INC - 144A - 6.25% 15/10/2034	USD	34 321	34 484	0.09
100 000	PUBLIC STORAGE 0.5% 09/09/2030	EUR	89 228	92 583	0.25
100 000	RAC BOND CO PLC 8.25% 06/11/2028	GBP	140 080	138 911	0.38
30 000	RAISING CANE'S RESTAURANTS LLC - 144A - 9.375% 01/05/2029	USD	30 000	31 934	0.09
40 000	RAVEN ACQUISITION HOLDINGS LLC - 144A - 6.875% 15/11/2031	USD	40 050	38 970	0.11
55 000	ROLLINS INC - 144A - 5.25% 24/02/2035	USD	54 791	54 794	0.15
100 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 3.5% 07/12/2031	EUR	109 875	108 551	0.30
5 000	SABRE GLBL INC - 144A - 10.75% 15/11/2029	USD	5 069	5 046	0.01
50 000	SAKS GLOBAL ENTERPRISES LLC - 144A - 11% 15/12/2029	USD	48 238	40 567	0.11
100 000	SANDOZ FINANCE BV 4% 26/03/2035	EUR	108 015	107 988	0.30
100 000	SARTORIUS FINANCE BV 4.5% 14/09/2032	EUR	114 302	112 830	0.31
100 000	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 3.375% 04/09/2032	EUR	110 443	106 285	0.29
45 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	37 125	38 619	0.11
15 000	SOTERA HEALTH HOLDINGS LLC - 144A - 7.375% 01/06/2031	USD	15 600	15 280	0.04
100 000	STRYKER CORP 3.375% 11/09/2032	EUR	107 925	107 242	0.29
100 000	SUEZ SACA 2.875% 24/05/2034	EUR	100 604	99 249	0.27
100 000	SYDNEY AIRPORT FINANCE CO PTY LTD 4.375% 03/05/2033	EUR	113 305	111 905	0.31
100 000	TDC NET A/S 5.186% 02/08/2029	EUR	106 882	112 178	0.31
100 000	TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH - REGS - 5.375% 15/07/2029	EUR	110 682	109 270	0.30
100 000	TENNET HOLDING BV FRN PERPETUAL	EUR	108 704	110 109	0.30
134 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	141 052	116 205	0.32
163 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	162 533	165 653	0.46
70 000	UBER TECHNOLOGIES INC 4.3% 15/01/2030	USD	69 977	68 851	0.19
66 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	68 063	62 529	0.17
30 000	US BANCORP FRN 01/02/2034	USD	29 657	29 142	0.08
90 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	72 900	78 352	0.21
58 000	VENTURE GLOBAL CALCASIEU PASS LLC - 144A - 4.125% 15/08/2031	USD	58 000	52 813	0.14
25 000	VENTURE GLOBAL LNG INC - 144A - FRN PERPETUAL	USD	23 438	23 680	0.06
50 000	VENTURE GLOBAL LNG INC - 144A - 9.875% 01/02/2032	USD	53 563	53 144	0.15
100 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL	EUR	114 227	114 838	0.31
20 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	17 518	18 837	0.05
25 000	VICI PROPERTIES LP 5.625% 15/05/2052	USD	24 938	22 931	0.06
100 000	VMED O2 UK FINANCING I PLC - REGS - 4.5% 15/07/2031	GBP	109 402	109 632	0.30

## 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>					
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERPETUAL	EUR	121 908	120 498	0.33
80 000	VT TOPCO INC - 144A - 8.5% 15/08/2030	USD	80 000	83 943	0.23
172 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	144 480	149 716	0.41
174 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	169 487	126 919	0.35
30 000	WASTE PRO USA INC - 144A - 7% 01/02/2033	USD	30 000	30 234	0.08
120 000	WELLS FARGO & CO FRN 02/03/2033	USD	106 271	107 675	0.29
40 000	WELLS FARGO & CO FRN 11/02/2031	USD	34 478	36 082	0.10
100 000	WERFEN SA/SPAIN 4.25% 03/05/2030	EUR	106 084	111 397	0.31
18 000	WINDSTREAM SERVICES LLC / WINDSTREAM ESCROW FINANCE CORP - 144A - 8.25% 01/10/2031	USD	18 677	18 357	0.05
150	WORLDSLNE SA/FRANCE 0% CV 30/07/2025	EUR	18 033	19 083	0.05
700	WORLDSLNE SA/FRANCE 0% CV 30/07/2026	EUR	68 826	73 782	0.20
35 000	XEROX CORP - 144A - 10.25% 15/10/2030	USD	34 755	34 674	0.09
43 000	1261229 BC LTD - 144A - 10% 15/04/2032	USD	43 000	42 800	0.12
55 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	52 919	55 025	0.15
<b>Total Bonds</b>			<b>11 417 962</b>	<b>11 282 820</b>	<b>30.90</b>
<b>Shares</b>					
20 900	AGNC INVESTMENT CORP	USD	296 433	200 222	0.55
<b>Total Shares</b>			<b>296 433</b>	<b>200 222</b>	<b>0.55</b>
<b>Mortgages and Asset Backed securities</b>					
500 000	ABFC 2007-WMC1 TRUST - A2A - FRN 25/06/2037	USD	64 067	61 527	0.17
250 000	ABFC 2007-WMC1 TRUST - WMC1 A2B - FRN 25/06/2037	USD	70 102	67 217	0.18
355 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-ASAP1 - A2D - FRN 25/03/2037	USD	80 540	53 349	0.15
100 000	ADAGIO CLO VIII DAC FRN 15/04/2032	EUR	108 360	107 942	0.30
125 000	ALLEGRO CLO XVI LTD FRN 25/04/2037	USD	125 000	126 256	0.35
2 700 000	ALTERNATIVE LOAN TRUST 2005-29CB - A5 - 5.5% 25/07/2035	USD	353 328	236 883	0.65
5 000 000	ALTERNATIVE LOAN TRUST 2005-57CB - 4A5 - 5.5% 25/12/2035	USD	450 276	275 785	0.76
60 000 000	ALTERNATIVE LOAN TRUST 2005-7CB - 2A2 - FRN 01/03/2038	USD	570 221	133 093	0.36
1 150 000	ALTERNATIVE LOAN TRUST 2005-76 - HE1 A4 - FRN 25/01/2036	USD	101 254	94 536	0.26
2 300 000	ALTERNATIVE LOAN TRUST 2007-13 - A1 - 6% 25/06/2047	USD	298 306	177 289	0.49
1 500 000	ALTERNATIVE LOAN TRUST 2007-16CB - 1A7 - 6% 25/08/2037	USD	114 042	89 786	0.25
2 400 000	ALTERNATIVE LOAN TRUST 2007-22 - 2A16 - 6.5% 25/09/2037	USD	411 368	209 238	0.57
34 000 000	AMERICAN HOME MORTGAGE ASSETS TRUST 2007-5 - X - FRN 25/06/2047	USD	453 763	32 625	0.09
100 000	AQUEDUCT EUROPEAN CLO 7-2022 DAC FRN 15/08/2037	EUR	108 555	108 266	0.30
175 000	ARBOUR CLO II DAC FRN 15/04/2034	EUR	186 544	188 277	0.52
100 000	AVOCA CLO XXX DAC FRN 15/07/2037	EUR	108 160	108 251	0.30
790 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2003-8 - 1CB1 - 5.5% 25/10/2033	USD	18 342	17 936	0.05
2 220 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2005-10 - 1 1A1 - FRN 25/11/2035	USD	54 565	52 293	0.14

## 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>					
1 395 000	BANC OF AMERICA FUNDING 2006-D TRUST - PW16 AAB - FRN 20/05/2036	USD	56 908	52 850	0.14
360 000	BANC OF AMERICA FUNDING 2006-3 TRUST - 4A14 - 6% 25/03/2036	USD	13 450	11 152	0.03
720 000	BCAP LLC TRUST 2007-AA1 - 2A1 - FRN 25/03/2037	USD	66 366	60 809	0.17
2 000 000	BCAP LLC TRUST 2007-AA2 - 2A7 - 6% 25/04/2037	USD	314 726	174 086	0.48
960 749	BCAP LLC 2009-RR10 TRUST - 10A2 - FRN 26/01/2038	USD	251 372	152 885	0.42
1 550 000	BCMSC TRUST 2000-A - A5 - FRN 15/06/2030	USD	275 404	61 357	0.17
125 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	125 000	125 890	0.34
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	105 121	0.29
123 000	BXP TRUST 2017-GM FRN 13/06/2027	USD	108 663	116 308	0.32
195 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A4 - FRN 25/08/2036	USD	149 581	160 859	0.44
530 000	C-BASS 2007-CB1 TRUST - AF6 - FRN 25/01/2037	USD	139 306	80 150	0.22
375 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	100 298	73 257	0.20
1 570 000	CHASE MORTGAGE FINANCE TRUST SERIES 2007-A1 - A1 8A1 - FRN 25/02/2037	USD	16 265	15 363	0.04
120 000	CIM TRUST 2025-R1 FRN 25/02/2099	USD	117 784	118 157	0.32
92 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017-C4 FRN 12/10/2050	USD	83 030	87 222	0.24
780 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - FF18 A2D - FRN 25/06/2036	USD	49 067	46 601	0.13
1 200 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR5 - FF1 A2C - FRN 25/07/2036	USD	43 115	37 462	0.10
980 000	CITIGROUP MORTGAGE LOAN TRUST 2006-WF1 - A2F - FRN 25/03/2036	USD	168 401	119 787	0.33
420 000	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERIES 2006-A5 - AA3 A3 - 6% 25/10/2036	USD	40 740	35 939	0.10
23 600 000	COMM 2014-CCRE19 MORTGAGE TRUST - XC - FRN 10/08/2047	USD	634 250	86 417	0.24
9 110 000	COMM 2014-UBS3 MORTGAGE TRUST - XA - FRN 10/06/2047	USD	242 725	3	0.00
5 000 000	COMM 2015-LC21 MORTGAGE TRUST - XA - FRN 10/07/2048	USD	112 073	22	0.00
4 444 000	CONSECO FINANCE CORP - 4 A7 - 7.41% 01/05/2031	USD	592 879	316 977	0.87
9 430 000	CONSECO FINANCE CORP - 5 A6 - FRN 01/03/2030	USD	691 006	320 912	0.88
2 100 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - 1AA1 - FRN 25/11/2033	USD	5 682	5 451	0.01
3 485 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB1 AF - FRN 25/01/2033	USD	12 326	11 746	0.03
1 506 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB2 - FRN 25/12/2036	USD	199 402	181 401	0.50
285 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - MH1 B1 - FRN 25/10/2036	USD	126 197	124 107	0.34
4 100 000	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-AR5 - 5A1 - FRN 25/06/2034	USD	11 743	11 531	0.03
100 000	CVC CORDATUS LOAN FUND VIII DAC FRN 15/07/2034	EUR	103 301	107 036	0.29
150 000	CVC CORDATUS LOAN FUND XXV DAC FRN 20/05/2036	EUR	158 123	162 495	0.44
150 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.118% 25/07/2047	USD	134 280	138 611	0.38
3 400 000	DSLA MORTGAGE LOAN TRUST 2004-AR2 - 31 A - FRN 19/11/2044	USD	39 032	37 741	0.10
420 000	DSLA MORTGAGE LOAN TRUST 2006-AR2 - 96 AC - FRN 19/10/2036	USD	65 670	46 758	0.13
100 000	ELEVEN MADISON TRUST 2015-11MD MORTGAGE TRUST - A - FRN 10/09/2035	USD	95 344	98 695	0.27

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
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#### Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)

Mortgages and Asset Backed securities (continued)					
450 000	FANNIE MAE INTEREST STRIP 2% 25/03/2051	USD	49 340	49 383	0.14
650 000	FANNIE MAE INTEREST STRIP 2% 25/10/2052 (ISIN US31423XZ618)	USD	76 476	76 987	0.21
200 000	FANNIE MAE INTEREST STRIP 2% 25/10/2052 (ISIN US31424UGV26)	USD	23 917	23 773	0.07
300 000	FANNIE MAE INTEREST STRIP 2% 25/11/2050	USD	32 129	32 027	0.09
250 000	FANNIE MAE OR FREDDIE MAC 0% 01/04/2051	USD	199 912	198 920	0.54
200 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	168 172	166 409	0.46
225 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	196 012	195 169	0.53
400 000	FANNIE MAE OR FREDDIE MAC 3.5% 15/05/2043	USD	358 354	360 841	0.99
350 000	FANNIE MAE OR FREDDIE MAC 4% 25/04/2043	USD	324 750	325 649	0.89
675 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	642 729	645 715	1.76
525 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	513 872	514 588	1.40
105 000	FANNIE MAE POOL 2% 01/04/2052 (ISIN US3140XGX460)	USD	74 649	71 403	0.20
175 000	FANNIE MAE POOL 2.5% 01/02/2052	USD	139 798	135 070	0.37
260 000	FANNIE MAE POOL 2.5% 01/04/2051	USD	162 170	158 568	0.43
200 000	FANNIE MAE POOL 2.5% 01/04/2052 (ISIN US3140XQUB17)	USD	164 598	159 010	0.44
425 000	FANNIE MAE POOL 3% 01/06/2052	USD	341 082	340 249	0.93
175 000	FANNIE MAE POOL 4% 01/02/2053	USD	154 997	151 590	0.42
200 000	FANNIE MAE POOL 4% 01/10/2052 (ISIN US31418EJ505)	USD	160 105	160 932	0.44
65 000	FANNIE MAE POOL 4.5% 01/09/2052	USD	51 972	52 223	0.14
750 000	FANNIE MAE REMICS FRN 25/07/2054 (ISIN US3136BTLG61)	USD	38 243	40 882	0.11
245 000	FANNIE MAE REMICS FRN 25/10/2054	USD	229 322	228 974	0.63
945 000	FANNIE MAE REMICS FRN 25/11/2054	USD	62 852	68 007	0.19
450 000	FANNIE MAE REMICS FRN 25/12/2054 (ISIN US3136BTY206)	USD	32 089	35 047	0.10
730 000	FANNIE MAE-ACES - M4 X2 - FRN 25/01/2039	USD	36 494	462	0.00
100 000	FIDELITY GRAND HARBOUR CLO 2024-1 DAC FRN 15/04/2038	EUR	107 120	107 858	0.30
2 000 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2005-AA10 - 2A1 - FRN 25/12/2035	USD	43 708	36 811	0.10
1 300 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2006-FA8 - 1A11 - 6% 25/02/2037	USD	103 609	50 942	0.14
825 000	FREDDIE MAC MULTIFAMILY PC REMIC TRUST 2019-P002 - X - FRN 25/07/2033	USD	89 332	46 106	0.13
900 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KLU1 X3 - FRN 25/01/2031	USD	183 701	42 058	0.12
6 475 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	559 479	4	0.00
4 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K049 X3 - FRN 25/10/2043	USD	265 938	17 699	0.05
5 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K051 X3 - FRN 25/10/2043	USD	422 070	39 999	0.11
11 750 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - XPT2 - 1.807% 25/05/2027	USD	534 167	222 779	0.61
285 000	FREDDIE MAC POOL - SD8193 - 2% 01/02/2052	USD	198 929	191 183	0.52
285 000	FREDDIE MAC POOL 3% 01/06/2052 (ISIN US3132DWDZ32)	USD	217 257	211 843	0.58
45 000	FREDDIE MAC POOL 4% 01/02/2053	USD	40 516	39 392	0.11
175 000	FREDDIE MAC POOL 4% 01/08/2052 (ISIN US3132DQTB22)	USD	142 871	143 300	0.39
175 000	FREDDIE MAC POOL 4% 01/08/2052 (ISIN US3132DWEJ80)	USD	141 173	141 017	0.39

## 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>					
115 000	FREDDIE MAC POOL 4% 01/09/2052 (ISIN US3132DWER07)	USD	95 997	92 960	0.25
50 000	FREDDIE MAC POOL 4% 01/09/2052 (ISIN US3133KPW796)	USD	42 074	41 178	0.11
338 000	FREDDIE MAC POOL 4.5% 01/09/2052	USD	280 061	274 571	0.75
250 000	FREDDIE MAC POOL 4.5% 01/11/2052	USD	207 248	207 570	0.57
365 000	FREDDIE MAC POOL 4.5% 01/12/2052	USD	302 615	303 582	0.83
575 000	FREDDIE MAC STRIPS 2% 15/03/2052	USD	64 116	64 243	0.18
50 000	GINNIE MAE II POOL 4.5% 20/10/2054	USD	47 050	47 533	0.13
200 000	GINNIE MAE II POOL 4.5% 20/11/2052	USD	160 988	163 984	0.45
400 000	GINNIE MAE 4% 01/04/2049	USD	372 797	374 561	1.03
200 000	GINNIE MAE 4.5% 01/04/2049	USD	191 136	191 924	0.53
350 000	GINNIE MAE 5% 01/04/2049	USD	343 131	344 298	0.94
475 000	GINNIE MAE 5.5% 01/04/2053	USD	474 278	475 995	1.29
1 700 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	131 057	106 152	0.29
1 260 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	68 537	59 695	0.16
6 200 000	GMACM MORTGAGE LOAN TRUST 2006-J1 - J1 A4 - 5.75% 25/04/2036	USD	153 759	137 747	0.38
125 000	GOLDENTREE LOAN MANAGEMENT US CLO 17 LTD FRN 20/07/2036	USD	125 000	125 201	0.34
250 000	GOLUB CAPITAL PARTNERS CLO 66B LTD FRN 25/04/2036	USD	252 125	250 138	0.68
150 000	GOLUB CAPITAL PARTNERS CLO 69M FRN 09/11/2036	USD	150 000	151 287	0.41
12 691 579	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - IO - FRN 16/04/2054	USD	280 609	9 492	0.03
5 300 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 1 IO - FRN 16/02/2054	USD	98 993	9 627	0.03
7 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 112 IO - FRN 16/02/2053	USD	68 566	2 939	0.01
60 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 119 IO - FRN 16/08/2051	USD	104 978	4 052	0.01
2 770 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 125 IO - FRN 16/11/2054	USD	148 628	12 302	0.03
7 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 135 IO - FRN 16/01/2053	USD	136 522	20 006	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	28 885	0.08
20 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 165 IO - FRN 16/10/2051	USD	115 570	20	0.00
27 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/12/2051	USD	376 557	65 174	0.18
360 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/10/2054 (ISIN US38384YEE77)	USD	23 781	28 451	0.08
3 335 000	GSAA HOME EQUITY TRUST 2007-5 - 1F3B - FRN 25/05/2037	USD	500 250	241 114	0.66
1 260 000	GSR MORTGAGE LOAN TRUST 2004-10F - 6A1 - 5% 25/09/2034	USD	10 091	9 876	0.03
1 850 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-10 - 2A1A - FRN 19/11/2035	USD	51 685	35 420	0.10
150 000 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-9 - 2X - FRN 20/06/2035	USD	280 387	5	0.00
100 000	HENLEY CLO VII DAC FRN 25/04/2034	EUR	109 225	107 832	0.30
100 000	HILTON USA TRUST 2016-HHV FRN 05/11/2038	USD	96 707	96 627	0.26
125 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	125 000	125 006	0.34
1 100 000	HSI ASSET LOAN OBLIGATION TRUST 2007-WF1 - A3 - FRN 25/12/2036	USD	317 162	196 385	0.54

## 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>					
1 400 000	IMPAC CMB TRUST SERIES 2005-5 - A1 - FRN 25/08/2035	USD	31 615	30 337	0.08
125 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	125 000	125 076	0.34
1 660 968 419	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2006-CIBC17 FRN 12/12/2043	USD	88 908	338 345	0.93
27 950 809	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-LC11 FRN 15/04/2046	USD	637 131	-	0.00
140 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/10/2038	USD	130 966	135 737	0.37
23 150 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1 - AF6 - FRN 25/11/2036	USD	19 341	19 359	0.05
2 800 000	JP MORGAN MORTGAGE TRUST 2005-A1 - 1A1 - FRN 25/02/2035	USD	26 805	26 500	0.07
410 000	JP MORGAN MORTGAGE TRUST 2006-A7 - 2A4R - FRN 25/01/2037	USD	24 622	19 991	0.05
150 000	JP MORGAN MORTGAGE TRUST 2025-VIS1 FRN 25/08/2055	USD	148 954	149 108	0.41
131 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	128 549	141 906	0.39
100 000	LAST MILE SECURITIES PE 2021 DAC FRN 17/08/2031	EUR	98 173	108 325	0.30
100 000	LCM XIV LP FRN 20/07/2031	USD	99 900	99 558	0.27
1 208 500	LEHMAN ABS MANUFACTURED HOUSING CONTRACT TRUST 2001-B - M1 - FRN 15/04/2040	USD	186 796	187 673	0.51
2 200 000	LEHMAN MORTGAGE TRUST 2005-3 - 1A5 - 5.5% 25/01/2036	USD	279 514	157 448	0.43
640 000	MASTR ALTERNATIVE LOAN TRUST 2004-7 - 1A1 - 5.5% 25/07/2034	USD	15 515	15 242	0.04
600 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 2 A2C - FRN 25/05/2037	USD	95 469	93 946	0.26
100 000 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2012-C5 - XC - FRN 15/08/2045	USD	214 844	642	0.00
1 000 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-7AR - 2A4 - FRN 25/09/2034	USD	10 739	10 380	0.03
720 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-15XS - A4A - FRN 25/11/2036	USD	130 790	74 549	0.20
100 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018-SOX FRN 17/06/2038	USD	95 438	96 033	0.26
825 000	NEW CENTURY HOME EQUITY LOAN TRUST 2003-6 - M1 - FRN 25/01/2034	USD	69 277	68 686	0.19
100 000	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2024-NQM2 FRN 25/09/2064 (ISIN US64832BAG05)	USD	99 998	98 201	0.27
1 600 000	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE LOAN TRUST SERIES 2005-AR4 - 4A1 - FRN 25/08/2035	USD	44 486	42 102	0.12
100 000	PALMER SQUARE EUROPEAN CLO 2021-2 DAC FRN 15/04/2035	EUR	108 286	107 560	0.29
100 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DAC FRN 15/08/2033 (ISIN XS2775054013)	EUR	108 492	108 020	0.30
100 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DAC FRN 15/08/2033 (ISIN XS3040415104)	EUR	107 820	108 074	0.30
100 000	PROVIDUS CLO VI DAC FRN 20/05/2034	EUR	107 198	107 750	0.30
150 000	PROVIDUS CLO X DAC FRN 18/11/2038	EUR	162 915	162 448	0.44
100 000	PRPM 2024-RPL3 LLC FRN 25/11/2054	USD	92 020	93 227	0.26
100 000	PRPM 2025-NQM1 TRUST FRN 25/11/2069	USD	100 750	101 537	0.28
5 465 500	RALI SERIES 2005-QS14 TRUST - 3A3 - 6% 25/09/2035	USD	179 009	162 128	0.44
1 450 000	RALI SERIES 2006-QA8 TRUST - 3 A1B - FRN 25/09/2036	USD	69 672	67 813	0.19
4 170 000	RALI SERIES 2006-QS1 TRUST - A3 - 5.75% 25/01/2036	USD	102 604	85 247	0.23

## 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>					
1 100 000	RALI SERIES 2006-QS16 TRUST - A6 - 6% 25/11/2036	USD	26 085	22 946	0.06
6 540 000	RALI SERIES 2006-QS2 TRUST - 1A9 - 5.5% 25/02/2036	USD	241 019	201 648	0.55
1 500 000	RALI SERIES 2006-QS8 TRUST - A1 A - 6% 25/08/2036	USD	75 598	70 289	0.19
1 750 000	RALI SERIES 2006-QS9 TRUST - 1A11 - 6.5% 25/07/2036	USD	66 383	60 996	0.17
870 000	RALI SERIES 2007-QS4 TRUST - 3A2 - 6% 25/03/2037	USD	90 335	80 153	0.22
2 775 500	RESIDENTIAL ASSET SECURITIZATION TRUST 2007-A1 - A1 - 6% 25/03/2037	USD	528 927	279 066	0.76
1 585 000	RFMSI SERIES 2007-SA2 TRUST - 1A A - FRN 25/04/2037	USD	63 865	57 738	0.16
490 000	RFMSI SERIES 2007-S8 TRUST - 1A1 - 6% 25/09/2037	USD	29 917	22 265	0.06
125 000	ROCKFORD TOWER EUROPE CLO 2024-1 DAC FRN 15/07/2038	EUR	138 894	136 050	0.37
100 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	105 953	107 482	0.29
125 000	RRE 21 LOAN MANAGEMENT DAC FRN 15/10/2039	EUR	137 388	135 141	0.37
324 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2B - FRN 25/02/2037	USD	117 647	63 567	0.17
100 000	SEQUOIA LOGISTICS 2025-1 DAC FRN 17/02/2035 (ISIN XS2967784195)	EUR	103 695	109 260	0.30
125 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - A1 - FRN 05/01/2043	USD	134 434	109 985	0.30
400 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - D - FRN 05/01/2043	USD	318 000	327 240	0.90
35 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043 (ISIN US78413MAE84)	USD	25 638	31 090	0.09
100 000	SHAMROCK RESIDENTIAL 2024-1 DAC FRN 24/12/2078	EUR	104 341	107 683	0.29
600 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	461 429	425 986	1.17
510 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	492 144	539 673	1.47
555 000	SLM STUDENT LOAN TRUST 2008-4 - B - FRN 25/04/2029	USD	554 348	594 500	1.62
125 000	STORE MASTER FUNDING I-VII 4.32% 20/10/2046	USD	101 173	102 809	0.28
1 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 2A - FRN 25/09/2034	USD	10 937	10 767	0.03
2 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 63 F1 - FRN 25/03/2034	USD	25 234	23 894	0.07
1 400 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2004-20 - 1A2 - FRN 25/01/2035	USD	25 663	24 542	0.07
185 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2005-21 - 6A3 - FRN 25/11/2035	USD	6 523	6 520	0.02
3 050 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-4XS - 1A A - FRN 25/03/2035	USD	58 420	58 440	0.16
125 000	TACO BELL FUNDING LLC 4.97% 25/05/2046	USD	114 697	117 107	0.32
100 000	TOGETHER ASSET BACKED SECURITISATION 2025-CRE-1 PLC FRN 15/01/2057	GBP	129 439	129 096	0.35
500 000	TRITON BOND TRUST 2022-1 IN RESPECT OF SERIES 1 - E - FRN 11/09/2053	AUD	257 491	226 187	0.62
110 000	UK LOGISTICS 2024-1 DAC FRN 17/05/2034	GBP	137 575	143 330	0.39
100 000	UK LOGISTICS 2024-2 DAC FRN 17/02/2035	GBP	125 646	130 392	0.36
100 000	VANTAGE DATA CENTERS JERSEY BORROWER SPV LTD 6.172% 28/05/2039	GBP	126 989	131 300	0.36
100 000	VERUS SECURITIZATION TRUST 2025-INV1 FRN 25/02/2070	USD	100 250	99 782	0.27
12 700 000	WASHINGTON MUTUAL MORTGAGE PASS-THROUGH CERTIFICATES WMALT SERIES 2006-2 TRUST - 1A6 - 6% 25/03/2036	USD	361 350	363 816	1.00

## 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>					
480 000	WASHINGTON MUTUAL MORTGAGE PASS-THROUGH CERTIFICATES WMALT SERIES 2007-0A4 TRUST - A1A - FRN 25/04/2047	USD	71 066	66 666	0.18
7 450 000	WELLS FARGO ALTERNATIVE LOAN 2007-PA1 TRUST - A4 - 6% 25/03/2037	USD	278 190	254 338	0.70
31 814 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2007-7 TRUST - A1 - 6% 25/06/2037	USD	345 380	336 121	0.92
2 450 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C14 - XA - FRN 15/06/2046	USD	59 165	-	0.00
4 200 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C15 - XA - FRN 15/08/2046	USD	62 004	-	0.00
100 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 - A1A2 - 3.9005% 10/08/2035	USD	98 676	98 300	0.27
110 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	102 300	104 913	0.29
100 000	245 PARK AVENUE TRUST 2017-245P FRN 05/06/2037 (ISIN US90187LAN91)	USD	90 094	92 471	0.25
100 000	321 HENDERSON RECEIVABLES VI LLC - 1A B - 9.31% 15/07/2061	USD	14 633	12 924	0.04
<b>Total Mortgages and Asset Backed securities</b>			<b>33 508 644</b>	<b>24 473 829</b>	<b>67.02</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
400 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2030	USD	399 239	400 797	1.09
10 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2035	USD	10 275	10 330	0.03
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>409 514</b>	<b>411 127</b>	<b>1.12</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>45 632 553</b>	<b>36 367 998</b>	<b>99.59</b>
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
3 689.28	TCW FUNDS - TCW EMERGING MARKETS INCOME FUND - OU	USD	567 220	612 770	1.68
<b>Total Open-ended Investment Funds</b>			<b>567 220</b>	<b>612 770</b>	<b>1.68</b>
<b>Total Investment Funds</b>			<b>567 220</b>	<b>612 770</b>	<b>1.68</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
1 572	INTELSAT SA/LUXEMBOURG	USD	52 541	58 067	0.16
<b>Total Shares</b>			<b>52 541</b>	<b>58 067</b>	<b>0.16</b>
<b>Total Other transferable securities</b>			<b>52 541</b>	<b>58 067</b>	<b>0.16</b>
<b>Total Investments</b>			<b>46 252 314</b>	<b>37 038 835</b>	<b>101.43</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	39.37	United States of America	76.85
Governments	18.91	France	6.24
Investment Banking and Brokerage Services	17.27	United Kingdom	5.60
Banks	2.79	Germany	2.38
General Industrials	2.21	Luxembourg	2.11
Investment Fund	1.68	Ireland	1.67
Telecommunications Service Providers	1.48	Netherlands	1.60
Life Insurance	1.30	Italy	1.45
Real Estate Investment Trusts	1.25	Australia	1.22
Gas, Water and Multi-utilities	1.21	Spain	0.84
Pharmaceuticals and Biotechnology	1.18	Canada	0.39
Aerospace and Defense	0.83	Denmark	0.31
Beverages	0.79	Switzerland	0.30
Software and Computer Services	0.75	Belgium	0.30
Health Care Providers	0.74	Mexico	0.12
Medical Equipment and Services	0.70	Israel	0.05
Electronic and Electrical Equipment	0.69		
Travel and Leisure	0.66		
Industrial Transportation	0.62		
Electricity	0.59		
Chemicals	0.57		
Consumer Services	0.56		
Mortgage Real Estate Investment Trusts	0.55		
Personal Care, Drug and Grocery Stores	0.55		
Real Estate Investment and Services	0.55		
Food Producers	0.54		
Oil, Gas and Coal	0.42		
Industrial Support Services	0.40		
Technology Hardware and Equipment	0.38		
Media	0.31		
Alternative Energy	0.30		
Industrial Engineering	0.30		
Industrial Materials	0.19		
Telecommunications Equipment	0.15		
Household Goods and Home Construction	0.14		
Leisure Goods	0.14		
Waste and Disposal Services	0.14		
Retail	0.11		
Retailers	0.06		
Automobiles and Parts	0.05		
	101.43		

## TCW Funds - TCW Global Securitised 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	17 955	20 845	0.06
510 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-OP2 - A1 - FRN 25/08/2036	USD	19 495	20 175	0.06
400 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-ASAP1 - A2B - FRN 25/03/2037	USD	87 794	58 469	0.17
200 000	ADAGIO CLO VIII DAC FRN 15/04/2032	EUR	216 704	215 885	0.61
225 000	ADAGIO IV CLO LTD FRN 15/04/2034	EUR	245 629	241 707	0.69
220 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-2 - 6M2 - FRN 25/06/2035	USD	32 330	32 688	0.09
175 000	ALLEGRO CLO V-S LTD FRN 24/07/2037	USD	175 000	175 477	0.50
131 278	ALLEGRO CLO XI LTD FRN 19/01/2033	USD	131 278	130 935	0.37
650 000	ALTERNATIVE LOAN TRUST 2004-18CB - 2A8 - 6% 25/09/2034	USD	192 218	198 739	0.57
2 000 000	ALTERNATIVE LOAN TRUST 2005-10CB - 1A8 - 5.5% 25/05/2035	USD	211 516	205 580	0.59
742 000	ALTERNATIVE LOAN TRUST 2005-56 - 4A1 - FRN 25/11/2035	USD	51 480	55 335	0.16
460 000	ALTERNATIVE LOAN TRUST 2006-OA22 - A1 - FRN 25/02/2047	USD	36 066	37 203	0.11
350 000	ALTERNATIVE LOAN TRUST 2007-HY8C FRN 25/09/2047	USD	21 290	22 914	0.07
400 000	ALTERNATIVE LOAN TRUST 2007-OA7 FRN 25/05/2047	USD	37 192	36 780	0.10
350 000	ALTERNATIVE LOAN TRUST 2007-OH3 - A1B - FRN 25/09/2047	USD	34 442	36 809	0.10
1 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-4 - 1A1 - FRN 25/11/2045	USD	53 590	54 631	0.16
110 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-THROUGH CTFS SER 2005-R11 - M3 - FRN 25/01/2036	USD	59 566	68 359	0.19
690 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTF SER 2004-R10 - M1 - FRN 25/11/2034	USD	120 804	123 620	0.35
400 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2005-R3 FRN 25/05/2035	USD	27 025	27 383	0.08
1 400 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2005-R9 - M1 - FRN 25/11/2035	USD	212 131	216 086	0.62
250 000	APIDOS CLO XXIX - 29A A2 - FRN 25/07/2030	USD	245 678	250 393	0.71
100 000	AQUEDUCT EUROPEAN CLO 7-2022 DAC FRN 15/08/2037	EUR	108 555	108 266	0.31
150 000	ARBOUR CLO II DAC FRN 15/04/2034	EUR	159 895	161 380	0.46
300 000	ARBOUR CLO III DAC FRN 15/07/2034	EUR	329 480	322 237	0.92
300 000	ARBOUR CLO VI DAC FRN 15/11/2037	EUR	334 290	324 358	0.92
175 000	ARBOUR CLO XIII DAC FRN 15/08/2038	EUR	189 420	188 658	0.54
250 000	ARES XLVII CLO LTD FRN 15/04/2030	USD	250 000	250 144	0.71
400 000	ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-W5 - A2D - FRN 25/01/2036	USD	148 766	153 044	0.44
7 500 000	ASSET BACKED SECURITIES CORP HOME EQUITY LOAN TRUST SERIES RFC 2007-HE1 FRN 25/12/2036	USD	245 962	249 726	0.71
135 000	AURIUM CLO V DESIGNATED ACTIVITY CO FRN 17/04/2034	EUR	143 155	144 154	0.41
250 000	AURIUM CLO X DAC FRN 17/04/2037	EUR	278 100	268 491	0.76
150 000	AURIUM CLO XII DAC FRN 17/10/2037	EUR	163 755	161 737	0.46
110 000	AVENTURA MALL TRUST FRN 05/07/2040 (ISIN US05359AAA16)	USD	104 470	106 864	0.30
100 000	AVENTURA MALL TRUST FRN 05/07/2040 (ISIN US05359AAG85)	USD	91 617	95 612	0.27
100 000	AVOCA CLO XVII DAC FRN 15/10/2032	EUR	109 565	108 077	0.31
100 000	AVOCA CLO XXIII DAC FRN 15/04/2034	EUR	106 483	107 043	0.30
175 000	AVOCA CLO XXIV DAC FRN 15/07/2034	EUR	193 649	188 486	0.54

## TCW Funds - TCW Global Securitised 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>					
100 000	AVOCA CLO XXX DAC FRN 15/07/2037	EUR	108 160	108 251	0.31
100 000	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2015-ASTR 4.25% 14/07/2037	USD	91 500	91 421	0.26
175 000	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2018-PARK - A - FRN 10/08/2038	USD	167 624	169 649	0.48
100 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	100 000	100 712	0.29
600 000	BEAR STEARNS ALT-A TRUST 2005-4 - 22A2 - FRN 25/05/2035	USD	9 090	9 473	0.03
498 983 196	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST 2005-PWR8 FRN 11/06/2041	USD	47	-	0.00
110 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR3 - 1A1 - FRN 25/03/2037	USD	12 641	13 326	0.04
120 000	BETONY CLO 2 LTD FRN 30/04/2031	USD	120 000	120 163	0.34
255 000	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURITIZATION LTD 2016-1 FRN 16/12/2041 (ISIN US09228YAB83)	USD	64 046	64 513	0.18
375 000	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURITIZATION LTD 2016-1 FRN 16/12/2041 (ISIN US09228YAC66)	USD	123 315	123 395	0.35
500 000	BMO SBA COOF TRUST 2019-1 - A - FRN 25/10/2045	USD	28 982	8 959	0.03
100 000	BX COMMERCIAL MORTGAGE TRUST 2024-BIO2 FRN 13/08/2041	USD	100 000	100 694	0.29
62 000	BXP TRUST 2017-CC FRN 13/08/2037	USD	51 886	55 518	0.16
114 000	BXP TRUST 2017-GM FRN 13/06/2027	USD	100 712	107 797	0.31
275 000	C-BASS MORTGAGE LOAN TRUST 2007-CB3 - A4 - FRN 25/03/2037	USD	74 730	48 833	0.14
260 000	CEDAR FUNDING V CLO LTD - 5AA1R - FRN 17/07/2031	USD	166 195	167 430	0.48
64 000	CENTEX HOME EQUITY LOAN TRUST 2005-D - M5 - FRN 25/10/2035	USD	42 713	43 869	0.12
350 517	CHL MORTGAGE PASS-THROUGH TRUST 2004-29 - 2A1 - FRN 25/02/2035	USD	4 117	4 220	0.01
300 000	CIFC FUNDING 2013-III-R LTD - 3RAA1 - FRN 24/04/2031	USD	156 696	157 902	0.45
1 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC25 - XB - FRN 10/10/2047	USD	6 953	4	0.00
1 051 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015-GC35 - XA - FRN 10/11/2048	USD	21 520	1 079	0.00
1 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P3 - XA - FRN 15/04/2049	USD	41 655	7 769	0.02
85 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017-C4 FRN 12/10/2050	USD	76 713	80 586	0.23
110 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018-C5 FRN 10/06/2051	USD	104 640	106 796	0.30
83 000	CITIGROUP MORTGAGE LOAN TRUST INC - M2 - FRN 25/11/2036	USD	35 990	37 125	0.11
95 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH3 M1 - FRN 25/06/2037	USD	28 895	30 477	0.09
130 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR2 - 1A1 - FRN 25/03/2036	USD	5 069	4 706	0.01
430 000	COLLEGIATE FUNDING SERVICES EDUCATION LOAN TRUST 2005-A - A4 - FRN 28/03/2035	USD	189 600	194 359	0.55
2 000 000	COMM 2012-CCRE4 MORTGAGE TRUST - XA - FRN 15/10/2045	USD	51 500	4 147	0.01
1 670 000	COMM 2013-CCRE6 MORTGAGE TRUST - XB - FRN 10/03/2046	USD	25 572	10	0.00
1 349 000	COMM 2014-CCRE19 MORTGAGE TRUST - XC - FRN 10/08/2047	USD	36 254	4 940	0.01
60 000	COMM 2015-CCRE25 MORTGAGE TRUST - A3 - 3.505% 10/08/2048	USD	32 758	34 103	0.10
270 000	COMM 2015-DC1 MORTGAGE TRUST - AM - 3.724% 10/02/2048	USD	216 737	223 618	0.64
110 000	COMM 2016-787S MORTGAGE TRUST - A - 3.545% 10/02/2036	USD	104 986	107 880	0.31
48 000	COMM 2016-787S MORTGAGE TRUST FRN 10/02/2036	USD	43 770	46 838	0.13
100 000	CONTEGO CLO V DAC FRN 15/10/2037	EUR	104 855	107 923	0.31

## TCW Funds - TCW Global Securitised 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>					
350 000	CONTEGO CLO XIII DAC FRN 15/10/2037	EUR	386 505	377 448	1.07
1 150 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - AR20 2A4 - FRN 25/08/2033	USD	3 844	4 080	0.01
915 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB6 M1 - FRN 25/07/2035	USD	39 187	39 432	0.11
120 000	CSAIL 2015-C2 COMMERCIAL MORTGAGE TRUST 3.849% 15/06/2057	USD	113 175	118 867	0.34
95 000	CSAIL 2015-C4 COMMERCIAL MORTGAGE TRUST FRN 01/11/2048	USD	91 556	94 019	0.27
3 190 000	CSMC 2014-USA OA LLC - X2 - FRN 15/09/2037	USD	16 075	4 681	0.01
335 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16 - MV2 - FRN 25/05/2036	USD	83 432	85 399	0.24
400 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2006-14 FRN 25/02/2037	USD	93 284	93 440	0.27
104 000	DBGS 2018-C1 MORTGAGE TRUST FRN 15/10/2051	USD	96 509	99 967	0.28
1 135 000	DBJPM 2016-SFC MORTGAGE TRUST - XA - FRN 10/08/2036	USD	29 483	9 471	0.03
300 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.118% 25/07/2047	USD	271 491	277 222	0.79
250 000	DRYDEN 41 SENIOR LOAN FUND FRN 15/04/2031	USD	250 000	250 213	0.71
275 000	DRYDEN 64 CLO LTD FRN 18/04/2031	USD	177 206	177 275	0.50
150 000	DRYDEN 65 CLO LTD FRN 18/07/2030	USD	150 000	150 071	0.43
100 000	EATON VANCE CLO 2014-1R LTD FRN 15/07/2030	USD	100 000	100 115	0.29
150 000	ELEVEN MADISON TRUST 2015-11MD MORTGAGE TRUST - A - FRN 10/09/2035	USD	143 040	148 042	0.42
450 000	FANNIE MAE INTEREST STRIP 2% 25/03/2051	USD	49 340	49 383	0.14
625 000	FANNIE MAE INTEREST STRIP 2% 25/10/2052 (ISIN US31423XZ618)	USD	73 535	74 026	0.21
300 000	FANNIE MAE INTEREST STRIP 2% 25/11/2050	USD	32 129	32 027	0.09
375 000	FANNIE MAE OR FREDDIE MAC 3.5% 15/05/2043	USD	335 925	338 288	0.96
213 000	FANNIE MAE POOL - CA7737 - 2.5% 01/11/2050	USD	106 830	102 353	0.29
400 000	FANNIE MAE POOL - CB4117 - 3.5% 01/07/2052	USD	325 912	316 527	0.90
75 000	FANNIE MAE POOL - FM6400 - 2% 01/03/2051	USD	44 450	42 730	0.12
60 000	FANNIE MAE POOL - FM9133 - 3% 01/10/2051	USD	36 445	35 467	0.10
350 000	FANNIE MAE REMICS FRN 25/07/2054 (ISIN US3136BS2S35)	USD	306 392	307 738	0.88
1 950 000	FANNIE MAE-ACES - M11 X2 - FRN 25/07/2039	USD	40 349	2 667	0.01
3 350 000	FANNIE MAE-ACES - M2X3 - FRN 25/04/2036	USD	49 408	1	0.00
175 000	FIDELITY GRAND HARBOUR CLO 2024-1 DAC FRN 15/04/2038	EUR	187 460	188 751	0.54
30 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1 - M1 - FRN 25/01/2036	USD	1 487	1 628	0.00
375 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF15 - A5 - FRN 25/11/2036	USD	9 531	9 689	0.03
250 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA4 - A1 - FRN 25/10/2034	USD	2 131	2 278	0.01
35 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KW01 X3 - FRN 25/03/2029	USD	5 428	1 055	0.00
2 085 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	61 612	1	0.00
1 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K042 X3 - FRN 25/01/2043	USD	41 953	-	0.00
85 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K052 X3 - FRN 25/01/2044	USD	5 611	922	0.00
85 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K053 X3 - FRN 25/03/2044	USD	5 761	1 049	0.00

## TCW Funds - TCW Global Securitised 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>					
6 600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K054 X3 - FRN 25/04/2043	USD	290 235	87 819	0.25
40 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K154 A3 - 3.459% 25/11/2032	USD	44 188	37 387	0.11
6 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/05/2025	USD	81 094	29	0.00
10 950 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/09/2026	USD	71 582	27 100	0.08
525 000	FREDDIE MAC POOL - QC8921 - 2.5% 01/10/2051	USD	317 699	306 999	0.87
565 000	FREDDIE MAC POOL - QE6385 - 4.5% 01/07/2052	USD	444 480	445 872	1.27
475 000	FREDDIE MAC POOL - SD1382 - 4% 01/08/2052	USD	363 781	364 841	1.04
300 000	FREDDIE MAC POOL - SD1966 - 4% 01/11/2052	USD	247 852	241 895	0.69
575 000	FREDDIE MAC POOL - SD2027 - 5% 01/08/2052	USD	487 156	481 263	1.37
550 000	FREDDIE MAC STRIPS 2% 15/03/2052	USD	61 329	61 450	0.17
21 867 000	FREMF 2017-K66 MORTGAGE TRUST - X2A - 0.1% 25/06/2027	USD	90 570	32 308	0.09
175 000	GINNIE MAE II POOL 4.5% 20/10/2054	USD	164 658	166 364	0.47
625 000	GINNIE MAE 3% 01/04/2050	USD	550 304	554 018	1.59
600 000	GINNIE MAE 3.5% 01/05/2042	USD	548 882	548 041	1.56
550 000	GINNIE MAE 4% 01/04/2049	USD	512 595	515 022	1.47
825 000	GINNIE MAE 4.5% 01/04/2049	USD	788 152	791 683	2.26
775 000	GINNIE MAE 5% 01/04/2049	USD	759 506	762 373	2.18
250 000	GINNIE MAE 5.5% 01/04/2053	USD	249 634	250 524	0.71
190 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	12 602	11 864	0.03
150 000	GOLDENTREE LOAN MANAGEMENT US CLO 20 LTD FRN 20/07/2037	USD	150 000	150 089	0.43
250 000	GOLDENTREE LOAN MANAGEMENT US CLO 5 LTD FRN 20/10/2032	USD	250 000	249 872	0.71
80 000	GOLUB CAPITAL PARTNERS CLO 69M FRN 09/11/2036	USD	80 000	80 687	0.23
150 000	GOLUB CAPITAL PARTNERS CLO 74 B LTD FRN 25/07/2037	USD	150 000	150 254	0.43
70 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-1 - GS A - 5.52% 22/02/2055	USD	59 267	56 045	0.16
150 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-2 5.7% 20/05/2055	USD	127 768	126 346	0.36
26 635 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - IO - FRN 16/04/2053	USD	10 226	3 781	0.01
600 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 139 IO - FRN 16/02/2053	USD	11 313	1 019	0.00
7 703 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 163 IO - FRN 16/02/2046	USD	47 565	7 005	0.02
1 700 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 52 IO - FRN 16/02/2055	USD	24 151	257	0.00
395 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/02/2054	USD	339 991	342 350	0.97
275 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/06/2054 (ISIN US38384PYX22)	USD	245 998	245 056	0.70
340 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/06/2054 (ISIN US38384QBK31)	USD	316 060	316 284	0.90
35 000	GS MORTGAGE SECURITIES CORP TRUST 2017-375H - 375H B - FRN 10/09/2037	USD	36 925	32 388	0.09
110 000	GS MORTGAGE SECURITIES CORP TRUST 2017-375H FRN 10/09/2037	USD	101 428	104 749	0.30
40 000	GS MORTGAGE SECURITIES TRUST 2011-GC5 - AS - FRN 10/08/2044	USD	16 231	15 554	0.04

## TCW Funds - TCW Global Securitised 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>					
1 700 000	GS MORTGAGE SECURITIES TRUST 2014-GC26 - XA - FRN 10/11/2047	USD	38 852	-	0.00
2 590 000	GS MORTGAGE SECURITIES TRUST 2015-GS1 - XA - FRN 10/11/2048	USD	79 303	4 218	0.01
400 000	GS MORTGAGE SECURITIES TRUST 2016-GS2 - XA - FRN 10/05/2049	USD	22 645	2 623	0.01
70 000	GSAA HOME EQUITY TRUST 2005-9 - M2 - FRN 25/08/2035	USD	27 438	28 279	0.08
1 000 000	GSAA HOME EQUITY TRUST 2007-6 - 3A1A - FRN 25/05/2047	USD	67 012	48 844	0.14
80 000	GSAMP TRUST 2005-HE6 - M2 - FRN 25/11/2035	USD	23 884	25 431	0.07
1 800 000	GSR MORTGAGE LOAN TRUST 2005-AR7 - 2A1 - FRN 25/11/2035	USD	11 555	11 624	0.03
6 155 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-3 - 1A - FRN 19/05/2034	USD	60 913	61 160	0.17
100 000	HENLEY CLO VI DAC FRN 10/06/2034	EUR	106 084	108 056	0.31
100 000	HENLEY CLO VII DAC FRN 25/04/2034	EUR	109 225	107 832	0.31
100 000	HERMITAGE 2024 PLC FRN 21/04/2033	GBP	93 880	96 485	0.27
2 000 000	HOME EQUITY ASSET TRUST FRN 25/05/2035	USD	180 624	181 862	0.52
1 000 000	HOME EQUITY ASSET TRUST 2006-3 FRN 25/07/2036	USD	89 479	89 986	0.26
77 563	HOME EQUITY MORTGAGE LOAN ASSET-BACKED TRUST SERIES INABS 2005-C - M2 - FRN 25/10/2035	USD	27 636	28 096	0.08
150 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	150 000	150 008	0.43
1 000 000	IMPAC CMB TRUST SERIES 2004-6 - 1A3 - FRN 25/10/2034	USD	1 946	2 068	0.01
630 000	IMPAC CMB TRUST SERIES 2005-1 - 1A1 - FRN 25/04/2035	USD	9 293	11 039	0.03
572 000	IMPAC CMB TRUST SERIES 2005-2 - 1A1 - FRN 25/04/2035	USD	9 081	9 330	0.03
1 150 000	IMPAC CMB TRUST SERIES 2007-A - A - FRN 25/05/2037	USD	54 699	54 769	0.16
250 000	IMPAC SECURED ASSETS CORP SERIES 2004-3 - M2 - FRN 25/11/2034	USD	41 384	43 487	0.12
175 000	INDEPENDENCE PLAZA TRUST 2018-INDP - A - 3.763% 10/07/2035	USD	163 406	173 179	0.49
1 875 000	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR8 - 2A2A - FRN 25/11/2034	USD	26 159	29 130	0.08
150 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	150 000	150 091	0.43
5 500 000	JP MORGAN ALTERNATIVE LOAN TRUST 2007-S1 - A1 - FRN 25/04/2047	USD	212 429	215 863	0.61
115 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/10/2038	USD	106 356	111 498	0.32
300 000	JP MORGAN MORTGAGE ACQUISITION CORP 2005-WMC1 - M3 - FRN 25/09/2035	USD	88 048	91 486	0.26
105 000	JP MORGAN MORTGAGE ACQUISITION CORP 2006-FRE1 - M1 - FRN 25/05/2035	USD	17 162	18 220	0.05
150 000	JP MORGAN MORTGAGE TRUST SERIES 2024-CES1 FRN 25/06/2054	USD	112 116	112 832	0.32
1 686 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C17 - XC - FRN 15/01/2047	USD	49 243	6 793	0.02
9 231 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C28 - XA - FRN 15/10/2048	USD	114 821	3	0.00
600 000	JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST 2016-C4 - XC - FRN 15/12/2049	USD	22 688	5 799	0.02
5 000 000	KGS-ALPHA SBA COOF TRUST 2013-2 - A - FRN 25/03/2039	USD	23 136	6 003	0.02
9 033 916	KGS-ALPHA SBA COOF TRUST 2014-3 - A - FRN 25/05/2039	USD	40 991	12 011	0.03
225 000	LAST MILE LOGISTICS PAN EURO FINANCE DAC FRN 17/08/2033	EUR	242 430	238 573	0.68
155 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	152 100	167 904	0.48
100 000	LAST MILE SECURITIES PE 2021 DAC FRN 17/08/2031	EUR	98 173	108 325	0.31
250 000	LCM LOAN INCOME FUND I INCOME NOTE ISSUER LTD - A1 - FRN 16/07/2031	USD	93 436	94 046	0.27

## TCW Funds - TCW Global Securitised 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	LCM LOAN INCOME FUND I LTD FRN 20/04/2031	USD	250 000	250 345	0.71
100 000	LCM XIV LP FRN 20/07/2031	USD	100 000	99 558	0.28
100 000	LCM 35 LTD FRN 15/10/2035	USD	100 000	99 540	0.28
125 000	LEHMAN ABS MANUFACTURED HOUSING CONTRACT TRUST 2001-B - M1 - FRN 15/04/2040	USD	20 258	19 412	0.06
600 000	LEHMAN XS TRUST SERIES 2006-10N - AR3 2A1 - FRN 25/07/2046	USD	56 869	57 227	0.16
310 000	LEHMAN XS TRUST SERIES 2006-16N - A321 - FRN 25/11/2046	USD	47 005	51 728	0.15
430 000	LEHMAN XS TRUST SERIES 2007-16N - 2A2 - FRN 25/09/2047	USD	43 856	42 722	0.12
450 000	LEHMAN XS TRUST SERIES 2007-4N - 3A2A - FRN 25/03/2047	USD	54 565	49 712	0.14
1 200 000	LONG BEACH MORTGAGE LOAN TRUST 2004-5 FRN 25/09/2034	USD	143 346	144 362	0.41
1 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-5 - 2A3 - FRN 25/06/2036	USD	284 480	277 614	0.79
387 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE4 - A2 - FRN 25/11/2036	USD	70 535	50 877	0.14
306 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE4 - A3 - FRN 25/11/2036	USD	57 593	40 221	0.11
3 300 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2004-A - A1 - FRN 25/04/2029	USD	10 266	10 684	0.03
5 000 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2004-E - A2A - FRN 25/11/2029	USD	10 415	10 622	0.03
285 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLMI 2004-A4 - A1 - FRN 25/08/2034	USD	4 367	4 135	0.01
700 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLMI 2004-A4 - A2 - FRN 25/08/2034	USD	10 256	10 188	0.03
1 000 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-WMC1 - A1A - FRN 25/01/2037	USD	26 582	27 818	0.08
500 000	METRO FINANCE 2024-1 TRUST FRN 17/09/2030	AUD	340 274	312 577	0.89
200 000	MILL CITY MORTGAGE LOAN TRUST 2017-2 - M1 - FRN 25/07/2059	USD	92 456	94 022	0.27
210 000	MILL CITY MORTGAGE LOAN TRUST 2018-1 - A1 - FRN 25/05/2062	USD	13 607	14 215	0.04
100 000	MILL CITY MORTGAGE TRUST 2015-2 FRN 25/09/2057	USD	95 063	95 942	0.27
22 908 509	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2012-C5 - XC - FRN 15/08/2045	USD	49 218	147	0.00
85 000	MORGAN STANLEY CAPITAL I INC TRUST 2006-HE1 - A4 - FRN 25/01/2036	USD	15 544	16 195	0.05
115 000	MORGAN STANLEY CAPITAL I TRUST 2016-UB11 2.984% 15/08/2049	USD	106 150	111 420	0.32
1 020 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	6 062	6 432	0.02
500 000	MORTGAGE HOUSE RMBS OSMIUM SERIES 2024-2 FRN 15/03/2056	AUD	344 379	315 216	0.90
1 175 000	MORTGAGEIT TRUST 2005-2 - 1A1 - FRN 25/05/2035	USD	3 499	3 567	0.01
1 160 000	MORTGAGEIT TRUST 2005-4 - A1 - FRN 25/10/2035	USD	15 964	16 326	0.05
4 000 000	MORTGAGEIT TRUST 2005-5 - A1 - FRN 25/12/2035	USD	96 541	98 816	0.28
440 000	NAVIENT STUDENT LOAN TRUST 2014-8 - A3 - FRN 27/05/2031	USD	193 322	199 119	0.57
100 000	NAVIENT STUDENT LOAN TRUST 2015-3 - 3B - FRN 25/10/2058	USD	79 938	97 298	0.28
568 000	NELNET STUDENT LOAN TRUST 2005-4 FRN 22/03/2032	USD	121 485	123 830	0.35
185 000	NELNET STUDENT LOAN TRUST 2014-1 FRN 25/10/2047	USD	173 206	182 794	0.52
185 000	NELNET STUDENT LOAN TRUST 2015-3 - 3AB - FRN 25/06/2054	USD	169 969	182 098	0.52
100 000	NEUBERGER BERMAN LOAN ADVISERS CLO 47 LTD - AA - FRN 14/04/2035	USD	97 250	100 016	0.28
175 000	NEUBERGER BERMAN LOAN ADVISERS CLO 50 LTD FRN 23/07/2036	USD	175 000	175 100	0.50

## TCW Funds - TCW Global Securitised 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>					
750 000	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 - A2B - FRN 25/05/2036	USD	31 830	32 672	0.09
250 000	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2017-5 - AA1 - FRN 25/06/2057	USD	27 106	27 225	0.08
500 000	NEWCASTLE MORTGAGE SECURITIES TRUST 2007-1 - 1A1 - FRN 25/04/2037	USD	46 202	46 248	0.13
138 000	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2005-1 - M5 - FRN 25/06/2035	USD	7 568	7 819	0.02
500 000	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2007-1 - A1A - FRN 25/03/2037	USD	65 160	55 209	0.16
160 000	OBX 2024-NQM11 TRUST FRN 25/06/2064	USD	137 561	138 518	0.39
50 000	OPTION ONE MORTGAGE LOAN TRUST 2005-3 - M3 - FRN 25/08/2035	USD	31 337	31 892	0.09
336 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-3 - A2D - FRN 25/03/2037	USD	68 249	69 624	0.20
100 000	PALMER SQUARE EUROPEAN CLO 2021-2 DAC FRN 15/04/2035	EUR	106 841	107 560	0.31
120 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DAC FRN 15/08/2033 (ISIN XS3040415104)	EUR	129 384	129 689	0.37
250 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-3 DAC FRN 15/05/2034 (ISIN XS2921573122)	EUR	270 700	269 797	0.77
500 000	PANORAMA AUTO TRUST 2024-3 FRN 15/09/2032	AUD	334 576	313 623	0.89
85 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-WCW - M3 - FRN 25/07/2035	USD	82 716	80 854	0.23
115 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2004-WHQ2 - M4 - FRN 25/02/2035	USD	39 271	38 595	0.11
250 000	PK ALIFT LOAN FUNDING 3 LP FRN 15/09/2039	USD	217 008	219 406	0.62
200 000	PROVIDUS CLO III DAC FRN 18/07/2034	EUR	222 875	214 880	0.61
125 000	PROVIDUS CLO X DAC FRN 18/11/2038	EUR	135 763	135 373	0.39
185 000	PRPM 2024-RCF4 LLC FRN 25/07/2054 (ISIN US74448JAB98)	USD	169 811	173 326	0.49
140 000	PRPM 2024-RCF5 LLC FRN 25/08/2054	USD	131 824	131 957	0.38
125 000	PRPM 2024-5 LLC FRN 25/09/2029	USD	114 519	114 456	0.33
215 000	RALI SERIES 2007-QH9 TRUST - A1 - FRN 25/11/2037	USD	20 478	19 386	0.06
78 442	RAMP SERIES 2005-EFC5 TRUST - M3 - FRN 25/10/2035	USD	7 266	7 329	0.02
88 000	RAMP SERIES 2006-RZ3 TRUST - M1 - FRN 25/08/2036	USD	26 577	28 043	0.08
80 000	RAMP SERIES 2007-RZ1 TRUST - A3 - FRN 25/02/2037	USD	12 940	13 150	0.04
150 000	REGATTA XVI FUNDING LTD FRN 15/01/2033	USD	150 000	150 307	0.43
75 000	ROCKFORD TOWER CLO 2017-3 LTD - AA - FRN 20/10/2030	USD	23 525	23 687	0.07
255 000	ROCKFORD TOWER CLO 2018-1 LTD FRN 20/05/2031	USD	106 542	106 560	0.30
100 000	ROCKFORD TOWER EUROPE CLO 2021-2 DAC FRN 24/01/2035	EUR	105 602	107 912	0.31
135 000	ROCKFORD TOWER EUROPE CLO 2024-1 DAC FRN 15/07/2038	EUR	150 005	146 934	0.42
250 000	RR 8 LTD FRN 15/07/2037	USD	250 000	249 990	0.71
100 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	105 953	107 482	0.31
125 000	RRE 21 LOAN MANAGEMENT DAC FRN 15/10/2039	EUR	137 388	135 141	0.38
300 000	SAPPHIRE XXX SERIES 2024-2 TRUST FRN 14/01/2066	AUD	205 872	188 822	0.54
200 000	SAXON ASSET SECURITIES TRUST 2005-1 - M2 - FRN 25/05/2035	USD	41 625	42 283	0.12
175 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-NC2 - A3 - FRN 25/03/2036	USD	9 496	10 105	0.03
700 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR5 - C6 A5B - FRN 25/05/2037	USD	34 365	36 322	0.10

## TCW Funds - TCW Global Securitised 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>					
100 000	SEQUOIA LOGISTICS 2025-1 DAC FRN 17/02/2035 (ISIN XS2967783205)	EUR	103 695	108 834	0.31
3 500 000	SEQUOIA MORTGAGE TRUST 2003-8 - A1 - FRN 20/01/2034	USD	10 155	11 062	0.03
95 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - A1 - FRN 05/01/2043	USD	69 588	83 589	0.24
47 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - A2A - FRN 05/01/2043	USD	47 646	40 755	0.12
110 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - C - FRN 05/01/2043	USD	88 188	93 676	0.27
200 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043 (ISIN US78413MAE84)	USD	163 500	177 659	0.51
1 000 000	SG COMMERCIAL MORTGAGE SECURITIES TRUST 2016-C5 - XA - FRN 10/10/2048	USD	57 879	9 883	0.03
250 000	SLAM LTD 5.335% 15/09/2049	USD	242 047	240 469	0.68
140 000	SLM STUDENT LOAN TRUST 2005-4 - B - FRN 25/07/2055	USD	28 610	32 285	0.09
220 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	174 711	232 800	0.66
110 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	98 158	118 242	0.34
500 000	SOFI PROFESSIONAL LOAN PROGRAM 2017-F LLC 2.84% 25/01/2041	USD	22 368	22 698	0.06
150 000	SOUND POINT EURO CLO I FUNDING DAC FRN 25/05/2034	EUR	167 174	160 993	0.46
11 000	SOUNDVIEW HOME LOAN TRUST 2006-OPT3 - 2A4 - FRN 25/06/2036	USD	3 644	3 776	0.01
400 000	SOUNDVIEW HOME LOAN TRUST 2007-OPT3 - 1A1 - FRN 25/08/2037	USD	68 892	70 086	0.20
350 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1 - M2 - FRN 25/07/2035	USD	163 564	168 899	0.48
100 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3 - M1 - FRN 25/09/2035	USD	136	144	0.00
7 840 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2004-AR1 - 1A1 - FRN 19/03/2034	USD	43 031	42 467	0.12
4 730 673	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2004-AR7 - A1A - FRN 19/04/2035	USD	25 515	27 840	0.08
700 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2005-AR8 - A1A - FRN 25/02/2036	USD	36 683	37 836	0.11
500 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2005-AR8 - A2 - FRN 25/02/2036	USD	28 887	27 577	0.08
170 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR1 - 3A1 - FRN 25/02/2036	USD	13 059	12 701	0.04
1 200 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR5 - 1A1 - FRN 25/05/2036	USD	39 532	34 639	0.10
1 750 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR7 - A1A - FRN 25/08/2036	USD	120 579	126 103	0.36
860 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR7 - A1BG - FRN 25/08/2036	USD	63 557	67 877	0.19
50 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-NC2 - M5 - FRN 25/05/2035	USD	11 161	12 137	0.03
53 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-BC5 - A4 - FRN 25/12/2036	USD	1 267	1 379	0.00
311 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2007-BC3 FRN 25/05/2047	USD	46 584	48 597	0.14
150 000	TACO BELL FUNDING LLC 4.97% 25/05/2046	USD	138 604	140 528	0.40
250 000	TAURUS 2021-1 UK DAC - 1A D - FRN 17/05/2031	GBP	331 725	321 230	0.91

## TCW Funds - TCW Global Securitised 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>					
100 000	TEXAS COMMERCIAL MORTGAGE TRUST 2025-TWR FRN 15/04/2042 (ISIN US88231WAG06)	USD	99 750	100 124	0.29
250 000	THUNDER LOGISTICS 2024-1 DAC FRN 17/11/2036 (ISIN XS2896262552)	EUR	215 491	212 906	0.61
145 000	TOWD POINT MORTGAGE TRUST FRN 25/10/2053	USD	138 113	138 194	0.39
350 000	TOWD POINT MORTGAGE TRUST 2017-4 - M2 - FRN 25/06/2057	USD	304 281	305 002	0.87
150 000	UBS COMMERCIAL MORTGAGE TRUST 2017-C4 FRN 15/10/2050	USD	136 359	142 180	0.40
60 000	UBS COMMERCIAL MORTGAGE TRUST 2017-C7 3.679% 15/12/2050	USD	55 350	58 333	0.17
87 000	UBS COMMERCIAL MORTGAGE TRUST 2018-C10 FRN 15/05/2051	USD	79 279	81 624	0.23
125 000	UK LOGISTICS 2024-1 DAC FRN 17/05/2034	GBP	156 335	162 875	0.46
100 000	UNITED STATES SMALL BUSINESS ADMINISTRATION - 20A 1 - 3.46% 01/01/2034	USD	19 110	17 815	0.05
100 000	VANTAGE DATA CENTERS JERSEY BORROWER SPV LTD 6.172% 28/05/2039	GBP	126 989	131 300	0.37
160 000	VERUS SECURITIZATION TRUST 2023-4 FRN 25/05/2068	USD	97 605	98 180	0.28
100 000	VERUS SECURITIZATION TRUST 2023-7 FRN 01/10/2068	USD	99 500	100 846	0.29
130 000	VERUS SECURITIZATION TRUST 2024-INV2 6.931% 26/08/2069	USD	129 996	129 594	0.37
100 000	VITA SCIENTIA 2022-1 DAC - X A - FRN 27/02/2033	EUR	101 776	107 387	0.31
100 000	VITA SCIENTIA 2022-1 DAC FRN 27/02/2033	EUR	97 334	106 488	0.30
172 440	VNDO TRUST 2016-350P FRN 10/01/2035	USD	161 218	166 630	0.47
300 000	VOYA CLO 2013-2 LTD - A2AR - FRN 25/04/2031	USD	290 550	300 301	0.86
130 000	VOYA CLO 2018-3 LTD FRN 15/10/2031 (ISIN US92917KAU88)	USD	130 000	130 110	0.37
1 900 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR1 TRUST - A1A - FRN 25/01/2045	USD	27 717	29 364	0.08
856 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR17 TRUST - 11 2A1 - FRN 25/12/2045	USD	32 356	31 123	0.09
1 703 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A1 - FRN 25/12/2045	USD	35 599	36 850	0.10
650 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1B2 - FRN 25/12/2045	USD	40 318	41 350	0.12
2 300 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A1A - FRN 25/01/2045	USD	22 950	23 581	0.07
2 345 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A1B - FRN 25/01/2045	USD	23 168	24 039	0.07
5 553 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A23 - FRN 25/01/2045	USD	200 208	205 936	0.59
1 245 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR6 TRUST - 1A1A - FRN 25/02/2045	USD	52 965	55 448	0.16
800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - SD1 A2 - FRN 25/07/2045	USD	9 981	11 547	0.03
1 360 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 2AC2 - FRN 25/07/2045	USD	110 944	116 967	0.33
4 275 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR1 TRUST - 2A1A - FRN 25/01/2046	USD	120 853	123 698	0.35
630 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR4 TRUST - HLF BFL - FRN 25/05/2046	USD	30 253	28 862	0.08
250 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY1 TRUST - 2 A3 - FRN 25/02/2037	USD	17 067	17 526	0.05

## TCW Funds - TCW Global Securitised 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	WELLS FARGO ALTERNATIVE LOAN 2007-PA5 TRUST - 1A1 - 6.25% 25/11/2037	USD	19 095	18 337	0.05
475 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-LC20 - XF - FRN 15/04/2050	USD	25 568	13 120	0.04
1 900 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-LC22 - XA - FRN 15/09/2058	USD	49 572	1 040	0.00
2 645 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-NXS2 - XA - FRN 15/07/2058	USD	45 529	1 324	0.00
105 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-P2 4.013% 15/12/2048	USD	102 010	104 054	0.30
6 000 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-C33 - XA - FRN 15/03/2059	USD	147 720	30 329	0.09
110 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBR98)	USD	105 823	108 199	0.31
100 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBX66)	USD	90 602	96 570	0.27
4 400 000	WELLS FARGO HOME EQUITY TRUST MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-1 - 1A - FRN 25/04/2034	USD	46 709	46 868	0.13
4 200 000	WELLS FARGO HOME EQUITY TRUST MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-1 - 2A1 - FRN 25/04/2034	USD	55 515	59 456	0.17
5 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10 - XB - FRN 15/12/2045	USD	60 156	36	0.00
3 430 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C23 - XA - FRN 15/10/2057	USD	50 955	2	0.00
125 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 - A1A2 - 3.9005% 10/08/2035	USD	120 884	122 875	0.35
100 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	93 000	95 375	0.27
110 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	104 569	103 840	0.30
70 000	245 PARK AVENUE TRUST 2017-245P FRN 05/06/2037 (ISIN US90187LAL36)	USD	62 013	65 372	0.19
110 000	245 PARK AVENUE TRUST 2017-245P FRN 05/06/2037 (ISIN US90187LAN91)	USD	96 456	101 719	0.29
100 000	280 PARK AVENUE 2017-280P MORTGAGE TRUST FRN 15/09/2034 (ISIN US90205FAN06)	USD	92 625	96 446	0.27
<b>Total Mortgages and Asset Backed securities</b>			<b>36 753 201</b>	<b>35 250 612</b>	<b>100.37</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
210 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2030	USD	209 122	210 418	0.60
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>209 122</b>	<b>210 418</b>	<b>0.60</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>36 962 323</b>	<b>35 461 030</b>	<b>100.97</b>
<b>Total Investments</b>			<b>36 962 323</b>	<b>35 461 030</b>	<b>100.97</b>

## TCW Funds - TCW Global Securitised Fund

### Economic and Geographical Classification of Investments

#### Economic classification

	%
Finance and Credit Services	71.10
Governments	12.23
Investment Banking and Brokerage Services	11.43
General Industrials	5.30
Banks	0.55
Pharmaceuticals and Biotechnology	0.31
Life Insurance	0.05
	<b>100.97</b>

#### Geographical classification

	%
United States of America	78.80
France	10.43
Ireland	4.17
United Kingdom	4.04
Australia	3.22
Netherlands	0.31
	<b>100.97</b>

## TCW Funds - TCW High Yield 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	117 040	0.47
259 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	247 356	255 493	1.03
94 000	ADVANTAGE SALES & MARKETING INC - 144A - 6.5% 15/11/2028	USD	85 305	82 396	0.33
146 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 4.25% 15/10/2027	USD	128 983	141 067	0.57
138 000	ALLISON TRANSMISSION INC - 144A - 5.875% 01/06/2029	USD	134 393	137 774	0.56
215 000	ALTICE FINANCING SA - 144A - 5.75% 15/08/2029	USD	165 450	157 795	0.64
65 000	AMERICAN AIRLINES INC/AADVANTAGE LOYALTY IP LTD - 144A - 5.75% 20/04/2029	USD	63 456	63 643	0.26
252 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	245 509	221 972	0.90
190 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	173 375	184 127	0.74
130 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP - 144A - 9.375% 01/06/2028	USD	130 059	128 891	0.52
120 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.625% 01/09/2032	USD	120 772	120 642	0.49
45 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	38 475	41 470	0.17
35 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	26 989	16 122	0.07
125 000	ARIS WATER HOLDINGS LLC - 144A - 7.25% 01/04/2030	USD	125 000	126 528	0.51
70 000	ARTERA SERVICES LLC - 144A - 8.5% 15/02/2031	USD	70 991	65 479	0.26
146 000	ATI INC 5.125% 01/10/2031	USD	126 615	137 335	0.55
193 000	AXALTA COATING SYSTEMS LLC - 144A - 3.375% 15/02/2029	USD	165 389	177 062	0.71
330 000	BALL CORP 3.125% 15/09/2031	USD	310 539	286 249	1.15
340 000	BALL CORP 4.875% 15/03/2026	USD	336 303	339 143	1.37
125 000	BANIJAY ENTERTAINMENT SASU - 144A - 8.125% 01/05/2029	USD	125 000	129 208	0.52
168 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	160 230	164 131	0.66
218 000	BANK OF NEW YORK MELLON CORP FRN PERPETUAL	USD	198 925	209 202	0.84
50 000	BAUSCH & LOMB ESCROW CORP - 144A - 8.375% 01/10/2028	USD	52 563	51 833	0.21
31 000	BAUSCH HEALTH COS INC - 144A - 14% 15/10/2030	USD	18 135	29 572	0.12
96 000	BERRY GLOBAL INC - 144A - 4.875% 15/07/2026	USD	94 137	95 960	0.39
170 000	BERRY GLOBAL INC 5.65% 15/01/2034	USD	171 688	172 237	0.69
157 000	BLOCK INC - 144A - 6.5% 15/05/2032	USD	160 336	158 908	0.64
69 000	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC - 144A - 5.125% 15/04/2029	USD	62 217	59 383	0.24
51 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	46 119	40 508	0.16
95 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 01/02/2031	USD	73 981	84 248	0.34
25 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 15/08/2030	USD	20 375	22 787	0.09
100 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/03/2030	USD	84 313	92 784	0.37
195 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.125% 01/05/2027	USD	185 738	192 227	0.78
280 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.5% 01/05/2026	USD	274 595	279 961	1.13
823 000	CENTENE CORP 4.25% 15/12/2027	USD	797 289	803 724	3.23

## TCW Funds - TCW High Yield 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>					
70 000	CENTRAL GARDEN & PET CO - 144A - 4.125% 30/04/2031	USD	60 815	62 870	0.25
77 000	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	64 873	70 176	0.28
90 000	CENTRAL PARENT INC / CDK GLOBAL INC - 144A - 7.25% 15/06/2029	USD	90 050	78 141	0.32
215 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	215 000	212 882	0.86
119 000	CHOBANI LLC / CHOBANI FINANCE CORP INC - 144A - 4.625% 15/11/2028	USD	103 058	114 704	0.46
85 000	CHURCHILL DOWNS INC - 144A - 5.75% 01/04/2030	USD	83 725	83 343	0.34
220 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	215 027	205 649	0.83
88 000	COGENT COMMUNICATIONS GROUP LLC - 144A - 7% 15/06/2027	USD	84 884	88 664	0.36
140 000	COHERENT CORP - 144A - 5% 15/12/2029	USD	128 049	133 841	0.54
36 000	COMMSCOPE LLC - 144A - 9.5% 15/12/2031	USD	36 923	37 061	0.15
126 000	CONSOLIDATED COMMUNICATIONS INC - 144A - 6.5% 01/10/2028	USD	105 557	122 108	0.49
92 000	CROWN AMERICAS LLC 5.25% 01/04/2030	USD	91 540	89 788	0.36
10 000	CSC HOLDINGS LLC - 144A - 11.75% 31/01/2029	USD	8 250	9 703	0.04
485 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	418 123	403 475	1.63
60 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	46 146	43 120	0.17
90 000	CUSHMAN & WAKEFIELD US BORROWER LLC - 144A - 8.875% 01/09/2031	USD	88 104	95 688	0.39
90 000	CVS HEALTH CORP FRN 10/12/2054	USD	90 000	90 052	0.36
65 000	DELUXE CORP - 144A - 8.125% 15/09/2029	USD	65 000	65 543	0.26
175 000	ECHOSTAR CORP 10.75% 30/11/2029	USD	185 341	184 083	0.74
77 000	EMBECTA CORP - 144A - 6.75% 15/02/2030	USD	75 753	73 994	0.30
76 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	62 663	70 806	0.29
75 000	EVERARC ESCROW SARL - 144A - 5% 30/10/2029	USD	74 545	70 505	0.28
85 000	EZCORP INC - 144A - 7.375% 01/04/2032	USD	85 000	86 403	0.35
135 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 15/10/2064	USD	135 000	137 780	0.56
155 000	FERRELLGAS LP / FERRELLGAS FINANCE CORP - 144A - 5.875% 01/04/2029	USD	144 731	140 483	0.57
18 000	FIRSTENERGY CORP FRN 15/07/2047	USD	20 824	15 398	0.06
146 000	FORD MOTOR CREDIT CO LLC 2.9% 16/02/2028	USD	145 410	135 189	0.55
75 000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	USD	73 652	74 139	0.30
500 000	FORD MOTOR CREDIT CO LLC 5.125% 16/06/2025	USD	499 300	499 850	2.02
45 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	44 719	44 469	0.18
124 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	98 580	124 661	0.50
170 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	173 064	181 237	0.73
180 000	GFL ENVIRONMENTAL INC - 144A - 6.75% 15/01/2031	USD	186 750	185 693	0.75
75 000	GGAM FINANCE LTD - 144A - 8% 15/06/2028	USD	78 022	78 896	0.32
440 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 3.5% 15/03/2028	USD	430 943	414 712	1.67
218 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	186 413	201 548	0.81
135 000	HAH GROUP HOLDING CO LLC - 144A - 9.75% 01/10/2031	USD	138 050	129 958	0.52
192 000	HEALTHSEQUITY INC - 144A - 4.5% 01/10/2029	USD	182 395	180 127	0.73
60 000	HEARTLAND DENTAL LLC / HEARTLAND DENTAL FINANCE CORP - 144A - 10.5% 30/04/2028	USD	60 900	63 099	0.25
30 000	HERENS HOLDCO SARL - 144A - 4.75% 15/05/2028	USD	29 956	27 047	0.11
133 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 0% 01/06/2026 DEFAULTED	USD	87 590	6 529	0.03
190 000	HILTON DOMESTIC OPERATING CO INC - 144A - 6.125% 01/04/2032	USD	189 525	190 792	0.77
93 000	HUB INTERNATIONAL LTD - 144A - 7.25% 15/06/2030	USD	95 207	95 847	0.39

## TCW Funds - TCW High Yield 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>					
15 000	HUDSON PACIFIC PROPERTIES LP 3.95% 01/11/2027	USD	12 975	13 266	0.05
60 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	44 250	45 644	0.18
72 000	HUDSON PACIFIC PROPERTIES LP 5.95% 15/02/2028	USD	62 640	62 515	0.25
125 000	INSIGHT ENTERPRISES INC - 144A - 6.625% 15/05/2032	USD	125 000	126 291	0.51
343 000	IQVIA INC - 144A - 5% 15/05/2027	USD	350 198	338 764	1.37
140 000	IRON MOUNTAIN INC - 144A - 6.25% 15/01/2033	USD	140 000	138 909	0.56
150 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 7.125% 30/04/2031	USD	156 563	154 265	0.62
157 000	JAZZ SECURITIES DAC - 144A - 4.375% 15/01/2029	USD	146 873	149 348	0.60
173 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	153 906	169 407	0.68
154 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	130 460	146 529	0.59
100 000	LAMB WESTON HOLDINGS INC - 144A - 4.125% 31/01/2030	USD	89 250	93 268	0.38
90 000	LITHIA MOTORS INC - 144A - 4.375% 15/01/2031	USD	80 626	81 618	0.33
178 000	LIVE NATION ENTERTAINMENT INC - 144A - 5.625% 15/03/2026	USD	175 758	177 845	0.72
53 000	MACY'S RETAIL HOLDINGS LLC - 144A - 6.125% 15/03/2032	USD	49 953	48 569	0.20
44 000	MAGIC MERGEKO INC - 144A - 7.875% 01/05/2029	USD	45 114	23 940	0.10
63 000	MGM RESORTS INTERNATIONAL 6.5% 15/04/2032	USD	61 898	61 879	0.25
83 000	MICHAELS COS INC - 144A - 5.25% 01/05/2028	USD	60 440	57 404	0.23
24 450	MILEAGE PLUS HOLDINGS LLC / MILEAGE PLUS INTELLECTUAL PROPERTY ASSETS LTD - 144A - 6.5% 20/06/2027	USD	11 139	11 057	0.04
180 000	MODIVCARE INC - 144A - FRN 01/10/2029	USD	108 000	73 800	0.30
360 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	302 524	316 159	1.27
175 000	MOZART DEBT MERGER SUB INC - 144A - 3.875% 01/04/2029	USD	157 719	163 676	0.66
70 000	NCR VOYIX CORP - 144A - 5.125% 15/04/2029	USD	67 288	66 744	0.27
125 000	NEPTUNE BIDCO US INC - 144A - 9.29% 15/04/2029	USD	116 725	108 554	0.44
196 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	197 783	202 958	0.82
225 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	202 252	210 200	0.85
100 000	OT MIDCO INC - 144A - 10% 15/02/2030	USD	82 000	86 450	0.35
68 000	PANTHER ESCROW ISSUER LLC - 144A - 7.125% 01/06/2031	USD	69 211	69 320	0.28
200 000	PAPA JOHN'S INTERNATIONAL INC - 144A - 3.875% 15/09/2029	USD	176 723	187 604	0.76
30 000	PIEDMONT OPERATING PARTNERSHIP LP 2.75% 01/04/2032	USD	21 300	24 241	0.10
60 000	PIKE CORP - 144A - 5.5% 01/09/2028	USD	58 353	58 125	0.23
127 000	PIKE CORP - 144A - 8.625% 31/01/2031	USD	129 940	134 322	0.54
120 000	PILGRIM'S PRIDE CORP 3.5% 01/03/2032	USD	97 016	105 785	0.43
230 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	228 418	238 701	0.96
325 000	PNC FINANCIAL SERVICES GROUP INC FRN PERPETUAL	USD	309 969	309 943	1.25
200 000	POST HOLDINGS INC - 144A - 4.5% 15/09/2031	USD	186 750	181 532	0.73
200 000	POST HOLDINGS INC - 144A - 5.5% 15/12/2029	USD	198 500	194 962	0.79
157 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	132 546	140 838	0.57
95 000	PRIME HEALTHCARE SERVICES INC - 144A - 9.375% 01/09/2029	USD	91 659	90 174	0.36
158 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	157 460	157 981	0.64
90 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 6.25% 15/01/2028	USD	90 000	89 924	0.36
256 000	PRIMO WATER HOLDINGS INC / TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	253 366	255 544	1.03

## TCW Funds - TCW High Yield 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>					
110 000	RAISING CANE'S RESTAURANTS LLC - 144A - 9.375% 01/05/2029	USD	110 000	117 092	0.47
75 000	RAVEN ACQUISITION HOLDINGS LLC - 144A - 6.875% 15/11/2031	USD	75 094	73 069	0.29
90 000	SABRE GLBL INC - 144A - 10.75% 15/11/2029	USD	93 825	90 832	0.37
65 000	SAKS GLOBAL ENTERPRISES LLC - 144A - 11% 15/12/2029	USD	62 709	52 736	0.21
355 000	SBA COMMUNICATIONS CORP 3.125% 01/02/2029	USD	311 079	324 080	1.31
101 000	SCIH SALT HOLDINGS INC - 144A - 4.875% 01/05/2028	USD	89 847	96 137	0.39
287 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	276 257	276 771	1.12
160 000	SENSATA TECHNOLOGIES INC - 144A - 4.375% 15/02/2030	USD	147 541	148 059	0.60
283 000	SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	277 059	277 357	1.12
225 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	186 662	193 093	0.78
50 000	SIRIUS XM RADIO LLC - 144A - 5.5% 01/07/2029	USD	46 250	48 321	0.19
171 000	SMITHFIELD FOODS INC - 144A - 5.2% 01/04/2029	USD	179 029	171 345	0.69
125 000	SNAP INC - 144A - 6.875% 01/03/2033	USD	125 938	125 115	0.50
151 000	SOTERA HEALTH HOLDINGS LLC - 144A - 7.375% 01/06/2031	USD	151 090	153 819	0.62
114 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	100 596	97 488	0.39
120 000	SS&C TECHNOLOGIES INC - 144A - 6.5% 01/06/2032	USD	122 162	121 522	0.49
140 000	STAR PARENT INC - 144A - 9% 01/10/2030	USD	140 000	138 653	0.56
140 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP - 144A - 5% 01/06/2031	USD	127 925	126 718	0.51
120 000	SUNOCO LP - 144A - 6.25% 01/07/2033	USD	120 000	120 144	0.48
200 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	193 257	190 886	0.77
150 000	TENET HEALTHCARE CORP 4.625% 15/06/2028	USD	143 063	144 759	0.58
550 000	TENET HEALTHCARE CORP 5.125% 01/11/2027	USD	539 875	542 487	2.19
251 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 8.125% 15/09/2031	USD	251 880	280 520	1.13
200 000	TK ELEVATOR US NEWCO INC - 144A - 5.25% 15/07/2027	USD	196 902	196 700	0.79
313 000	TRANSDIGM INC - 144A - 6.375% 01/03/2029	USD	313 000	316 722	1.28
315 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	316 204	320 128	1.29
145 000	TRANSDIGM INC 4.875% 01/05/2029	USD	138 475	137 927	0.56
146 000	UBER TECHNOLOGIES INC - 144A - 7.5% 15/09/2027	USD	148 738	147 889	0.60
137 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	132 137	129 795	0.52
120 000	USA COMPRESSION PARTNERS LP / USA COMPRESSION FINANCE CORP - 144A - 7.125% 15/03/2029	USD	122 533	122 285	0.49
207 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	176 134	180 210	0.73
325 000	VENTURE GLOBAL LNG INC - 144A - 9.875% 01/02/2032	USD	348 155	345 436	1.39
125 000	VMED O2 UK FINANCING I PLC - 144A - 7.75% 15/04/2032	USD	126 000	125 748	0.51
65 000	VT TOPCO INC - 144A - 8.5% 15/08/2030	USD	65 037	68 204	0.28
170 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	145 192	147 977	0.60
253 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	253 000	184 543	0.74
150 000	WASTE PRO USA INC - 144A - 7% 01/02/2033	USD	150 000	151 170	0.61
60 000	WEX INC - 144A - 6.5% 15/03/2033	USD	59 556	59 353	0.24
85 000	WINDSTREAM SERVICES LLC / WINDSTREAM ESCROW FINANCE CORP - 144A - 8.25% 01/10/2031	USD	88 188	86 686	0.35
195 000	WMG ACQUISITION CORP - 144A - 3.75% 01/12/2029	USD	173 937	182 034	0.73
100 000	WR GRACE HOLDINGS LLC - 144A - 5.625% 15/08/2029	USD	85 232	86 235	0.35
200 000	WYNDHAM HOTELS & RESORTS INC - 144A - 4.375% 15/08/2028	USD	178 692	191 182	0.77

## TCW Funds - TCW High Yield 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>					
74 000	XEROX CORP - 144A - 10.25% 15/10/2030	USD	73 320	73 311	0.30
150 000	YUM! BRANDS INC 3.625% 15/03/2031	USD	135 938	134 778	0.54
190 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	159 850	174 473	0.70
150 000	1261229 BC LTD - 144A - 10% 15/04/2032	USD	150 000	149 301	0.60
187 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	184 636	187 084	0.75
241 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	235 714	225 111	0.91
<b>Total Bonds</b>			<b>24 180 919</b>	<b>24 210 294</b>	<b>97.62</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
10 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2030	USD	9 955	10 020	0.04
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>9 955</b>	<b>10 020</b>	<b>0.04</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
			<b>24 190 874</b>	<b>24 220 314</b>	<b>97.66</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
1 156	INTELSAT SA/LUXEMBOURG	USD	38 639	42 700	0.17
<b>Total Shares</b>			<b>38 639</b>	<b>42 700</b>	<b>0.17</b>
<b>Warrants</b>					
1	INTELSAT SA / INTELSAT SA/LUXEMBOURG - 17/02/2027	USD	3	5	0.00
<b>Total Warrants</b>			<b>3</b>	<b>5</b>	<b>0.00</b>
<b>Total Other transferable securities</b>					
			<b>38 642</b>	<b>42 705</b>	<b>0.17</b>
<b>Total Investments</b>					
			<b>24 229 516</b>	<b>24 263 019</b>	<b>97.83</b>

## TCW Funds - TCW High Yield 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	29.01	United States of America	89.17
Health Care Providers	10.29	Israel	1.77
General Industrials	6.90	Canada	1.57
Telecommunications Service Providers	6.26	United Kingdom	1.41
Travel and Leisure	4.75	Spain	0.81
Consumer Services	4.11	Germany	0.79
Food Producers	3.97	Netherlands	0.60
Pharmaceuticals and Biotechnology	3.75	Italy	0.59
Aerospace and Defense	3.68	France	0.52
Oil, Gas and Coal	2.60	Ireland	0.32
Banks	2.59	Luxembourg	0.28
Software and Computer Services	2.44		
Industrial Support Services	1.89		
Real Estate Investment Trusts	1.87		
Personal Care, Drug and Grocery Stores	1.75		
Medical Equipment and Services	1.28		
Chemicals	1.10		
Technology Hardware and Equipment	1.05		
Life Insurance	1.03		
Telecommunications Equipment	0.89		
Real Estate Investment and Services	0.88		
Industrial Materials	0.83		
Industrial Transportation	0.81		
Waste and Disposal Services	0.75		
Electronic and Electrical Equipment	0.60		
Household Goods and Home Construction	0.54		
Media	0.52		
Beverages	0.47		
Finance and Credit Services	0.35		
Retailers	0.33		
Construction and Materials	0.23		
Retail	0.21		
Electricity	0.06		
Governments	0.04		
	97.83		

## TCW Funds - TCW Emerging Markets 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>					
200 000	AEGEA FINANCE SARL - REGS - 9% 20/01/2031	USD	199 824	210 354	0.53
200 000	BANCO DE CREDITO DEL PERU S.A. - REGS - FRN 10/03/2035	USD	199 304	198 818	0.50
420 000	CAJA DE COMPENSACION DE ASIGNACION FAMILIAR DE LOS ANDES - REGS - 7% 30/07/2029	USD	417 824	438 203	1.10
800 000	CONTINUUM GREEN ENERGY INDIA PVT / CO-ISSUERS - REGS - 7.5% 26/06/2033	USD	781 800	807 029	2.02
348 000	CORP NACIONAL DEL COBRE DE CHILE - REGS - 4.25% 17/07/2042	USD	265 794	274 405	0.69
262 000	CORP NACIONAL DEL COBRE DE CHILE - REGS - 5.95% 08/01/2034	USD	266 454	265 291	0.66
450 000	CORP NACIONAL DEL COBRE DE CHILE - REGS - 6.3% 08/09/2053	USD	453 926	446 675	1.12
200 000	C&W SENIOR FINANCE LTD - REGS - 9% 15/01/2033	USD	200 000	197 050	0.49
1 184 000	GREENKO POWER II LTD - REGS - 4.3% 13/12/2028	USD	829 940	911 052	2.28
1 282 000	INDIA GREEN POWER HOLDINGS - REGS - 4% 22/02/2027	USD	918 644	1 057 587	2.65
200 000	INVERSIONES CMPC SA - REGS - 6.125% 23/06/2033	USD	199 970	204 044	0.51
225 000	INVERSIONES CMPC SA - REGS - 6.125% 26/02/2034	USD	224 204	229 052	0.57
200 000	KASPI.KZ JSC - 144A - 6.25% 26/03/2030	USD	200 000	198 532	0.50
395 000	MDGH GMTN RSC LTD - REGS - 5.875% 01/05/2034	USD	432 031	417 803	1.05
664 000	MVM ENERGETIKA ZRT 7.5% 09/06/2028	USD	691 115	699 557	1.75
200 000	RAK CAPITAL 5% 12/03/2035	USD	199 408	202 652	0.51
200 000	SABLE INTERNATIONAL FINANCE LTD - REGS - 7.125% 15/10/2032	USD	200 000	192 942	0.48
254 256	SAMARCO MINERACAO SA - REGS - FRN 30/06/2031	USD	213 974	247 386	0.62
2 030 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.375% 05/03/2032	EUR	2 162 972	2 165 242	5.41
200 000	SOCIEDAD QUIMICA Y MINERA DE CHILE SA - REGS - 6.5% 07/11/2033	USD	198 842	210 370	0.53
315 000	SORIK MARAPI GEOTHERMAL POWER PT - REGS - 7.75% 05/08/2031	USD	311 000	305 131	0.76
200 000	TELECOMMUNICATIONS CO TELEKOM SRBIJA AD BELGRADE - REGS - 7% 28/10/2029	USD	200 000	199 862	0.50
<b>Total Bonds</b>			<b>9 767 026</b>	<b>10 079 037</b>	<b>25.23</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
220 000	ANGOLAN GOVERNMENT INTERNATIONAL BOND - REGS - 8% 26/11/2029	USD	197 890	195 439	0.49
220 000	ANGOLAN GOVERNMENT INTERNATIONAL BOND - REGS - 8.75% 14/04/2032	USD	198 275	189 347	0.47
420 698	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/01/2038	USD	161 708	277 211	0.69
473 071	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/07/2030	USD	175 368	304 126	0.76
209 949	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/07/2035	USD	125 526	131 554	0.33
200 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.75% 12/09/2031	USD	169 600	178 724	0.45
200 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5% 27/01/2045	USD	156 600	152 328	0.38
443 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	367 563	391 847	0.98
280 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6% 20/10/2033	USD	276 117	273 084	0.68
450 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.125% 15/03/2034	USD	441 108	439 074	1.10
200 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.125% 22/01/2032	USD	190 500	201 244	0.50
200 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.625% 15/03/2035	USD	198 182	199 272	0.50

## TCW Funds - TCW Emerging Markets Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 13/05/2054	USD	208 000	191 886	0.48
485 000	CBB INTERNATIONAL SUKUK PROGRAMME CO WLL - REGS - 6% 12/02/2031	USD	491 004	492 964	1.23
200 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.25% 21/09/2071	USD	122 700	120 806	0.30
355 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	319 360	345 152	0.86
292 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	191 781	185 747	0.46
450 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 8% 14/11/2035	USD	452 420	454 914	1.14
420 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 8.75% 14/11/2053	USD	457 841	419 609	1.05
470 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 6.55% 03/04/2034	USD	476 715	483 874	1.21
200 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 7.3% 13/11/2054	USD	189 576	207 614	0.52
167 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.5% 30/01/2030	USD	146 600	156 360	0.39
496 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6.4% 05/06/2049	USD	476 140	464 340	1.16
150 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6.6% 01/06/2036	USD	148 793	149 769	0.37
122 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6.85% 27/01/2045	USD	110 851	120 440	0.30
250 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6.95% 15/03/2037	USD	249 983	253 128	0.63
151 893	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - FRN 31/07/2030	USD	107 362	90 472	0.23
237 451	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - FRN 31/07/2040	USD	84 720	106 461	0.27
110 372	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 0% 31/07/2030	USD	48 978	53 206	0.13
440 903	ECUADOR GOVERNMENT INTERNATIONAL BOND - 144A - FRN 31/07/2035	USD	169 264	218 207	0.55
400 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 5.875% 16/02/2031	USD	280 203	329 140	0.82
370 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.0529% 15/01/2032	USD	269 060	311 725	0.78
300 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.3% 30/09/2033	USD	180 986	248 208	0.62
235 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.6003% 01/03/2029	USD	203 322	224 566	0.56
200 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 31/01/2047	USD	111 075	151 604	0.38
840 000	GABON GOVERNMENT INTERNATIONAL BOND - REGS - 6.625% 06/02/2031	USD	692 722	656 074	1.64
136 500	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - FRN 03/07/2029	USD	118 814	119 180	0.30
285 286	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - FRN 03/07/2035	USD	203 215	201 860	0.51
50 251	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 03/01/2030	USD	32 100	32 247	0.08
40 793	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 03/07/2026	USD	22 316	23 011	0.06
200 000	GUATEMALA GOVERNMENT BOND - REGS - 5.375% 24/04/2032	USD	191 105	193 208	0.48
200 000	GUATEMALA GOVERNMENT BOND - REGS - 6.05% 06/08/2031	USD	200 000	200 030	0.50
246 000	GUATEMALA GOVERNMENT BOND - REGS - 6.125% 01/06/2050	USD	234 044	221 516	0.55
250 000	GUATEMALA GOVERNMENT BOND - REGS - 6.55% 06/02/2037	USD	256 625	250 180	0.63
150 000	HONDURAS GOVERNMENT INTERNATIONAL BOND - REGS - 8.625% 27/11/2034	USD	150 000	149 318	0.37
503 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 5.25% 16/06/2029	USD	503 439	501 441	1.26
385 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 25/09/2052	USD	403 288	396 192	0.99
389 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 10/09/2034	USD	390 867	375 700	0.94
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.15% 10/09/2054	USD	198 490	184 534	0.46
200 000	JORDAN GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 10/10/2047	USD	186 000	175 074	0.44
260 000	JORDAN GOVERNMENT INTERNATIONAL BOND - REGS - 7.5% 13/01/2029	USD	264 829	260 322	0.65

## TCW Funds - TCW Emerging Markets Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
396 000	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 21/07/2045	USD	414 322	434 646	1.09
986 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.875% 19/05/2033	USD	900 542	910 826	2.29
840 000	MEXICO GOVERNMENT INTERNATIONAL BOND 6.338% 04/05/2053	USD	793 704	766 129	1.92
200 000	MONGOLIA GOVERNMENT INTERNATIONAL BOND - REGS - 8.65% 19/01/2028	USD	211 500	207 890	0.52
200 000	MOROCCO GOVERNMENT INTERNATIONAL BOND - REGS - 5.5% 11/12/2042	USD	182 330	178 702	0.45
152 000	ORIENTAL REPUBLIC OF URUGUAY 5.25% 10/09/2060	USD	150 963	139 392	0.35
293 000	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	266 716	213 635	0.53
354 000	PANAMA GOVERNMENT INTERNATIONAL BOND 6.4% 14/02/2035	USD	329 969	333 585	0.83
348 000	PANAMA GOVERNMENT INTERNATIONAL BOND 7.875% 01/03/2057	USD	352 895	343 156	0.86
200 000	PANAMA GOVERNMENT INTERNATIONAL BOND 8% 01/03/2038	USD	199 998	207 262	0.52
580 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.7% 06/06/2032	USD	589 491	567 043	1.42
298 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3% 15/01/2034	USD	251 453	247 143	0.62
280 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.55% 10/03/2051	USD	201 992	193 351	0.48
50 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/02/2035	USD	49 300	49 137	0.12
175 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.875% 08/08/2054	USD	181 566	169 831	0.43
350 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5% 17/07/2033	USD	338 625	347 284	0.87
200 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.175% 05/09/2049	USD	201 200	186 752	0.47
410 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.5% 17/01/2048	USD	431 484	402 448	1.01
262 000	POLAND GOVERNMENT INTERNATIONAL BOND 5.5% 16/11/2027	USD	267 009	268 972	0.67
303 000	PROVINCIA DE BUENOS AIRES/GOVERNMENT BONDS - REGS - FRN 01/09/2037	USD	194 728	183 717	0.46
206 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.875% 04/10/2033	USD	206 175	202 957	0.51
415 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.125% 18/09/2034	USD	426 338	411 809	1.03
138 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.5% 04/04/2053	USD	140 983	130 493	0.33
232 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.5% 18/03/2054	USD	229 311	218 247	0.55
243 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	177 008	179 691	0.45
480 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	398 252	354 043	0.89
218 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	201 033	211 990	0.53
256 000	REPUBLIC OF UZBEKISTAN INTERNATIONAL BOND - REGS - 5.1% 25/02/2029	EUR	280 315	275 912	0.69
496 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.375% 30/01/2034	USD	508 565	478 883	1.20
430 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.625% 17/02/2028	USD	443 809	441 971	1.11
288 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 7.125% 17/01/2033	USD	294 501	294 206	0.74
384 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 17/01/2053	USD	413 344	383 593	0.96

## TCW Funds - TCW Emerging Markets Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
1 100 000	SENEGAL GOVERNMENT INTERNATIONAL BOND - REGS - 6.25% 23/05/2033	USD	933 625	822 261	2.07
400 000	SENEGAL GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 13/03/2048	USD	286 750	260 324	0.65
400 000	SENEGAL GOVERNMENT INTERNATIONAL BOND 7.75% 10/06/2031	USD	369 800	335 076	0.84
314 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	283 204	296 359	0.74
462 154	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - FRN 15/01/2030	USD	398 520	407 624	1.02
57 132	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - FRN 15/05/2036	USD	41 016	44 519	0.11
82 320	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - FRN 15/06/2035	USD	60 062	55 714	0.14
60 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - FRN 01/02/2030	USD	31 463	30 856	0.08
220 307	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - FRN 01/02/2034	USD	98 662	117 250	0.29
388 857	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - FRN 01/02/2035 (ISIN XS2895056369)	USD	181 993	202 093	0.51
77 172	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - FRN 01/02/2035 (ISIN XS2895057177)	USD	32 120	42 576	0.11
211 542	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - FRN 01/02/2036 (ISIN XS2895056526)	USD	99 381	108 532	0.27
48 476	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - FRN 01/02/2036 (ISIN XS2895057334)	USD	19 615	26 649	0.07
322 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - FRN 01/08/2041	USD	211 253	235 054	0.59
870 000	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	843 055	780 311	1.95
210 000	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.442% 14/02/2037	USD	210 000	212 709	0.53
69 000	ZAMBIA GOVERNMENT INTERNATIONAL BOND - REGS - FRN 30/06/2033	USD	49 712	48 154	0.12
86 000	ZAMBIA GOVERNMENT INTERNATIONAL BOND - REGS - 0.5% 31/12/2053	USD	51 098	52 400	0.13
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>26 633 775</b>	<b>26 666 486</b>	<b>66.75</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>36 400 801</b>	<b>36 745 523</b>	<b>91.98</b>
<b>Other transferable securities</b>					
<b>Bonds</b>					
1 800 000	CORP GEO SAB DE CV - REGS - 0% 31/12/2049 DEFAULTED	USD	1 642 500	-	0.00
<b>Total Bonds</b>			<b>1 642 500</b>	<b>-</b>	<b>0.00</b>
<b>Total Other transferable securities</b>			<b>1 642 500</b>	<b>-</b>	<b>0.00</b>
<b>Total Investments</b>			<b>38 043 301</b>	<b>36 745 523</b>	<b>91.98</b>

## TCW Funds - TCW Emerging Markets Income Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	66.75	India	6.97
Investment Banking and Brokerage Services	14.01	Brazil	6.22
Industrial Metals and Mining	3.09	Chile	5.49
Electricity	2.02	Saudi Arabia	5.43
Electronic and Electrical Equipment	1.75	Mexico	4.20
Industrial Materials	1.08	Hungary	4.00
General Industrials	0.99	Romania	4.00
Alternative Energy	0.76	Panama	3.72
Chemicals	0.53	Indonesia	3.59
Banks	0.50	Senegal	3.55
Telecommunications Service Providers	0.50	Colombia	3.52
	<b>91.98</b>	Egypt	3.17
		Poland	3.08
		Dominican Republic	2.86
		Uruguay	2.83
		South Africa	2.61
		Philippines	2.34
		Argentina	2.24
		Guatemala	2.16
		Peru	2.15
		Ukraine	1.91
		Costa Rica	1.73
		Gabon	1.64
		Kazakhstan	1.58
		United Arab Emirates	1.55
		Sri Lanka	1.27
		Bahrain	1.23
		Ecuador	1.17
		Jordan	1.09
		Angola	0.96
		Ghana	0.94
		Uzbekistan	0.69
		Mongolia	0.52
		Serbia	0.50
		Morocco	0.45
		Honduras	0.37
		Zambia	0.25
			<b>91.98</b>

## TCW Funds - TCW Global Artificial Intelligence 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>					
8 446	ALPHABET CLASS - A	USD	1 143 836	1 306 089	5.15
7 494	AMAZON.COM INC	USD	1 154 381	1 425 808	5.63
2 968	APPLE INC	USD	510 493	659 282	2.60
17 617	ARISTA NETWORKS INC	USD	881 282	1 364 965	5.39
867	ASML HOLDING NV	USD	596 172	574 500	2.27
6 308	BROADCOM INC	USD	1 248 113	1 056 148	4.17
1 549	CADENCE DESIGN SYSTEMS INC	USD	427 149	393 957	1.55
15 743	COGNEX CORP	USD	662 161	469 614	1.85
2 978	CYBERARK SOFTWARE LTD	USD	585 145	1 006 564	3.97
4 839	DATADOG INC	USD	586 331	480 077	1.89
802	DEERE & CO	USD	303 411	376 419	1.49
1 916	EATON CORP PLC	USD	414 337	520 826	2.06
3 067	INTERNATIONAL BUSINESS MACHINES CORP	USD	575 287	762 640	3.01
4 707	LAM RESEARCH CORP	USD	306 526	342 199	1.35
10 640	MARVELL TECHNOLOGY INC	USD	792 203	655 105	2.59
2 555	META PLATFORMS INC	USD	1 344 670	1 472 601	5.81
4 543	MICRON TECHNOLOGY INC	USD	438 788	394 741	1.56
2 453	MICROSOFT CORP	USD	821 292	920 832	3.63
10 472	MOBILYEYE GLOBAL INC	USD	321 754	150 744	0.59
1 781	MOTOROLA SOLUTIONS INC	USD	535 298	779 740	3.08
19 322	NVIDIA CORP	USD	912 412	2 094 119	8.26
7 733	PALO ALTO NETWORKS INC	USD	900 953	1 319 559	5.21
2 495	SALESFORCE INC	USD	740 117	669 558	2.64
1 295	SERVICENOW INC	USD	806 314	1 031 001	4.07
496	SPOTIFY TECHNOLOGY SA	USD	316 911	272 815	1.08
5 503	SUPER MICRO COMPUTER INC	USD	281 603	188 423	0.74
14 767	SYMBOTIC INC	USD	511 405	298 441	1.18
3 984	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD - ADR	USD	460 577	661 344	2.61
3 320	TESLA INC	USD	741 858	860 411	3.40
9 660	TRADE DESK INC - A	USD	685 767	528 595	2.09
7 898	VERTIV HOLDINGS CO	USD	562 866	570 236	2.25
<b>Total Shares</b>			<b>20 569 412</b>	<b>23 607 353</b>	<b>93.17</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
			<b>20 569 412</b>	<b>23 607 353</b>	<b>93.17</b>
<b>Total Investments</b>					
			<b>20 569 412</b>	<b>23 607 353</b>	<b>93.17</b>

## TCW Funds - TCW Global Artificial Intelligence Equity Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	43.80	United States of America	87.70
Technology Hardware and Equipment	24.23	Taiwan	2.61
Telecommunications Equipment	8.46	Netherlands	2.27
Retailers	5.63	Israel	0.59
Automobiles and Parts	3.40		
Industrial Engineering	2.66		
Industrial Support Services	2.06		
Electronic and Electrical Equipment	1.85		
Telecommunications Service Providers	1.08		
	<b>93.17</b>		<b>93.17</b>

## TCW Funds - TCW Global Premier 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>					
864	AMETEK INC	USD	166 227	148 729	3.39
632	CADENCE DESIGN SYSTEMS INC	USD	194 618	160 737	3.66
129	CONSTELLATION SOFTWARE INC/CANADA	CAD	229 429	408 471	9.30
2 708	COPART INC	USD	167 894	153 246	3.49
419	DANAHER CORP	USD	92 066	85 895	1.96
91	FAIR ISAAC CORP	USD	102 175	167 819	3.82
1 878	FISERV INC	USD	297 248	414 719	9.44
372	GARTNER INC	USD	193 271	156 143	3.56
1 604	HEICO CORP	USD	338 328	428 573	9.76
753	HILTON WORLDWIDE HOLDINGS INC	USD	127 200	171 345	3.90
367	MASTERCARD INC	USD	188 758	201 160	4.58
651	MICROSOFT CORP	USD	198 948	244 379	5.56
538	MORNINGSTAR INC	USD	187 966	161 330	3.67
194	MOTOROLA SOLUTIONS INC	USD	94 969	84 935	1.93
316	MSCI INC	USD	156 109	178 698	4.07
172	ROPER TECHNOLOGIES INC	USD	80 397	101 408	2.31
373	S&P GLOBAL INC	USD	164 350	189 521	4.32
877	TRADE DESK INC - A	USD	121 182	47 989	1.09
169	TRANSDIGM GROUP INC	USD	154 848	233 776	5.32
620	VISA INC	USD	181 263	217 285	4.95
933	WASTE CONNECTIONS INC	USD	157 932	182 112	4.15
1 125	WOLTERS KLUWER NV	EUR	131 296	174 446	3.97
<b>Total Shares</b>			<b>3 726 474</b>	<b>4 312 716</b>	<b>98.20</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
			<b>3 726 474</b>	<b>4 312 716</b>	<b>98.20</b>
<b>Other transferable securities</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 Other transferable securities</b>					
<b>Total Investments</b>			<b>3 726 474</b>	<b>4 312 716</b>	<b>98.20</b>

## TCW Funds - TCW Global Premier Equities Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	21.93	United States of America	84.93
Finance and Credit Services	17.91	Canada	9.30
Industrial Support Services	16.82	Netherlands	3.97
Aerospace and Defense	15.08		<b>98.20</b>
Waste and Disposal Services	4.15		
Media	3.97		
Travel and Leisure	3.90		
Investment Banking and Brokerage Services	3.67		
Consumer Services	3.49		
Electronic and Electrical Equipment	3.39		
Medical Equipment and Services	1.96		
Telecommunications Equipment	1.93		
	<b>98.20</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>					
20 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	18 595	19 729	0.03
60 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 5.75% 06/06/2028	USD	61 193	61 729	0.09
50 000	AIR LEASE CORP 3% 01/02/2030	USD	40 581	45 870	0.06
55 000	ALLIANT ENERGY FINANCE LLC - 144A - 3.6% 01/03/2032	USD	45 167	49 779	0.07
15 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/04/2028	USD	15 038	15 075	0.02
32 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	29 719	31 937	0.04
25 000	ALPHA GENERATION LLC - 144A - 6.75% 15/10/2032	USD	25 000	25 041	0.03
20 000	ALTICE FINANCING SA - 144A - 5.75% 15/08/2029	USD	15 488	14 679	0.02
15 000	ALTICE FINANCING SA - 144A - 9.625% 15/07/2027	USD	13 200	12 826	0.02
85 000	AMCOR FLEXIBLES NORTH AMERICA INC - 144A - 4.8% 17/03/2028	USD	84 948	85 516	0.12
35 000	AMCOR GROUP FINANCE PLC 5.45% 23/05/2029	USD	35 763	35 785	0.05
20 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	14 681	17 617	0.02
5 000	AMERICAN ASSETS TRUST LP 6.15% 01/10/2034	USD	4 984	4 993	0.01
30 000	AMERICAN HOMES 4 RENT 3.625% 15/04/2032	USD	24 215	27 253	0.04
100 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 3% 08/03/2031	EUR	103 658	106 171	0.15
75 000	AMERICAN TOWER CORP 2.3% 15/09/2031	USD	55 557	64 089	0.09
60 000	AMERICOLD REALTY OPERATING PARTNERSHIP LP 5.6% 15/05/2032	USD	59 917	60 300	0.08
10 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP - 144A - 9.375% 01/06/2028	USD	10 000	9 915	0.01
70 000	AMGEN INC 5.65% 02/03/2053	USD	63 164	68 683	0.10
100 000	AMPRION GMBH 3.85% 27/08/2039	EUR	102 742	102 664	0.14
100 000	ANHEUSER-BUSCH INBEV SA/NV 3.45% 22/09/2031	EUR	106 420	109 379	0.15
32 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	30 253	32 055	0.04
10 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	8 515	9 216	0.01
38 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	29 896	17 504	0.02
40 000	ARIS WATER HOLDINGS LLC - 144A - 7.25% 01/04/2030	USD	40 000	40 489	0.06
35 000	ARTERA SERVICES LLC - 144A - 8.5% 15/02/2031	USD	35 150	32 739	0.05
100 000	ATHENE GLOBAL FUNDING FRN 23/02/2027	EUR	108 995	108 674	0.15
30 000	ATI INC 7.25% 15/08/2030	USD	29 591	30 953	0.04
75 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	62 964	70 253	0.10
25 000	BACARDI LTD / BACARDI-MARTINI BV - 144A - 5.4% 15/06/2033	USD	22 866	24 512	0.03
200 000	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 18/01/2028	EUR	228 439	235 733	0.34
8 000	BANIJAY ENTERTAINMENT SASU - 144A - 8.125% 01/05/2029	USD	7 844	8 269	0.01
185 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	162 739	171 081	0.24
115 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	108 434	114 182	0.16
75 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	60 819	64 178	0.09
300 000	BANQUE INTERNATIONALE A LUXEMBOURG SA FRN 24/05/2027	EUR	325 695	326 195	0.47
31 000	BAYER US FINANCE II LLC - 144A - 4.875% 25/06/2048	USD	23 852	24 865	0.03
25 000	BAYER US FINANCE LLC - 144A - 6.875% 21/11/2053	USD	24 652	25 862	0.04
65 000	BECLE SAB DE CV - 144A - 2.5% 14/10/2031	USD	51 965	52 620	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>					
50 000	BERRY GLOBAL INC 1.65% 15/01/2027	USD	42 944	47 460	0.07
30 000	BERRY GLOBAL INC 5.65% 15/01/2034	USD	30 298	30 395	0.04
40 000	BLACK HILLS CORP 6.15% 15/05/2034	USD	37 910	41 920	0.06
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1% 04/05/2028	EUR	100 903	100 324	0.14
15 000	BLOCK INC - 144A - 6.5% 15/05/2032	USD	15 000	15 182	0.02
300 000	BNP PARIBAS SA FRN 20/03/2029	EUR	325 651	324 309	0.46
15 000	BOSTON GAS CO - 144A - 3.75% 16/03/2032	USD	12 323	13 674	0.02
18 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 01/06/2033	USD	13 793	15 354	0.02
15 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/03/2030	USD	12 713	13 918	0.02
100 000	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	104 355	107 503	0.15
16 000	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	13 450	14 582	0.02
42 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.7% 01/04/2051	USD	26 352	26 526	0.04
23 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.9% 01/06/2052	USD	14 365	14 893	0.02
45 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	35 429	38 898	0.05
8 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	7 035	7 773	0.01
70 000	CITIGROUP INC FRN 20/03/2030	USD	65 692	67 855	0.09
34 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	29 936	31 782	0.04
200 000	COMMERZBANK AG FRN PERPETUAL	EUR	210 706	217 687	0.30
15 000	CONSOLIDATED COMMUNICATIONS INC - 144A - 6.5% 01/10/2028	USD	14 313	14 537	0.02
100 000	COTY INC - REGS - 4.5% 15/05/2027	EUR	108 340	109 887	0.15
20 000	CROCS INC - 144A - 4.125% 15/08/2031	USD	17 925	17 603	0.02
50 000	CROWN CASTLE INC 2.1% 01/04/2031	USD	37 220	42 064	0.06
19 000	CSC HOLDINGS LLC - 144A - 11.75% 31/01/2029	USD	17 335	18 435	0.03
62 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	49 305	51 578	0.07
10 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	6 775	7 187	0.01
60 000	CVS HEALTH CORP FRN 10/12/2054	USD	60 000	60 035	0.08
10 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	9 211	9 000	0.01
13 000	CVS HEALTH CORP 5.125% 20/07/2045	USD	11 788	11 353	0.02
20 000	CVS HEALTH CORP 5.875% 01/06/2053	USD	19 883	18 896	0.03
60 000	DELL INTERNATIONAL LLC / EMC CORP 4.75% 01/04/2028	USD	59 989	60 238	0.08
100 000	DEUTSCHE BANK AG FRN 17/02/2027	EUR	97 459	106 070	0.15
25 000	DISCOVER BANK/GREENWOOD DE 3.45% 27/07/2026	USD	22 666	24 581	0.03
40 000	DUKE ENERGY PROGRESS LLC 5.05% 15/03/2035	USD	39 953	39 802	0.06
60 000	ELEVANCE HEALTH INC 5.2% 15/02/2035	USD	59 041	60 166	0.08
100 000	ELO SACA 2.875% 29/01/2026	EUR	106 290	106 008	0.15
100 000	ENEL FINANCE INTERNATIONAL NV FRN 17/11/2025	EUR	97 588	106 671	0.15
35 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	29 388	32 608	0.05
35 000	ENERGY TRANSFER LP 6.25% 15/04/2049	USD	31 599	34 754	0.05
38 000	EVERARC ESCROW SARL - 144A - 5% 30/10/2029	USD	29 673	35 723	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>					
34 000	EVERI HOLDINGS INC - 144A - 5% 15/07/2029	USD	29 601	34 115	0.05
35 000	EZCORP INC - 144A - 7.375% 01/04/2032	USD	35 000	35 578	0.05
20 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	20 759	20 902	0.03
35 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 01/11/2057	USD	24 617	28 546	0.04
25 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 15/10/2064	USD	25 000	25 515	0.04
48 000	FERRELLGAS LP / FERRELLGAS FINANCE CORP - 144A - 5.875% 01/04/2029	USD	43 560	43 504	0.06
20 000	FERRELLGAS LP / FERRELLGAS FINANCE CORP 5.375% 01/04/2026	USD	19 846	19 823	0.03
16 000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC - 144A - 6.75% 15/07/2030	USD	12 817	13 902	0.02
150 000	FIBERCOP SPA 2.875% 28/01/2026	EUR	162 683	160 928	0.22
55 000	FIRSTENERGY TRANSMISSION LLC - 144A - 2.866% 15/09/2028	USD	47 460	51 792	0.07
40 000	FLORIDA POWER & LIGHT CO 5.3% 15/06/2034	USD	40 044	40 948	0.06
250 000	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	EUR	261 299	270 486	0.39
10 000	FOUNDRY JV HOLDCO LLC 5.5% 25/01/2031	USD	9 990	10 163	0.01
62 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5.875% 15/10/2027	USD	60 895	62 046	0.09
20 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	19 157	21 322	0.03
15 000	GGAM FINANCE LTD - 144A - 8% 15/02/2027	USD	15 150	15 380	0.02
30 000	GGAM FINANCE LTD - 144A - 8% 15/06/2028	USD	30 203	31 559	0.04
47 000	GLOBAL PARTNERS LP / GLP FINANCE CORP - 144A - 8.25% 15/01/2032	USD	47 000	48 408	0.07
40 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	36 869	40 114	0.06
310 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	286 994	302 575	0.43
14 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	13 082	13 758	0.02
57 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	49 001	52 698	0.07
30 000	HAH GROUP HOLDING CO LLC - 144A - 9.75% 01/10/2031	USD	30 000	28 880	0.04
34 000	HEALTHEQUITY INC - 144A - 4.5% 01/10/2029	USD	29 583	31 897	0.04
100 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	95 143	95 619	0.13
56 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 0% 01/06/2026 DEFULTED	USD	13 830	2 749	0.00
200 000	HIGHLAND HOLDINGS SARL 2.875% 19/11/2027	EUR	208 250	216 232	0.30
75 000	HSBC HOLDINGS PLC FRN 04/06/2026	USD	71 589	74 641	0.10
10 000	HUDSON PACIFIC PROPERTIES LP 3.95% 01/11/2027	USD	8 825	8 844	0.01
55 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	45 238	41 840	0.06
5 000	HUDSON PACIFIC PROPERTIES LP 5.95% 15/02/2028	USD	4 388	4 341	0.01
20 000	HUMANA INC 5.55% 01/05/2035	USD	19 977	19 790	0.03
50 000	HYATT HOTELS CORP 5.05% 30/03/2028	USD	49 953	50 250	0.07
35 000	INTEL CORP 2% 12/08/2031	USD	28 957	29 290	0.04
10 000	INTEL CORP 5.7% 10/02/2053	USD	8 993	9 204	0.01
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.375% 06/02/2027	EUR	106 112	109 486	0.15
35 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 1.832% 15/10/2027	USD	30 761	32 626	0.05
45 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	33 062	38 939	0.05
40 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 4.375% 01/06/2047	USD	26 571	31 390	0.04
30 000	INTERSTATE POWER AND LIGHT CO 5.7% 15/10/2033	USD	28 813	30 932	0.04
32 000	INVITATION HOMES OPERATING PARTNERSHIP LP 5.5% 15/08/2033	USD	29 713	32 221	0.05
14 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	11 930	13 265	0.02
16 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 7.125% 30/04/2031	USD	16 700	16 455	0.02

## 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
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#### Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)

Bonds (continued)					
10 000	JANE STREET GROUP / JSG FINANCE INC 6.125% 01/11/2032	USD	9 875	9 864	0.01
25 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 2.75% 01/03/2032	USD	19 182	21 613	0.03
40 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 4.3% 15/01/2026	USD	39 034	39 852	0.06
100 000	JOHNSON & JOHNSON 3.05% 26/02/2033	EUR	106 113	106 783	0.15
65 000	JPMORGAN CHASE & CO FRN 25/01/2033	USD	50 634	57 427	0.08
200 000	JPMORGAN CHASE & CO FRN 26/04/2026	USD	194 164	199 848	0.28
40 000	JPMORGAN CHASE & CO FRN 26/04/2028	USD	39 663	39 825	0.06
39 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	34 997	37 108	0.05
25 000	KEYSPAN GAS EAST CORP - 144A - 5.994% 06/03/2033	USD	23 524	25 660	0.04
17 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	14 546	15 614	0.02
15 000	LIVE NATION ENTERTAINMENT INC - 144A - 5.625% 15/03/2026	USD	14 738	14 987	0.02
100 000	LUMINOR BANK AS/ESTONIA FRN 10/09/2028	EUR	110 425	109 274	0.15
100 000	LVMH MOET HENNESSY LOUIS VUITTON SE 3.25% 07/09/2029	EUR	102 893	109 744	0.15
10 000	LXP INDUSTRIAL TRUST 6.75% 15/11/2028	USD	9 942	10 582	0.01
20 000	MAGIC MERGEKO INC - 144A - 7.875% 01/05/2029	USD	11 756	10 882	0.02
90 000	MARS INC - 144A - 4.8% 01/03/2030	USD	89 903	90 577	0.13
200 000	METROPOLITAN LIFE GLOBAL FUNDING I 1.75% 25/05/2025	EUR	209 696	215 725	0.30
26 000	MICHAELS COS INC - 144A - 5.25% 01/05/2028	USD	19 029	17 982	0.03
50 000	MODIVCARE INC - 144A - FRN 01/10/2029	USD	30 000	20 500	0.03
25 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	22 297	23 850	0.03
45 000	MORGAN STANLEY FRN 24/01/2029	USD	42 573	44 020	0.06
70 000	MORGAN STANLEY FRN 28/04/2026	USD	67 163	69 864	0.10
16 000	MOZART DEBT MERGER SUB INC - 144A - 3.875% 01/04/2029	USD	13 587	14 965	0.02
200 000	NATWEST GROUP PLC FRN PERPETUAL	USD	200 000	199 910	0.28
3 000	NCR VOYIX CORP - 144A - 5.125% 15/04/2029	USD	2 649	2 860	0.00
200 000	NESTLE FINANCE INTERNATIONAL LTD 3.5% 13/12/2027	EUR	224 429	221 684	0.31
35 000	NGL ENERGY OPERATING LLC / NGL ENERGY FINANCE CORP - 144A - 8.375% 15/02/2032	USD	35 313	35 130	0.05
15 000	NOVELIS CORP - 144A - 3.25% 15/11/2026	USD	14 606	14 534	0.02
100 000	NOVO BANCO SA FRN 09/03/2029	EUR	110 561	108 960	0.15
200 000	NOVO BANCO SA 3.25% 01/03/2027	EUR	215 463	218 947	0.31
30 000	ONTARIO GAMING GTA LP/OTG CO-ISSUER INC - 144A - 8% 01/08/2030	USD	29 980	29 961	0.04
90 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	93 150	93 195	0.13
16 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	13 746	14 948	0.02
25 000	ORACLE CORP 4.8% 03/08/2028	USD	24 983	25 213	0.04
15 000	ORACLE CORP 6.5% 15/04/2038	USD	14 913	16 203	0.02
10 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - 144A - 5.125% 30/04/2031	USD	7 871	8 739	0.01
15 000	OT MIDCO INC - 144A - 10% 15/02/2030	USD	12 300	12 968	0.02
35 000	PAPA JOHN'S INTERNATIONAL INC - 144A - 3.875% 15/09/2029	USD	31 019	32 831	0.05
16 000	PENN ENTERTAINMENT INC - 144A - 4.125% 01/07/2029	USD	12 854	14 228	0.02
55 000	PIEDMONT NATURAL GAS CO INC 3.5% 01/06/2029	USD	48 445	52 655	0.07
45 000	PIEDMONT NATURAL GAS CO INC 5.1% 15/02/2035	USD	45 163	44 567	0.06
16 000	PIKE CORP - 144A - 5.5% 01/09/2028	USD	13 834	15 500	0.02
55 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	50 803	57 081	0.08

## 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>					
200 000	PIRAEUS FINANCIAL HOLDINGS SA FRN PERPETUAL	EUR	219 815	224 974	0.32
5 000	PNC FINANCIAL SERVICES GROUP INC FRN 22/01/2035	USD	5 000	5 127	0.01
20 000	PNC FINANCIAL SERVICES GROUP INC/THE FRN 20/10/2034	USD	19 993	22 123	0.03
18 000	POST HOLDINGS INC - 144A - 5.5% 15/12/2029	USD	17 438	17 547	0.02
37 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	30 109	33 191	0.05
20 000	PRIME HEALTHCARE SERVICES INC - 144A - 9.375% 01/09/2029	USD	20 000	18 984	0.03
35 000	PUBLIC SERVICE CO OF NEW MEXICO 3.85% 01/08/2025	USD	33 453	34 848	0.05
100 000	RAC BOND CO PLC 8.25% 06/11/2028	GBP	140 080	138 911	0.19
200 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 20/12/2032	EUR	234 921	232 914	0.34
15 000	RAISING CANE'S RESTAURANTS LLC - 144A - 9.375% 01/05/2029	USD	15 320	15 967	0.02
20 000	RAVEN ACQUISITION HOLDINGS LLC - 144A - 6.875% 15/11/2031	USD	20 025	19 485	0.03
60 000	ROLLINS INC - 144A - 5.25% 24/02/2035	USD	59 772	59 776	0.08
100 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 3.5% 07/12/2031	EUR	109 875	108 551	0.15
10 000	SABRE GLBL INC - 144A - 10.75% 15/11/2029	USD	10 138	10 092	0.01
15 000	SAKS GLOBAL ENTERPRISES LLC - 144A - 11% 15/12/2029	USD	13 425	12 170	0.02
200 000	SANOFI SA FRN 11/03/2027	EUR	210 550	216 346	0.30
25 000	SANTANDER UK GROUP HOLDINGS PLC FRN 14/06/2027	USD	21 833	24 090	0.03
25 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	19 730	21 455	0.03
5 000	SIRIUS XM RADIO INC - 144A - 4% 15/07/2028	USD	4 463	4 667	0.01
200 000	SOCIETE GENERALE SA - REGS - FRN PERPETUAL	USD	202 600	201 712	0.28
100 000	SOFTBANK GROUP CORP 3.125% 19/09/2025	EUR	105 245	107 702	0.15
20 000	SOTERA HEALTH HOLDINGS LLC - 144A - 7.375% 01/06/2031	USD	20 800	20 373	0.03
45 000	SOUTHERN CO GAS CAPITAL CORP 5.75% 15/09/2033	USD	43 121	46 470	0.06
25 000	SOUTHWESTERN ELECTRIC POWER CO 4.1% 15/09/2028	USD	23 058	24 592	0.03
25 000	SOUTHWESTERN ELECTRIC POWER CO 5.3% 01/04/2033	USD	23 064	25 097	0.04
44 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	36 835	37 627	0.05
255 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 5.152% 20/03/2028	USD	153 209	153 733	0.21
100 000	STRYKER CORP 4.7% 10/02/2028	USD	99 934	100 685	0.14
15 000	SUNOCO LP - 144A - 6.25% 01/07/2033	USD	15 000	15 018	0.02
35 000	TENET HEALTHCARE CORP 4.25% 01/06/2029	USD	30 101	33 067	0.05
30 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 8.125% 15/09/2031	USD	30 642	33 528	0.05
100 000	THERMO FISHER SCIENTIFIC INC 0.5% 01/03/2028	EUR	98 344	101 405	0.14
72 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	60 854	62 438	0.09
40 000	TK ELEVATOR US NEWCO INC - 144A - 5.25% 15/07/2027	USD	39 400	39 340	0.05
25 000	TRANSCANADA PIPELINES LTD 4.625% 01/03/2034	USD	21 165	23 617	0.03
44 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	43 319	44 716	0.06
20 000	TRANSMONTAIGNE PARTNERS LLC 8.5% 15/06/2030	USD	20 000	20 185	0.03
74 000	UBER TECHNOLOGIES INC 4.3% 15/01/2030	USD	73 976	72 786	0.10
100 000	UNITED GROUP BV - REGS - 4% 15/11/2027	EUR	104 277	107 640	0.15
34 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	30 033	32 212	0.05
30 000	US BANCORP FRN 12/06/2034	USD	27 873	30 993	0.04
35 000	USA COMPRESSION PARTNERS LP / USA COMPRESSION FINANCE CORP - 144A - 7.125% 15/03/2029	USD	35 000	35 666	0.05
25 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	19 558	21 765	0.03

## 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	VENTURE GLOBAL LNG INC - 144A - FRN PERPETUAL	USD	9 375	9 472	0.01
39 000	VENTURE GLOBAL LNG INC - 144A - 7% 15/01/2030	USD	39 228	38 479	0.05
15 000	VENTURE GLOBAL LNG INC - 144A - 9.875% 01/02/2032	USD	16 600	15 943	0.02
170 000	VERISURE HOLDING AB - REGS - 9.25% 15/10/2027	EUR	155 545	154 004	0.22
40 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	33 603	37 674	0.05
25 000	VMED O2 UK FINANCING I PLC - 144A - 7.75% 15/04/2032	USD	25 250	25 150	0.04
200 000	VOLKS BANK WIEN AG FRN 06/10/2027	EUR	205 366	222 479	0.31
150 000	VOLKSWAGEN FINANCIAL SERVICES AG FRN 10/06/2027	EUR	163 050	162 523	0.23
100 000	VOLKSWAGEN FINANCIAL SERVICES AG 3.875% 19/11/2031	EUR	104 551	107 216	0.15
100 000	VONOVIA SE 1.5% 14/06/2041	EUR	71 719	69 925	0.10
57 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	43 044	49 616	0.07
45 000	WARNERMEDIA HOLDINGS INC 4.279% 15/03/2032	USD	40 064	39 665	0.06
55 000	WARNERMEDIA HOLDINGS INC 5.05% 15/03/2042	USD	41 924	44 006	0.06
130 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	96 154	94 825	0.13
35 000	WASTE PRO USA INC - 144A - 7% 01/02/2033	USD	35 000	35 273	0.05
140 000	WELLS FARGO & CO FRN 11/02/2031	USD	120 539	126 288	0.18
150 000	WELLS FARGO & CO FRN 22/07/2028	EUR	163 755	161 874	0.23
70 000	WELLS FARGO & CO FRN 25/07/2029	USD	70 533	71 907	0.10
20 000	WINDSTREAM SERVICES LLC / WINDSTREAM ESCROW FINANCE CORP - 144A - 8.25% 01/10/2031	USD	20 350	20 397	0.03
100 000	WINTERSHALL DEA FINANCE 2 BV FRN PERPETUAL	EUR	97 538	105 523	0.15
25 000	XEROX CORP - 144A - 10.25% 15/10/2030	USD	24 935	24 767	0.03
55 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	53 119	55 025	0.08
55 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	48 245	51 374	0.07
<b>Total Bonds</b>			<b>13 227 361</b>	<b>13 582 244</b>	<b>18.97</b>
<b>Shares</b>					
768	ABBVIE INC	USD	118 512	160 911	0.22
122	ADOBE INC	USD	65 206	46 791	0.07
102	ADVANCED DRAINAGE SYSTEMS INC	USD	13 831	11 082	0.02
100	ADVANTEST CORP	JPY	5 009	4 328	0.01
151	AENA SME SA	EUR	35 875	35 330	0.05
113	AIRBUS SE	EUR	16 248	19 869	0.03
200	AJINOMOTO CO INC	JPY	4 175	3 957	0.01
128	ALLIANZ SE - REG	EUR	49 434	48 822	0.07
99	ALPHABET CLASS - A	USD	13 904	15 309	0.02
1 264	ALPHABET INC	USD	173 653	197 475	0.28
1 212	AMAZON.COM INC	USD	166 859	230 595	0.32
1 248	AMERICAN HOMES 4 RENT	USD	45 001	47 187	0.07
242	AMERICAN TOWER CORP	USD	44 565	52 659	0.07
2 732	AMERICOLD REALTY TRUST INC	USD	78 669	58 629	0.08
210	AMERIPRISE FINANCIAL INC	USD	73 778	101 663	0.14
1 020	AMETEK INC	USD	156 575	175 583	0.25
385	AMGEN INC	USD	108 400	119 947	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>					
913	APOLLO GLOBAL MANAGEMENT INC	USD	87 331	125 026	0.17
34	APPLE INC	USD	6 065	7 552	0.01
33	APPLIED MATERIALS INC	USD	5 814	4 789	0.01
1 095	ARCELORMITTAL SA	EUR	35 465	31 309	0.04
207	ARISTA NETWORKS INC	USD	10 428	16 038	0.02
12 450	AROUNDOWN SA	EUR	34 653	33 756	0.05
300	ASAHI GROUP HOLDINGS LTD	JPY	3 836	3 836	0.01
88	ASML HOLDING NV	EUR	55 209	57 605	0.08
111	ASML HOLDING NV	USD	67 207	73 552	0.10
276	ASTRAZENECA PLC	GBP	37 254	40 093	0.06
3 058	ATLAS COPCO AB	SEK	44 999	48 526	0.07
4 041	AT&T INC	USD	87 582	114 279	0.16
3 084	BAKER HUGHES CO	USD	109 854	135 542	0.19
1 940	BANCA MEDIOLANUM SPA	EUR	30 108	31 161	0.04
11 840	BANCO DE SABADELL SA	EUR	35 252	33 010	0.05
100	BANDAI NAMCO HOLDINGS INC	JPY	3 444	3 346	0.00
2 147	BANK OF NEW YORK MELLON CORP	USD	110 338	180 069	0.25
11 485	BARCLAYS PLC	GBP	43 630	42 666	0.06
898	BEST BUY CO INC	USD	80 409	66 102	0.09
1 436	BOLIDEN AB	SEK	49 565	46 789	0.07
889	BOSTON SCIENTIFIC CORP	USD	45 798	89 682	0.13
200	BRIDGESTONE CORP	JPY	7 974	8 018	0.01
1 048	BROADCOM INC	USD	163 927	175 467	0.25
459	BROOKFIELD CORP	CAD	27 148	24 017	0.03
2 477	BSR REAL ESTATE INVESTMENT TRUST	CAD	29 933	22 373	0.03
16 293	BT GROUP PLC	GBP	33 829	34 880	0.05
1 914	BUREAU VERITAS SA	EUR	57 322	57 766	0.08
341	BUZZI UNICEM SPA	EUR	20 196	16 288	0.02
785	CADENCE DESIGN SYSTEMS INC	USD	242 355	199 649	0.28
657	CANADIAN PACIFIC KANSAS CITY LTD	USD	52 408	46 128	0.06
200	CANON INC	JPY	6 893	6 212	0.01
30 800	CAPITALAND ASCENDAS REIT	SGD	67 597	61 183	0.09
826	CBRE GROUP INC	USD	94 732	108 024	0.15
2 378	CELLNEX TELECOM SAU	EUR	82 682	84 331	0.12
200	CENTRAL JAPAN RAILWAY CO	JPY	4 063	3 817	0.01
3 114	CHARTER HALL GROUP	AUD	33 540	31 397	0.04
101	CHEVRON CORP	USD	16 326	16 896	0.02
100	CHUGAI PHARMACEUTICAL CO LTD	JPY	5 092	4 547	0.01
1 099	COCA-COLA HBC AG	GBP	49 456	49 707	0.07
186	COGNEX CORP	USD	7 707	5 548	0.01
2 687	COMCAST CORP	USD	117 126	99 150	0.14
1 368	COMPASS GROUP PLC	GBP	46 158	45 081	0.06
15	CONSTELLATION ENERGY CORP	USD	2 603	3 024	0.00
287	CONSTELLATION SOFTWARE INC/CANADA	CAD	674 539	908 769	1.26

## 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>					
121	COSTCO WHOLESALE CORP	USD	69 185	114 439	0.16
2 731	COUSINS PROPERTIES INC	USD	78 521	80 565	0.11
621	COVIVIO SA/FRANCE	EUR	33 873	34 748	0.05
260	CROWDSTRIKE HOLDINGS INC - A	USD	47 730	91 671	0.13
35	CYBERARK SOFTWARE LTD	USD	6 095	11 830	0.02
400	DAI-ICHI LIFE HOLDINGS INC	JPY	3 049	3 031	0.00
200	DAIICHI SANKYO CO LTD	JPY	4 933	4 696	0.01
100	DAIWA HOUSE INDUSTRY CO LTD	JPY	3 374	3 302	0.00
552	DANAHER CORP	USD	123 625	113 160	0.16
1 557	DANSKE BANK A/S	DKK	54 079	50 745	0.07
57	DATADOG INC	USD	5 529	5 655	0.01
9	DEERE & CO	USD	3 453	4 224	0.01
100	DENTSU GROUP INC	JPY	2 116	2 200	0.00
201	DEUTSCHE BOERSE AG	EUR	58 698	59 361	0.08
2 378	DEUTSCHE TELEKOM AG - REG	EUR	87 945	88 133	0.12
651	DEXCOM INC	USD	55 810	44 457	0.06
18 041	DEXUS	AUD	89 019	79 595	0.11
445	DICK'S SPORTING GOODS INC	USD	59 763	89 694	0.13
729	DIGITAL REALTY TRUST INC	USD	111 351	104 458	0.15
6 019	DRAX GROUP PLC	GBP	46 204	45 489	0.06
1 317	DUPONT DE NEMOURS INC	USD	97 551	98 354	0.14
300	EAST JAPAN RAILWAY CO	JPY	6 142	5 922	0.01
276	EASTGROUP PROPERTIES INC	USD	48 386	48 617	0.07
165	EATON CORP PLC	USD	56 288	44 852	0.06
3 881	EMBRACER GROUP AB	SEK	40 178	40 884	0.06
1 393	ENDESA SA	EUR	33 890	36 866	0.05
2 153	ENGIE SA	EUR	40 443	41 943	0.06
80	EQUINIX INC	USD	65 929	65 228	0.09
2 242	EQUINOR ASA	NOK	65 701	59 303	0.08
208	EQUINOR ASA	USD	5 009	5 502	0.01
499	EQUITABLE HOLDINGS INC	USD	25 879	25 993	0.04
515	ERSTE GROUP BANK AG	EUR	37 174	35 448	0.05
1 422	ESSENTIAL PROPERTIES REALTY TRUST INC	USD	44 766	46 414	0.06
418	EXPERIAN PLC	GBP	15 806	19 251	0.03
1 403	EXXON MOBIL CORP	USD	156 846	166 859	0.23
160	FAIR ISAAC CORP	USD	175 632	295 066	0.41
436	FDJ UNITED	EUR	15 025	13 686	0.02
126	FERGUSON ENTERPRISES INC	USD	24 917	20 189	0.03
147	FERRARI NV	EUR	64 079	62 277	0.09
13	FIRST SOLAR INC	USD	2 731	1 644	0.00
4 019	FISERV INC	USD	554 023	887 516	1.23
4 650	FLEX LTD	USD	109 352	153 822	0.21
1 370	FREEPORT-MCMORAN INC - B	USD	53 611	51 868	0.07
200	FUJITSU LTD	JPY	4 013	3 947	0.01

## 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>					
1 191	GAMING AND LEISURE PROPERTIES INC	USD	56 005	60 622	0.08
510	GARTNER INC	USD	243 428	214 067	0.30
1 403	GE HEALTHCARE TECHNOLOGIES INC	USD	110 781	113 236	0.16
305	GE VERNONA INC	USD	42 861	93 110	0.13
2 503	GENERAL ELECTRIC CO	USD	367 348	500 975	0.69
2 995	GENERAL MOTORS CO	USD	119 100	140 855	0.20
979	GFL ENVIRONMENTAL INC	USD	41 477	47 295	0.07
4 152	GOODMAN GROUP	AUD	72 977	73 558	0.10
3 726	GSK PLC	GBP	69 471	70 315	0.10
1 488	HALMA PLC	GBP	51 109	49 573	0.07
1 215	HEICO CORP	USD	233 175	324 636	0.45
196	HEIDELBERG MATERIALS AG	EUR	36 401	33 642	0.05
28	HERMES INTERNATIONAL SCA	EUR	73 497	72 922	0.10
1 660	HIKMA PHARMACEUTICALS PLC	GBP	42 234	41 762	0.06
783	HILTON WORLDWIDE HOLDINGS INC	USD	199 443	178 172	0.25
500	HITACHI LTD	JPY	12 423	11 562	0.02
600	HONDA MOTOR CO LTD	JPY	5 556	5 387	0.01
7 109	HSBC HOLDINGS PLC	GBP	80 664	80 191	0.11
11	HUBBELL INC	USD	4 076	3 640	0.01
1 978	INTEL CORP	USD	49 522	44 920	0.06
1 270	INTERCONTINENTAL EXCHANGE INC	USD	152 065	219 075	0.31
1 103	INTERNATIONAL BUSINESS MACHINES CORP	USD	182 534	274 272	0.38
182	INTUITIVE SURGICAL INC	USD	51 346	90 139	0.13
4 717	ITALGAS SPA	EUR	32 109	33 807	0.05
200	ITOCHU CORP	JPY	9 126	9 230	0.01
1 766	IVECO GROUP NV	EUR	31 261	28 748	0.04
500	JAPAN POST HOLDINGS CO LTD	JPY	5 405	4 992	0.01
1 760	JOHNSON CONTROLS INTERNATIONAL PLC	USD	100 451	140 994	0.20
709	JONES LANG LASALLE INC	USD	133 006	175 768	0.25
965	JPMORGAN CHASE & CO	USD	152 467	236 715	0.33
100	KAO CORP	JPY	4 390	4 329	0.01
400	KDDI CORP	JPY	6 594	6 311	0.01
6 225	KILLAM APARTMENT REAL ESTATE INVESTMENT TRUST	CAD	84 294	75 733	0.11
749	KKR & CO INC	USD	88 933	86 592	0.12
979	KLEPIERRE SA	EUR	32 431	32 698	0.05
100	KOMATSU LTD	JPY	2 978	2 880	0.00
347	KONE OYJ - B	EUR	17 349	19 056	0.03
240	KONECRANES OYJ	EUR	18 717	15 244	0.02
1 076	KONINKLIJKE AHOLD DELHAIZE NV	EUR	40 065	40 169	0.06
202	LAM RESEARCH CORP	USD	14 800	14 685	0.02
1 640	LENNAR CORP	USD	209 846	188 239	0.26
431	LINDE PLC	USD	170 815	200 691	0.28
573	LOGITECH INTERNATIONAL SA - REG	CHF	52 367	47 871	0.07
44	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	30 559	27 172	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>Shares (continued)</b>					
97	MARTIN MARIETTA MATERIALS INC	USD	53 200	46 379	0.06
200	MARUBENI CORP	JPY	3 207	3 182	0.00
638	MARVELL TECHNOLOGY INC	USD	63 023	39 282	0.05
717	MASTERCARD INC	USD	350 382	393 002	0.55
100	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	3 807	3 818	0.01
335	MCKESSON CORP	USD	161 401	225 452	0.31
212	MEDTRONIC PLC	USD	19 722	19 050	0.03
297	MERCK & CO INC	USD	37 853	26 659	0.04
7 670	MERLIN PROPERTIES SOCIMI SA	EUR	95 892	81 650	0.11
304	META PLATFORMS INC	USD	152 538	175 213	0.24
1 711	METLIFE INC	USD	110 860	137 376	0.19
251	MICRON TECHNOLOGY INC	USD	24 635	21 809	0.03
1 536	MICROSOFT CORP	USD	535 806	576 599	0.80
453	MID-AMERICA APARTMENT COMMUNITIES INC	USD	58 334	75 914	0.11
37 967	MIRVAC GROUP	AUD	55 002	49 448	0.07
400	MITSUBISHI CORP	JPY	6 790	7 026	0.01
400	MITSUBISHI ELECTRIC CORP	JPY	6 360	7 276	0.01
4 400	MITSUBISHI ESTATE CO LTD	JPY	68 788	71 558	0.10
1 200	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	15 452	16 137	0.02
300	MITSUI & CO LTD	JPY	5 602	5 616	0.01
7 600	MITSUI FUDOSAN CO LTD	JPY	70 823	67 619	0.09
300	MIZUHO FINANCIAL GROUP INC	JPY	8 488	8 127	0.01
125	MOBILEYE GLOBAL INC	USD	4 722	1 799	0.00
748	MONCLER SPA	EUR	44 866	45 732	0.06
1 088	MORGAN STANLEY	USD	92 434	126 937	0.18
21	MOTOROLA SOLUTIONS INC	USD	6 298	9 194	0.01
1 685	MOWI ASA	NOK	32 148	31 126	0.04
200	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	4 337	4 313	0.01
269	MSCI INC	USD	139 229	152 120	0.21
113	MTU AERO ENGINES AG	EUR	40 404	39 231	0.05
300	MURATA MANUFACTURING CO LTD	JPY	5 089	4 625	0.01
365	MURPHY USA INC	USD	180 819	171 481	0.24
7 203	NATWEST GROUP PLC	GBP	42 042	42 006	0.06
523	NESTLE SA	CHF	44 339	52 809	0.07
962	NETAPP INC	USD	110 940	84 502	0.12
1 761	NEXPOINT RESIDENTIAL TRUST INC	USD	60 556	69 612	0.10
352	NEXT PLC	GBP	42 028	50 366	0.07
100	NINTENDO CO LTD	JPY	7 417	6 761	0.01
300	NIPPON STEEL CORP	JPY	6 741	6 410	0.01
4 600	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	4 531	4 451	0.01
3 891	NISOURCE INC	USD	102 999	155 990	0.22
648	NN GROUP NV	EUR	34 940	35 894	0.05
400	NOMURA HOLDINGS INC	JPY	2 616	2 429	0.00
1 035	NOVARTIS AG - REG	CHF	107 113	114 450	0.16

## 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>					
973	NOVO NORDISK A/S	DKK	86 894	66 185	0.09
97	NRG ENERGY INC	USD	8 161	9 260	0.01
2 860	NVIDIA CORP	USD	163 029	309 967	0.43
87	ON SEMICONDUCTOR CORP	USD	7 426	3 540	0.00
63	O'REILLY AUTOMOTIVE INC	USD	61 629	90 253	0.13
200	ORIENTAL LAND	JPY	4 151	3 939	0.01
833	ORION OYJ - B	EUR	49 454	49 363	0.07
300	ORIX CORP	JPY	6 309	6 187	0.01
551	PALO ALTO NETWORKS INC	USD	68 653	94 023	0.13
100	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	2 730	2 734	0.00
400	PANASONIC HOLDINGS CORP	JPY	4 980	4 739	0.01
328	PANDORA A/S	DKK	42 419	50 055	0.07
11	PARKER-HANNIFIN CORP	USD	7 591	6 686	0.01
938	PEPSICO INC	USD	153 505	140 644	0.20
1 174	PHILLIPS EDISON & CO INC	USD	44 835	42 839	0.06
1 466	POTLATCHDELTIC CORP	USD	65 289	66 146	0.09
506	PROCTER & GAMBLE CO	USD	85 573	86 233	0.12
873	PROLOGIS INC	USD	106 090	97 593	0.14
234	PTC INC	USD	41 392	36 258	0.05
382	PUBLICIS GROUPE SA	EUR	38 722	35 792	0.05
10 007	QINETIQ GROUP PLC	GBP	50 836	49 885	0.07
1 678	RAIFFEISEN BANK INTERNATIONAL AG	EUR	46 277	42 994	0.06
300	RAKUTEN GROUP INC	JPY	1 817	1 708	0.00
902	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	50 519	50 958	0.07
200	RECRUIT HOLDINGS CO LTD	JPY	12 392	10 241	0.01
411	RELX PLC	GBP	15 745	20 547	0.03
200	RENESAS ELECTRONICS CORP	JPY	3 225	2 658	0.00
145	REPUBLIC SERVICES INC	USD	29 604	35 113	0.05
300	RESONA HOLDINGS INC	JPY	2 342	2 582	0.00
361	ROCHE HOLDING AG	CHF	111 162	118 526	0.17
142	ROCHE HOLDING AG - BR	CHF	50 327	49 174	0.07
253	ROPER TECHNOLOGIES INC	USD	131 200	149 164	0.21
1 231	RYANAIR HOLDINGS PLC	EUR	27 571	24 766	0.03
125	SAFRAN SA	EUR	26 750	32 676	0.05
2 372	SAGE GROUP PLC	GBP	36 315	36 955	0.05
19	SAIA INC	USD	8 976	6 639	0.01
362	SALESFORCE INC	USD	97 165	97 146	0.14
213	SANDVIK AB	SEK	4 056	4 453	0.01
384	SAP SE	EUR	102 211	102 724	0.14
478	SBA COMMUNICATIONS CORP	USD	104 018	105 165	0.15
237	SCHNEIDER ELECTRIC SE	EUR	60 161	53 954	0.08
748	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	77 173	63 543	0.09
8 018	SEGRO PLC	GBP	85 718	71 495	0.10
234	SERVICENOW INC	USD	129 458	186 297	0.26

## 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>					
300	SEVEN & I HOLDINGS CO LTD	JPY	4 079	4 339	0.01
994	SHELL PLC	EUR	34 343	36 431	0.05
300	SHIN-ETSU CHEMICAL CO LTD	JPY	8 978	8 498	0.01
801	SHOPIFY INC	USD	54 993	76 479	0.11
1 947	SHURGARD SELF STORAGE LTD	EUR	84 877	70 245	0.10
109	SIEMENS AG - REG	EUR	22 737	25 038	0.03
196	SIEMENS ENERGY AG	EUR	10 327	11 543	0.02
895	SIMON PROPERTY GROUP INC	USD	120 383	148 642	0.21
1 950	SMITHS GROUP PLC	GBP	50 055	48 604	0.07
1 241	SOCIETE GENERALE SA	EUR	56 584	55 484	0.08
4 400	SOFTBANK CORP	JPY	6 339	6 132	0.01
100	SOFTBANK GROUP CORP	JPY	5 301	5 001	0.01
200	SOMPO HOLDINGS INC	JPY	6 121	6 047	0.01
600	SONY GROUP CORP	JPY	14 617	15 106	0.02
563	S&P GLOBAL INC	USD	213 838	286 060	0.40
6	SPOTIFY TECHNOLOGY SA	USD	3 834	3 300	0.00
2 559	STANDARD CHARTERED PLC	GBP	38 865	37 639	0.05
300	SUMITOMO CORP	JPY	6 836	6 765	0.01
400	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	10 199	10 151	0.01
66	SUPER MICRO COMPUTER INC	USD	3 377	2 260	0.00
2 307	SWEDBANK AB - A	SEK	53 698	52 341	0.07
224	SWISS RE AG	CHF	37 593	37 975	0.05
175	SYMBOTIC INC	USD	6 182	3 537	0.00
284	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD - ADR	USD	47 268	47 144	0.07
200	TAKEDA PHARMACEUTICAL CO LTD	JPY	6 020	5 902	0.01
1 424	TAPESTRY INC	USD	67 922	100 264	0.14
165	TECK RESOURCES LTD - B	USD	7 205	6 011	0.01
614	TEMENOS AG - REG	CHF	48 501	47 258	0.07
300	TERUMO CORP	JPY	5 445	5 611	0.01
38	TESLA INC	USD	9 067	9 848	0.01
438	TEXAS INSTRUMENTS INC	USD	80 218	78 709	0.11
200	TOKIO MARINE HOLDINGS INC	JPY	7 371	7 672	0.01
100	TOKYO ELECTRON LTD	JPY	14 569	13 448	0.02
359	TOLL BROTHERS INC	USD	51 418	37 907	0.05
82	TOTAL SA - ADR	USD	5 001	5 305	0.01
1 006	TOTALENERGIES SE	EUR	63 240	64 831	0.09
1 000	TOYOTA MOTOR CORP	JPY	18 387	17 494	0.02
3 123	TRADE DESK INC - A	USD	235 747	170 891	0.24
149	TRANE TECHNOLOGIES PLC	USD	54 598	50 201	0.07
435	TRANSDIGM GROUP INC	USD	517 957	601 731	0.83
2 076	TRAVEL + LEISURE CO	USD	95 327	96 098	0.13
100	TREND MICRO INC/JAPAN	JPY	7 481	6 697	0.01
104	TYLER TECHNOLOGIES INC	USD	62 736	60 465	0.08
422	UNIBAIL RODAMCO REITS	EUR	34 958	35 510	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>Shares (continued)</b>					
70	UNION PACIFIC CORP	USD	17 498	16 537	0.02
2 036	UNIPOL ASSICURAZIONI SPA	EUR	33 261	32 374	0.05
736	UNITED PARCEL SERVICE INC - B	USD	100 782	80 953	0.11
270	UNITEDHEALTH GROUP INC	USD	145 698	141 413	0.20
748	UNIVERSAL MUSIC GROUP NV	EUR	19 638	20 547	0.03
14 668	VAR ENERGI ASA	NOK	47 957	47 215	0.07
430	VERTIV HOLDINGS CO	USD	34 326	31 046	0.04
2 610	VICI PROPERTIES INC	USD	77 666	85 138	0.12
1 267	VISA INC	USD	312 959	444 033	0.62
171	VISTRA CORP	USD	16 160	20 082	0.03
502	VOLKSWAGEN AG - PFD	EUR	54 634	51 081	0.07
1 482	VOLVO AB - B	SEK	47 304	43 257	0.06
162	VULCAN MATERIALS CO	USD	40 813	37 795	0.05
1 531	WALT DISNEY CO	USD	172 871	151 110	0.21
3 179	WASTE CONNECTIONS INC	USD	514 996	620 509	0.86
758	WELLS FARGO & CO	USD	44 609	54 417	0.08
738	WELLTOWER INC	USD	80 638	113 069	0.16
100	WEST JAPAN RAILWAY CO	JPY	2 030	1 950	0.00
1 073	WILLSCOT MOBILE MINI HOLDINGS CORP	USD	37 865	29 829	0.04
2 235	WISE PLC	GBP	26 530	27 263	0.04
1 554	WOLTERS KLUWER NV	EUR	217 466	240 967	0.34
487	WYNDHAM HOTELS & RESORTS INC	USD	35 983	44 078	0.06
763	XYLEM INC/NY	USD	98 173	91 148	0.13
700	Z HOLDINGS CORP	JPY	2 403	2 370	0.00
338	ZOETIS INC	USD	58 675	55 652	0.08
<b>Total Shares</b>			<b>20 094 670</b>	<b>22 628 567</b>	<b>31.61</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 (ISIN US00442JAA25)	USD	185 443	179 508	0.25
1 000 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-ASAP1 FRN 25/03/2037 (ISIN US00442JAD63)	USD	147 350	150 294	0.21
130 000	ALLEGRO CLO V-S LTD FRN 24/07/2037	USD	130 000	130 354	0.18
120 000	ALLEGRO CLO XI LTD FRN 19/01/2033	USD	120 000	119 686	0.17
1 000 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTF SER 2004-R10 FRN 25/11/2034	USD	113 770	115 513	0.16
105 000	AVENTURA MALL TRUST FRN 05/07/2040 (ISIN US05359AAA16)	USD	99 742	102 006	0.14
185 000	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2018-PARK - A - FRN 10/08/2038	USD	177 203	179 343	0.25
100 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	100 000	100 712	0.14
100 000	BDS 2025-FL14 LLC FRN 21/10/2042	USD	99 750	100 266	0.14
1 500 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR5 FRN 25/06/2047	USD	128 392	138 816	0.19
250 000	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURITIZATION LTD 2016-1 FRN 16/12/2041 (ISIN US09228YAC66)	USD	80 870	82 263	0.11
100 000	BX COMMERCIAL MORTGAGE TRUST 2024-BIO2 FRN 13/08/2041	USD	100 000	100 694	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>Mortgages and Asset Backed securities (continued)</b>					
105 000	BXP TRUST 2017-GM FRN 13/06/2027	USD	92 761	99 287	0.14
150 000	BXP TRUST 2017-GM 3.379% 13/06/2039	USD	136 869	144 438	0.20
350 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	68 148	68 373	0.10
206 700	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C3 4.147% 10/01/2048	USD	202 631	203 961	0.28
150 000	CITADEL 2024-1 PLC FRN 28/04/2060	GBP	116 561	117 194	0.16
80 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017-C4 FRN 12/10/2050	USD	72 200	75 845	0.11
100 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018-C5 FRN 10/06/2051	USD	95 631	97 087	0.14
225 000	CITIGROUP MORTGAGE LOAN TRUST INC - M2 - FRN 25/11/2036	USD	99 149	100 640	0.14
150 000	COLT 2024-2 MORTGAGE LOAN TRUST FRN 25/04/2069	USD	117 577	118 433	0.17
160 000	COMM 2016-DC2 MORTGAGE TRUST 4.243% 10/02/2049	USD	146 300	157 740	0.22
100 000	COMM 2016-787S MORTGAGE TRUST - A - 3.545% 10/02/2036	USD	94 188	98 073	0.14
100 000	COMM 2016-787S MORTGAGE TRUST FRN 10/02/2036	USD	89 750	97 580	0.14
110 000	CONNECTICUT AVENUE SECURITIES TRUST 2024-R06 FRN 25/09/2044	USD	110 000	109 990	0.15
100 000	CONTEGO CLO VI DAC FRN 15/04/2034	EUR	105 257	107 397	0.15
160 000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST 3.791% 15/04/2050	USD	93 151	96 340	0.13
120 000	CSAIL 2015-C2 COMMERCIAL MORTGAGE TRUST 3.849% 15/06/2057	USD	113 175	118 867	0.17
100 000	CVC CORDATUS LOAN FUND VIII DAC FRN 15/07/2034	EUR	103 585	107 036	0.15
575 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4 FRN 25/10/2035	USD	27 622	28 033	0.04
165 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.116% 25/07/2048	USD	150 499	155 611	0.22
200 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.474% 25/10/2045	USD	184 957	185 138	0.26
150 000	DRYDEN 41 SENIOR LOAN FUND FRN 15/04/2031	USD	150 000	150 128	0.21
150 000	DRYDEN 64 CLO LTD FRN 18/04/2031	USD	96 658	96 695	0.14
100 000	ELEVEN MADISON TRUST 2015-11MD MORTGAGE TRUST - A - FRN 10/09/2035	USD	95 344	98 695	0.14
500 000	FANNIE MAE INTEREST STRIP 2% 25/03/2051	USD	54 822	54 870	0.08
700 000	FANNIE MAE INTEREST STRIP 2% 25/10/2052 (ISIN US31423XZ618)	USD	82 359	82 909	0.12
325 000	FANNIE MAE INTEREST STRIP 2% 25/10/2052 (ISIN US31424UGV26)	USD	38 865	38 631	0.05
325 000	FANNIE MAE INTEREST STRIP 2% 25/11/2050	USD	34 806	34 696	0.05
375 000	FANNIE MAE OR FREDDIE MAC 0% 01/04/2051	USD	300 744	298 380	0.42
375 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	313 901	312 017	0.44
260 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	226 737	225 529	0.32
475 000	FANNIE MAE OR FREDDIE MAC 3.5% 15/05/2043	USD	425 505	428 498	0.59
200 000	FANNIE MAE OR FREDDIE MAC 4% 25/04/2043	USD	185 497	186 085	0.26
525 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	498 624	502 222	0.69
425 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	416 173	416 571	0.57
245 000	FANNIE MAE POOL 2% 01/02/2052 (ISIN US3140MGLD11)	USD	166 114	164 053	0.23
67 000	FANNIE MAE POOL 2% 01/02/2052 (ISIN US3140XP6Q76)	USD	51 755	50 805	0.07
225 000	FANNIE MAE POOL 2% 01/02/2052 (ISIN US31418EBR09)	USD	157 248	151 557	0.21
165 000	FANNIE MAE POOL 2% 01/03/2052	USD	115 718	111 775	0.16
300 000	FANNIE MAE POOL 2% 01/06/2052	USD	214 051	209 810	0.29
425 000	FANNIE MAE POOL 2.5% 01/01/2051 (ISIN US3140QGN788)	USD	237 071	236 720	0.33
50 000	FANNIE MAE POOL 2.5% 01/01/2052	USD	33 260	33 494	0.05
65 000	FANNIE MAE POOL 2.5% 01/04/2051	USD	40 543	39 642	0.06
280 000	FANNIE MAE POOL 2.5% 01/04/2052 (ISIN US3140MNMM51)	USD	195 098	190 257	0.27

## 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>					
65 000	FANNIE MAE POOL 2.5% 01/10/2051	USD	44 913	43 057	0.06
200 000	FANNIE MAE POOL 3% 01/01/2052	USD	143 638	139 834	0.20
275 000	FANNIE MAE POOL 3% 01/04/2052	USD	205 224	205 625	0.29
50 000	FANNIE MAE POOL 3% 01/05/2052 (ISIN US3140MNN932)	USD	36 416	36 655	0.05
80 000	FANNIE MAE POOL 3% 01/08/2052	USD	60 413	60 594	0.08
150 000	FANNIE MAE POOL 4% 01/09/2052	USD	119 160	119 584	0.17
175 000	FANNIE MAE POOL 4.5% 01/02/2053	USD	148 147	148 571	0.21
325 000	FANNIE MAE POOL 4.5% 01/12/2052 (ISIN US31418ELW83)	USD	271 916	270 967	0.38
175 000	FANNIE MAE POOL 5% 01/11/2053	USD	157 312	159 850	0.22
175 000	FANNIE MAE REMICS FRN 25/12/2054 (ISIN US3136BUDG27)	USD	16 013	16 858	0.02
1 600 000	FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-FF2 FRN 25/03/2037	USD	147 262	152 438	0.21
175 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF5 FRN 25/04/2036	USD	154 000	156 983	0.22
110 000	FREDDIE MAC POOL 2% 01/05/2052	USD	76 964	75 500	0.11
475 000	FREDDIE MAC POOL 2.5% 01/02/2051	USD	269 543	269 333	0.38
100 000	FREDDIE MAC POOL 3% 01/04/2052	USD	72 579	72 162	0.10
161 000	FREDDIE MAC POOL 3% 01/05/2052	USD	119 322	118 426	0.17
100 000	FREDDIE MAC POOL 3% 01/06/2052 (ISIN US3132DWDZ32)	USD	76 107	74 331	0.10
100 000	FREDDIE MAC POOL 3% 01/07/2052	USD	74 555	76 072	0.11
125 000	FREDDIE MAC POOL 4% 01/08/2052 (ISIN US3132DQTB22)	USD	101 660	102 357	0.14
275 000	FREDDIE MAC POOL 4% 01/09/2052 (ISIN US3132DWER07)	USD	223 126	222 296	0.31
240 000	FREDDIE MAC POOL 4% 01/10/2052	USD	194 767	194 208	0.27
355 000	FREDDIE MAC POOL 4% 01/11/2052	USD	293 077	292 096	0.41
165 000	FREDDIE MAC POOL 4.5% 01/08/2053	USD	145 119	145 920	0.20
350 000	FREDDIE MAC POOL 4.5% 01/10/2052	USD	282 720	284 115	0.40
450 000	FREDDIE MAC REMICS FRN 25/01/2055	USD	31 233	34 927	0.05
200 000	FREDDIE MAC REMICS FRN 25/03/2055	USD	14 563	15 407	0.02
375 000	FREDDIE MAC REMICS FRN 25/10/2054	USD	24 562	26 904	0.04
650 000	FREDDIE MAC REMICS FRN 25/11/2054	USD	35 458	38 006	0.05
625 000	FREDDIE MAC STRIPS 2% 15/03/2052	USD	69 692	69 830	0.10
200 000	GINNIE MAE II POOL 4.5% 20/09/2052	USD	157 681	160 537	0.22
200 000	GINNIE MAE II POOL 4.5% 20/10/2054	USD	188 183	190 130	0.27
400 000	GINNIE MAE 4% 01/04/2049	USD	372 797	374 561	0.52
275 000	GINNIE MAE 4.5% 01/04/2049	USD	262 829	263 895	0.37
575 000	GINNIE MAE 5% 01/04/2049	USD	563 475	565 632	0.78
725 000	GINNIE MAE 5.5% 01/04/2053	USD	723 949	726 520	1.00
300 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/09/2054 (ISIN US38384WAV72)	USD	16 470	18 339	0.03
275 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/09/2054 (ISIN US38384WFA80)	USD	16 249	18 607	0.03
350 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/10/2054 (ISIN US38384YMZ15)	USD	18 735	20 715	0.03
1 000 000	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR1 - 2A1A - FRN 25/03/2047	USD	107 341	121 711	0.17
110 000	GS MORTGAGE SECURITIES CORP TRUST 2017-375H FRN 10/09/2037	USD	101 428	104 749	0.15

## 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>					
110 000	GS MORTGAGE SECURITIES TRUST 2015-GC32 FRN 10/07/2048	USD	107 198	108 934	0.15
2 164 000	GS MORTGAGE SECURITIES TRUST 2017-GS8 FRN 10/11/2050	USD	56 703	34 216	0.05
105 000	HILTON USA TRUST 2016-HHV FRN 05/11/2038	USD	101 542	101 458	0.14
100 000	HILTON USA TRUST 2016-HHV FRN 05/11/2038	USD	90 219	97 766	0.14
1 170 000	HSI ASSET SECURITIZATION CORP TRUST 2007-OPT1 - 1A - FRN 25/12/2036	USD	112 341	122 213	0.17
100 000	INDEPENDENCE PLAZA TRUST 2018-INDP - A - 3.763% 10/07/2035	USD	93 563	98 960	0.14
2 600 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR4 - 1 A3 - FRN 25/05/2046	USD	171 268	174 602	0.24
200 000	J.G. WENTWORTH XLI LLC 4.7% 15/10/2074	USD	135 844	145 885	0.20
123 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/09/2038	USD	106 731	118 508	0.17
115 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/10/2038	USD	106 356	111 498	0.16
150 000	JP MORGAN MORTGAGE TRUST SERIES 2024-CES1 FRN 25/06/2054	USD	112 116	112 832	0.16
150 000	LCM LOAN INCOME FUND I LTD FRN 20/04/2031	USD	150 000	150 207	0.21
100 000	LCM 35 LTD FRN 15/10/2035	USD	100 000	99 540	0.14
200 000	LIBERTY SERIES 2024-2 FRN 25/08/2056	AUD	134 010	128 455	0.18
350 000	MAPS 2018-1 LTD 4.212% 15/05/2043	USD	44 927	44 907	0.06
600 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2006-HE6 - A2C - FRN 25/09/2036	USD	133 345	130 413	0.18
100 000	MORTIMER 2024-MIX PLC FRN 22/09/2067	GBP	128 563	129 725	0.18
160 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A FRN 25/03/2037	USD	100 596	103 321	0.14
105 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018-SOX FRN 17/06/2038	USD	100 209	100 835	0.14
600 000	NELNET STUDENT LOAN TRUST 2004-3 FRN 25/10/2040	USD	126 286	137 840	0.19
150 000	NELNET STUDENT LOAN TRUST 2014-3 FRN 25/10/2050	USD	142 125	149 004	0.21
165 000	NELNET STUDENT LOAN TRUST 2014-5 FRN 26/05/2054	USD	158 065	164 648	0.23
170 000	NEUBERGER BERMAN LOAN ADVISERS CLO 50 LTD FRN 23/07/2036	USD	170 000	170 097	0.24
160 000	OBX 2024-NQM11 TRUST FRN 25/06/2064	USD	137 561	138 518	0.19
90 000	OCTAGON INVESTMENT PARTNERS XVII LTD FRN 25/01/2031	USD	88 111	90 089	0.13
200 000	OPTION ONE MORTGAGE LOAN TRUST 2006-1 FRN 25/01/2036	USD	174 612	187 433	0.26
100 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DAC FRN 15/08/2033 (ISIN XS2775054013)	EUR	108 492	108 020	0.15
100 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-1 DAC FRN 15/08/2033 (ISIN XS3040415104)	EUR	107 820	108 074	0.15
250 000	PALMER SQUARE EUROPEAN LOAN FUNDING 2024-3 DAC FRN 15/05/2034 (ISIN XS2921572314)	EUR	270 700	270 050	0.38
250 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2005-WCW3 - M2 - FRN 25/08/2035	USD	129 691	131 043	0.18
250 000	PK ALIFT LOAN FUNDING 3 LP FRN 15/09/2039	USD	217 008	219 406	0.31
125 000	PRPM 2024-RCF4 LLC FRN 25/07/2054 (ISIN US74448JAC71)	USD	116 200	116 588	0.16
140 000	PRPM 2024-RCF5 LLC FRN 25/08/2054	USD	131 824	131 957	0.18
3 000 000	RALI SERIES 2006-QS4 TRUST 6% 25/04/2036	USD	119 894	124 162	0.17
1 350 000	RALI SERIES 2007-QO1 TRUST FRN 25/02/2047	USD	120 205	128 476	0.18
400 000	RASC SERIES 2006-KS2 TRUST FRN 25/03/2036	USD	46 653	47 626	0.07
150 000	REGATTA XVI FUNDING LTD FRN 15/01/2033	USD	150 000	150 307	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>Mortgages and Asset Backed securities (continued)</b>					
150 000	RR 8 LTD FRN 15/07/2037	USD	150 000	149 994	0.21
100 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	103 475	107 482	0.15
1 000 000	SOFI PROFESSIONAL LOAN PROGRAM 2016-F LLC 3.02% 25/02/2040	USD	60 033	61 097	0.09
900 000	SOUNDVIEW HOME LOAN TRUST 2007-OPT1 FRN 25/06/2037	USD	139 483	140 632	0.20
2 500 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-BC6 FRN 25/01/2037	USD	142 327	142 950	0.20
120 000	TACO BELL FUNDING LLC 4.97% 25/05/2046	USD	110 549	112 422	0.16
100 000	TAURUS 2021-1 UK DAC - C - FRN 17/05/2031	GBP	127 995	128 135	0.18
100 000	TEXAS COMMERCIAL MORTGAGE TRUST 2025-TWR FRN 15/04/2042 (ISIN US88231WAE57)	USD	99 750	100 040	0.14
100 000	THUNDER LOGISTICS 2024-1 DAC FRN 17/11/2036 (ISIN XS2896263287)	EUR	86 196	85 201	0.12
140 000	TOWD POINT MORTGAGE TRUST FRN 25/10/2053	USD	129 038	133 428	0.19
80 000	TOWD POINT MORTGAGE TRUST 2016-5 FRN 25/10/2056	USD	70 550	74 866	0.10
100 000	TOWD POINT MORTGAGE TRUST 2017-4 - M2 - FRN 25/06/2057	USD	84 531	87 144	0.12
170 000	TOWD POINT MORTGAGE TRUST 2018-2 FRN 25/03/2058 (ISIN US89175VAC72)	USD	154 727	158 245	0.22
120 000	TRTX 2025-FL6 ISSUER LTD FRN 18/09/2042	USD	119 700	120 188	0.17
83 000	UBS COMMERCIAL MORTGAGE TRUST 2018-C10 FRN 15/05/2051	USD	75 634	77 871	0.11
100 000	UK LOGISTICS 2024-1 DAC FRN 17/05/2034	GBP	125 068	130 300	0.18
100 000	VANTAGE DATA CENTERS JERSEY BORROWER SPV LTD 6.172% 28/05/2039	GBP	126 989	131 300	0.18
170 000	VERUS SECURITIZATION TRUST 2023-4 FRN 25/05/2068	USD	103 599	104 316	0.15
100 000	VERUS SECURITIZATION TRUST 2023-7 FRN 01/10/2068	USD	99 617	100 846	0.14
100 000	VERUS SECURITIZATION TRUST 2024-INV1 FRN 25/03/2069	USD	100 250	99 908	0.14
143 000	VNDO TRUST 2016-350P FRN 10/01/2035	USD	133 694	138 182	0.19
120 000	VOYA CLO 2018-3 LTD FRN 15/10/2031 (ISIN US92917KAU88)	USD	120 000	120 101	0.17
150 000	VOYA CLO 2022-3 LTD FRN 20/10/2036	USD	149 625	151 006	0.21
6 800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST - GPP B - FRN 25/10/2045	USD	142 802	147 159	0.21
1 700 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR15 TRUST - A1A1 - FRN 25/11/2045	USD	77 169	82 511	0.12
3 900 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A1 - FRN 25/12/2045	USD	78 292	84 390	0.12
105 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBR98)	USD	101 013	103 281	0.14
100 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBX66)	USD	90 602	96 570	0.13
150 000	WENDY'S FUNDING LLC 3.884% 15/03/2048	USD	130 784	134 843	0.19
100 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	93 000	95 375	0.13
110 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	104 792	103 840	0.15
100 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 3.9005% 10/08/2035	USD	95 781	98 300	0.14
100 000	245 PARK AVENUE TRUST 2017-245P FRN 05/06/2037 (ISIN US90187LAN91)	USD	91 820	92 471	0.13
100 000	280 PARK AVENUE 2017-280P MORTGAGE TRUST FRN 15/09/2034 (ISIN US90205FAN06)	USD	92 625	96 446	0.13
<b>Total Mortgages and Asset Backed securities</b>			<b>22 284 310</b>	<b>22 567 312</b>	<b>31.53</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>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
100 000	BUNDESSCHATZANWEISUNGEN 2.8% 12/06/2025	EUR	104 726	108 114	0.15
150 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	155 649	159 125	0.22
100 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	105 553	107 381	0.15
100 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 2.125% 07/03/2028	EUR	99 469	102 588	0.14
435 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2035	USD	430 201	449 348	0.63
200 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	219 942	240 549	0.34
4 385 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2027	USD	4 375 050	4 383 458	6.12
3 790 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2030	USD	3 780 858	3 797 550	5.31
450 000	UNITED STATES TREASURY NOTE/BOND 4% 15/03/2028	USD	449 415	449 947	0.63
1 204 000	UNITED STATES TREASURY NOTE/BOND 4.25% 28/02/2027	USD	1 202 606	1 208 609	1.69
1 302 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2035	USD	1 321 878	1 345 027	1.88
45 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2055	USD	44 489	45 299	0.06
80 000	UNITED STATES TREASURY NOTE/BOND 4.625% 30/06/2025	USD	79 453	80 059	0.11
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>12 369 289</b>	<b>12 477 054</b>	<b>17.43</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>67 975 630</b>	<b>71 255 177</b>	<b>99.54</b>
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
44 543	INVESCO BLOOMBERG COMMODITY UCITS ETF	USD	1 037 005	1 116 248	1.56
308.563	QUAESTIO SOLUTIONS FUNDS-EUROPEAN HIGH YIELD BOND	EUR	380 880	412 427	0.58
3 498.99	TCW FUNDS - TCW EMERGING MARKETS INCOME FUND - OU	USD	483 057	581 164	0.81
<b>Total Open-ended Investment Funds</b>			<b>1 900 942</b>	<b>2 109 839</b>	<b>2.95</b>
<b>Total Investment Funds</b>			<b>1 900 942</b>	<b>2 109 839</b>	<b>2.95</b>
<b>Total Investments</b>			<b>69 876 572</b>	<b>73 365 016</b>	<b>102.49</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	27.72	United States of America	80.41
Finance and Credit Services	19.42	United Kingdom	3.26
Investment Banking and Brokerage Services	9.70	France	2.49
Banks	7.51	Luxembourg	2.11
Software and Computer Services	5.58	Canada	1.90
Investment Fund	2.95	Germany	1.89
Real Estate Investment Trusts	2.80	Italy	1.63
Pharmaceuticals and Biotechnology	2.37	Netherlands	1.45
Aerospace and Defense	2.36	Japan	0.83
Industrial Support Services	2.24	Ireland	0.81
Technology Hardware and Equipment	1.74	Austria	0.75
General Industrials	1.35	Switzerland	0.72
Telecommunications Service Providers	1.32	Spain	0.60
Retailers	1.17	Sweden	0.55
Oil, Gas and Coal	1.00	Australia	0.51
Waste and Disposal Services	0.98	Portugal	0.46
Real Estate Investment and Services	0.97	Finland	0.39
Medical Equipment and Services	0.92	Greece	0.31
Travel and Leisure	0.81	Belgium	0.25
Personal Goods	0.75	Denmark	0.23
Electronic and Electrical Equipment	0.72	Norway	0.20
Personal Care, Drug and Grocery Stores	0.65	Estonia	0.15
Gas, Water and Multi-utilities	0.60	Romania	0.14
Electricity	0.59	Singapore	0.09
Health Care Providers	0.59	Israel	0.09
Chemicals	0.57	Mexico	0.07
Beverages	0.55	Taiwan	0.07
Life Insurance	0.47	Bermuda	0.03
Industrial Transportation	0.46		
Media	0.46		
Consumer Services	0.42		
Automobiles and Parts	0.41		
Household Goods and Home Construction	0.34		
Construction and Materials	0.29		
Industrial Engineering	0.25		
Leisure Goods	0.24		
Food Producers	0.23		
Industrial Metals and Mining	0.22		
Non-life Insurance	0.22		
Alternative Energy	0.20		
Mortgage Real Estate Investment Trusts	0.17		
Telecommunications Equipment	0.12		
Industrial Materials	0.04		
Retail	0.02		
	102.49		

## 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, 2025, nine Sub-Funds are available to shareholders:

TCW Funds - TCW Core Plus Bond Fund

TCW Funds - TCW Multi-Sector Fixed Income Fund

TCW Funds - TCW Income Fund

TCW Funds - TCW Global Securitised Fund

TCW Funds - TCW High Yield Bond Fund

TCW Funds - TCW Emerging Markets Income Fund

TCW Funds - TCW Global Artificial Intelligence Equity Fund

TCW Funds - TCW Global Premier Equities Fund

TCW Funds - TCW Global Multi Asset Opportunities Fund

The Board of Directors has decided to rename on March 11, 2025 the following Sub-Funds:

The Sub-Fund TCW Funds - TCW High Yield Sustainable Bond Fund into TCW Funds - TCW High Yield Bond Fund.

The Sub-Fund TCW Funds - TCW Emerging Markets Sustainable Income Fund into TCW Funds - TCW Emerging Markets Income Fund.

The Sub-Fund TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund into TCW Funds - TCW Global Artificial Intelligence Equity Fund.

The Sub-Fund TCW Funds - TCW Global Premier Sustainable Equities Fund into TCW Funds - TCW Global Premier Equities 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. The financial statements are also prepared on the going concern basis.

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.

## Notes to the financial statements (continued)

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.

### 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., SOFR) is combined with a multiplier, divisor or margin believed to best reflect changes in the market value of the security. The daily value of the security is based on changes to the market price of the assigned benchmark. Once each month, an independent review of prices produced by the benchmark system as well as a review of the benchmark selected to adjust the price is obtained from one or more dealers.

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

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

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

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

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

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

### 2.4 Techniques and Instruments Relating to Transferable Securities

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

### 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.

## Notes to the financial statements (continued)

### 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, 2025, 4 Sub-Funds had unsettled TBA commitments. The current Market value are as follows:

TCW Funds - TCW Core Plus Bond Fund = USD 23 492 254

TCW Funds - TCW Multi-Sector Fixed Income Fund = USD 66 884 320

TCW Funds - TCW Income Fund = USD 3 794 068

TCW Funds - TCW Global Securitised Fund = USD 3 759 952

These TBA positions were 100% collateralized by cash or cash equivalents (Agency Discount Notes, T-Bills, CP, U.S. 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 Multi-Sector Fixed Income Fund

No Net Asset Values are swung as at March 31, 2025.

## Notes to the financial statements (continued)

### 3 - Management 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, 2025 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 Multi-Sector Fixed Income 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 XU	- (*)	- (*)
	Class XU-YD	- (*)	- (*)
	Class XXEHE	- (*)	- (*)
	Class XXEHE-QD	- (*)	- (*)
	Class XXGHG-QD	- (*)	- (*)
	Class XXU	- (*)	- (*)
	Class XXU-QD	- (*)	- (*)

(\*) Footnote available at page 122.

## 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 Securitised 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%
	Class XEHE	- (*)	- (*)
	Class XGHG	- (*)	- (*)
	Class XGHG-QD	- (*)	- (*)
TCW Funds - TCW High Yield 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 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 Global Artificial Intelligence 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%

(\*) Footnote available at page 122.

## Notes to the financial statements (continued)

	Class of shares	Management fees p.a.	Service fees p.a.
TCW Funds - TCW Global Premier 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. Depositary 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 Depositary 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 122.

## 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, 2025, the Sub-Funds TCW Funds - TCW Multi-Sector Fixed Income Fund, TCW Funds - TCW Income Fund and TCW Funds - TCW Global Multi Asset Opportunities Fund invested in the Sub-Fund TCW Funds - TCW Emerging Markets Income Fund as described below:

Sub-Fund	Description	Currency	Quantity	Market value	% of combined total net assets
TCW Funds - TCW Multi-Sector Fixed Income Fund	TCW Funds - TCW Emerging Markets Income Fund (OU)	USD	20 503.04	3 405 448	0.31
TCW Funds - TCW Income Fund	TCW Funds - TCW Emerging Markets Income Fund (OU)	USD	3 689.28	612 770	0.06
TCW Funds - TCW Global Multi Asset Opportunities Fund	TCW Funds - TCW Emerging Markets Income Fund (OU)	USD	3 498.99	581 164	0.05

This amount of USD 4 599 382 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 investment would amount to USD 1 099 518 609.

### 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, 2025, 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	RHGQ-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 Multi-Sector Fixed Income 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	ICHG	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	RHGQ-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%	- (*)
		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%	- (*)

## 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	ICHG	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 Securitised 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%
		EUR	XEHE	- (*)	- (*)	/	0.01%	- (*)
		GBP	XGHG	- (*)	- (*)	/	0.01%	- (*)
		GBP	XGHG-QD	- (*)	- (*)	/	0.01%	- (*)
TCW Funds - TCW High Yield 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 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%

## 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 Global Artificial Intelligence 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 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 and service fees which in certain circumstances may be payable directly by the Investor to the Investment Manager, as agreed in separate agreements on a case by case basis, between said Investor and the Investment Manager.

## 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, 2025:

1 USD =	1.60475	AUD	1 USD =	5.72764	BRL
1 USD =	1.43927	CAD	1 USD =	0.88479	CHF
1 USD =	6.90668	DKK	1 USD =	0.92575	EUR
1 USD =	0.77472	GBP	1 USD =	85.47245	INR
1 USD =	149.54004	JPY	1 USD =	20.45824	MXN
1 USD =	1534.57528	NGN	1 USD =	10.53462	NOK
1 USD =	3.87798	PLN	1 USD =	10.04508	SEK
1 USD =	1.34410	SGD	1 USD =	37.96024	TRY
1 USD =	18.39191	ZAR			

## Notes to the financial statements (continued)

### 9 - Forward foreign exchange contracts

As at March 31, 2025, the Fund holds the following open forward foreign exchange contracts:

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

				Maturity date	Unrealised appreciation/ depreciation USD
Purchase		Sale			
AUD	2 822 000	USD	1 780 819	11-Apr-25	(22 157)
EUR	8 935 000	USD	9 648 907	11-Apr-25	7 311
EUR	574 000	USD	621 435	11-Apr-25	(1 103)
EUR	501 000	USD	542 087	11-Apr-25	(647)
EUR	204 000	USD	220 160	11-Apr-25	307
EUR	103 000	USD	112 695	11-Apr-25	(1 382)
EUR	104 000	USD	108 155	11-Apr-25	4 240
EUR	102 000	USD	106 988	11-Apr-25	3 245
EUR	102 000	USD	106 682	11-Apr-25	3 551
EUR	93 000	USD	97 032	11-Apr-25	3 475
EUR	87 000	USD	94 385	11-Apr-25	(362)
EUR	80 000	USD	87 160	11-Apr-25	(702)
GBP	1 028 000	USD	1 333 193	11-Apr-25	(6 280)
GBP	379 000	USD	479 273	11-Apr-25	9 930
USD	1 735 697	AUD	2 822 000	11-Apr-25	(22 965)
USD	8 968 375	EUR	8 751 000	11-Apr-25	(488 990)
USD	630 570	EUR	600 000	11-Apr-25	(17 861)
USD	545 150	EUR	502 000	11-Apr-25	2 630
USD	276 977	EUR	265 000	11-Apr-25	(9 413)
USD	251 564	EUR	240 000	11-Apr-25	(7 808)
USD	120 582	EUR	116 000	11-Apr-25	(4 781)
USD	104 965	EUR	102 000	11-Apr-25	(5 268)
USD	104 726	EUR	101 000	11-Apr-25	(4 426)
USD	109 108	EUR	101 000	11-Apr-25	(45)
USD	104 494	EUR	100 000	11-Apr-25	(3 578)
USD	7 654	EUR	7 000	11-Apr-25	89
USD	1 577 181	GBP	1 299 000	11-Apr-25	(99 531)
USD	139 393	GBP	108 000	11-Apr-25	(10)
CHF	695 235	USD	775 690	30-Apr-25	12 709
CHF	15 736	USD	17 777	30-Apr-25	67
EUR	39 939 305	USD	41 763 733	30-Apr-25	1 444 272
EUR	2 699 640	USD	2 822 960	30-Apr-25	97 624
EUR	413 236	USD	432 112	30-Apr-25	14 943
EUR	161 299	USD	168 668	30-Apr-25	5 833
EUR	9 289	USD	9 699	30-Apr-25	350
EUR	3 732	USD	3 897	30-Apr-25	141
GBP	1 431 417	USD	1 779 351	30-Apr-25	68 196
GBP	30 130	USD	38 190	30-Apr-25	700
GBP	12 561	USD	15 614	30-Apr-25	598
GBP	9 227	USD	11 469	30-Apr-25	440
GBP	264	USD	335	30-Apr-25	6
GBP	194	USD	246	30-Apr-25	5
USD	1 082 345	EUR	1 001 142	30-Apr-25	(733)
USD	1 079 062	EUR	997 995	30-Apr-25	(611)
USD	226 938	EUR	215 764	30-Apr-25	(6 485)
USD	145 870	EUR	135 090	30-Apr-25	(277)
USD	82 531	GBP	64 007	30-Apr-25	(83)
USD	390	GBP	310	30-Apr-25	(10)
USD	1 782 017	AUD	2 822 000	11-Jul-25	22 064
USD	9 699 255	EUR	8 935 000	11-Jul-25	(7 217)

## Notes to the financial statements (continued)

### TCW Funds - TCW Core Plus Bond Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation	USD
USD 1 333 054	GBP 1 028 000	11-Jul-25		6 270
				996 271

### TCW Funds - TCW Multi-Sector Fixed Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation	USD
EUR 260 000	USD 280 606	04-Apr-25		276
AUD 3 873 000	USD 2 442 391	11-Apr-25	(28 749)	
AUD 124 000	USD 77 989	11-Apr-25	(713)	
EUR 38 250 000	USD 41 306 175	11-Apr-25	31 298	
EUR 2 040 000	USD 2 212 857	11-Apr-25	(8 192)	
EUR 1 504 000	USD 1 627 342	11-Apr-25	(1 942)	
EUR 1 397 000	USD 1 512 448	11-Apr-25	(2 684)	
EUR 300 000	USD 312 309	11-Apr-25	11 906	
EUR 247 000	USD 270 250	11-Apr-25	(3 313)	
EUR 256 000	USD 268 520	11-Apr-25	8 144	
EUR 207 000	USD 223 397	11-Apr-25	311	
EUR 209 000	USD 217 349	11-Apr-25	8 521	
EUR 172 000	USD 185 988	11-Apr-25	(105)	
EUR 120 000	USD 130 273	11-Apr-25	(586)	
EUR 120 000	USD 125 071	11-Apr-25	4 615	
EUR 87 000	USD 94 385	11-Apr-25	(362)	
EUR 83 000	USD 87 372	11-Apr-25	2 327	
EUR 60 000	USD 65 370	11-Apr-25	(527)	
GBP 8 915 000	USD 11 561 685	11-Apr-25	(54 461)	
GBP 823 000	USD 1 040 742	11-Apr-25	21 562	
USD 1 295 337	AUD 2 040 000	11-Apr-25	24 015	
USD 1 203 671	AUD 1 957 000	11-Apr-25	(15 926)	
USD 28 212 820	EUR 27 529 000	11-Apr-25	(1 538 272)	
USD 2 206 996	EUR 2 100 000	11-Apr-25	(62 512)	
USD 2 030 940	EUR 1 950 000	11-Apr-25	(76 460)	
USD 1 987 187	EUR 1 900 000	11-Apr-25	(66 178)	
USD 1 987 663	EUR 1 900 000	11-Apr-25	(65 702)	
USD 1 813 703	EUR 1 750 000	11-Apr-25	(77 554)	
USD 1 636 536	EUR 1 507 000	11-Apr-25	7 894	
USD 1 613 705	EUR 1 500 000	11-Apr-25	(7 372)	
USD 1 411 016	EUR 1 350 000	11-Apr-25	(47 954)	
USD 722 199	EUR 689 000	11-Apr-25	(22 416)	
USD 573 672	EUR 549 000	11-Apr-25	(19 642)	
USD 525 704	EUR 507 000	11-Apr-25	(22 220)	
USD 359 145	EUR 349 000	11-Apr-25	(18 026)	
USD 280 708	EUR 260 000	11-Apr-25	(278)	
USD 239 692	EUR 229 000	11-Apr-25	(7 793)	
USD 221 456	EUR 205 000	11-Apr-25	(91)	
USD 138 863	EUR 127 000	11-Apr-25	1 612	
USD 138 339	EUR 127 000	11-Apr-25	1 088	
USD 134 791	EUR 124 000	11-Apr-25	782	
USD 108 564	EUR 105 000	11-Apr-25	(4 912)	
USD 109 811	EUR 105 000	11-Apr-25	(3 664)	
USD 109 108	EUR 101 000	11-Apr-25	(45)	

**Notes to the financial statements (continued)**

**TCW Funds - TCW Multi-Sector Fixed Income Fund (continued)**

				Maturity date	Unrealised appreciation/ depreciation	USD
Purchase	Sale					
USD 96 153	EUR 89 000			11-Apr-25	(31)	
USD 9 719 271	GBP 8 005 000			11-Apr-25	(613 351)	
USD 869 808	GBP 712 000			11-Apr-25	(49 221)	
USD 906 390	GBP 700 000			11-Apr-25	2 850	
USD 414 308	GBP 321 000			11-Apr-25	(30)	
AUD 243 430 504	USD 151 747 517			30-Apr-25	(19 075)	
CHF 5 297 210	USD 5 910 218			30-Apr-25	96 830	
CHF 1 655 513	USD 1 847 093			30-Apr-25	30 262	
CHF 974 340	USD 1 094 660			30-Apr-25	10 244	
CHF 184 302	USD 209 414			30-Apr-25	(415)	
EUR 34 593 159	USD 36 173 374			30-Apr-25	1 250 950	
EUR 19 961 898	USD 20 873 757			30-Apr-25	721 858	
EUR 7 439 844	USD 8 088 264			30-Apr-25	(39 530)	
EUR 2 236 693	USD 2 338 866			30-Apr-25	80 883	
EUR 2 121 725	USD 2 199 242			30-Apr-25	96 128	
EUR 1 281 027	USD 1 339 544			30-Apr-25	46 324	
EUR 679 456	USD 705 890			30-Apr-25	29 174	
EUR 477 857	USD 512 847			30-Apr-25	4 118	
EUR 140 046	USD 146 444			30-Apr-25	5 064	
EUR 39 026	USD 42 285			30-Apr-25	(65)	
EUR 1 858	USD 1 943			30-Apr-25	67	
EUR 1 700	USD 1 778			30-Apr-25	61	
EUR 1 087	USD 1 137			30-Apr-25	39	
EUR 1 047	USD 1 094			30-Apr-25	38	
GBP 43 810 299	USD 54 459 268			30-Apr-25	2 087 213	
GBP 1 241 815	USD 1 543 651			30-Apr-25	59 175	
GBP 1 041 672	USD 1 294 872			30-Apr-25	49 627	
GBP 982 839	USD 1 269 199			30-Apr-25	(637)	
GBP 990 466	USD 1 253 632			30-Apr-25	24 775	
GBP 82 703	USD 103 414			30-Apr-25	3 332	
GBP 73 724	USD 91 644			30-Apr-25	3 512	
GBP 1 154	USD 1 435			30-Apr-25	55	
JPY 471 395	USD 3 068			30-Apr-25	94	
USD 42 043	CHF 37 971			30-Apr-25	(1 017)	
USD 547 978	EUR 511 124			30-Apr-25	(4 978)	
USD 504 340	EUR 477 857			30-Apr-25	(12 625)	
USD 105 967	EUR 98 137			30-Apr-25	(201)	
USD 50 325	EUR 46 030			30-Apr-25	528	
USD 35 047	EUR 32 690			30-Apr-25	(318)	
USD 1 407 788	GBP 1 088 271			30-Apr-25	3 144	
USD 183 562	GBP 148 252			30-Apr-25	(7 789)	
USD 3 138	JPY 471 382			30-Apr-25	(25)	
USD 2 444 068	AUD 3 873 000			11-Jul-25	28 655	
USD 41 521 714	EUR 38 250 000			11-Jul-25	(30 895)	
USD 11 560 482	GBP 8 915 000			11-Jul-25	54 374	
						1 874 871

**Notes to the financial statements (continued)**

**TCW Funds - TCW Income Fund**

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation	USD
EUR 100 000	USD 107 925	04-Apr-25	106	
AUD 371 575	USD 234 482	11-Apr-25	(2 917)	
AUD 24 000	USD 15 093	11-Apr-25	(136)	
EUR 6 699 500	USD 7 242 829	11-Apr-25	(2 557)	
EUR 199 000	USD 215 891	11-Apr-25	(829)	
EUR 190 000	USD 196 364	11-Apr-25	8 972	
EUR 111 000	USD 120 689	11-Apr-25	(730)	
EUR 103 000	USD 112 413	11-Apr-25	(1 099)	
EUR 101 000	USD 109 646	11-Apr-25	(494)	
EUR 100 000	USD 108 201	11-Apr-25	(129)	
EUR 102 000	USD 106 988	11-Apr-25	3 245	
EUR 90 000	USD 98 098	11-Apr-25	(833)	
EUR 84 000	USD 87 101	11-Apr-25	3 679	
EUR 79 000	USD 85 425	11-Apr-25	(48)	
GBP 607 000	USD 786 660	11-Apr-25	(3 162)	
USD 243 302	AUD 395 575	11-Apr-25	(3 219)	
USD 6 486 962	EUR 6 329 500	11-Apr-25	(353 445)	
USD 321 180	EUR 294 000	11-Apr-25	3 449	
USD 240 708	EUR 220 000	11-Apr-25	2 950	
USD 211 028	EUR 193 000	11-Apr-25	2 449	
USD 112 175	EUR 103 000	11-Apr-25	861	
USD 111 799	EUR 102 000	11-Apr-25	1 566	
USD 104 151	EUR 100 000	11-Apr-25	(3 921)	
USD 108 708	EUR 100 000	11-Apr-25	636	
USD 108 596	EUR 100 000	11-Apr-25	524	
USD 107 888	EUR 100 000	11-Apr-25	(184)	
USD 107 580	EUR 100 000	11-Apr-25	(491)	
USD 107 965	EUR 100 000	11-Apr-25	(107)	
USD 18 366	EUR 17 000	11-Apr-25	(6)	
USD 480 687	GBP 396 000	11-Apr-25	(30 459)	
USD 143 265	GBP 111 000	11-Apr-25	(10)	
USD 129 484	GBP 100 000	11-Apr-25	407	
CHF 458 664	USD 511 742	30-Apr-25	8 384	
CHF 306 523	USD 341 995	30-Apr-25	5 603	
EUR 11 441 963	USD 11 964 632	30-Apr-25	413 762	
EUR 5 971 716	USD 6 244 504	30-Apr-25	215 948	
EUR 2 398 758	USD 2 508 334	30-Apr-25	86 743	
EUR 2 108 090	USD 2 204 388	30-Apr-25	76 232	
EUR 1 355 615	USD 1 417 540	30-Apr-25	49 021	
EUR 1 110 183	USD 1 169 720	30-Apr-25	31 322	
EUR 1 917	USD 2 004	30-Apr-25	69	
GBP 6 161	USD 7 658	30-Apr-25	294	
GBP 1 816	USD 2 257	30-Apr-25	87	
USD 59 866	EUR 55 369	30-Apr-25	(34)	
USD 49 496	EUR 47 312	30-Apr-25	(1 689)	
USD 46 484	EUR 44 760	30-Apr-25	(1 940)	
USD 36 113	EUR 34 612	30-Apr-25	(1 331)	
USD 234 640	AUD 371 575	11-Jul-25	2 905	
USD 7 280 581	EUR 6 699 500	11-Jul-25	2 628	
USD 786 569	GBP 607 000	11-Jul-25	3 147	
				<b>515 219</b>

## Notes to the financial statements (continued)

### TCW Funds - TCW Global Securitised Fund

				Maturity date	Unrealised appreciation/ depreciation	USD
Purchase	Sale					
AUD 1 800 000	USD 1 135 888			11-Apr-25	(14 133)	
EUR 5 915 000	USD 6 394 707			11-Apr-25	(2 258)	
EUR 100 000	USD 108 264			11-Apr-25	(192)	
GBP 555 000	USD 719 768			11-Apr-25	(3 390)	
GBP 101 000	USD 125 635			11-Apr-25	4 733	
GBP 49 000	USD 61 964			11-Apr-25	1 284	
USD 1 107 106	AUD 1 800 000			11-Apr-25	(14 648)	
USD 5 836 677	EUR 5 695 000			11-Apr-25	(318 015)	
USD 129 096	EUR 120 000			11-Apr-25	(590)	
USD 104 151	EUR 100 000			11-Apr-25	(3 921)	
USD 105 095	EUR 100 000			11-Apr-25	(2 977)	
USD 855 976	GBP 705 000			11-Apr-25	(54 018)	
EUR 22 223 728	USD 23 238 908			30-Apr-25	803 648	
EUR 467 153	USD 488 801			30-Apr-25	16 585	
EUR 2 910	USD 3 140			30-Apr-25	8	
EUR 1 816	USD 1 899			30-Apr-25	66	
GBP 1 800	USD 2 329			30-Apr-25	(5)	
GBP 1 800	USD 2 329			30-Apr-25	(5)	
USD 1 136 651	AUD 1 800 000			11-Jul-25	14 073	
USD 6 428 038	EUR 5 915 000			11-Jul-25	2 320	
USD 719 693	GBP 555 000			11-Jul-25	3 385	
						431 950

### TCW Funds - TCW High Yield Bond Fund

				Maturity date	Unrealised appreciation/ depreciation	USD
Purchase	Sale					
EUR 334 844	USD 350 139			30-Apr-25	12 108	
EUR 330 069	USD 345 146			30-Apr-25	11 936	
EUR 299 849	USD 313 546			30-Apr-25	10 843	
EUR 1 951	USD 2 040			30-Apr-25	71	
GBP 1 973	USD 2 452			30-Apr-25	94	
USD 8 304	EUR 7 956			30-Apr-25	(303)	
						34 749

### TCW Funds - TCW Emerging Markets Income Fund

				Maturity date	Unrealised appreciation/ depreciation	USD
Purchase	Sale					
EUR 415 000	USD 447 935			02-Apr-25	348	
USD 467 406	EUR 415 000			02-Apr-25	19 122	
EUR 1 476 437	USD 1 543 881			30-Apr-25	53 391	
EUR 375 558	USD 392 713			30-Apr-25	13 581	
GBP 22 309	USD 27 732			30-Apr-25	1 063	
USD 504 431	EUR 465 000			30-Jun-25	(402)	
TRY 16 886 825	USD 405 300			16-Jul-25	(12 410)	
TRY 16 730 384	USD 404 800			16-Jul-25	(15 550)	
USD 397 928	TRY 17 640 648			16-Jul-25	(12 500)	
USD 367 108	TRY 15 976 560			16-Jul-25	(4 603)	

**Notes to the financial statements (continued)**

**TCW Funds - TCW Emerging Markets Income Fund (continued)**

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation	USD
USD 1 894 658	EUR 1 730 000	12-Sep-25		8 592
				50 632

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation	USD
EUR 6 350 748	USD 6 640 850	30-Apr-25		229 654
EUR 6 046 282	USD 6 322 476	30-Apr-25		218 644
EUR 1 832 187	USD 1 966 347	30-Apr-25		15 788
EUR 1 031 297	USD 1 078 407	30-Apr-25		37 293
EUR 182 328	USD 198 584	30-Apr-25		(1 334)
EUR 162 116	USD 176 907	30-Apr-25		(1 523)
EUR 157 400	USD 170 543	30-Apr-25		(262)
EUR 144 001	USD 156 096	30-Apr-25		(309)
EUR 141 388	USD 152 727	30-Apr-25		233
EUR 134 001	USD 144 924	30-Apr-25		44
EUR 128 855	USD 134 341	30-Apr-25		5 059
EUR 106 621	USD 116 127	30-Apr-25		(780)
EUR 103 307	USD 112 732	30-Apr-25		(970)
EUR 72 566	USD 78 661	30-Apr-25		(156)
EUR 25 613	USD 27 896	30-Apr-25		(187)
EUR 18 016	USD 19 660	30-Apr-25		(169)
GBP 342 701	USD 426 002	30-Apr-25		16 326
GBP 9 826	USD 12 726	30-Apr-25		(44)
GBP 8 668	USD 11 223	30-Apr-25		(34)
GBP 6 933	USD 8 972	30-Apr-25		(23)
USD 1 933 728	EUR 1 832 187	30-Apr-25		(48 410)
USD 1 962 991	EUR 1 830 974	30-Apr-25		(17 835)
USD 314 420	EUR 299 309	30-Apr-25		(9 385)
USD 287 818	EUR 273 986	30-Apr-25		(8 591)
USD 278 180	EUR 254 728	30-Apr-25		2 605
USD 260 926	EUR 250 078	30-Apr-25		(9 618)
USD 248 407	EUR 238 079	30-Apr-25		(9 157)
USD 250 335	EUR 231 059	30-Apr-25		366
USD 249 402	EUR 229 223	30-Apr-25		1 420
USD 172 325	EUR 157 797	30-Apr-25		1 614
USD 161 335	EUR 148 912	30-Apr-25		236
USD 153 801	EUR 142 535	30-Apr-25		(400)
USD 147 137	EUR 139 860	30-Apr-25		(4 169)
USD 144 467	EUR 137 053	30-Apr-25		(3 803)
USD 142 425	EUR 135 116	30-Apr-25		(3 749)
USD 133 439	EUR 127 116	30-Apr-25		(4 081)
USD 134 661	EUR 123 296	30-Apr-25		1 275
USD 128 422	EUR 119 015	30-Apr-25		(334)
USD 124 562	EUR 118 660	30-Apr-25		(3 809)
USD 96 117	EUR 88 340	30-Apr-25		547
USD 88 168	EUR 80 726	30-Apr-25		835
USD 54 514	EUR 51 931	30-Apr-25		(1 667)
USD 49 999	EUR 47 597	30-Apr-25		(1 492)
USD 47 133	EUR 43 320	30-Apr-25		268

## Notes to the financial statements (continued)

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

				Maturity date	Unrealised appreciation/ depreciation	USD
Purchase	Sale					
USD 45 784	EUR 41 924			30-Apr-25	429	
USD 40 804	EUR 39 041			30-Apr-25	(1 432)	
USD 37 307	EUR 35 756			30-Apr-25	(1 375)	
USD 34 160	EUR 31 529			30-Apr-25	50	
USD 23 971	EUR 22 791			30-Apr-25	(685)	
USD 21 643	EUR 20 532			30-Apr-25	(570)	
USD 18 443	EUR 16 886			30-Apr-25	175	
USD 16 454	EUR 15 218			30-Apr-25	(9)	
USD 21 695	GBP 17 167			30-Apr-25	(463)	
USD 16 329	GBP 12 962			30-Apr-25	(401)	
USD 15 885	GBP 12 273			30-Apr-25	44	
USD 15 723	GBP 12 162			30-Apr-25	25	
USD 11 019	GBP 8 528			30-Apr-25	12	
USD 9 476	GBP 7 448			30-Apr-25	(136)	
USD 8 911	GBP 6 897			30-Apr-25	9	
USD 8 664	GBP 6 696			30-Apr-25	21	
USD 8 301	GBP 6 577			30-Apr-25	(188)	
						395 422

### TCW Funds - TCW Global Premier Equities Fund

				Maturity date	Unrealised appreciation/ depreciation	USD
Purchase	Sale					
EUR 587 616	USD 614 458			30-Apr-25	21 250	
EUR 508 928	USD 532 176			30-Apr-25	18 404	
EUR 352 480	USD 368 582			30-Apr-25	12 746	
EUR 14 510	USD 15 926			30-Apr-25	(229)	
EUR 12 576	USD 13 803			30-Apr-25	(198)	
EUR 8 083	USD 8 761			30-Apr-25	(17)	
GBP 334 979	USD 416 402			30-Apr-25	15 959	
GBP 7 880	USD 10 198			30-Apr-25	(27)	
USD 102 820	EUR 98 777			30-Apr-25	(4 041)	
USD 32 923	EUR 31 363			30-Apr-25	(1 007)	
USD 22 779	EUR 21 900			30-Apr-25	(912)	
USD 22 044	EUR 20 186			30-Apr-25	206	
USD 19 774	EUR 18 823			30-Apr-25	(590)	
USD 18 983	EUR 17 383			30-Apr-25	178	
USD 14 357	EUR 13 147			30-Apr-25	134	
USD 9 747	EUR 9 311			30-Apr-25	(327)	
USD 10 107	EUR 9 254			30-Apr-25	96	
USD 9 838	EUR 9 008			30-Apr-25	93	
USD 8 585	EUR 8 172			30-Apr-25	(256)	
USD 15 910	GBP 12 307			30-Apr-25	25	
USD 9 293	GBP 7 353			30-Apr-25	(198)	
						61 289

**Notes to the financial statements (continued)**

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

				Maturity date	Unrealised appreciation/ depreciation	USD
Purchase	Sale					
AUD 200 000	USD 126 144			11-Apr-25	(1 504)	
EUR 1 794 000	USD 1 939 493			11-Apr-25	(685)	
EUR 100 000	USD 108 201			11-Apr-25	(129)	
GBP 632 000	USD 819 059			11-Apr-25	(3 292)	
GBP 34 000	USD 42 030			11-Apr-25	1 857	
USD 123 021	AUD 200 000			11-Apr-25	(1 619)	
USD 758 409	EUR 740 000			11-Apr-25	(41 322)	
USD 598 154	EUR 569 000			11-Apr-25	(16 775)	
USD 111 799	EUR 102 000			11-Apr-25	1 566	
USD 106 497	EUR 101 000			11-Apr-25	(2 655)	
USD 108 596	EUR 100 000			11-Apr-25	524	
USD 107 580	EUR 100 000			11-Apr-25	(491)	
USD 101 598	EUR 93 000			11-Apr-25	1 091	
USD 96 063	EUR 89 000			11-Apr-25	(121)	
USD 673 690	GBP 555 000			11-Apr-25	(42 689)	
USD 143 265	GBP 111 000			11-Apr-25	(10)	
EUR 562 000	USD 587 467			24-Apr-25	20 327	
EUR 514 000	USD 557 312			24-Apr-25	(1 428)	
USD 9 731 495	EUR 9 299 000			24-Apr-25	(325 253)	
USD 706 851	EUR 672 000			24-Apr-25	(19 908)	
EUR 121 677	USD 127 235			30-Apr-25	4 400	
EUR 33 246	USD 34 765			30-Apr-25	1 202	
EUR 18 244	USD 19 733			30-Apr-25	4	
EUR 4 402	USD 4 799			30-Apr-25	(37)	
EUR 2 199	USD 2 299			30-Apr-25	80	
USD 126 230	AUD 200 000			11-Jul-25	1 499	
USD 1 949 603	EUR 1 794 000			11-Jul-25	704	
USD 818 965	GBP 632 000			11-Jul-25	3 276	
						(421 388)

## Notes to the financial statements (continued)

### 10 - Futures contracts

As at March 31, 2025, 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-25	-	15	(6 582)
EUR	EURO BUND	Jun-25	-	9	(1 067)
EUR	EURO BUXL	Jun-25	-	3	6 028
GBP	LONG GILT	Jun-25	-	2	3 821
USD	US ULTRA BOND CBT	Jun-25	-	3	(9 163)
USD	US 10YR ULTRA T NOTE	Jun-25	-	3	(4 823)
USD	US 2 YR NOTE FUTURE	Jun-25	152	-	127 523
USD	US 5 YR NOTE FUTURE	Jun-25	440	-	459 902
					575 639

#### TCW Funds - TCW Multi-Sector Fixed Income Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
EUR	EURO BOBL	Jun-25	-	27	(11 455)
EUR	EURO BUND	Jun-25	-	34	(4 442)
EUR	EURO BUXL	Jun-25	-	5	10 046
EUR	EURO SCHATZ	Jun-25	-	4	(1 156)
GBP	LONG GILT	Jun-25	-	5	9 552
USD	US ULTRA BOND CBT	Jun-25	-	225	(648 270)
USD	US 10YR ULTRA T NOTE	Jun-25	-	400	(565 612)
USD	US 2 YR NOTE FUTURE	Jun-25	404	-	405 115
USD	US 5 YR NOTE FUTURE	Jun-25	966	-	1 451 805
					645 583

#### TCW Funds - TCW Income Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
EUR	EURO BOBL	Jun-25	-	16	(13 913)
EUR	EURO BUND	Jun-25	-	11	(1 985)
EUR	EURO SCHATZ	Jun-25	-	9	(2 922)
GBP	LONG GILT	Jun-25	-	1	1 910
USD	US ULTRA BOND CBT	Jun-25	-	15	(45 812)
USD	US 10 YR NOTE FUTURE	Jun-25	45	-	101 953
USD	US 10YR ULTRA T NOTE	Jun-25	-	20	(25 205)
USD	US 2 YR NOTE FUTURE	Jun-25	24	-	24 331
USD	US 5 YR NOTE FUTURE	Jun-25	78	-	105 494
					143 851

## Notes to the financial statements (continued)

### TCW Funds - TCW Global Securitised Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	US ULTRA BOND CBT	Jun-25	-	8	(24 433)
USD	US 10YR ULTRA T NOTE	Jun-25	-	20	(32 150)
USD	US 2 YR NOTE FUTURE	Jun-25	-	4	(4 657)
USD	US 5 YR NOTE FUTURE	Jun-25	-	8	(12 688)
					(73 928)

### TCW Funds - TCW High Yield 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-25	-	6	(9 645)
USD	US 2 YR NOTE FUTURE	Jun-25	10	-	10 329
USD	US 5 YR NOTE FUTURE	Jun-25	-	8	(12 703)
					(12 019)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
EUR	EURO BOBL	Jun-25	-	4	(259)
EUR	EURO BUND	Jun-25	-	3	8 156
EUR	EURO SCHATZ	Jun-25	-	3	(432)
EUR	EURO SCHATZ	Jun-25	8	-	(648)
USD	US ULTRA BOND CBT	Jun-25	-	2	(6 109)
USD	US 10YR ULTRA T NOTE	Jun-25	5	-	11 523
USD	US 2 YR NOTE FUTURE	Jun-25	38	-	38 575
USD	US 5 YR NOTE FUTURE	Jun-25	79	-	119 501
					170 307

## Notes to the financial statements (continued)

### 11 - Options

As at March 31, 2025, the Fund holds the following options contracts:

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

Short/ Long	Currency	Description	Put/ Call	Strike Price	Maturity	Quantity	Market value USD
LONG	USD	SWAP OPTION - 1YR2YR	PUT	4.46	Jan-26	12 630 000	22 569
LONG	USD	SWAP OPTION - 1YR5YR	PUT	4.52	Jan-26	5 380 000	25 304
							47 873

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

Short/ Long	Currency	Description	Put/ Call	Strike Price	Maturity	Quantity	Market value USD
LONG	USD	SWAP OPTION - 1YR2YR	PUT	4.46	Jan-26	2 060 000	3 650
LONG	USD	SWAP OPTION - 1YR5YR	PUT	4.52	Jan-26	880 000	4 184
							7 834

## Notes to the financial statements (continued)

### 12 - Dividend distribution

During the period ended March 31, 2025, 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	31/12/2024	GBP	8.97
Class IGHG-QD	31/03/2025	GBP	8.50
Class RGHG-QD	31/12/2024	GBP	0.87
Class RGHG-QD	31/03/2025	GBP	0.82

#### TCW Funds - TCW Multi-Sector Fixed Income Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class AEHE-QD	31/12/2024	EUR	0.51
Class AEHE-QD	31/03/2025	EUR	0.51
Class FU-QD	31/12/2024	USD	1.27
Class FU-QD	31/03/2025	USD	1.14
Class IEHE-QD	31/12/2024	EUR	5.21
Class IEHE-QD	31/03/2025	EUR	5.21
Class IGHG-QD	31/12/2024	GBP	11.15
Class IGHG-QD	31/03/2025	GBP	9.43
Class RGHG-QD	31/12/2024	GBP	1.18
Class RGHG-QD	31/03/2025	GBP	1.00
Class XAHA-QD	31/12/2024	AUD	13.21
Class XAHA-QD	31/03/2025	AUD	11.23
Class XEHE-QD	31/12/2024	EUR	11.78
Class XEHE-QD	31/03/2025	EUR	9.91
Class XGHG-QD	31/12/2024	GBP	11.59
Class XGHG-QD	31/03/2025	GBP	9.82
Class XJ	31/10/2024	JPY	30.00
Class XJ	29/11/2024	JPY	30.00
Class XJ	31/12/2024	JPY	30.00
Class XJ	31/01/2025	JPY	30.00
Class XJ	28/02/2025	JPY	30.00
Class XJHJ	31/10/2024	JPY	25.00
Class XJHJ	29/11/2024	JPY	25.00
Class XJHJ	31/12/2024	JPY	25.00
Class XJHJ	31/01/2025	JPY	25.00
Class XJHJ	28/02/2025	JPY	25.00
Class XXEHE-QD	31/12/2024	EUR	11.91
Class XXEHE-QD	31/03/2025	EUR	10.01
Class XXGHG-QD	31/12/2024	GBP	12.38
Class XXGHG-QD	31/03/2025	GBP	10.53
Class XXU-QD	31/12/2024	USD	13.16
Class XXU-QD	31/03/2025	USD	11.77

## Notes to the financial statements (continued)

### TCW Funds - TCW Income Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class AEHE-QD	31/12/2024	EUR	0.63
Class AEHE-QD	31/03/2025	EUR	0.63
Class AU-QD	31/12/2024	USD	1.01
Class AU-QD	31/03/2025	USD	1.01
Class IEHE-QD	31/12/2024	EUR	7.20
Class IEHE-QD	31/03/2025	EUR	7.20
Class IGHG-QD	31/12/2024	GBP	10.20
Class IGHG-QD	31/03/2025	GBP	10.20
Class IGHG-YD	31/10/2024	GBP	26.00
Class IU-QD	31/12/2024	USD	9.62
Class IU-QD	31/03/2025	USD	9.62

### TCW Funds - TCW Global Securitised Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class OU-QD	31/12/2024	USD	1.44
Class OU-QD	31/03/2025	USD	1.26

### TCW Funds - TCW High Yield Bond Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IEHE-QD	31/12/2024	EUR	6.08
Class IEHE-QD	31/03/2025	EUR	6.08
Class IGHG-QD	31/12/2024	GBP	13.39
Class IGHG-QD	31/03/2025	GBP	12.45
Class XJ	31/10/2024	JPY	75.00
Class XJ	29/11/2024	JPY	75.00
Class XJ	31/12/2024	JPY	75.00
Class XJ	31/01/2025	JPY	75.00
Class XJ	28/02/2025	JPY	75.00
Class XJ	31/03/2025	JPY	75.00

### TCW Funds - TCW Emerging Markets Income Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IGHG-QD	31/12/2024	GBP	12.71
Class IGHG-QD	31/03/2025	GBP	13.42

### TCW Funds - TCW Global Premier Equities Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IGHG-QD	31/12/2024	GBP	4.90

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## Notes to the financial statements (continued)

### 13 - Statement of Portfolio Movements

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

### 14 - Ukraine / Russia crisis

At March 31, 2025, no Sub-Fund has a direct exposure to Russia.

### 15 - Subsequent events

There were no subsequent events.

## Other Informations

### 1 - SFTR Regulation

As at March 31, 2025, 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