

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 March 31, 2023



MARCH 31

2023
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 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

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

Management Company

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

Investment Manager

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

Investment Sub-Manager

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

Depository Bank and Paying Agent

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

Administrative Agent

Société Générale Luxembourg
11, Avenue Emile Reuter
L-2420 Luxembourg
Operational center:
28-32 Place de la gare
L-1616 Luxembourg

Corporate and Domiciliary Agent

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

Registrar and Transfer Agent

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

Principal Distributor

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

Cabinet de révision agréé

Deloitte Audit, *Société à responsabilité limitée*
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.

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.

At March 31, 2023, ten Sub-Funds are available as per the Prospectus:

TCW Funds - TCW Core Plus Bond Fund

TCW Funds - TCW Unconstrained Bond Fund

TCW Funds - TCW Income Fund

TCW Funds - TCW Global Securitized Fund

TCW Funds - TCW High Yield Sustainable Bond Fund

TCW Funds - TCW Emerging Markets Sustainable Income Fund

TCW Funds - TCW Select Sustainable Equities Fund

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

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

TCW Funds - TCW Global Premier Sustainable Equities Fund

General information on the Fund (continued)

The following Classes of Shares are active at period ended March 31, 2023:

TCW Funds - TCW Core Plus Bond Fund:

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

TCW Funds - TCW Unconstrained Bond Fund:

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

General information on the Fund (continued)

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

TCW Funds - TCW Income Fund:

ACHC Shares (CHF)	Capitalisation
AEHE Shares (EUR)	Capitalisation
AEHE-QD Shares (EUR)	Distribution
AU Shares (USD)	Capitalisation
AU-QD Shares (USD)	Distribution
AU-QF Shares (USD)	Capitalisation
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
IU-QF Shares (USD)	Capitalisation
RU Shares (USD)	Capitalisation
XEHE Shares (EUR)	Capitalisation

TCW Funds - TCW Global Securitized Fund:

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

TCW Funds - TCW High Yield Sustainable Bond Fund:

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

General information on the Fund (continued)

OU Shares (USD)	Capitalisation
XJ Shares (JPY)	Distribution
XJC Shares (JPY)	Capitalisation

TCW Funds - TCW Emerging Markets Sustainable Income Fund:

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

TCW Funds - TCW Select Sustainable Equities Fund:

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

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

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

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund:

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

TCW Funds - TCW Global Premier Sustainable Equities Fund:

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

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 semi-annual report, including unaudited 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 unaudited 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)

		TCW Funds - TCW Core Plus Bond Fund	TCW Funds - TCW Unconstrained Bond Fund	TCW Funds - TCW Income Fund
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		240 470 488	815 605 339	71 171 969
Net unrealised profit/ (loss)		(10 440 768)	(51 742 809)	(15 662 345)
Securities portfolio at market value	2.3	230 029 720	763 862 530	55 509 624
Cash at bank		2 364 385	32 745 459	1 760 392
Receivable for Fund shares issued		273 680	1 673 739	42 904
Receivable for securities sold		35 363 445	108 985 351	8 757 048
Receivable on spot exchange		230 627	2 230 212	82 477
Dividends receivable, net		-	7 014	1 755
Interest receivable on bonds		1 108 888	4 371 423	621 427
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	14 830	3 061 819	51 603
Unrealised appreciation on financial futures contracts	2.3, 10	402 617	3 151 035	497 684
		269 788 192	920 088 582	67 324 914
LIABILITIES				
Margin accounts		-	-	-
Payable for Fund shares redeemed		230 083	1 947 709	51 282
Dividends payable to shareholders	12	14 620	2 216 695	476 456
Payable for securities purchased	2.6	74 343 273	234 284 361	19 334 051
Payable on spot exchange		230 602	2 230 050	82 610
Management fees payable	3	66 163	417 602	34 055
Investment advisory fees payable	3	-	-	-
Taxe d'abonnement payable	7	6 503	37 462	2 571
Service fees payable	3	17 007	75 406	5 357
Distributor fees payable		30	387	585
Swaps at market value	2.3, 11	11 467	24 944	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	179 488	7 814 419	252 773
Unrealised depreciation on financial futures contracts	2.3, 10	47 995	3 092 767	339 703
Other liabilities		-	-	-
		75 147 231	252 141 802	20 579 443
TOTAL NET ASSETS		194 640 961	667 946 780	46 745 471

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		TCW Funds - TCW Global Securitized Fund	TCW Funds - TCW High Yield Sustainable Bond Fund	TCW Funds - TCW Emerging Markets Sustainable Income Fund
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		49 554 355	48 665 257	85 335 763
Net unrealised profit/ (loss)		(2 028 387)	(4 330 859)	(2 773 991)
Securities portfolio at market value	2.3	47 525 968	44 334 398	82 561 772
Cash at bank		2 684 969	1 542 110	3 814 075
Receivable for Fund shares issued		-	17 419	5 108
Receivable for securities sold		15 714 044	313 213	823 378
Receivable on spot exchange		1 036	150 766	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		178 870	676 288	1 013 917
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	4 103	1 324	6 186
Unrealised appreciation on financial futures contracts	2.3, 10	8 630	11 359	-
		66 117 620	47 046 877	88 224 436
LIABILITIES				
Margin accounts		342	343	357
Payable for Fund shares redeemed		1 036	109 110	44 250
Dividends payable to shareholders	12	40	153 622	252
Payable for securities purchased	2.6	28 832 004	1 041 898	2 609 978
Payable on spot exchange		1 036	150 789	-
Management fees payable	3	14 093	15 052	22 896
Investment advisory fees payable	3	-	2 097	-
Taxe d'abonnement payable	7	905	1 543	2 502
Service fees payable	3	3 230	4 846	13 064
Distributor fees payable		-	109	16
Swaps at market value	2.3, 11	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	844 417	27 856	153 236
Unrealised depreciation on financial futures contracts	2.3, 10	14 142	31 900	-
Other liabilities		-	-	-
		29 711 245	1 539 165	2 846 551
TOTAL NET ASSETS		36 406 375	45 507 712	85 377 885

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		TCW Funds - TCW Select Sustainable Equities Fund	TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund	TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		4 038 479	209 212	9 393 015
Net unrealised profit/ (loss)		707 895	1 275	468 940
Securities portfolio at market value	2.3	4 746 374	210 487	9 861 955
Cash at bank		116 555	1 536	205 824
Receivable for Fund shares issued		-	-	5 638
Receivable for securities sold		-	-	-
Receivable on spot exchange		-	-	5 323
Dividends receivable, net		283	237	2 935
Interest receivable on bonds		-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	-	33	13 411
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
		4 863 212	212 293	10 095 086
LIABILITIES				
Margin accounts		-	-	-
Payable for Fund shares redeemed		-	-	-
Dividends payable to shareholders	12	-	-	-
Payable for securities purchased	2.6	-	-	-
Payable on spot exchange		-	-	5 324
Management fees payable	3	4 755	264	12 108
Investment advisory fees payable	3	-	-	-
Taxe d'abonnement payable	7	321	26	850
Service fees payable	3	567	31	1 275
Distributor fees payable		-	-	408
Swaps at market value	2.3, 11	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	-	1 428	30 376
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	2 582	-
		5 643	4 331	50 341
TOTAL NET ASSETS		4 857 569	207 962	10 044 745

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		TCW Funds - TCW Global Premier Sustainable Equities Fund	Combined
	Notes	USD	USD
ASSETS			
Securities portfolio at cost		2 018 921	1 326 462 798
Net unrealised profit/ (loss)		491 242	(85 309 807)
Securities portfolio at market value	2.3	2 510 163	1 241 152 991
Cash at bank		153 083	45 388 388
Receivable for Fund shares issued		-	2 018 488
Receivable for securities sold		27 368	169 983 847
Receivable on spot exchange		-	2 700 441
Dividends receivable, net		2 650	14 874
Interest receivable on bonds		-	7 970 813
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	1 004	3 154 313
Unrealised appreciation on financial futures contracts	2.3, 10	-	4 071 325
		2 694 268	1 476 455 480
LIABILITIES			
Margin accounts		-	1 042
Payable for Fund shares redeemed		-	2 383 470
Dividends payable to shareholders	12	-	2 861 685
Payable for securities purchased	2.6	-	360 445 565
Payable on spot exchange		-	2 700 411
Management fees payable	3	3 246	590 234
Investment advisory fees payable	3	-	2 097
Taxe d'abonnement payable	7	248	52 931
Service fees payable	3	369	121 152
Distributor fees payable		241	1 776
Swaps at market value	2.3, 11	-	36 411
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	8 479	9 312 472
Unrealised depreciation on financial futures contracts	2.3, 10	-	3 526 507
Other liabilities		-	2 582
		12 583	382 038 335
TOTAL NET ASSETS		2 681 685	1 094 417 145

Statistical information

TCW Funds - TCW Core Plus Bond Fund

	Currency	31/03/23	30/09/22	30/09/21
Class ACHC				
Number of shares		518.30	518.30	3 321.87
Net asset value per share	CHF	81.8384	79.4272	97.1743
Class AE				
Number of shares		17 783.37	17 147.02	15 630.88
Net asset value per share	EUR	130.3358	137.1937	138.7931
Class AEHE				
Number of shares		28 965.00	21 219.69	32 319.63
Net asset value per share	EUR	93.0289	89.7143	109.3515
Class AU				
Number of shares		74 331.37	57 758.14	98 508.31
Net asset value per share	USD	108.2760	102.7709	122.9936
Class EEHE				
Number of shares		1 535.95	68.84	19.75
Net asset value per share	EUR	85.1879	82.1483	100.2448
Class EU				
Number of shares		20.04	20.04	20.04
Net asset value per share	USD	88.3258	83.9476	100.6776
Class IEHE				
Number of shares		10 983.41	15 658.44	14 301.61
Net asset value per share	EUR	934.4973	898.8325	1 088.2406
Class IGHG-QD				
Number of shares		1 435.93	1 290.12	2 097.79
Net asset value per share	GBP	846.9414	822.7037	1 007.7905
Class IU				
Number of shares		123 957.66	108 504.19	136 148.01
Net asset value per share	USD	1 142.3664	1 081.3446	1 287.1887
Class IU-YD				
Number of shares		5 991.61	5 640.27	7 672.15
Net asset value per share	USD	956.9195	905.8027	1 103.4169
Class REHE				
Number of shares		4 564.56	7 211.30	3 532.94
Net asset value per share	EUR	90.6769	87.1461	105.5605
Class RGHG				
Number of shares		123.98	414.24	1 350.30
Net asset value per share	GBP	100.0677	95.6043	114.6170

Statistical information (continued)

TCW Funds - TCW Core Plus Bond Fund

	Currency	31/03/23	30/09/22	30/09/21
Class RGHG-QD				
Number of shares		124.74	123.80	1 042.02
Net asset value per share	GBP	82.8038	80.4890	98.7938
Class RU				
Number of shares		21 119.56	22 247.56	20 151.86
Net asset value per share	USD	104.3580	98.8028	117.6575
Class XU				
Number of shares		15 142.50	19 047.93	25 737.91
Net asset value per share	USD	1 207.2829	1 142.1027	1 357.8814
Total Net Assets	USD	194 640 961	172 190 360	261 777 963

TCW Funds - TCW Unconstrained Bond Fund

	Currency	31/03/23	30/09/22	30/09/21
Class ACHC				
Number of shares		3 754.99	1 519.99	1 518.14
Net asset value per share	CHF	89.4708	87.7381	100.0795
Class AEHE				
Number of shares		2 093 960.33	159 170.03	178 663.55
Net asset value per share	EUR	93.2987	90.8593	103.6178
Class AEHE-QD				
Number of shares		544.53	313.96	10.71
Net asset value per share	EUR	82.0264	81.8670	96.1196
Class AU				
Number of shares		104 622.65	95 506.94	83 350.30
Net asset value per share	USD	107.4978	103.1788	115.5394
Class EEHE				
Number of shares		16 309.98	11 939.31	1 112.76
Net asset value per share	EUR	89.4933	87.2913	99.7570
Class EU				
Number of shares		2 814.66	2 977.64	19.98
Net asset value per share	USD	92.8316	89.2119	100.1466
Class FU				
Number of shares		10.01	10.01	10.01
Net asset value per share	USD	103.4156	98.8482	109.7433

Statistical information (continued)

TCW Funds - TCW Unconstrained Bond Fund

	Currency	31/03/23	30/09/22	30/09/21
Class FU-QD				
Number of shares		11.52	11.23	10.87
Net asset value per share	USD	88.5530	87.1514	100.3358
Class ICHC				
Number of shares		1 528.31	491.20	830.20
Net asset value per share	CHF	950.6659	927.7464	1 048.9749
Class IEHE				
Number of shares		51 308.65	41 730.82	54 514.34
Net asset value per share	EUR	1 002.0977	971.6456	1 097.6545
Class IEHE-QD				
Number of shares		216.68	233.62	238.89
Net asset value per share	EUR	844.4701	843.2077	988.9533
Class IE-QD				
Number of shares		-	-	3.92
Net asset value per share	EUR	-	-	926.2651
Class IGHG-QD				
Number of shares		22 032.98	28 251.31	33 031.86
Net asset value per share	GBP	766.1301	758.3759	879.4637
Class IU				
Number of shares		54 091.52	58 278.29	75 621.98
Net asset value per share	USD	1 162.8946	1 111.5026	1 234.2466
Class IU-QF				
Number of shares		2.08	2.03	-
Net asset value per share	USD	908.8750	890.5665	-
Class IU-YD				
Number of shares		7 569.21	1 970.70	1 779.59
Net asset value per share	USD	799.9849	764.6431	882.9110
Class OU				
Number of shares		1 270 250.91	1 171 273.00	1 144 915.59
Net asset value per share	USD	115.2839	109.8052	121.0813
Class REHE				
Number of shares		16.19	16.19	31 810.22
Net asset value per share	EUR	97.2391	94.3152	106.5044
Class RGHG-QD				
Number of shares		515.43	247.61	18.76
Net asset value per share	GBP	81.6744	80.8296	93.6416

Statistical information (continued)

TCW Funds - TCW Unconstrained Bond Fund

	Currency	31/03/23	30/09/22	30/09/21
Class RU				
Number of shares		2 301.96	2 301.96	19 810.89
Net asset value per share	USD	107.7791	103.0365	114.4121
Class RU-QD				
Number of shares		-	-	24.04
Net asset value per share	USD	-	-	99.0532
Class XAHA-QD				
Number of shares		177 203.98	191 052.85	48 239.34
Net asset value per share	AUD	862.4560	855.8002	992.9909
Class XEHE-QD				
Number of shares		1.18	3 491.64	7 183.32
Net asset value per share	EUR	808.7294	806.3707	946.5756
Class XGHG-QD				
Number of shares		13 501.51	6 642.08	12 732.93
Net asset value per share	GBP	775.0338	766.4742	888.6509
Class XJ				
Number of shares		2 740.11	2 701.53	4 631.40
Net asset value per share	JPY	10 893.0000	11 493.0000	10 145.0000
Class XJHJ				
Number of shares		6 340.86	6 956.29	8 469.53
Net asset value per share	JPY	8 308.0000	8 278.0000	9 608.0000
Class XU				
Number of shares		9 928.53	10 084.52	15 637.15
Net asset value per share	USD	1 180.7594	1 127.7325	1 250.3914
Class XU-YD				
Number of shares		22 932.36	19 386.00	31 371.90
Net asset value per share	USD	787.1064	751.7602	868.1538
Class XEHE				
Number of shares		1.00	1.00	1.00
Net asset value per share	EUR	1 000.4510	968.6929	1 089.6501
Class XEHE-QD				
Number of shares		2.11	2.05	1.97
Net asset value per share	EUR	797.3706	795.9836	933.4460
Class XXGHG-QD				
Number of shares		2 241.65	2 392.14	2 955.56
Net asset value per share	GBP	812.3974	804.2951	932.2019

Statistical information (continued)

TCW Funds - TCW Unconstrained Bond Fund

	Currency	31/03/23	30/09/22	30/09/21
Class XXU				
Number of shares		11.37	61 972.27	61 972.27
Net asset value per share	USD	1 136.5207	1 084.4256	1 200.5801
Class XXU-QD				
Number of shares		2.48	2.41	2.32
Net asset value per share	USD	882.9194	869.1203	1 001.3060
Total Net Assets	USD	667 946 780	494 403 705	564 644 810

TCW Funds - TCW Income Fund

	Currency	31/03/23	30/09/22	30/09/21
Class ACHC				
Number of shares		3 006.67	776.67	19 904.96
Net asset value per share	CHF	87.1755	84.2626	101.2460
Class AEHE				
Number of shares		71 908.97	54 351.09	136 282.93
Net asset value per share	EUR	94.4034	90.7822	108.8666
Class AEHE-QD				
Number of shares		11 401.35	6 229.26	933.76
Net asset value per share	EUR	64.1894	65.3208	86.9781
Class AU				
Number of shares		34 647.43	33 273.03	45 516.43
Net asset value per share	USD	106.8984	101.2486	119.3239
Class AU-QD				
Number of shares		27.76	26.26	23.85
Net asset value per share	USD	74.0811	74.3065	97.0063
Class AU-QF				
Number of shares		21.91	20.94	-
Net asset value per share	USD	82.5377	80.8916	-
Class EEHE				
Number of shares		30 767.58	18 972.94	19.77
Net asset value per share	EUR	86.4974	83.2972	100.2198
Class ICHC				
Number of shares		608.01	737.01	641.01
Net asset value per share	CHF	915.9780	880.8202	1 046.5194

Statistical information (continued)

TCW Funds - TCW Income Fund

	Currency	31/03/23	30/09/22	30/09/21
Class IEHE				
Number of shares		10 515.29	22 173.50	39 875.98
Net asset value per share	EUR	1 031.9112	987.2818	1 172.1121
Class IEHE-QD				
Number of shares		9 737.67	9 478.40	6 731.83
Net asset value per share	EUR	723.4316	735.6343	979.7442
Class IGHG-QD				
Number of shares		4 840.79	5 763.20	8 051.08
Net asset value per share	GBP	741.4467	747.8395	986.1212
Class IGHG-YD				
Number of shares		8.79	8.60	67.82
Net asset value per share	GBP	726.5475	689.0903	936.2033
Class IU				
Number of shares		4 597.07	4 172.78	9 577.55
Net asset value per share	USD	1 136.7875	1 070.8173	1 248.2514
Class IU-QD				
Number of shares		2 316.38	2 716.30	2 716.17
Net asset value per share	USD	696.0409	698.1811	911.8281
Class IU-QF				
Number of shares		2.22	2.11	-
Net asset value per share	USD	829.5631	808.6635	-
Class REHE				
Number of shares		-	-	9.50
Net asset value per share	EUR	-	-	113.6001
Class RU				
Number of shares		3 019.00	3 469.00	3 619.10
Net asset value per share	USD	115.7423	109.0465	127.1641
Class XEHE				
Number of shares		1.82	5 145.14	16 433.59
Net asset value per share	EUR	964.8826	922.6718	1 094.0127
Total Net Assets	USD	46 745 471	55 369 009	133 936 537

Statistical information (continued)

TCW Funds - TCW Global Securitized Fund

	Currency	31/03/23	30/09/22	30/09/21
Class AEHE				
Number of shares		17.97	17.97	-
Net asset value per share	EUR	95.7850	94.8717	-
Class AU				
Number of shares		20.02	20.02	-
Net asset value per share	USD	98.4610	96.1563	-
Class IEHE				
Number of shares		23 393.98	1.98	1.98
Net asset value per share	EUR	956.0881	944.5189	1 002.7319
Class IU				
Number of shares		2 198.76	2 198.76	2 198.76
Net asset value per share	USD	1 075.6617	1 046.8702	1 093.0564
Class OU				
Number of shares		88 837.22	100 451.51	137 015.99
Net asset value per share	USD	109.5820	106.3300	110.3567
Class OU-QD				
Number of shares		26.77	25.28	22.41
Net asset value per share	USD	80.1222	81.3718	95.7207
Total Net Assets	USD	36 406 375	12 990 312	17 528 452

TCW Funds - TCW High Yield Sustainable Bond Fund

	Currency	31/03/23	30/09/22	30/09/21
Class AEHE				
Number of shares		6 033.10	38 199.08	36 293.16
Net asset value per share	EUR	110.0897	105.7253	128.4963
Class AU				
Number of shares		22 547.95	47 589.41	55 453.97
Net asset value per share	USD	127.1458	120.2613	143.5442
Class EEHE				
Number of shares		5 202.33	5 870.66	19.77
Net asset value per share	EUR	86.2785	82.9244	101.0997
Class IEHE				
Number of shares		2 076.37	2 147.18	3 857.42
Net asset value per share	EUR	1 160.4666	1 107.2379	1 331.8209

Statistical information (continued)

TCW Funds - TCW High Yield Sustainable Bond Fund

	Currency	31/03/23	30/09/22	30/09/21
Class IEHE-QD				
Number of shares		1 089.56	1 183.21	1 437.25
Net asset value per share	EUR	809.6904	794.8278	1 002.9730
Class IGHG-QD				
Number of shares		1.95	1.89	1.80
Net asset value per share	GBP	882.8943	859.9021	1 073.5403
Class IU				
Number of shares		5 605.93	5 879.81	22 976.99
Net asset value per share	USD	1 341.0447	1 261.2912	1 488.4093
Class OU				
Number of shares		106 691.03	137 316.04	27 882.52
Net asset value per share	USD	138.9565	130.3676	153.0798
Class XJ				
Number of shares		247 346.43	238 616.43	268 526.43
Net asset value per share	JPY	8 336.0000	8 989.0000	9 050.0000
Class XJC				
Number of shares		108.06	107.06	173.06
Net asset value per share	JPY	21 235.0000	21 727.0000	19 780.0000
Total Net Assets	USD	45 507 712	53 561 431	81 272 928

TCW Funds - TCW Emerging Markets Sustainable Income Fund

	Currency	31/03/23	30/09/22	30/09/21
Class AE				
Number of shares		15 178.77	25 725.88	29 892.40
Net asset value per share	EUR	138.2908	141.9746	162.2469
Class AEHE				
Number of shares		5 483.44	4 632.63	4 803.28
Net asset value per share	EUR	97.6799	91.9321	126.5820
Class AEHE-QD				
Number of shares		-	-	10.95
Net asset value per share	EUR	-	-	92.5889
Class AU				
Number of shares		6 557.95	7 243.06	7 755.73
Net asset value per share	USD	115.8977	107.2932	145.0550

Statistical information (continued)

TCW Funds - TCW Emerging Markets Sustainable Income Fund

	Currency	31/03/23	30/09/22	30/09/21
Class EU				
Number of shares		958.50	989.80	20.04
Net asset value per share	USD	78.2451	72.4908	98.1642
Class IEHE				
Number of shares		1 449.69	1 451.30	11 929.22
Net asset value per share	EUR	902.4807	844.0869	1 152.2936
Class IGHG-QD				
Number of shares		17.35	17.27	17.15
Net asset value per share	GBP	683.9266	656.3924	935.7695
Class IU				
Number of shares		32 474.75	36 155.10	87 417.45
Net asset value per share	USD	1 289.1750	1 186.6995	1 588.7329
Class OU				
Number of shares		273 949.28	401 178.16	347 028.65
Net asset value per share	USD	140.0939	128.6046	170.9577
Class RGHG-QD				
Number of shares		-	-	16.52
Net asset value per share	GBP	-	-	89.1827
Class RU				
Number of shares		-	-	20.03
Net asset value per share	USD	-	-	111.7359
Total Net Assets	USD	85 377 885	100 555 522	221 620 584

TCW Funds - TCW Emerging Markets Local Currency Income Fund

	Currency	24/03/23	30/09/22	30/09/21
Class AE				
Number of shares		3 921.44	247 744.54	6 813.46
Net asset value per share	EUR	87.5203	86.8578	94.1463
Class AU				
Number of shares		2 091.26	11 916.32	12 350.90
Net asset value per share	USD	71.7680	64.8389	83.1369
Class EE				
Number of shares		-	99.28	19.73
Net asset value per share	EUR	-	92.1521	99.9686

Statistical information (continued)

TCW Funds - TCW Emerging Markets Local Currency Income Fund

	Currency	24/03/23	30/09/22	30/09/21
Class IE				
Number of shares		181.37	730.65	588.77
Net asset value per share	EUR	941.1191	929.9082	998.4649
Class IE-YD				
Number of shares		-	5.61	7.60
Net asset value per share	EUR	-	664.1519	754.3228
Class IG-QD				
Number of shares		-	49.48	47.33
Net asset value per share	GBP	-	864.9427	956.0789
Class IU				
Number of shares		20 982.29	20 213.06	22 619.69
Net asset value per share	USD	788.0009	708.7811	900.3180
Class IU-YD				
Number of shares		-	-	2.88
Net asset value per share	USD	-	-	704.6632
Class RU				
Number of shares		-	-	20.03
Net asset value per share	USD	-	-	93.8937
Class XU				
Number of shares		-	779.84	1 793.67
Net asset value per share	USD	-	817.3860	1 035.6722
Class XXU				
Number of shares		-	-	2.00
Net asset value per share	USD	-	-	1 108.5600
Total Net Assets	USD	17 237 229	37 543 340	24 750 185

TCW Funds - TCW Select Sustainable Equities Fund

	Currency	31/03/23	30/09/22	30/09/21
Class AU				
Number of shares		28 609.74	35 009.74	-
Net asset value per share	USD	69.8985	59.5152	-
Class IU				
Number of shares		1 392.38	1 392.38	1 394.36
Net asset value per share	USD	2 052.4503	1 737.2426	2 657.5654

Statistical information (continued)

TCW Funds - TCW Select Sustainable Equities Fund

	Currency	31/03/23	30/09/22	30/09/21
Class XU				
Number of shares		-	-	863.37
Net asset value per share	USD	-	-	2 879.2282
Total Net Assets	USD	4 857 569	4 502 514	6 191 442

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

	Currency	31/03/23	30/09/22	30/09/21
Class AEHE				
Number of shares		735.24	738.84	1 416.69
Net asset value per share	EUR	195.2207	168.5548	204.0866
Class AU				
Number of shares		12.61	12.61	447.61
Net asset value per share	USD	154.9667	131.4925	155.4271
Class IU				
Number of shares		2.00	2.00	2.00
Net asset value per share	USD	997.6050	841.5100	982.8300
Class OU				
Number of shares		20.00	20.00	20.00
Net asset value per share	USD	101.0125	84.9050	98.4610
Class REHE				
Number of shares		198.44	592.44	688.12
Net asset value per share	EUR	213.5928	183.3599	219.4683
Total Net Assets	USD	207 962	233 459	583 615

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

	Currency	31/03/23	30/09/22	30/09/21
Class AEHE				
Number of shares		18 724.41	17 916.06	11 462.21
Net asset value per share	EUR	121.3793	105.9135	170.6191
Class AU				
Number of shares		17 697.83	16 892.56	8 368.92
Net asset value per share	USD	140.0402	119.5683	187.2466

Statistical information (continued)

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

	Currency	31/03/23	30/09/22	30/09/21
Class EEHE				
Number of shares		13 121.86	9 763.21	19.77
Net asset value per share	EUR	75.0910	65.7116	106.4217
Class IEHE				
Number of shares		551.73	181.70	175.19
Net asset value per share	EUR	1 282.6805	1 111.7685	1 767.2871
Class IGHG-QD				
Number of shares		156.54	156.54	156.54
Net asset value per share	GBP	1 328.6489	1 143.9612	1 797.1341
Class IU				
Number of shares		2 023.47	2 132.80	1 788.13
Net asset value per share	USD	1 481.7502	1 256.7036	1 941.7967
Class OU				
Number of shares		2.00	-	-
Net asset value per share	USD	1 137.9300	-	-
Total Net Assets	USD	10 044 745	7 585 348	8 046 339

TCW Funds - TCW Global Premier Sustainable Equities Fund

	Currency	31/03/23	30/09/22	30/09/21
Class AEHE				
Number of shares		3 452.06	3 693.55	3 383.12
Net asset value per share	EUR	134.7948	113.0700	146.9069
Class AU				
Number of shares		4 778.38	5 750.54	2 435.27
Net asset value per share	USD	150.7324	124.0189	157.4212
Class EEHE				
Number of shares		5 828.66	5 587.59	504.40
Net asset value per share	EUR	92.5453	77.8378	101.5877
Class IEHE				
Number of shares		175.20	175.20	175.20
Net asset value per share	EUR	1 416.8776	1 182.1004	1 518.6375
Class IGHG-QD				
Number of shares		156.97	156.97	156.97
Net asset value per share	GBP	1 466.4518	1 215.3663	1 545.7016

Statistical information (continued)

TCW Funds - TCW Global Premier Sustainable Equities Fund

	Currency	31/03/23	30/09/22	30/09/21
Class IU				
Number of shares		199.07	199.07	199.07
Net asset value per share	USD	1 584.9979	1 296.7206	1 627.2529
Total Net Assets	USD	2 681 685	2 222 369	1 978 186

TCW Funds - TCW Multi-Income U.S. Equities Fund

	Currency	17/01/23	30/09/22	30/09/21
Class XJ				
Number of shares		182 800.00	213 100.00	285 500.00
Net asset value per share	JPY	9 729.0000	9 914.0000	8 738.0000
Total Net Assets	USD	13 877 303	14 595 196	22 359 562

TCW Funds - TCW Core Plus Bond Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
33 000	ABBVIE INC 4.05% 21/11/2039	USD	36 752	29 500	0.02
390 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	388 534	322 300	0.17
350 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.5% 15/01/2025	USD	365 638	334 410	0.17
235 000	AIR LEASE CORP 3.25% 01/03/2025	USD	210 236	225 533	0.12
215 000	AIR LEASE CORP 5.85% 15/12/2027	USD	212 770	216 241	0.11
22 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	19 965	20 488	0.01
215 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	189 155	172 832	0.09
405 000	AMERICAN HOMES 4 RENT LP 3.375% 28/07/2051	USD	269 123	267 276	0.14
110 000	AMERICAN TOWER CORP 0.875% 21/05/2029	EUR	97 833	96 277	0.05
115 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	89 773	92 449	0.05
55 000	AMERICAN TOWER CORP 2.7% 15/04/2031	USD	45 157	46 163	0.02
85 000	AMERICAN TOWER CORP 5.65% 15/03/2033	USD	84 612	87 542	0.04
110 000	AMGEN INC 4.4% 22/02/2062	USD	109 322	93 034	0.05
185 000	AMGEN INC 5.25% 02/03/2033	USD	184 417	190 130	0.10
185 000	AMGEN INC 5.6% 02/03/2043	USD	183 966	190 998	0.10
185 000	AMGEN INC 5.65% 02/03/2053	USD	184 734	192 683	0.10
100 000	ANNINGTON FUNDING PLC 2.308% 06/10/2032	GBP	103 063	90 750	0.05
110 000	AON CORP / AON GLOBAL HOLDINGS PLC 3.9% 28/02/2052	USD	112 530	89 032	0.05
20 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	18 700	19 300	0.01
225 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAR14)	USD	204 750	177 611	0.09
76 000	ARTERA SERVICES LLC - 144A - 9.033% 04/12/2025	USD	72 960	65 801	0.03
180 000	ARTHUR J GALLAGHER & CO 5.75% 02/03/2053	USD	178 196	180 761	0.09
20 000	ASSURED PARTNERS INC - 144A - 5.625% 15/01/2029	USD	16 300	17 307	0.01
155 000	ATHENE GLOBAL FUNDING - 144A - FRN 24/05/2024	USD	155 000	153 600	0.08
375 000	ATHENE GLOBAL FUNDING - 144A - 1.985% 19/08/2028	USD	375 000	304 436	0.16
105 000	ATHENE GLOBAL FUNDING - 144A - 2.717% 07/01/2029	USD	105 000	88 235	0.05
65 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	65 000	59 813	0.03
125 000	AT&T INC 3.8% 01/12/2057	USD	116 002	93 273	0.05
340 000	AT&T INC 4.75% 15/05/2046	USD	373 910	307 285	0.16
174 000	AT&T INC 4.85% 01/03/2039	USD	165 806	163 503	0.08
415 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	413 459	351 539	0.18
260 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.875% 15/02/2025	USD	259 747	243 758	0.13
255 000	BACARDI LTD - 144A - 4.45% 15/05/2025	USD	283 203	251 238	0.13
125 000	BANK OF AMERICA CORP FRN 04/02/2033	USD	109 308	105 426	0.05
75 000	BANK OF AMERICA CORP FRN 07/02/2030	USD	85 181	70 171	0.04
600 000	BANK OF AMERICA CORP FRN 11/03/2027	USD	602 719	541 339	0.28
530 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	530 000	456 383	0.23
260 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	246 566	248 659	0.13
205 000	BANK OF AMERICA CORP FRN 20/10/2032	USD	181 497	167 690	0.09
375 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	358 039	348 919	0.18

TCW Funds - TCW Core Plus Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
145 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	122 731	116 929	0.06
855 000	BANK OF AMERICA CORP FRN 22/04/2025	USD	847 124	814 763	0.41
5 000	BANK OF AMERICA CORP FRN 22/04/2032	USD	4 925	4 180	0.00
20 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	16 346	15 994	0.01
80 000	BANK OF AMERICA CORP FRN 29/04/2031	USD	70 887	67 808	0.03
180 000	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 15/03/2052	USD	179 365	151 574	0.08
205 000	BERRY GLOBAL INC 1.57% 15/01/2026	USD	203 253	186 366	0.10
425 000	BERRY GLOBAL INC 1.65% 15/01/2027	USD	368 012	372 482	0.19
115 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1% 04/05/2028	EUR	90 044	93 423	0.05
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	77 067	75 823	0.04
118 000	BROADCOM INC - 144A - 2.6% 15/02/2033	USD	82 534	92 632	0.05
120 000	BROADCOM INC - 144A - 3.419% 15/04/2033	USD	121 651	100 504	0.05
325 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	313 875	266 500	0.14
310 000	CAPITAL ONE FINANCIAL CORP FRN 01/03/2030	USD	310 000	267 542	0.14
100 000	CAPLAND ASCENDAS REIT 0.75% 23/06/2028	EUR	86 042	86 358	0.04
115 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 01/02/2031	USD	90 994	94 300	0.05
200 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/02/2032	USD	160 500	168 500	0.09
100 000	CELLNEX FINANCE CO SA 2% 15/09/2032	EUR	83 867	84 460	0.04
311 000	CENTENE CORP 2.45% 15/07/2028	USD	313 406	270 719	0.14
472 000	CENTENE CORP 3% 15/10/2030	USD	472 000	397 887	0.20
165 000	CENTENE CORP 4.25% 15/12/2027	USD	170 000	159 136	0.08
565 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.95% 01/04/2033	USD	563 621	577 373	0.30
55 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.8% 01/03/2050	USD	60 777	41 870	0.02
405 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.25% 01/04/2053	USD	401 474	328 661	0.17
10 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.375% 01/04/2038	USD	10 672	8 745	0.00
310 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.375% 01/05/2047	USD	359 445	255 111	0.13
171 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	208 769	149 377	0.08
50 000	CIGNA GROUP 3.4% 15/03/2051	USD	50 046	36 879	0.02
360 000	CITIGROUP INC FRN 01/05/2032	USD	294 239	298 913	0.15
150 000	CITIGROUP INC FRN 03/06/2031	USD	128 862	126 644	0.07
220 000	CITIGROUP INC FRN 05/11/2030	USD	199 153	192 958	0.10
110 000	CITIGROUP INC FRN 24/02/2028	USD	110 000	102 433	0.05
910 000	CITIGROUP INC FRN 25/01/2033	USD	833 860	774 191	0.40
210 000	CITIGROUP INC FRN 31/03/2031	USD	238 970	199 516	0.10
20 000	COGENT COMMUNICATIONS GROUP INC - 144A - 7% 15/06/2027	USD	19 200	19 852	0.01
270 000	COMMONSPIRIT HEALTH 2.782% 01/10/2030	USD	274 084	230 658	0.12
175 000	COMMScope INC - 144A - 4.75% 01/09/2029	USD	142 188	147 131	0.08

TCW Funds - TCW Core Plus Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
545 000	CREDIT SUISSE GROUP AG - 144A - FRN 02/02/2027	USD	504 853	463 250	0.24
65 000	CREDIT SUISSE GROUP AG - 144A - FRN 11/09/2025	USD	42 900	60 408	0.03
140 000	CREDIT SUISSE GROUP AG - 144A - FRN 12/01/2029	USD	118 640	124 758	0.06
1 135 000	CREDIT SUISSE GROUP AG - 144A - FRN 12/08/2033	USD	1 084 552	1 163 375	0.59
315 000	CREDIT SUISSE GROUP AG - 144A - FRN 14/05/2032	USD	306 658	253 512	0.13
130 000	CREDIT SUISSE GROUP AG - 144A - FRN 15/07/2026	USD	90 150	126 783	0.07
325 000	CREDIT SUISSE GROUP AG - 144A - FRN 15/11/2033	USD	306 627	386 750	0.20
140 000	CREDIT SUISSE GROUP AG FRN 02/04/2032	EUR	104 561	127 052	0.07
220 000	CROWN CASTLE INTERNATIONAL CORP 2.5% 15/07/2031	USD	167 565	184 785	0.09
125 000	CSC HOLDINGS LLC - 144A - 4.5% 15/11/2031	USD	95 000	90 016	0.05
80 000	CSC HOLDINGS LLC - 144A - 5.375% 01/02/2028	USD	70 200	65 617	0.03
35 000	CSC HOLDINGS LLC - 144A - 5.75% 15/01/2030	USD	19 119	18 463	0.01
123 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	107 183	102 264	0.05
20 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	16 100	12 768	0.01
630 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	659 970	590 177	0.30
400 000	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO - 144A - 0% 15/08/2026	USD	271 438	22 500	0.01
250 000	DIGITAL DUTCH FINCO BV 1.25% 01/02/2031	EUR	196 298	202 799	0.10
395 000	DNB BANK ASA - 144A - FRN 30/03/2028	USD	395 000	344 027	0.18
400 000	DUKE ENERGY CAROLINAS LLC 4.25% 15/12/2041	USD	399 492	355 604	0.18
245 000	DUKE ENERGY CORP 2.55% 15/06/2031	USD	244 677	205 085	0.11
100 000	DUKE ENERGY CORP 3.85% 15/06/2034	EUR	106 889	102 010	0.05
115 000	EMBECTA CORP - 144A - 5% 15/02/2030	USD	115 000	99 083	0.05
55 000	ENBRIDGE INC 5.7% 08/03/2033	USD	55 720	57 235	0.03
290 000	ENCOMPASS HEALTH CORP 4.625% 01/04/2031	USD	243 944	253 582	0.13
60 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	50 100	52 875	0.03
195 000	EVERSOURCE ENERGY 4.6% 01/07/2027	USD	194 766	195 347	0.10
370 000	EXELON CORP 5.3% 15/03/2033	USD	370 244	376 785	0.19
225 000	EXTRA SPACE STORAGE LP 2.35% 15/03/2032	USD	182 185	177 086	0.09
10 000	EXTRA SPACE STORAGE LP 2.55% 01/06/2031	USD	7 503	8 129	0.00
100 000	FARMERS EXCHANGE CAPITAL - C3 A3 - 7.2% 15/07/2048	USD	114 681	107 338	0.06
130 000	FARMERS EXCHANGE CAPITAL II - 144A - FRN 01/11/2053	USD	130 000	129 179	0.07
250 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	308 268	260 990	0.13
23 000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC - 144A - 6.75% 15/07/2030	USD	17 653	18 930	0.01
275 000	FIFTH THIRD BANCORP 2.55% 05/05/2027	USD	274 458	237 223	0.12
390 000	FIRSTENERGY TRANSMISSION LLC - 144A - 2.866% 15/09/2028	USD	390 000	352 322	0.18
215 000	FISERV INC 2.65% 01/06/2030	USD	214 622	185 723	0.10
195 000	FISERV INC 5.6% 02/03/2033	USD	194 085	202 558	0.10
125 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	101 784	100 611	0.05
285 000	FRESENIUS MEDICAL CARE US FINANCE III INC - 144A - 1.875% 01/12/2026	USD	283 689	247 731	0.13
145 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	145 363	126 017	0.06
72 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	71 065	70 559	0.04
200 000	GALAXY PIPELINE ASSETS BIDCO LTD - 144A - 2.16% 31/03/2034	USD	150 861	153 004	0.08
100 000	GENERAL ELECTRIC CO FRN 15/08/2036	USD	80 500	84 450	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	GENERAL MILLS INC 4.95% 29/03/2033	USD	498 985	507 665	0.26
225 000	GLOBAL PAYMENTS INC 5.95% 15/08/2052	USD	213 932	215 235	0.11
245 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	204 719	218 829	0.11
110 000	GLP CAPITAL LP / GLP FINANCING II INC 4% 15/01/2030	USD	109 726	97 815	0.05
145 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	144 978	138 156	0.07
385 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	407 149	373 991	0.19
1 060 000	GOLDMAN SACHS GROUP INC FRN 09/03/2027	USD	1 063 110	948 190	0.48
120 000	GOLDMAN SACHS GROUP INC FRN 10/09/2027	USD	104 855	105 682	0.05
310 000	GOLDMAN SACHS GROUP INC FRN 21/07/2032	USD	245 238	252 793	0.13
260 000	GOLDMAN SACHS GROUP INC FRN 21/10/2027	USD	260 000	232 310	0.12
150 000	GOLDMAN SACHS GROUP INC FRN 21/10/2032	USD	125 874	124 042	0.06
105 000	GOLDMAN SACHS GROUP INC FRN 27/01/2032	USD	84 928	83 848	0.04
85 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	87 230	82 332	0.04
615 000	GOLDMAN SACHS GROUP INC 1.217% 06/12/2023	USD	615 000	597 847	0.31
55 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	55 688	52 594	0.03
135 000	GRAPHIC PACKAGING INTERNATIONAL LLC 4.125% 15/08/2024	USD	132 975	132 638	0.07
250 000	GRIFOLS ESCROW ISSUER SA - 144A - 4.75% 15/10/2028	USD	228 350	205 263	0.11
305 000	HCA INC - 144A - 3.125% 15/03/2027	USD	303 344	283 743	0.15
127 000	HCA INC - 144A - 3.625% 15/03/2032	USD	114 704	111 796	0.06
110 000	HCA INC - 144A - 4.625% 15/03/2052	USD	109 892	91 491	0.05
108 000	HCA INC 3.5% 15/07/2051	USD	72 951	74 532	0.04
175 000	HCA INC 5.25% 15/04/2025	USD	180 688	175 001	0.09
175 000	HCA INC 5.25% 15/06/2049	USD	195 075	158 083	0.08
80 000	HCA INC 5.375% 01/09/2026	USD	80 370	80 538	0.04
213 000	HCA INC 5.5% 15/06/2047	USD	231 095	202 071	0.10
120 000	HCA INC 7.05% 01/12/2027	USD	145 500	127 290	0.07
400 000	HEALTHCARE REALTY HOLDINGS LP 2% 15/03/2031	USD	396 784	312 592	0.16
235 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	195 637	201 265	0.10
270 000	HOLOGIC INC - 144A - 3.25% 15/02/2029	USD	270 000	240 453	0.12
615 000	HSBC HOLDINGS PLC FRN 04/06/2026	USD	628 977	565 222	0.29
310 000	HSBC HOLDINGS PLC FRN 17/08/2029	USD	310 000	261 339	0.13
400 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	398 539	344 240	0.18
425 000	HSBC HOLDINGS PLC FRN 24/05/2032	USD	347 939	347 812	0.18
335 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	385 203	235 431	0.12
450 000	ILLUMINA INC 5.75% 13/12/2027	USD	449 384	461 349	0.24
312 000	INTELSAT JACKSON HOLDING 0% 15/07/2025 DEFAULTED	USD	-	-	0.00
69 000	INTELSAT JACKSON HOLDING 0% 15/10/2024 DEFAULTED	USD	-	-	0.00
498 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	485 550	458 519	0.24
531 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	534 154	426 516	0.22
15 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 5% 26/09/2048	USD	15 483	12 822	0.01
260 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2% 15/08/2031	USD	193 913	199 893	0.10
235 000	JDE PEET'S NV - 144A - 2.25% 24/09/2031	USD	180 529	185 697	0.10
500 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 4.3% 15/01/2026	USD	556 000	491 134	0.25
225 000	JPMORGAN CHASE & CO FRN 08/11/2032	USD	203 874	187 002	0.10

TCW Funds - TCW Core Plus Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
320 000	JPMORGAN CHASE & CO FRN 10/12/2025	USD	320 000	300 432	0.15
145 000	JPMORGAN CHASE & CO FRN 15/10/2030	USD	128 331	126 680	0.07
865 000	JPMORGAN CHASE & CO FRN 22/04/2027	USD	868 832	777 487	0.39
55 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	52 923	46 360	0.02
375 000	JPMORGAN CHASE & CO FRN 23/07/2029	USD	392 243	362 552	0.19
145 000	JPMORGAN CHASE & CO FRN 24/02/2028	USD	145 000	134 747	0.07
200 000	KEYSPAN GAS EAST CORP - 144A - 2.742% 15/08/2026	USD	200 000	183 319	0.09
290 000	KEYSPAN GAS EAST CORP - 144A - 5.994% 06/03/2033	USD	290 300	299 709	0.15
175 000	KILROY REALTY LP 2.5% 15/11/2032	USD	136 465	111 188	0.06
350 000	KIMCO REALTY OP LLC 3.25% 15/08/2026	USD	347 043	329 879	0.17
115 000	KRAFT HEINZ FOODS CO 5% 04/06/2042	USD	118 285	110 395	0.06
83 000	KRAFT HEINZ FOODS CO 5.2% 15/07/2045	USD	85 947	80 552	0.04
55 000	LEVEL 3 FINANCING INC - 144A - 4.625% 15/09/2027	USD	55 625	33 118	0.02
270 000	LIFE STORAGE LP 2.4% 15/10/2031	USD	220 097	218 699	0.11
295 000	LLOYDS BANKING GROUP PLC FRN 11/05/2027	USD	295 000	261 998	0.13
360 000	LLOYDS BANKING GROUP PLC FRN 11/08/2033	USD	360 000	348 075	0.18
420 000	MACQUARIE GROUP LTD - 144A - FRN 12/01/2027	USD	413 813	375 095	0.19
240 000	MACQUARIE GROUP LTD - 144A - FRN 14/01/2033	USD	240 000	194 603	0.10
140 000	MACQUARIE GROUP LTD - 144A - FRN 21/06/2033	USD	140 000	127 382	0.07
240 000	MARSH & MCLENNAN COS INC 5.75% 01/11/2032	USD	239 446	257 971	0.13
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.5% 02/07/2039	EUR	75 764	77 568	0.04
595 000	METROPOLITAN LIFE GLOBAL FUNDING I - I 144A - 4.3% 25/08/2029	USD	594 428	579 005	0.30
265 000	MICHAELS COS INC - 144A - 5.25% 01/05/2028	USD	267 763	221 135	0.11
160 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	133 200	137 408	0.07
81 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/11/2030	USD	81 000	70 848	0.04
225 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	225 000	209 453	0.11
415 000	MORGAN STANLEY FRN 04/05/2027	USD	415 000	373 923	0.19
810 000	MORGAN STANLEY FRN 05/04/2024	USD	799 461	809 596	0.41
325 000	MORGAN STANLEY FRN 16/09/2036	USD	249 703	245 872	0.13
25 000	MORGAN STANLEY FRN 21/07/2032	USD	19 648	20 172	0.01
140 000	MORGAN STANLEY FRN 21/10/2025	USD	140 000	130 819	0.07
295 000	MORGAN STANLEY FRN 28/04/2032	USD	235 831	233 763	0.12
100 000	MOZART DEBT MERGER SUB INC - 144A - 3.875% 01/04/2029	USD	83 750	87 250	0.04
230 000	NATIONWIDE BUILDING SOCIETY - 144A - FRN 16/02/2028	USD	230 000	209 302	0.11
40 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	32 800	34 761	0.02
20 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	16 500	16 346	0.01
175 000	NETFLIX INC 4.625% 15/05/2029	EUR	190 199	194 358	0.10
230 000	NEW YORK LIFE INSURANCE CO - 144A - 3.75% 15/05/2050	USD	253 803	186 167	0.10
40 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	34 400	34 200	0.02
95 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	95 000	95 617	0.05
50 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	50 000	51 563	0.03
400 000	ORACLE CORP 3.6% 01/04/2050	USD	398 616	284 128	0.15
400 000	ORACLE CORP 3.95% 25/03/2051	USD	399 300	300 988	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
65 000	ORACLE CORP 5.55% 06/02/2053	USD	60 325	61 912	0.03
165 000	ORACLE CORP 6.9% 09/11/2052	USD	164 896	185 297	0.10
110 000	ORIX CORP 5.2% 13/09/2032	USD	109 678	110 701	0.06
60 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	38 700	36 140	0.02
40 000	PARK AEROSPACE HOLDINGS LTD - 144A - 5.5% 15/02/2024	USD	43 762	39 644	0.02
200 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - 144A - 2.8% 23/06/2030	USD	193 775	178 672	0.09
120 000	PHYSICIANS REALTY LP 2.625% 01/11/2031	USD	92 407	94 663	0.05
20 000	PILGRIM'S PRIDE CORP - 144A - 5.875% 30/09/2027	USD	21 300	19 891	0.01
230 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.8% 15/09/2030	USD	222 102	205 183	0.11
250 000	PNC FINANCIAL SERVICES GROUP INC FRN 24/01/2034	USD	248 797	247 038	0.13
170 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2033	USD	170 000	179 498	0.09
120 000	POST HOLDINGS INC - 144A - 4.625% 15/04/2030	USD	112 913	107 658	0.06
96 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	95 955	94 080	0.05
325 000	PREMIER HEALTH PARTNERS 2.911% 15/11/2026	USD	294 811	297 161	0.15
275 000	PRIMO WATER HOLDINGS INC - 144A - 4.375% 30/04/2029	USD	275 000	240 291	0.12
100 000	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	77 016	78 430	0.04
100 000	PROLOGIS EURO FINANCE LLC 1% 16/02/2041	EUR	51 160	59 161	0.03
120 000	PUBLIC STORAGE 0.5% 09/09/2030	EUR	87 766	96 110	0.05
250 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 4.8% 15/05/2030	USD	243 330	220 000	0.11
485 000	ROYAL BANK OF SCOTLAND FRN 22/03/2025	USD	525 046	475 470	0.24
195 000	SABINE PASS LIQUEFACTION LLC 4.5% 15/05/2030	USD	181 306	188 191	0.10
340 000	SANTANDER UK GROUP HOLDINGS PLC FRN 15/03/2025	USD	340 000	321 514	0.17
530 000	SANTANDER UK GROUP HOLDINGS PLC FRN 15/11/2024	USD	577 949	522 784	0.27
100 000	SANTANDER UK GROUP HOLDINGS PLC FRN 21/08/2026	USD	97 212	89 301	0.05
95 000	SANTANDER UK PLC - 144A - 5% 07/11/2023	USD	102 792	93 938	0.05
120 000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	95 399	99 484	0.05
100 000	SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED - 144A - 4.625% 01/03/2029	USD	83 250	81 303	0.04
200 000	SMITHFIELD FOODS INC - 144A - 2.625% 13/09/2031	USD	192 890	151 226	0.08
75 000	SOUTHERN NATURAL GAS CO LLC 7.35% 15/02/2031	USD	102 062	82 673	0.04
945 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 4.738% 20/03/2025	USD	495 129	469 091	0.24
600 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 5.152% 20/03/2028	USD	698 687	596 470	0.31
79 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 30/04/2030	USD	66 668	71 535	0.04
50 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - 144A - 4.27% 15/05/2047	USD	62 557	42 437	0.02
275 000	TENCENT HOLDINGS LTD - 144A - 3.68% 22/04/2041	USD	274 923	210 506	0.11
130 000	TENCENT HOLDINGS LTD - 144A - 3.975% 11/04/2029	USD	141 760	123 136	0.06
95 000	TENET HEALTHCARE CORP 4.875% 01/01/2026	USD	87 875	93 230	0.05
100 000	TENNET HOLDING BV 4.75% 28/10/2042	EUR	113 729	117 861	0.06
105 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	115 383	90 827	0.05
175 000	TIME WARNER CABLE LLC 5.875% 15/11/2040	USD	185 618	157 848	0.08
235 000	T-MOBILE USA INC 2.25% 15/02/2026	USD	235 000	219 335	0.11
367 000	T-MOBILE USA INC 2.55% 15/02/2031	USD	369 773	311 222	0.16

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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
106 000	T-MOBILE USA INC 2.625% 15/04/2026	USD	106 000	99 312	0.05
195 000	T-MOBILE USA INC 3.875% 15/04/2030	USD	214 874	183 125	0.09
235 000	T-MOBILE USA INC 4.375% 15/04/2040	USD	230 359	210 773	0.11
180 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	179 663	181 915	0.09
100 000	TRANSMONTAIGNE PARTNERS LP / TLP FINANCE CORP 6.125% 15/02/2026	USD	88 750	86 602	0.04
74 000	TRANSOCEAN POSEIDON LTD - 144A - 6.875% 01/02/2027	USD	60 454	58 995	0.03
125 000	TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	99 313	99 495	0.05
200 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	188 500	191 842	0.10
23 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	17 825	19 378	0.01
350 000	US BANCORP FRN 01/02/2034	USD	344 584	339 721	0.17
170 000	US BANCORP FRN 21/10/2033	USD	170 000	177 982	0.09
170 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	136 050	144 549	0.07
272 000	VENTURE GLOBAL CALCASIEU PASS LLC - 144A - 3.875% 15/08/2029	USD	272 000	245 477	0.13
10 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.75% 15/02/2027	USD	9 100	9 240	0.00
200 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.875% 15/02/2029	USD	177 867	178 029	0.09
30 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	26 286	26 363	0.01
10 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 01/09/2026	USD	9 463	9 569	0.00
19 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 15/01/2028	USD	17 819	17 620	0.01
257 000	VICI PROPERTIES LP 5.125% 15/05/2032	USD	253 359	243 628	0.13
97 000	VICI PROPERTIES LP 5.625% 15/05/2052	USD	92 836	87 457	0.04
422 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	448 944	381 599	0.20
100 000	VONOVIA SE 1.5% 14/06/2041	EUR	67 553	57 141	0.03
105 000	VZ SECURED FINANCING BV - REGS - 3.5% 15/01/2032	EUR	88 838	91 321	0.05
40 000	WALT DISNEY CO 7.75% 20/01/2024	USD	51 830	40 814	0.02
525 000	WARNERMEDIA HOLDINGS INC - 144A - 5.05% 15/03/2042	USD	511 992	439 593	0.23
634 000	WARNERMEDIA HOLDINGS INC - 144A - 5.141% 15/03/2052	USD	600 575	515 100	0.26
23 000	WASH MULTIFAMILY ACQUISITION INC - 144A - 5.75% 15/04/2026	USD	21 505	21 784	0.01
1 110 000	WELLS FARGO & CO FRN 02/03/2033	USD	1 049 593	963 546	0.49
1 050 000	WELLS FARGO & CO FRN 02/06/2028	USD	1 061 044	946 183	0.48
150 000	WELLS FARGO & CO FRN 24/03/2028	USD	150 000	141 692	0.07
300 000	WELLTOWER OP LLC 4.5% 15/01/2024	USD	323 529	297 054	0.15
255 000	WILLIS NORTH AMERICA INC 2.95% 15/09/2029	USD	262 867	224 947	0.12
Total Bonds			61 609 180	56 832 939	29.20
Shares					
1 603	HOMER CITY GENERATION	USD	94 224	-	0.00
380	INTELSAT JACKSON HOLDINGS SA - A - RIGHTS	USD	-	-	0.00
380	INTELSAT JACKSON HOLDINGS SA - B - RIGHTS	USD	-	-	0.00
Total Shares			94 224	-	0.00
Mortgages and Asset Backed securities					
405 000	ABFC 2006-OPT1 TRUST - OPT1 A3D - FRN 25/09/2036	USD	287 803	383 979	0.20

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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
8 300 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-HE1 - A1 - FRN 25/01/2037	USD	883 176	896 446	0.46
1 000 000	ACRES COMMERCIAL REALTY 2021-FL1 LTD FRN 15/06/2036	USD	1 001 250	966 822	0.50
2 000 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-1 - 2A1 - FRN 25/05/2035	USD	1 377	1 400	0.00
700 000	AGL CLO 12 LTD - 12A A1 - FRN 20/07/2034	USD	700 000	682 815	0.35
650 000	AIG CLO 2019-2 LTD - 2A BR - FRN 25/10/2033	USD	650 000	631 280	0.32
650 000	AIMCO CLO 11 LTD - AAR - FRN 17/10/2034	USD	650 000	634 223	0.33
750 000	ALLEGRO CLO XII LTD - 1A A1 - FRN 21/01/2032	USD	750 000	741 644	0.38
974 000	ARROW CMBS 2018 DAC - 1 C - FRN 22/05/2030	EUR	813 271	830 317	0.43
400 000	AVOCA CLO XXVIII DAC FRN 15/04/2037	EUR	426 920	430 847	0.22
790 000	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2018-PARK - A - FRN 10/08/2038	USD	856 492	709 796	0.36
1 200 000	BANC OF AMERICA FUNDING 2014-R6 TRUST - 2A13 - FRN 26/07/2036	USD	660 967	676 691	0.35
3 706 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2006-AR1 FRN 25/07/2036	USD	424 666	395 990	0.20
407 000	BX COMMERCIAL MORTGAGE TRUST 2022-CSMO - A - FRN 15/06/2027	USD	405 368	401 772	0.21
1 000 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC1 - M1 - FRN 25/01/2036	USD	896 285	881 036	0.45
1 380 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	406 168	316 007	0.16
5 300 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-7 - 2A1 - FRN 25/06/2034	USD	92 344	88 229	0.05
1 700 000	CITIGROUP MORTGAGE LOAN TRUST 2005-11 - A2A - FRN 25/10/2035	USD	37 478	35 934	0.02
625 000	CSMC 2021-NQM8 FRN 25/10/2066	USD	416 455	453 667	0.23
575 000	CVC CORDATUS LOAN FUND XXII DAC FRN 15/12/2034	EUR	667 619	598 878	0.31
1 200 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10 - MV4 - FRN 25/12/2034	USD	1 054 928	962 641	0.49
24 500 000	DEUTSCHE ALT-A SECURITIES INC MORTGAGE LOAN TRUST SERIES 2005-1 - 1A3 - FRN 25/02/2035	USD	812 233	779 648	0.40
615 000	DRYDEN XXVI SENIOR LOAN FUND - 26A AR - FRN 15/04/2029	USD	530 977	532 405	0.27
7 875 000	FANNIE MAE OR FREDDIE MAC 2% 01/05/2051	USD	6 482 610	6 516 481	3.34
5 725 000	FANNIE MAE OR FREDDIE MAC 2.5% 01/05/2051	USD	4 916 807	4 940 947	2.53
3 975 000	FANNIE MAE OR FREDDIE MAC 3% 25/02/2043	USD	3 553 478	3 569 272	1.83
725 000	FANNIE MAE OR FREDDIE MAC 3.5% 15/05/2043	USD	671 161	672 479	0.35
3 850 000	FANNIE MAE OR FREDDIE MAC 4% 25/04/2043	USD	3 670 533	3 684 571	1.89
1 975 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	1 893 144	1 935 056	0.99
3 850 000	FANNIE MAE OR FREDDIE MAC 4.5% 25/08/2040	USD	3 761 227	3 773 417	1.94
6 650 000	FANNIE MAE OR FREDDIE MAC 5% 13/05/2038	USD	6 616 233	6 632 045	3.40
4 100 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	4 113 324	4 141 721	2.13
795 000	FANNIE MAE POOL - AD0761 - 5% 01/02/2040	USD	86 020	81 413	0.04
740 000	FANNIE MAE POOL - AL7092 - 3% 01/07/2045	USD	221 345	203 226	0.10
800 000	FANNIE MAE POOL - AS0356 - 4% 01/09/2043	USD	144 912	133 583	0.07
600 000	FANNIE MAE POOL - AS9830 - 4% 01/06/2047	USD	60 404	55 894	0.03
525 000	FANNIE MAE POOL - AS9972 - 4% 01/07/2047	USD	58 128	53 630	0.03
230 000	FANNIE MAE POOL - AT2733 - 4% 01/05/2043	USD	50 392	46 751	0.02
325 000	FANNIE MAE POOL - BL06060 - 2.455% 01/04/2040	USD	324 188	237 783	0.12
1 100 000	FANNIE MAE POOL - BM3260 - 3.5% 01/01/2048	USD	273 677	246 618	0.13
1 125 000	FANNIE MAE POOL - BQ6913 - 2% 01/12/2051	USD	930 436	871 887	0.45

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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
1 150 000	FANNIE MAE POOL - BU7089 - 2% 01/12/2051	USD	938 410	879 535	0.45
1 225 000	FANNIE MAE POOL - CA1710 - 4.5% 01/05/2048	USD	203 486	194 647	0.10
575 000	FANNIE MAE POOL - CA1711 - 4.5% 01/05/2048	USD	95 181	91 680	0.05
1 005 000	FANNIE MAE POOL - CA2208 - 4.5% 01/08/2048	USD	153 316	146 903	0.08
1 150 000	FANNIE MAE POOL - CB2313 - 2.5% 01/12/2051	USD	958 105	918 048	0.47
1 350 000	FANNIE MAE POOL - CB3289 - 2% 01/04/2052	USD	1 134 098	1 064 532	0.55
500 000	FANNIE MAE POOL - MA1177 - 3.5% 01/09/2042	USD	87 460	80 132	0.04
95 000	FANNIE MAE POOL - MA1283 - 3.5% 01/12/2042	USD	18 907	17 934	0.01
1 750 000	FANNIE MAE POOL - MA1463 - 3.5% 01/06/2043	USD	405 336	368 405	0.19
485 000	FANNIE MAE POOL - MA1561 - 3% 01/08/2033	USD	98 638	95 391	0.05
520 000	FANNIE MAE POOL - MA1584 - 3.5% 01/09/2033	USD	83 098	79 609	0.04
510 000	FANNIE MAE POOL - MA1608 - 3.5% 31/12/2049	USD	86 009	80 927	0.04
175 000	FANNIE MAE POOL - MA2995 - 4% 01/05/2047	USD	25 039	23 124	0.01
1 075 000	FANNIE MAE POOL - MA3088 - 4% 01/08/2047	USD	161 473	148 794	0.08
2 230 000	FANNIE MAE POOL - MA3210 - 3.5% 01/12/2047	USD	389 818	370 543	0.19
330 000	FANNIE MAE POOL - MA3238 - 3.5% 01/12/2047	USD	62 508	57 839	0.03
50 000	FANNIE MAE POOL - MA3239 - 4% 01/12/2047	USD	8 913	8 263	0.00
650 000	FANNIE MAE POOL - MA3276 - 3.5% 01/02/2048	USD	111 020	105 882	0.05
925 000	FANNIE MAE POOL - MA3811 - 3% 01/10/2049	USD	101 393	89 376	0.05
1 125 000	FANNIE MAE POOL - MA4093 - 2% 01/08/2040	USD	720 560	597 215	0.31
1 300 000	FANNIE MAE POOL - MA4152 - 2% 01/09/2040	USD	937 212	776 245	0.40
425 000	FANNIE MAE POOL - MA4204 - 2% 01/12/2040	USD	322 646	266 007	0.14
200 000	FANNIE MAE POOL - MA4333 - 2% 01/05/2041	USD	170 196	143 164	0.07
1 100 000	FANNIE MAE POOL - MA4548 - 2.5% 01/02/2052	USD	955 580	885 205	0.45
890 000	FANNIE MAE REMICS - 1 KP - 3.25% 25/02/2049	USD	84 224	79 208	0.04
1 130 000	FANNIE MAE REMICS - 43 CT - 3% 25/06/2048	USD	157 004	144 188	0.07
630 000	FANNIE MAE REMICS - 54 KA - 3.5% 25/01/2047	USD	63 104	59 876	0.03
230 000	FANNIE MAE REMICS - 55 PA - 3.5% 25/01/2047	USD	22 543	22 012	0.01
6 125 000	FANNIE MAE REMICS - 8 HJ - FRN 25/03/2036	USD	230 553	14 369	0.01
1 000 000	FANNIE MAE REMICS - 8 JI - FRN 25/04/2037	USD	64 091	4 611	0.00
150 000	FANNIE MAE REMICS - 94 KD - 3.5% 25/12/2048	USD	16 246	15 473	0.01
860 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FFH1 - M1 - FRN 25/01/2036	USD	437 861	438 160	0.23
4 090 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA3 - A1A - FRN 25/09/2034	USD	35 656	32 288	0.02
1 240 000	FIRST HORIZON MORTGAGE PASS-THROUGH TRUST 2007-AR3 - 1A1 - FRN 25/11/2037	USD	34 744	21 477	0.01
230 000	FREDDIE MAC GOLD POOL - C91981 - 3% 01/02/2038	USD	44 648	42 944	0.02
200 000	FREDDIE MAC GOLD POOL - G07408 - 3.5% 01/06/2043	USD	54 970	52 259	0.03
585 000	FREDDIE MAC GOLD POOL - G0776 - 4% 01/08/2044	USD	137 123	126 828	0.07
1 415 000	FREDDIE MAC GOLD POOL - G07848 - 3.5% 01/04/2044	USD	427 633	391 160	0.20
800 000	FREDDIE MAC GOLD POOL - G08710 - 3% 01/06/2046	USD	168 015	149 974	0.08
1 515 000	FREDDIE MAC GOLD POOL - G08711 - 3.5% 01/06/2046	USD	245 550	219 927	0.11
1 080 000	FREDDIE MAC GOLD POOL - G08726 - 3% 01/09/2046	USD	243 273	215 086	0.11
1 740 000	FREDDIE MAC GOLD POOL - G08732 - 3% 01/10/2046	USD	411 628	364 643	0.19

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
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)					
470 000	FREDDIE MAC GOLD POOL - G08750 - 3% 01/03/2047	USD	136 911	124 377	0.06
280 000	FREDDIE MAC GOLD POOL - G08833 - 5% 01/07/2048	USD	42 211	40 479	0.02
300 000	FREDDIE MAC GOLD POOL - G08843 - 4.5% 01/10/2048	USD	37 826	36 354	0.02
1 425 000	FREDDIE MAC GOLD POOL - G16756 - 3.5% 01/01/2034	USD	315 101	302 093	0.16
315 000	FREDDIE MAC GOLD POOL - G18592 - 3% 01/03/2031	USD	60 030	55 178	0.03
265 000	FREDDIE MAC GOLD POOL - G18627 - 3% 01/12/2031	USD	63 698	59 681	0.03
100 000	FREDDIE MAC GOLD POOL - G18691 - 3% 01/06/2033	USD	19 513	18 644	0.01
1 450 000	FREDDIE MAC GOLD POOL - G60344 - 4% 01/12/2045	USD	360 450	326 948	0.17
604 000	FREDDIE MAC GOLD POOL - G61648 - 3.5% 01/09/2048	USD	205 023	185 890	0.10
2 200 000	FREDDIE MAC GOLD POOL - G67700 - 3.5% 01/08/2046	USD	685 045	626 501	0.32
350 000	FREDDIE MAC GOLD POOL - G67706 - 3.5% 01/12/2047	USD	122 243	112 814	0.06
1 600 000	FREDDIE MAC GOLD POOL - G67707 - 3.5% 01/01/2048	USD	659 958	616 930	0.32
1 740 000	FREDDIE MAC GOLD POOL - G67708 - 3.5% 01/03/2048	USD	558 330	528 560	0.27
1 700 000	FREDDIE MAC GOLD POOL - G67709 - 3.5% 01/03/2048	USD	632 577	597 921	0.31
90 000	FREDDIE MAC GOLD POOL - G67713 - 4% 01/06/2048	USD	24 033	23 122	0.01
335 000	FREDDIE MAC GOLD POOL - G67714 - 4% 01/07/2048	USD	102 126	97 125	0.05
2 385 000	FREDDIE MAC GOLD POOL - G67718 - 4% 01/01/2049	USD	609 582	570 604	0.29
205 000	FREDDIE MAC GOLD POOL - J24414 - 2.5% 01/06/2028	USD	28 216	27 125	0.01
210 000	FREDDIE MAC GOLD POOL - Q05804 - 4% 01/01/2042	USD	47 037	43 037	0.02
460 000	FREDDIE MAC GOLD POOL - Q18610 - 4% 01/05/2043	USD	99 245	94 292	0.05
100 000	FREDDIE MAC GOLD POOL - Q20178 - 3.5% 01/07/2043	USD	31 626	30 212	0.02
675 000	FREDDIE MAC POOL - QE0312 - 2% 01/04/2052	USD	568 825	533 747	0.27
1 100 000	FREDDIE MAC POOL - QE0322 - 2.5% 01/04/2052	USD	954 463	899 152	0.46
1 350 000	FREDDIE MAC POOL - SD0231 - 3% 01/01/2050	USD	776 823	667 716	0.34
800 000	FREDDIE MAC POOL - SD7511 - 3.5% 01/01/2050	USD	336 171	301 917	0.16
185 000	FREDDIE MAC POOL - SD7513 - 3.5% 01/04/2050	USD	99 886	87 094	0.04
650 000	FREDDIE MAC POOL - SD7518 - 3% 01/06/2050	USD	386 390	332 359	0.17
525 000	FREDDIE MAC POOL - SD8189 - 2.5% 01/01/2052	USD	430 992	417 788	0.21
1 779 405	FREDDIE MAC POOL - SD8193 - 2% 01/02/2052	USD	1 468 920	1 387 818	0.71
1 075 000	FREDDIE MAC POOL - SD8194 - 2.5% 01/02/2052	USD	932 618	863 680	0.44
800 000	FREDDIE MAC POOL - SD8199 - 2% 01/03/2052	USD	665 457	627 202	0.32
675 000	FREDDIE MAC POOL - SD8205 - 2.5% 01/04/2052	USD	587 177	553 261	0.28
1 100 000	FREDDIE MAC POOL - SD8212 - 2.5% 01/05/2052	USD	971 747	908 556	0.47
895 000	FREDDIE MAC POOL - ZA5103 - 3.5% 01/12/2047	USD	134 821	119 837	0.06
3 570 000	FREDDIE MAC POOL - ZM1779 - 3% 01/09/2046	USD	903 672	782 334	0.40
975 000	FREDDIE MAC POOL - ZS8602 - 3% 01/03/2031	USD	182 283	170 608	0.09
210 000	FREDDIE MAC REMICS - 416 BA - 2.5% 15/12/2041	USD	33 617	32 723	0.02
615 000	FREDDIE MAC REMICS - 4639HZ - FRN 15/04/2053	USD	648 490	619 620	0.32
1 175 000	GINNIE MAE II POOL - MA3662 - 3% 20/05/2046	USD	199 712	174 530	0.09
740 000	GINNIE MAE II POOL - MA3663 - 3.5% 20/05/2046	USD	116 269	104 586	0.05
225 000	GINNIE MAE II POOL - MA4003 - 3% 20/10/2046	USD	43 494	38 452	0.02
215 000	GINNIE MAE II POOL - MA4069 - 3.5% 20/09/2046	USD	38 083	35 202	0.02
1 110 000	GINNIE MAE II POOL - MA4126 - 3% 20/11/2046	USD	220 965	201 490	0.10
350 000	GINNIE MAE II POOL - MA4196 - 3.5% 20/01/2047	USD	64 972	59 406	0.03

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
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)					
240 000	GINNIE MAE II POOL - MA4382 - 3.5% 20/04/2047	USD	40 462	36 972	0.02
325 000	GINNIE MAE II POOL - MA4450 - 3% 20/05/2047	USD	67 361	61 063	0.03
1 035 000	GINNIE MAE II POOL - MA4588 - 4.5% 20/07/2047	USD	127 315	122 697	0.06
745 000	GINNIE MAE II POOL - MA4652 - 3.5% 20/08/2047	USD	134 527	123 334	0.06
1 880 000	GINNIE MAE II POOL - MA4719 - 3.5% 20/09/2047	USD	321 158	294 626	0.15
540 000	GINNIE MAE II POOL - MA4722 - 5% 20/09/2047	USD	71 193	67 887	0.03
900 000	GINNIE MAE II POOL - MA4836 - 3% 20/11/2047	USD	167 945	159 120	0.08
190 000	GINNIE MAE II POOL - MA4837 - 3.5% 20/11/2047	USD	33 288	31 705	0.02
610 000	GINNIE MAE II POOL - MA4838 - 4% 20/11/2047	USD	96 152	89 466	0.05
1 720 000	GINNIE MAE II POOL - MA4900 - 3.5% 20/12/2047	USD	301 410	284 279	0.15
20 000	GINNIE MAE II POOL - MA4901 - 4% 20/12/2047	USD	3 046	2 884	0.00
255 000	GINNIE MAE II POOL - MA5019 - 3.5% 20/02/2048	USD	44 880	42 323	0.02
590 000	GINNIE MAE II POOL - MA5078 - 4% 20/03/2048	USD	75 867	72 455	0.04
1 320 000	GINNIE MAE II POOL - MA5399 - 4.5% 20/08/2048	USD	149 207	143 961	0.07
615 000	GINNIE MAE II POOL - MA5406 - 4% 20/09/2048	USD	81 629	77 515	0.04
900 000	GINNIE MAE II POOL - MA5528 - 4% 20/10/2048	USD	116 459	110 618	0.06
600 000	GINNIE MAE II POOL - MA5597 - 5% 20/11/2048	USD	52 366	50 914	0.03
800 000	GINNIE MAE II POOL - MA6030 - 3.5% 20/07/2049	USD	37 761	34 142	0.02
910 000	GINNIE MAE II POOL - MA6209 - 3% 20/10/2049	USD	91 100	80 445	0.04
475 000	GINNIE MAE 2.5% 01/04/2051	USD	411 132	418 056	0.21
2 575 000	GINNIE MAE 2.5% 01/05/2051	USD	2 253 764	2 269 597	1.17
925 000	GINNIE MAE 4.5% 01/04/2049	USD	892 336	911 456	0.47
475 000	GINNIE MAE 5% 01/04/2049	USD	472 625	475 631	0.24
2 900 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	223 166	199 636	0.10
5 450 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	315 990	268 888	0.14
740 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-1 - GS A - 5.52% 22/02/2055	USD	730 689	714 619	0.37
395 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 124 NW - 3.5% 20/09/2048	USD	119 369	114 663	0.06
5 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-1 - 1 4A - FRN 19/04/2034	USD	52 630	50 136	0.03
450 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 A A - FRN 23/04/2026	USD	450 000	448 919	0.23
12 000 000	IMPAC CMB TRUST SERIES 2004-7 - 1A1 - FRN 25/11/2034	USD	95 200	97 448	0.05
1 980 000	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR1 - 1A1 - FRN 25/03/2035	USD	25 664	24 721	0.01
6 500 000	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR14 FRN 25/07/2035	USD	487 411	412 697	0.21
425 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	425 000	423 860	0.22
90 000	JGWPT XXX LLC - 3A A - 4.08% 15/07/2041	USD	45 110	42 042	0.02
115 000	JGWPT XXXII LLC - 2A A - 3.61% 17/01/2073	USD	60 352	54 015	0.03
2 966 500	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-WF1 - AR17 A1A1 - 6% 25/07/2036	USD	634 260	345 068	0.18
1 165 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH5 - A5 - FRN 25/06/2037	USD	154 343	157 589	0.08
700 000	LAST MILE LOGISTICS PAN EURO FINANCE DAC - 1A F - FRN 17/08/2026	EUR	811 751	689 410	0.35
747 000	LAST MILE SECURITIES PE 2021 DAC - 1X C - FRN 17/08/2031	EUR	671 193	755 040	0.39
477 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	468 076	464 948	0.24
475 000	LCM XX LP - 20AAR - FRN 20/10/2027	USD	109 814	109 521	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
17 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-1 - 1 1A1 - FRN 25/02/2036	USD	642 028	637 331	0.33
6 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-9 - 2A2 - FRN 25/10/2036	USD	882 984	883 997	0.45
2 000 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	16 331	16 835	0.01
2 500 000	MORTGAGEIT TRUST 2005-2 - 2 2A - FRN 25/05/2035	USD	33 067	30 919	0.02
290 000	NAVIENT STUDENT LOAN TRUST 2014-3 - 3A - FRN 25/03/2043	USD	119 028	115 661	0.06
290 000	NAVIENT STUDENT LOAN TRUST 2014-4 - 4A - FRN 25/03/2043	USD	111 521	108 424	0.06
850 000	NAVIENT STUDENT LOAN TRUST 2015-2 - A3 - FRN 26/11/2040	USD	563 274	545 553	0.28
580 000	NAVIENT STUDENT LOAN TRUST 2016-2 - A3 - FRN 25/06/2065	USD	496 360	497 256	0.26
620 000	NELNET STUDENT LOAN TRUST - A B - FRN 25/11/2043	USD	619 807	606 923	0.31
650 000	NELNET STUDENT LOAN TRUST 2014-2 - A3 - FRN 27/07/2037	USD	594 750	637 841	0.33
750 000	NEUBERGER BERMAN LOAN ADVISERS CLO 36 LTD - AA1R - FRN 20/04/2033	USD	750 000	739 004	0.38
700 000	PALMER SQUARE CLO 2020-3 LTD - AA1AR - FRN 15/11/2031	USD	700 000	691 688	0.36
890 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2004-WHQ2 - M4 - FRN 25/02/2035	USD	500 172	505 715	0.26
1 500 000	RALI SERIES 2005-QA8 TRUST - CB21 - FRN 25/07/2035	USD	83 697	55 504	0.03
555 000	RBS COMMERCIAL FUNDING INC 2013-GSP TRUST - A - FRN 13/01/2032	USD	588 970	537 254	0.28
750 000	ROCKFORD TOWER CLO 2021-1 LTD - A B - FRN 20/07/2034	USD	750 000	716 625	0.37
500 000	RRE LOAN MANAGEMENT - A2A - FRN 15/10/2035	EUR	533 175	536 899	0.28
1 116 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2B - FRN 25/02/2037	USD	308 222	235 358	0.12
900 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	795 089	717 723	0.37
50 000	SLM STUDENT LOAN TRUST 2007-6 - B - FRN 27/04/2043	USD	20 295	21 900	0.01
670 000	SLM STUDENT LOAN TRUST 2007-7 - A4 - FRN 25/01/2025	USD	225 418	221 006	0.11
50 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	43 303	44 159	0.02
50 000	SLM STUDENT LOAN TRUST 2008-3 - B - FRN 25/04/2029	USD	44 279	46 511	0.02
50 000	SLM STUDENT LOAN TRUST 2008-4 - B - FRN 25/04/2029	USD	45 148	48 005	0.02
250 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	253 855	233 724	0.12
790 000	SLM STUDENT LOAN TRUST 2008-6 - A4 - FRN 25/07/2023	USD	382 103	368 057	0.19
50 000	SLM STUDENT LOAN TRUST 2008-6 - B - FRN 25/07/2029	USD	47 762	46 401	0.02
50 000	SLM STUDENT LOAN TRUST 2008-7 - B - FRN 25/07/2029	USD	48 018	46 431	0.02
50 000	SLM STUDENT LOAN TRUST 2008-8 - B - FRN 25/10/2029	USD	50 092	48 722	0.03
1 800 000	SLM STUDENT LOAN TRUST 2008-9 - A - FRN 25/04/2023	USD	134 296	130 803	0.07
250 000	SLM STUDENT LOAN TRUST 2008-9 - 1 A1 - FRN 25/10/2029	USD	260 850	246 856	0.13
1 100 000	SLM STUDENT LOAN TRUST 2009-3 - A - FRN 25/01/2045	USD	277 919	264 858	0.14
620 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	300 281	284 979	0.15
2 767 000	SOUNDVIEW HOME LOAN TRUST 2007-OPT3 - 2A3 - FRN 25/08/2037	USD	643 545	647 379	0.33
1 422 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1 - M2 - FRN 25/07/2035	USD	948 015	926 425	0.48
600 000	SUNNOVA HELIOS VII ISSUER LLC - C A - 2.03% 20/10/2048	USD	447 666	457 742	0.24
550 000	TAURUS 2021-1 UK DAC FRN 17/05/2031 (ISIN XS2303818954)	GBP	633 265	654 107	0.34
409 000	TAURUS 2021-4 UK DAC FRN 17/08/2031	GBP	454 809	460 002	0.24
980 000	TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC - A - FRN 20/03/2053	GBP	915 691	806 011	0.41

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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
1 124 000	VERUS SECURITIZATION TRUST 2021-7 - A1 - FRN 25/10/2066	USD	789 503	769 413	0.40
11 310 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-AR13 TRUST - A1A - FRN 25/11/2034	USD	197 822	189 824	0.10
4 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR11 TRUST - A1A - FRN 25/08/2045	USD	99 767	102 574	0.05
1 360 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST - A1A3 - FRN 25/10/2045	USD	38 914	38 057	0.02
8 800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	118 235	121 942	0.06
6 700 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2006-AR12 TRUST - 1A1 - FRN 25/09/2036	USD	105 366	99 520	0.05
Total Mortgages and Asset Backed securities			106 505 385	102 626 373	52.73
Supranationals, Governments and Local Public Authorities, Debt Instruments					
200 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	174 410	179 234	0.09
130 000	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY - A - 3% 15/08/2051	USD	97 650	100 602	0.05
200 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	177 500	171 228	0.09
250 000	CITY OF NEW YORK NY 5.968% 01/03/2036	USD	306 810	276 152	0.14
235 000	CITY OF SAN FRANCISCO CA PUBLIC UTILITIES COMMISSION WATER REVENUE 2.825% 01/11/2041	USD	235 000	182 000	0.09
200 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.5% 28/01/2026	USD	209 980	192 480	0.10
150 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - 144A - 4.5% 30/01/2030	USD	151 200	131 160	0.07
200 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 5.25% 06/10/2025	USD	197 678	158 330	0.08
200 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - 144A - 6.125% 22/05/2028	USD	202 200	205 640	0.11
105 000	LOS ANGELES UNIFIED SCHOOL DISTRICT/CA 5.75% 01/07/2034	USD	139 094	113 956	0.06
60 000	METROPOLITAN TRANSPORTATION AUTHORITY 5.175% 15/11/2049	USD	61 669	53 951	0.03
200 000	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	164 500	167 410	0.09
325 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	385 102	333 114	0.17
200 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.625% 17/01/2028	USD	209 200	200 304	0.10
100 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	101 500	87 631	0.05
9 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.75% 16/11/2032	USD	9 276	9 621	0.00
200 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - 144A - 6.625% 17/02/2028	USD	202 852	208 300	0.11
1 745 000	UNITED STATES TREASURY BILL 0% 15/06/2023	USD	1 724 289	1 728 616	0.89
850 000	UNITED STATES TREASURY BILL 0% 31/08/2023	USD	828 772	833 595	0.43
1 421 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2033	USD	1 397 211	1 424 394	0.73
1 347 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	1 378 923	1 387 088	0.71
14 938 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2041	USD	12 967 595	11 282 446	5.79
3 090 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/02/2042	USD	2 785 826	2 485 760	1.28
8 040 000	UNITED STATES TREASURY NOTE/BOND 3.375% 31/03/2028	USD	8 042 553	8 054 761	4.14
1 680 000	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2033	USD	1 674 259	1 682 756	0.86
6 586 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2053	USD	6 433 292	6 538 663	3.36
705 000	UNITED STATES TREASURY NOTE/BOND 3.875% 15/02/2043	USD	701 903	711 236	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
9 165 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2025	USD	9 139 069	9 137 971	4.69
8 643 000	UNITED STATES TREASURY NOTE/BOND 4% 29/02/2028	USD	8 614 122	8 801 005	4.52
9 075 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/03/2026	USD	9 092 721	9 282 378	4.76
4 312 000	UNITED STATES TREASURY NOTE/BOND 4.625% 28/02/2025	USD	4 333 938	4 354 194	2.24
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			72 140 094	70 475 976	36.20
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			240 348 883	229 935 288	118.13
Other transferable securities					
Shares					
3 632	INTELSAT SA/LUXEMBOURG	USD	121 605	94 432	0.05
Total Shares			121 605	94 432	0.05
Total Other transferable securities			121 605	94 432	0.05
Total Investments			240 470 488	230 029 720	118.18

TCW Funds - TCW Core Plus Bond Fund

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	70.99	United States of America	106.92
Finance and Credit Services	14.65	United Kingdom	3.44
Investment Banking and Brokerage Services	12.08	Ireland	2.09
Banks	7.39	Switzerland	1.39
Health Care Providers	1.78	France	0.59
Telecommunications Service Providers	1.40	Jersey	0.45
Gas, Water and Multi-utilities	0.95	Luxembourg	0.43
General Industrials	0.90	Australia	0.36
Real Estate Investment Trusts	0.86	Netherlands	0.31
Pharmaceuticals and Biotechnology	0.74	Germany	0.21
Software and Computer Services	0.68	Canada	0.19
Real Estate Investment and Services	0.61	Norway	0.18
Food Producers	0.55	China	0.17
Electronic and Electrical Equipment	0.53	Spain	0.15
Non-life Insurance	0.53	Bermuda	0.13
Industrial Support Services	0.45	Hungary	0.11
Industrial Transportation	0.33	Romania	0.11
Personal Care, Drug and Grocery Stores	0.33	Colombia	0.10
Technology Hardware and Equipment	0.31	Oman	0.10
Alternative Energy	0.30	Brazil	0.09
Electricity	0.29	Chile	0.09
Chemicals	0.23	Indonesia	0.09
Oil, Gas and Coal	0.23	Mexico	0.09
Aerospace and Defense	0.20	Egypt	0.08
Medical Equipment and Services	0.17	United Arab Emirates	0.08
Leisure Goods	0.13	Dominican Republic	0.07
Life Insurance	0.13	Japan	0.06
Tobacco	0.13	Peru	0.05
Media	0.12	Singapore	0.04
Beverages	0.10	Poland	0.01
Telecommunications Equipment	0.08		
Consumer Services	0.01		
	118.18		118.18

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
385 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 4.25% 15/02/2029	USD	309 727	328 936	0.05
379 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 6% 01/08/2029	USD	303 875	315 518	0.05
356 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	350 545	337 990	0.05
317 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 6.375% 15/06/2030	USD	313 961	310 979	0.05
2 258 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	2 000 354	1 866 034	0.28
295 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.875% 23/01/2028	USD	277 456	273 441	0.04
140 000	AIR LEASE CORP 2.3% 01/02/2025	USD	138 548	132 620	0.02
685 000	AIR LEASE CORP 3% 15/09/2023	USD	693 659	675 194	0.10
1 005 000	ALLIANT ENERGY FINANCE LLC - 144A - 3.6% 01/03/2032	USD	1 003 322	895 706	0.13
673 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	604 808	626 731	0.09
975 000	AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH TRUST 3.6% 22/09/2029	USD	674 174	598 194	0.09
510 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	512 596	409 974	0.06
270 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	246 375	225 788	0.03
250 000	AMERICAN EXPRESS CO FRN 03/08/2033	USD	235 763	239 185	0.04
770 000	AMERICAN HOMES 4 RENT 3.625% 15/04/2032	USD	649 674	668 067	0.10
310 000	AMERICAN TOWER CORP 0.875% 21/05/2029	EUR	275 710	271 326	0.04
520 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	405 930	418 028	0.06
510 000	AMERICAN TOWER CORP 5.65% 15/03/2033	USD	511 672	525 254	0.08
455 000	AMGEN INC 5.25% 02/03/2033	USD	453 567	467 617	0.07
455 000	AMGEN INC 5.6% 02/03/2043	USD	452 457	469 751	0.07
1 225 000	AMGEN INC 5.65% 02/03/2053	USD	1 208 997	1 275 874	0.19
250 000	ANNINGTON FUNDING PLC 2.308% 06/10/2032	GBP	250 799	226 875	0.03
250 000	AON CORP / AON GLOBAL HOLDINGS PLC 3.9% 28/02/2052	USD	246 215	202 345	0.03
375 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	350 625	361 875	0.05
981 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	822 737	774 411	0.12
210 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAR14)	USD	198 975	165 770	0.02
750 000	ARIZONA PUBLIC SERVICE CO 6.35% 15/12/2032	USD	792 345	817 943	0.12
746 000	ARTERA SERVICES LLC - 144A - 9.033% 04/12/2025	USD	682 800	645 887	0.10
755 000	ASP UNIFRAX HOLDINGS INC - 144A - 7.5% 30/09/2029	USD	713 791	514 064	0.08
375 000	ASSURED PARTNERS INC - 144A - 5.625% 15/01/2029	USD	303 739	324 501	0.05
525 000	ATHENE GLOBAL FUNDING - 144A - 1.608% 29/06/2026	USD	525 000	456 619	0.07
895 000	ATHENE GLOBAL FUNDING - 144A - 1.985% 19/08/2028	USD	889 549	726 588	0.11
170 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	170 000	156 434	0.02
512 000	AT&T INC 3.8% 01/12/2057	USD	450 859	382 047	0.06
25 000	AT&T INC 4.5% 15/05/2035	USD	28 572	23 342	0.00
280 000	AT&T INC 4.75% 15/05/2046	USD	329 126	253 058	0.04
385 000	AT&T INC 5.25% 01/03/2037	USD	403 083	385 516	0.06
1 169 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	1 097 165	990 239	0.15
430 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.875% 15/02/2025	USD	429 488	403 138	0.06

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
140 000	AVOLON HOLDINGS FUNDING LTD - 144A - 3.95% 01/07/2024	USD	146 439	136 184	0.02
345 000	AXALTA COATING SYSTEMS LLC / AXALTA COATING SYSTEMS DUTCH HOLDING B BV - 144A - 4.75% 15/06/2027	USD	318 782	329 544	0.05
260 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	247 975	222 006	0.03
1 270 000	BANK OF AMERICA CORP FRN 04/02/2028	USD	1 168 641	1 157 719	0.17
660 000	BANK OF AMERICA CORP FRN 05/03/2029	USD	745 239	626 247	0.09
375 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	355 624	358 643	0.05
690 000	BANK OF AMERICA CORP FRN 21/07/2028	USD	649 345	649 214	0.10
3 540 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	2 862 442	2 854 690	0.43
1 375 000	BANK OF AMERICA CORP FRN 22/04/2027	USD	1 238 408	1 233 375	0.18
935 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	737 118	747 729	0.11
100 000	BARNABAS HEALTH INC 4% 01/07/2028	USD	93 687	96 460	0.01
635 000	BERRY GLOBAL INC - 144A - 4.875% 15/07/2026	USD	648 234	619 576	0.09
1 000 000	BERRY GLOBAL INC - 144A - 5.5% 15/04/2028	USD	990 960	997 480	0.15
300 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1% 04/05/2028	EUR	234 899	243 713	0.04
125 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	96 350	94 779	0.01
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.75% 12/03/2029	EUR	80 349	80 537	0.01
255 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.5% 15/01/2028	USD	254 885	239 379	0.04
252 000	BROADCOM INC - 144A - 2.6% 15/02/2033	USD	176 259	197 825	0.03
370 000	BROWN & BROWN INC 4.95% 17/03/2052	USD	364 935	313 982	0.05
1 246 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	1 087 616	1 021 720	0.15
220 000	CAMDEN PROPERTY TRUST 3.5% 15/09/2024	USD	223 443	215 442	0.03
508 000	CANO HEALTH LLC - 144A - 6.25% 01/10/2028	USD	370 756	280 670	0.04
705 000	CAPITAL ONE FINANCIAL CORP FRN 02/11/2027	USD	611 862	607 097	0.09
200 000	CAPLAND ASCENDAS REIT 0.75% 23/06/2028	EUR	168 594	172 715	0.03
300 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	257 934	263 919	0.04
507 000	CATALENT PHARMA SOLUTIONS INC - 144A - 5% 15/07/2027	USD	477 848	495 593	0.07
800 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 01/02/2031	USD	633 000	656 000	0.10
800 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 01/06/2033	USD	613 000	638 984	0.10
400 000	CELLNEX FINANCE CO SA 2% 15/09/2032	EUR	333 398	337 838	0.05
867 000	CENTENE CORP 2.45% 15/07/2028	USD	853 319	754 706	0.11
1 500 000	CENTENE CORP 2.625% 01/08/2031	USD	1 215 310	1 215 885	0.18
265 000	CENTENE CORP 3% 15/10/2030	USD	265 000	223 390	0.03
1 610 000	CENTERPOINT ENERGY RESOURCES CORP 5.4% 01/03/2033	USD	1 609 598	1 665 899	0.25
250 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	250 000	212 500	0.03
920 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.8% 01/03/2050	USD	722 719	700 368	0.10
1 000 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.25% 01/04/2053	USD	841 956	811 509	0.12
605 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	685 561	528 498	0.08

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
650 000	CHINA AOYUAN GROUP LTD 0% 08/02/2024	USD	220 500	61 555	0.01
808 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	705 910	707 202	0.11
530 000	CITIGROUP INC FRN 03/06/2031	USD	440 541	447 475	0.07
1 705 000	CITIGROUP INC FRN 03/11/2032	USD	1 419 975	1 391 967	0.21
300 000	CITIGROUP INC FRN 05/11/2030	USD	271 572	263 124	0.04
560 000	CITIGROUP INC FRN 09/06/2027	USD	525 175	497 874	0.07
255 000	CITIGROUP INC FRN 24/02/2028	USD	255 000	237 459	0.04
2 290 000	CITIGROUP INC FRN 25/01/2033	USD	2 033 857	1 948 240	0.29
260 000	CITIGROUP INC FRN 29/01/2031	USD	250 713	222 563	0.03
326 000	COGENT COMMUNICATIONS GROUP INC - 144A - 7% 15/06/2027	USD	323 893	323 594	0.05
370 000	COMERICA INC FRN PERPETUAL	USD	370 000	311 096	0.05
235 000	COMMONSPIRIT HEALTH 2.782% 01/10/2030	USD	236 187	200 758	0.03
798 000	COMMScope INC - 144A - 4.75% 01/09/2029	USD	690 690	670 919	0.10
970 000	CREDIT SUISSE GROUP AG - 144A - FRN 01/04/2031	USD	752 264	863 591	0.13
1 705 000	CREDIT SUISSE GROUP AG - 144A - FRN 02/02/2027	USD	1 499 814	1 449 250	0.22
2 255 000	CREDIT SUISSE GROUP AG - 144A - FRN 12/08/2033	USD	2 063 516	2 311 375	0.35
995 000	CREDIT SUISSE GROUP AG - 144A - FRN 14/05/2032	USD	842 012	800 776	0.12
275 000	CREDIT SUISSE GROUP AG - 144A - FRN 15/07/2026	USD	196 875	268 194	0.04
3 195 000	CREDIT SUISSE GROUP AG - 144A - FRN 15/11/2033	USD	3 051 871	3 802 050	0.57
125 000	CREDIT SUISSE GROUP AG FRN 01/03/2029	EUR	88 283	149 001	0.02
190 000	CREDIT SUISSE GROUP AG FRN 02/04/2032	EUR	141 095	172 427	0.03
100 000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	62 525	71 097	0.01
150 000	CSC HOLDINGS LLC - 144A - 4.625% 01/12/2030	USD	73 500	74 625	0.01
100 000	CSC HOLDINGS LLC - 144A - 5.375% 01/02/2028	USD	83 250	82 021	0.01
1 321 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	1 141 969	1 098 303	0.16
479 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	357 950	305 794	0.05
1 760 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	1 665 916	1 648 750	0.25
600 000	DENTSPLY SIRONA INC 3.25% 01/06/2030	USD	506 596	530 710	0.08
878 000	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO - 144A - 0% 15/08/2026	USD	644 784	49 388	0.01
640 000	DIGITAL DUTCH FINCO BV 1.25% 01/02/2031	EUR	502 522	519 167	0.08
100 000	DIGITAL INTREPID HOLDING BV 1.375% 18/07/2032	EUR	64 343	76 552	0.01
383 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	365 408	347 251	0.05
75 000	DOMINION ENERGY INC FRN 01/10/2054	USD	75 000	70 909	0.01
250 000	DUKE ENERGY CORP 3.85% 15/06/2034	EUR	267 222	255 025	0.04
1 120 000	DUKE ENERGY PROGRESS LLC 4.2% 15/08/2045	USD	1 058 697	960 397	0.14
80 000	ECOPETROL SA 8.875% 13/01/2033	USD	80 595	80 800	0.01
751 000	EMBECTA CORP - 144A - 5% 15/02/2030	USD	711 885	647 054	0.10
195 000	ENBRIDGE INC 5.7% 08/03/2033	USD	197 553	202 925	0.03
343 000	ENCOMPASS HEALTH CORP 4.625% 01/04/2031	USD	279 453	299 926	0.04
799 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	674 497	704 119	0.11
3 000 000	ENERGY TRANSFER LP 5% 15/05/2050	USD	2 457 870	2 555 610	0.38
778 000	EVERARC ESCROW SARL - 144A - 5% 30/10/2029	USD	757 991	646 767	0.10
713 000	EVERI HOLDINGS INC - 144A - 5% 15/07/2029	USD	628 468	641 700	0.10

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
790 000	EVERSOURCE ENERGY 3.8% 01/12/2023	USD	787 140	777 235	0.12
850 000	EXTRA SPACE STORAGE LP 2.35% 15/03/2032	USD	632 111	668 991	0.10
60 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	74 490	62 638	0.01
470 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 01/11/2057	USD	479 362	368 767	0.06
585 000	FARMERS INSURANCE EXCHANGE 8.625% 01/05/2024	USD	747 061	599 228	0.09
1 163 000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC - 144A - 6.75% 15/07/2030	USD	1 094 770	957 185	0.14
936 000	FIRSTENERGY CORP 3.4% 01/03/2050	USD	849 417	643 156	0.10
60 000	FIRSTENERGY TRANSMISSION LLC - 144A - 4.35% 15/01/2025	USD	60 481	59 106	0.01
1 320 000	FISERV INC 5.6% 02/03/2033	USD	1 315 660	1 371 163	0.21
235 000	FRESENIUS MEDICAL CARE US FINANCE III INC - 144A - 1.875% 01/12/2026	USD	233 919	204 269	0.03
734 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	675 885	637 905	0.10
375 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	298 125	297 551	0.04
475 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	468 625	465 495	0.07
400 000	GALAXY PIPELINE ASSETS BIDCO LTD - REGS - 2.16% 31/03/2034	USD	304 395	306 007	0.05
550 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 6.875% 15/01/2029	USD	572 688	511 858	0.08
500 000	GLOBAL PAYMENTS INC 2.9% 15/05/2030	USD	412 565	424 425	0.06
215 000	GLOBAL PAYMENTS INC 5.4% 15/08/2032	USD	214 641	210 722	0.03
591 000	GLOBAL PAYMENTS INC 5.95% 15/08/2052	USD	562 290	565 351	0.08
630 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	526 420	562 703	0.08
442 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	453 951	421 138	0.06
1 295 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	1 360 212	1 257 969	0.19
537 000	GLP CAPITAL LP / GLP FINANCING II INC 5.75% 01/06/2028	USD	580 354	524 496	0.08
810 000	GOLDMAN SACHS GROUP INC - QS8 A1 - FRN 29/11/2023	USD	808 931	815 349	0.12
2 480 000	GOLDMAN SACHS GROUP INC FRN 21/07/2032	USD	2 011 494	2 022 341	0.30
725 000	GOLDMAN SACHS GROUP INC FRN 21/10/2024	USD	724 754	705 608	0.11
1 160 000	GOLDMAN SACHS GROUP INC FRN 21/10/2032	USD	1 034 060	959 255	0.14
855 000	GOLDMAN SACHS GROUP INC FRN 24/02/2028	USD	767 619	781 538	0.12
1 510 000	GOLDMAN SACHS GROUP INC FRN 27/01/2032	USD	1 137 106	1 205 811	0.18
363 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	354 741	347 119	0.05
455 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	403 369	299 599	0.04
1 094 000	GRIFOLS ESCROW ISSUER SA - 144A - 4.75% 15/10/2028	USD	990 554	898 229	0.13
1 816 000	HCA INC - 144A - 3.625% 15/03/2032	USD	1 652 475	1 598 588	0.24
585 000	HCA INC - 144A - 4.625% 15/03/2052	USD	456 546	486 568	0.07
514 000	HCA INC 5.25% 15/04/2025	USD	500 828	514 002	0.08
770 000	HCA INC 5.25% 15/06/2049	USD	835 677	695 566	0.10
475 000	HCA INC 5.5% 15/06/2047	USD	563 725	450 628	0.07
180 000	HCA INC 7.05% 01/12/2027	USD	218 250	190 935	0.03
435 000	HCA INC 7.58% 15/09/2025	USD	519 281	452 487	0.07
82 000	HEALTHCARE REALTY HOLDINGS LP 2% 15/03/2031	USD	66 190	64 081	0.01
1 250 000	HEALTHCARE REALTY HOLDINGS LP 3.5% 01/08/2026	USD	1 226 138	1 168 960	0.18
267 000	HEALTH EQUITY INC - 144A - 4.5% 01/10/2029	USD	232 958	239 112	0.04
405 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	332 958	346 860	0.05
50 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	49 500	45 525	0.01

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 081 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	940 006	900 711	0.13
406 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 8.5% 01/06/2026	USD	271 478	251 659	0.04
10 000	HSBC HOLDINGS PLC FRN 09/03/2044	USD	10 000	10 580	0.00
1 010 000	HSBC HOLDINGS PLC FRN 17/08/2029	USD	961 371	851 460	0.13
2 115 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	1 981 264	1 820 169	0.27
2 465 000	HSBC HOLDINGS PLC FRN 24/05/2032	USD	1 977 229	2 017 307	0.30
10 000	HUDSON PACIFIC PROPERTIES LP 3.25% 15/01/2030	USD	8 328	6 423	0.00
495 000	HUDSON PACIFIC PROPERTIES LP 3.95% 01/11/2027	USD	458 187	340 198	0.05
180 000	HUDSON PACIFIC PROPERTIES LP 5.95% 15/02/2028	USD	175 048	139 286	0.02
1 043 000	INTELSAT JACKSON HOLDING 0% 15/07/2025 DEFAULTED	USD	-	-	0.00
961 000	INTELSAT JACKSON HOLDING 0% 15/10/2024 DEFAULTED	USD	-	-	0.00
868 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	846 300	799 185	0.12
1 645 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	1 270 719	1 321 317	0.20
690 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2% 15/08/2031	USD	514 616	530 486	0.08
350 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2.7% 15/01/2034	USD	262 028	269 233	0.04
1 073 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	970 625	963 318	0.14
1 200 000	JDE PEET'S NV - 144A - 2.25% 24/09/2031	USD	945 996	948 240	0.14
45 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 4.7% 01/04/2024	USD	48 027	44 719	0.01
1 400 000	JETBLUE 2020-1 CLASS A PASS THROUGH TRUST 4% 15/11/2032	USD	1 216 776	1 121 004	0.17
275 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	249 906	241 313	0.04
1 740 000	JPMORGAN CHASE & CO FRN 04/02/2027	USD	1 518 341	1 553 576	0.23
610 000	JPMORGAN CHASE & CO FRN 19/11/2031	USD	442 152	484 542	0.07
1 355 000	JPMORGAN CHASE & CO FRN 22/04/2027	USD	1 323 331	1 217 915	0.18
3 105 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	2 532 415	2 617 235	0.39
330 000	JPMORGAN CHASE & CO FRN 24/02/2028	USD	330 000	306 666	0.05
1 100 000	KEYSPAN GAS EAST CORP - 144A - 5.994% 06/03/2033	USD	1 101 027	1 136 828	0.17
30 000	KINDER MORGAN ENERGY PARTNERS LP 5% 15/08/2042	USD	28 971	26 765	0.00
1 037 000	KRAFT HEINZ FOODS CO 4.875% 01/10/2049	USD	963 363	962 129	0.14
600 000	LEVEL 3 FINANCING INC - 144A - 3.625% 15/01/2029	USD	547 500	331 872	0.05
255 000	LEVEL 3 FINANCING INC - 144A - 4.25% 01/07/2028	USD	210 056	144 164	0.02
483 000	LEVEL 3 FINANCING INC - 144A - 4.625% 15/09/2027	USD	495 611	290 838	0.04
685 000	LIFE STORAGE LP 2.4% 15/10/2031	USD	558 845	554 847	0.08
310 000	LLOYDS BANKING GROUP PLC FRN 07/11/2028	USD	291 989	284 041	0.04
1 650 000	LLOYDS BANKING GROUP PLC FRN 11/08/2026	USD	1 629 392	1 614 600	0.24
760 000	LLOYDS BANKING GROUP PLC FRN 11/08/2033	USD	725 515	734 826	0.11
520 000	LXP INDUSTRIAL TRUST 2.7% 15/09/2030	USD	516 012	423 027	0.06
1 100 000	MACQUARIE GROUP LTD - 144A - FRN 14/01/2033	USD	1 100 000	891 930	0.13
660 000	MACQUARIE GROUP LTD - 144A - FRN 23/06/2032	USD	593 831	528 653	0.08
1 258 000	MAGIC MERGECO INC - 144A - 7.875% 01/05/2029	USD	1 227 593	881 789	0.13
635 000	METROPOLITAN EDISON CO - 144A - 4% 15/04/2025	USD	649 578	606 406	0.09
435 000	METROPOLITAN LIFE GLOBAL FUNDING I - 144A - 5.15% 28/03/2033	USD	434 395	439 803	0.07
553 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	454 367	474 916	0.07
1 436 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	1 396 701	1 336 772	0.20

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
2 020 000	MORGAN STANLEY FRN 16/09/2036	USD	1 452 409	1 528 191	0.23
3 560 000	MORGAN STANLEY FRN 21/07/2032	USD	2 833 827	2 872 527	0.43
280 000	MORGAN STANLEY FRN 28/04/2032	USD	252 608	221 877	0.03
1 000 000	MOZART DEBT MERGER SUB INC - 144A - 3.875% 01/04/2029	USD	837 500	872 500	0.13
750 000	NATIONWIDE BUILDING SOCIETY - 144A - FRN 01/08/2024	USD	767 850	743 848	0.11
215 000	NATIONWIDE BUILDING SOCIETY - 144A - FRN 16/02/2028	USD	215 000	195 652	0.03
1 145 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	1 082 210	995 039	0.15
500 000	NETFLIX INC 4.625% 15/05/2029	EUR	543 427	555 307	0.08
930 000	NETFLIX INC 5.875% 15/02/2025	USD	1 029 975	949 995	0.14
400 000	NGL ENERGY OPERATING LLC / NGL ENERGY FINANCE CORP - 144A - 7.5% 01/02/2026	USD	400 000	386 500	0.06
525 000	NIAGARA MOHAWK POWER CORP - 144A - 5.783% 16/09/2052	USD	525 000	546 541	0.08
350 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	305 375	299 250	0.04
315 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	312 888	317 044	0.05
250 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	250 000	257 813	0.04
739 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	684 202	657 946	0.10
740 000	ORACLE CORP 3.8% 15/11/2037	USD	643 524	614 957	0.09
1 000 000	ORACLE CORP 3.95% 25/03/2051	USD	712 020	752 470	0.11
990 000	ORACLE CORP 4% 15/11/2047	USD	749 024	756 521	0.11
815 000	ORACLE CORP 5.55% 06/02/2053	USD	787 136	776 279	0.12
245 000	ORACLE CORP 6.9% 09/11/2052	USD	244 846	275 137	0.04
727 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - 144A - 5.125% 30/04/2031	USD	624 044	646 905	0.10
1 282 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	1 150 029	772 187	0.12
750 000	PAPA JOHN'S INTERNATIONAL INC - 144A - 3.875% 15/09/2029	USD	634 383	645 503	0.10
256 000	PARK AEROSPACE HOLDINGS LTD - 144A - 5.5% 15/02/2024	USD	278 579	253 723	0.04
812 000	PENN ENTERTAINMENT INC - 144A - 4.125% 01/07/2029	USD	661 549	678 702	0.10
11 000	PENN ENTERTAINMENT INC - 144A - 5.625% 15/01/2027	USD	9 735	10 341	0.00
235 000	PENNSYLVANIA ELECTRIC CO - 144A - 3.25% 15/03/2028	USD	234 666	218 418	0.03
400 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.15% 29/03/2027	USD	406 009	396 000	0.06
500 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - 144A - 2.8% 23/06/2030	USD	444 895	446 680	0.07
330 000	PHYSICIANS REALTY LP 2.625% 01/11/2031	USD	254 120	260 322	0.04
300 000	PIKE CORP - 144A - 5.5% 01/09/2028	USD	246 750	262 818	0.04
202 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.55% 15/12/2029	USD	203 972	181 018	0.03
500 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.8% 15/09/2030	USD	435 520	446 051	0.07
630 000	PNC FINANCIAL SERVICES GROUP INC FRN 24/01/2034	USD	613 663	622 535	0.09
505 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2033	USD	505 000	533 214	0.08
679 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	659 815	665 420	0.10
788 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	642 852	668 610	0.10
325 000	PRESTIGE BRANDS INC - 144A - 5.125% 15/01/2028	USD	299 000	316 875	0.05
380 000	PROLOGIS EURO FINANCE LLC 0.5% 16/02/2032	EUR	255 151	289 896	0.04
145 000	PROLOGIS EURO FINANCE LLC 1% 06/02/2035	EUR	102 612	103 902	0.02
150 000	PROLOGIS EURO FINANCE LLC 1% 16/02/2041	EUR	76 741	88 741	0.01

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
165 000	PROLOGIS EURO FINANCE LLC 4.25% 31/01/2043	EUR	162 392	161 642	0.02
508 000	PROVIDENCE SERVICE CORP - 144A - 5.875% 15/11/2025	USD	501 307	487 698	0.07
350 000	PUBLIC STORAGE 0.5% 09/09/2030	EUR	255 983	280 321	0.04
400 000	QATAR PETROLEUM - REGS - 2.25% 12/07/2031	USD	342 700	340 384	0.05
212 000	QWEST CORP 7.25% 15/09/2025	USD	222 070	197 160	0.03
550 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 4.95% 15/07/2029	USD	536 707	493 378	0.07
600 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6.875% 15/04/2040	USD	647 733	501 000	0.08
100 000	ROLLS-ROYCE PLC 1.625% 09/05/2028	EUR	70 412	90 544	0.01
705 000	ROYAL BANK OF SCOTLAND FRN 22/03/2025	USD	765 181	691 147	0.10
348 000	SABINE PASS LIQUEFACTION LLC 4.5% 15/05/2030	USD	327 195	335 849	0.05
120 000	SANTANDER UK GROUP HOLDINGS PLC FRN 14/06/2027	USD	117 220	104 572	0.02
1 925 000	SANTANDER UK GROUP HOLDINGS PLC FRN 15/03/2025	USD	1 930 275	1 820 338	0.27
715 000	SANTANDER UK PLC - 144A - 5% 07/11/2023	USD	779 541	707 005	0.11
783 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	694 757	584 556	0.09
320 000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	254 396	265 292	0.04
1 400 000	SES GLOBAL AMERICAS HOLDINGS INC - 144A - 5.3% 25/03/2044	USD	1 315 480	1 102 666	0.17
757 000	SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED - 144A - 4.625% 01/03/2029	USD	624 313	615 464	0.09
400 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	297 000	311 394	0.05
60 000	SOUTHERN CO GAS CAPITAL CORP 3.25% 15/06/2026	USD	62 005	57 540	0.01
420 000	SOUTHERN CO GAS CAPITAL CORP 5.875% 15/03/2041	USD	455 204	445 679	0.07
295 000	SOUTHWESTERN ELECTRIC POWER CO 3.25% 01/11/2051	USD	181 342	205 565	0.03
420 000	SPIRE INC 3.543% 27/02/2024	USD	420 000	407 201	0.06
2 125 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 4.738% 20/03/2025	USD	1 129 031	1 054 834	0.16
1 530 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 5.152% 20/03/2028	USD	1 562 644	1 521 001	0.23
490 000	SUNAC CHINA HOLDINGS LTD 0% 10/01/2025	USD	296 150	118 404	0.02
708 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 15/05/2029	USD	688 432	651 721	0.10
530 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - 144A - 4.375% 15/09/2054	USD	530 795	516 601	0.08
713 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	691 489	678 883	0.10
1 150 000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	1 017 750	1 033 390	0.15
100 000	TENNET HOLDING BV 4.5% 28/10/2034	EUR	116 447	116 811	0.02
445 000	TENNET HOLDING BV 4.75% 28/10/2042	EUR	511 099	524 482	0.08
625 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.875% 15/09/2031	EUR	666 969	703 103	0.11
1 825 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	1 637 318	1 578 661	0.24
2 895 000	T-MOBILE USA INC 2.55% 15/02/2031	USD	2 436 542	2 455 009	0.37
110 000	T-MOBILE USA INC 3.375% 15/04/2029	USD	97 686	100 385	0.02
165 000	T-MOBILE USA INC 4.375% 15/04/2040	USD	161 741	147 989	0.02
1 291 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	1 285 189	1 304 736	0.20
594 000	TRANSMONTAIGNE PARTNERS LP / TLP FINANCE CORP 6.125% 15/02/2026	USD	577 787	514 416	0.08
200 000	TRANSNET SOC LTD - 144A - 8.25% 06/02/2028	USD	200 780	199 760	0.03
942 000	TRANSOCEAN POSEIDON LTD - 144A - 6.875% 01/02/2027	USD	776 796	750 986	0.11
1 198 000	TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	912 525	953 560	0.14

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
668 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	649 671	640 752	0.10
1 122 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	1 028 764	945 285	0.14
150 000	US AIRWAYS 2011-1 CLASS A PASS THROUGH TRUST 7.125% 22/10/2023	USD	55 663	48 837	0.01
150 000	US AIRWAYS 2012-1 CLASS A PASS THROUGH TRUST 5.9% 01/10/2024	USD	65 327	58 974	0.01
245 000	US BANCORP FRN PERPETUAL	USD	220 806	191 284	0.03
1 365 000	US BANCORP FRN 01/02/2034	USD	1 324 195	1 324 910	0.20
505 000	US BANCORP FRN 21/10/2033	USD	504 954	528 710	0.08
798 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	636 186	678 531	0.10
350 000	VENTURE GLOBAL CALCASIEU PASS LLC - 144A - 3.875% 01/11/2033	USD	274 750	294 501	0.04
1 180 000	VENTURE GLOBAL CALCASIEU PASS LLC - 144A - 4.125% 15/08/2031	USD	1 072 397	1 037 621	0.16
165 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.75% 15/02/2027	USD	145 444	152 462	0.02
205 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.875% 15/02/2029	USD	181 653	182 480	0.03
77 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	67 468	67 664	0.01
70 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 01/09/2026	USD	67 025	66 986	0.01
259 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 15/01/2028	USD	254 840	240 183	0.04
819 000	VICI PROPERTIES LP 5.125% 15/05/2032	USD	809 174	776 387	0.12
558 000	VICI PROPERTIES LP 5.625% 15/05/2052	USD	500 892	503 104	0.08
274 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	271 067	247 768	0.04
100 000	VONOVIA SE 1% 16/06/2033	EUR	70 190	68 254	0.01
200 000	VONOVIA SE 1.5% 14/06/2041	EUR	125 395	114 281	0.02
1 140 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	946 811	931 243	0.14
15 000	WARNERMEDIA HOLDINGS INC - 144A - 4.279% 15/03/2032	USD	14 957	13 393	0.00
1 225 000	WARNERMEDIA HOLDINGS INC - 144A - 5.05% 15/03/2042	USD	1 191 758	1 025 717	0.15
2 864 000	WARNERMEDIA HOLDINGS INC - 144A - 5.141% 15/03/2052	USD	2 492 642	2 326 884	0.35
660 000	WASH MULTIFAMILY ACQUISITION INC - 144A - 5.75% 15/04/2026	USD	638 253	625 112	0.09
1 037 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	946 970	954 753	0.14
5 255 000	WELLS FARGO & CO FRN 02/03/2033	USD	4 688 418	4 561 654	0.68
1 110 000	WELLS FARGO & CO FRN 02/06/2028	USD	1 135 749	1 000 252	0.15
315 000	ZHENRO PROPERTIES GROUP LTD 0% 07/01/2026	USD	176 400	24 585	0.00
706 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	692 430	626 575	0.09
Total Bonds			202 626 403	195 193 845	29.22
Shares					
83 500	AGNC INVESTMENT CORP	USD	1 184 313	841 680	0.13
1 603	HOMER CITY GENERATION	USD	74 099	-	0.00
2 010	INTELSAT JACKSON HOLDINGS SA - A - RIGHTS	USD	-	-	0.00
2 010	INTELSAT JACKSON HOLDINGS SA - B - RIGHTS	USD	-	-	0.00
Total Shares			1 258 412	841 680	0.13
Mortgages and Asset Backed securities					
8 500 000	ABFC 2007-WMC1 TRUST - A1A - FRN 25/06/2037	USD	2 031 417	1 667 699	0.25
315 000	ACCREDITED MORTGAGE LOAN TRUST 2007-1 - 1 A4 - FRN 25/02/2037	USD	27 587	33 601	0.01

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
950 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-HE1 - 7A B - FRN 25/02/2036	USD	106 421	113 153	0.02
800 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-OP1 - A2D - FRN 25/04/2036	USD	389 490	462 822	0.07
1 900 000	ACRES COMMERCIAL REALTY 2021-FL1 LTD FRN 15/06/2036	USD	1 902 375	1 836 963	0.28
2 889 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-4 - 5A1 - FRN 25/08/2035	USD	79 103	69 127	0.01
1 600 000	AGL CLO 12 LTD - 12A A1 - FRN 20/07/2034	USD	1 600 000	1 560 720	0.23
1 700 000	AGL CLO 13 LTD - 13A A1 - FRN 20/10/2034	USD	1 700 000	1 655 035	0.25
800 000	ALLEGRO CLO XII LTD - 2020-1A B - FRN 21/01/2032	USD	800 000	779 520	0.12
11 500 000	ALTERNATIVE LOAN TRUST 2005-43 - 1A3 - FRN 25/10/2035	USD	426 841	389 224	0.06
30 000 000	ALTERNATIVE LOAN TRUST 2005-59 - 1A1 - FRN 20/11/2035	USD	2 060 662	2 034 718	0.30
9 543 000	ALTERNATIVE LOAN TRUST 2005-65CB - 2A4 - 5.5% 25/12/2035	USD	1 293 463	1 047 082	0.16
11 405 000	ALTERNATIVE LOAN TRUST 2005-74T1 - A5 - 6% 25/01/2036	USD	1 712 829	1 388 634	0.21
23 025 000	ALTERNATIVE LOAN TRUST 2006-OA6 - 1A2 - FRN 25/07/2046	USD	2 055 370	1 828 502	0.27
28 000 000	AMERICAN HOME MORTGAGE ASSETS TRUST 2006-1 - 1A1 - FRN 25/05/2046	USD	1 526 382	1 352 336	0.20
26 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-1 - 1 6A - FRN 25/06/2045	USD	375 431	361 507	0.05
11 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-3 - 11A1 - FRN 25/12/2046	USD	1 454 879	1 273 802	0.19
1 500 000	AMSR 2021-SFR3 TRUST - H - 4.896% 17/10/2038	USD	1 224 902	1 292 379	0.19
1 650 000	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION 2020-FL1 LTD - E - FRN 15/02/2035	USD	1 552 031	1 586 662	0.24
1 215 000	ARBOR REALTY COMMERCIAL REAL ESTATE NOTES 2019-FL2 LTD - E - FRN 15/09/2034	USD	1 169 438	1 192 865	0.18
1 165 000	AREIT 2020-CRE4 TRUST - B - FRN 15/04/2037	USD	1 028 283	990 844	0.15
3 447 000	ARROW CMBS 2018 DAC - 1 C - FRN 22/05/2030	EUR	2 878 177	2 938 502	0.44
1 100 000	AVOCA CLO XXVIII DAC FRN 15/04/2037	EUR	1 174 030	1 184 829	0.18
460 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2005-10 - 3CB1 - 6% 25/11/2035	USD	26 257	26 445	0.00
1 450 000	BANC OF AMERICA FUNDING CORP - R3 1A2 - FRN 27/03/2036	USD	1 209 517	1 193 773	0.18
2 200 000	BANC OF AMERICA FUNDING 2005-B TRUST - 3M1 - FRN 20/04/2035	USD	379 824	378 126	0.06
1 100 000	BANC OF AMERICA FUNDING 2006-D TRUST - PW16 AAB - FRN 20/05/2036	USD	44 034	45 060	0.01
300 000	BANC OF AMERICA FUNDING 2006-3 TRUST - 4A13 - 5.5% 25/03/2036	USD	20 008	16 528	0.00
32 110 000	BANC OF AMERICA FUNDING 2007-A TRUST - 2A1 - FRN 20/02/2047	USD	1 505 556	1 466 473	0.22
39 270 000	BANK OF AMERICA MERRILL LYNCH COMMERCIAL MORTGAGE TRUST 2017-BNK3 - XA - FRN 15/02/2050	USD	1 712 629	1 059 316	0.16
2 200 000	BCAP LLC 2012-RR8 TRUST - 4A6 - FRN 20/11/2036	USD	1 853 757	1 797 336	0.27
1 100 000	BCRED MML CLO 2022-1 LLC - 1A A1 - FRN 20/04/2035	USD	1 100 000	1 059 795	0.16
1 021 000	BDS 2020-FL6 LTD - 6 D - FRN 15/09/2035	USD	1 037 113	1 009 273	0.15
700 000	BEAR STEARNS ALT-A TRUST 2005-2 - 2A A3L - FRN 25/04/2035	USD	17 451	16 198	0.00
20 500 000	BEAR STEARNS ALT-A TRUST 2006-3 - 22A1 - FRN 25/05/2036	USD	2 372 890	2 118 909	0.32
9 200 000	BEAR STEARNS ARM TRUST 2005-1 - 2A1 - FRN 25/03/2035	USD	350 762	317 349	0.05
15 870 000	BEAR STEARNS ARM TRUST 2006-4 - 2A1 - FRN 25/10/2036	USD	730 537	635 722	0.10
10 160 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR3 - 21A1 - FRN 25/04/2037	USD	1 287 688	1 160 408	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
3 250 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR4 - 1A1 - FRN 25/09/2047	USD	287 666	297 801	0.04
15 333 834	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR5 - 2A1 - FRN 25/06/2037	USD	1 799 264	1 766 475	0.26
1 200 000	BLUEMOUNTAIN FUJI US CLO I LTD - 1A BR - FRN 20/07/2029	USD	1 200 000	1 165 109	0.17
3 300 000	BNC MORTGAGE LOAN TRUST 2007-3 - A4 - FRN 25/07/2037	USD	1 581 112	1 552 397	0.23
300 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A3 - FRN 25/08/2036	USD	67 399	105 550	0.02
2 500 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A4 - FRN 25/08/2036	USD	2 193 750	2 007 299	0.30
1 410 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - A2C - FRN 25/02/2037	USD	403 819	340 823	0.05
450 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - LC1A A2 - FRN 25/02/2037	USD	113 146	94 120	0.01
810 000	C-BASS 2006-CB9 TRUST - A4 - FRN 25/11/2036	USD	211 221	169 617	0.03
4 015 000	C-BASS 2006-CB9 TRUST - RS2 A3 - FRN 25/11/2036	USD	1 051 493	840 544	0.13
71 700 000	CD 2017-CD5 MORTGAGE TRUST - XB - FRN 15/08/2050	USD	705 797	381 896	0.06
3 000 000	CENTEX HOME EQUITY LOAN TRUST 2006-A - M1 - FRN 25/06/2036	USD	245 694	247 818	0.04
33 898 000	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8 - XA - FRN 15/06/2050	USD	1 198 070	1 192 533	0.18
625 000	CHASE MORTGAGE FINANCE TRUST SERIES 2007-A1 - 5A1 - FRN 25/02/2037	USD	9 855	9 238	0.00
500 000	CHASEFLEX TRUST SERIES 2006-2 - A2B - FRN 25/09/2036	USD	39 963	42 251	0.01
70 589 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-25 - 1A1 - FRN 25/02/2035	USD	2 050 500	1 960 696	0.29
88 438 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC21 - XA - FRN 10/05/2047	USD	763 317	403 874	0.06
15 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015-GC27 - XA - FRN 10/02/2048	USD	850 258	192 328	0.03
1 184 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH3 M1 - FRN 25/06/2037	USD	685 287	676 037	0.10
6 750 000	CITIGROUP MORTGAGE LOAN TRUST 2005-3 - 2A4 - FRN 25/08/2035	USD	227 208	202 268	0.03
450 000	CITIGROUP MORTGAGE LOAN TRUST 2005-8 - 1A2A - FRN 25/10/2035	USD	31 281	17 498	0.00
1 039 950	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - FF18 A2D - FRN 25/06/2036	USD	69 088	63 607	0.01
13 000 000	CITIGROUP MORTGAGE LOAN TRUST 2006-HE3 - A2B - FRN 25/12/2036	USD	1 980 377	1 685 844	0.25
3 400 000	COLLEGE LOAN CORP TRUST 2005-2 - 2 B - FRN 15/01/2037	USD	611 409	611 686	0.09
1 145 000	COMM 2012-CCRE1 MORTGAGE TRUST - CR1 B - 4.612% 15/05/2045	USD	340 019	324 663	0.05
10 550 000	COMM 2012-CCRE3 MORTGAGE TRUST - CR3 XA - FRN 15/10/2045	USD	641 888	1 389	0.00
820 000	COMM 2012-CCRE4 MORTGAGE TRUST - XA - FRN 15/10/2045	USD	63 779	1	0.00
35 000 000	COMM 2013-LC13 MORTGAGE TRUST - XA - FRN 10/08/2046	USD	1 044 273	13 604	0.00
25 750 000	COMM 2014-UBS2 MORTGAGE TRUST - XA - FRN 10/03/2047	USD	913 265	75 495	0.01
40 275 000	COMM 2020-SBX MORTGAGE TRUST - X - FRN 10/01/2038	USD	1 111 741	558 866	0.08
10 000 000	COREVEST AMERICAN FINANCE 2019-2TRUST - XA - FRN 15/06/2051	USD	1 125 000	120 068	0.02
11 500 000	COREVEST AMERICAN FINANCE 2019-2TRUST - 2 XB - FRN 15/06/2051	USD	1 208 650	714 203	0.11
950 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB2 - FRN 25/12/2036	USD	106 677	116 293	0.02
3 300 000	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-AR5 - AR5 2A1 - FRN 25/06/2034	USD	10 022	10 054	0.00
1 400 000	CVC CORDATUS LOAN FUND XXII DAC FRN 15/12/2034	EUR	1 625 506	1 458 138	0.22
3 500 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10 - MV4 - FRN 25/12/2034	USD	3 080 718	2 807 702	0.42

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
1 085 000	DBWF 2016-85T MORTGAGE TRUST - A - 3.791% 10/12/2036	USD	1 207 063	981 759	0.15
650 000	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN TRUST SERIES 2006-AR3 - A1 - FRN 25/08/2036	USD	28 612	33 767	0.01
14 200 000	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN TRUST SERIES 2007-OA3 - A2 - FRN 25/07/2047	USD	1 678 662	1 628 968	0.24
105 000	EDUCATIONAL FUNDING OF THE SOUTH INC - 1A - FRN 25/03/2036	USD	11 613	11 515	0.00
2 535 000	EFS VOLUNTEER NO 2 LLC - A2 - FRN 25/03/2036	USD	972 483	957 569	0.14
4 292 000	EQUIFIRST MORTGAGE LOAN TRUST 2005-1 - M6 - FRN 25/04/2035	USD	1 177 998	1 127 766	0.17
23 150 000	FANNIE MAE OR FREDDIE MAC 2% 01/05/2051	USD	19 071 644	19 156 386	2.87
27 650 000	FANNIE MAE OR FREDDIE MAC 2.5% 01/05/2051	USD	23 773 194	23 863 262	3.57
13 425 000	FANNIE MAE OR FREDDIE MAC 3% 25/02/2043	USD	11 999 436	12 054 712	1.80
12 100 000	FANNIE MAE OR FREDDIE MAC 4% 25/04/2043	USD	11 536 375	11 580 080	1.73
4 300 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	4 121 071	4 213 033	0.63
13 375 000	FANNIE MAE OR FREDDIE MAC 4.5% 25/08/2040	USD	13 062 686	13 108 948	1.96
24 950 000	FANNIE MAE OR FREDDIE MAC 5% 13/05/2038	USD	24 822 481	24 882 635	3.73
14 575 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	14 619 607	14 723 311	2.20
2 370 000	FANNIE MAE REMICS - CF - FRN 25/07/2043	USD	756 137	741 035	0.11
1 500 000	FANNIE MAE REMICS - 5 GF - FRN 25/10/2042	USD	474 261	454 699	0.07
28 500 000	FANNIE MAE-ACES - M11 X2 - FRN 25/07/2039	USD	1 502 829	46 464	0.01
6 500 000	FANNIE MAE-ACES - M2X3 - FRN 25/04/2036	USD	413 833	2 576	0.00
16 650 000	FANNIE MAE-ACES - M29 X4 - FRN 25/03/2029	USD	885 182	513 329	0.08
11 000 000	FANNIE MAE-ACES - M4 X2 - FRN 25/01/2039	USD	1 135 630	24 394	0.00
2 150 000	FIRST FRANKIN MORTGAGE LOAN TRUST 2006-FF4 - A3 - FRN 25/03/2036	USD	344 626	352 712	0.05
300 000	FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-FF2 - A2C - FRN 25/03/2037	USD	67 616	52 317	0.01
1 200 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA6 - 2 A4 - FRN 25/01/2035	USD	28 904	28 627	0.00
2 640 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2005-AA10 - 2A1 - FRN 25/12/2035	USD	80 341	75 931	0.01
26 500 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2006-AA3 - A1 - FRN 25/06/2036	USD	1 019 597	842 616	0.13
1 100 000	FLATIRON RR CLO 22 LLC - 2A BR - FRN 15/10/2034	USD	1 100 000	1 058 200	0.16
2 735 000	FREDDIE MAC MULTIFAMILY PC REMIC TRUST 2019-P002 - X - FRN 25/07/2033	USD	296 149	228 003	0.03
3 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC04 X1 - FRN 25/12/2026	USD	245 928	87 369	0.01
8 550 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC05 X1 - FRN 25/06/2027	USD	576 928	246 842	0.04
12 800 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC06 X1 - FRN 25/06/2026	USD	567 859	189 417	0.03
18 350 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KIR1 X - FRN 25/03/2026	USD	1 010 956	415 923	0.06
9 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KL05 X1HG - FRN 25/12/2027	USD	785 605	408 619	0.06
11 300 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KS06 X - FRN 25/08/2026	USD	604 125	244 903	0.04

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
70 746 138	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K034 X3 - FRN 25/09/2041	USD	1 851 275	342 401	0.05
18 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K035 X3 - FRN 25/12/2041	USD	1 068 047	108 113	0.02
13 274 876	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	1 069 250	212 766	0.03
28 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K042 X1 - FRN 25/12/2024	USD	1 308 050	370 105	0.06
6 850 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K060 X3 - FRN 25/12/2044	USD	771 771	405 668	0.06
12 270 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K096 X3 - FRN 25/07/2029	USD	1 368 393	1 226 569	0.18
25 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K725 X1 - FRN 25/01/2024	USD	636 298	85 608	0.01
15 600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - Q004 - FRN 25/05/2044	USD	409 159	103 831	0.02
2 200 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - Q004 A4H - FRN 25/08/2046	USD	540 426	527 789	0.08
17 850 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - XPT2 - 0.362% 25/08/2024	USD	234 102	8 497	0.00
9 450 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - XPT3 - 0.484% 25/06/2028	USD	215 359	23 834	0.00
132 800 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/07/2024	USD	601 929	571 699	0.09
1 500 000	FROST CMBS 2021-1 DAC FRN 22/11/2026	GBP	2 017 261	1 662 942	0.25
2 675 000	GINNIE MAE 4.5% 01/04/2049	USD	2 580 539	2 635 833	0.39
1 675 000	GINNIE MAE 5% 01/04/2049	USD	1 666 625	1 677 225	0.25
1 400 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	82 416	69 072	0.01
35 726 000	GMACM MORTGAGE LOAN TRUST 2006-J1 - J1 A4 - 5.75% 25/04/2036	USD	1 127 510	976 516	0.15
500 000	GOLDENTREE LOAN OPPORTUNITIES IX LTD - 9A AR2 - FRN 29/10/2029	USD	403 474	400 990	0.06
1 250 000	GOLDENTREE LOAN MANAGEMENT US CLO 1 LTD - 9A B - FRN 20/01/2033	USD	1 250 000	1 206 775	0.18
1 500 000	GOLUB CAPITAL PARTNERS CLO 54M L.P - 54 AA - FRN 05/08/2033	USD	1 500 000	1 457 412	0.22
89 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 10 IO - FRN 16/12/2045	USD	370 153	-	0.00
22 900 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 103 IO - FRN 16/05/2055	USD	753 488	40 807	0.01
33 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 105 IO - FRN 16/09/2051	USD	235 285	3	0.00
15 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 11 IO - 5% 20/08/2047	USD	2 128 376	455 241	0.07
2 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 112 IO - FRN 16/02/2053	USD	41 715	1 316	0.00
10 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 22 IX - FRN 16/06/2038	USD	341 242	-	0.00
94 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 42 IO - FRN 16/08/2050	USD	307 425	-	0.00
170 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 63 IO - FRN 16/05/2050	USD	302 612	5 886	0.00

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
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)					
270 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 97 IO - FRN 16/04/2052	USD	274 647	69	0.00
13 000 000	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR1 - 2A1A - FRN 25/03/2047	USD	1 892 741	1 792 133	0.27
11 710 000	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR2 - 2A1 - FRN 25/05/2037	USD	1 238 350	1 167 195	0.17
18 976 328	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR3 - A1 - FRN 25/06/2037	USD	1 948 565	1 855 180	0.28
36 976 000	GREENPOINT MORTGAGE FUNDING TRUST 2006-AR1 - A1A - FRN 25/02/2036	USD	1 552 432	1 429 849	0.21
15 537 500	GSAA HOME EQUITY TRUST 2006-6 - AF5 - FRN 25/03/2036	USD	2 262 490	2 048 642	0.31
1 208 000	GSAMP TRUST 2005-WMC3 - A1B - FRN 25/12/2035	USD	739	896	0.00
2 025 000	GSAMP TRUST 2005-WMC3 - A2C - FRN 25/12/2035	USD	1 776 305	1 958 579	0.29
14 000 000	GSAMP TRUST 2007-FM2 - A1 - FRN 25/01/2037	USD	2 291 017	1 856 830	0.28
9 000 000	GSR MORTGAGE LOAN TRUST 2004-12 - 2A1 - FRN 25/12/2034	USD	87 893	29 964	0.00
475 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-5 - 2A6 - FRN 19/06/2034	USD	19 125	18 342	0.00
1 576 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-11 - 2A1A - FRN 19/08/2045	USD	52 488	50 656	0.01
15 758 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-12 - 2A11 - FRN 19/10/2035	USD	1 660 458	1 233 728	0.18
32 855 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-3 - 2A1A - FRN 19/06/2035	USD	979 095	930 273	0.14
1 450 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-4 - 3A1 - FRN 19/07/2035	USD	83 054	72 355	0.01
13 200 000	HARBORVIEW MORTGAGE LOAN TRUST 2007-1 - 2A1A - FRN 19/03/2037	USD	1 311 728	1 226 657	0.18
9 000 000	HARBORVIEW MORTGAGE LOAN TRUST 2007-7 - 1A1 - FRN 25/10/2037	USD	1 015 042	884 797	0.13
1 650 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	1 650 000	1 646 035	0.25
21 000 000	HSI ASSET SECURITIZATION CORP TRUST 2006-HE2 - 1A - FRN 25/12/2036	USD	2 228 785	1 815 173	0.27
15 000 000	HSI ASSET SECURITIZATION CORP TRUST 2007-OPT1 - 1A - FRN 25/12/2036	USD	1 835 681	1 743 506	0.26
65 000 000	IMPAC CMB TRUST SERIES 2005-5 - A1 - FRN 25/08/2035	USD	1 871 839	1 709 472	0.26
2 800 000	IMPAC SECURED ASSETS TRUST 2007-1 - A3 - FRN 25/03/2037	USD	1 840 060	1 582 644	0.24
8 600 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR19 - 5A1 - FRN 25/08/2036	USD	833 916	669 881	0.10
26 456 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR2 - 1A1B - FRN 25/04/2046	USD	2 534 987	2 131 227	0.32
17 076 234	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR4 - 1 A3 - FRN 25/05/2046	USD	1 460 602	1 344 228	0.20
25 700 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR6 - 2A1A - FRN 25/06/2046	USD	2 015 203	2 024 632	0.30
14 000 000	INDYMAC INDX MORTGAGE LOAN TRUST 2007-FLX4 - 2A2 - FRN 25/07/2037	USD	1 591 314	1 405 101	0.21
835 000	INVESCO CLO 2021-3 LTD - 3A B - FRN 22/10/2034	USD	776 968	805 107	0.12
1 500 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	1 500 000	1 495 976	0.22
450 000	JG WENTWORTH XXII LLC - 3A A - 3.82% 15/12/2048	USD	59 518	57 367	0.01
1 760 000	J.G. WENTWORTH XXXVIII LLC - 1A A - 3.99% 15/08/2062	USD	1 309 170	1 193 741	0.18
500 000	JP MORGAN ALTERNATIVE LOAN TRUST - A2 3A1 - FRN 25/05/2036	USD	34 750	23 971	0.00
17 500 000	JP MORGAN ALTERNATIVE LOAN TRUST 2007-S1 - A1 - FRN 25/04/2047	USD	918 363	890 147	0.13
1 005 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH2 - AF4 - FRN 25/10/2036	USD	286 191	228 534	0.03
1 970 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-HE1 - AF6 - FRN 25/03/2047	USD	532 052	505 006	0.08
13 143 500	JP MORGAN MORTGAGE TRUST 2006-A4 - 1A3 - FRN 25/06/2036	USD	1 220 075	991 607	0.15

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
250 000	JP MORGAN MORTGAGE TRUST 2006-A7 - 3A2 - FRN 25/01/2037	USD	17 977	16 909	0.00
225 000	JP MORGAN MORTGAGE TRUST 2007-A3 - 2A3 - FRN 25/05/2037	USD	16 614	15 138	0.00
4 340 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C21 - XA - FRN 15/08/2047	USD	151 630	22 678	0.00
16 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C23 - XA - FRN 15/09/2047	USD	535 815	53 824	0.01
68 679 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C28 - XA - FRN 15/10/2048	USD	953 230	607 737	0.09
15 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C29 - XA - FRN 15/05/2048	USD	558 555	62 557	0.01
3	JUNIPER RECEIVABLES 2022-1 DAC 0% 15/08/2029	USD	1 194 960	911 494	0.14
2	JUNIPER RECEIVABLES 2022-2 DAC - 2 R1 - 0% 15/01/2030	USD	1 100 000	832 094	0.12
2	JUNIPER RECEIVABLES 2023-1 DAC - A R1 - 0% 15/07/2030	USD	950 000	963 237	0.14
1 475 000	LAST MILE LOGISTICS PAN EURO FINANCE DAC - 1A F - FRN 17/08/2026	EUR	1 710 475	1 452 686	0.22
942 000	LAST MILE SECURITIES PE 2021 DAC - 1X B - FRN 17/08/2031	EUR	877 103	964 963	0.14
2 370 000	LAST MILE SECURITIES PE 2021 DAC - 1X C - FRN 17/08/2031	EUR	2 285 731	2 395 508	0.36
1 690 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	1 658 381	1 647 301	0.25
1 637 500	LCM 40 LTD - B1 - FRN 15/01/2036	USD	1 633 406	1 628 985	0.24
97 430 000	LEHMAN XS TRUST SERIES 2005-5N - 3A1A - FRN 25/11/2035	USD	1 396 857	1 394 651	0.21
11 665 000	LEHMAN XS TRUST SERIES 2006-16N - A321 - FRN 25/11/2046	USD	2 380 385	2 340 781	0.35
15 000 000	LEHMAN XS TRUST SERIES 2007-16N - 1A1 - FRN 25/09/2047	USD	2 310 661	2 178 519	0.33
11 000 000	LEHMAN XS TRUST SERIES 2007-16N - 2A2 - FRN 25/09/2047	USD	1 470 259	1 218 874	0.18
3 000 000	LEHMAN XS TRUST 2006-13 - 1A3 - FRN 25/09/2036	USD	1 355 553	1 287 091	0.19
5 000 000	LEHMAN XS TRUST 2006-17 - 1A3 - FRN 25/08/2046	USD	2 419 948	2 429 253	0.36
48 300 000	LEHMAN XS TRUST 2006-3 - A1 - FRN 25/03/2036	USD	1 603 276	1 643 932	0.25
45 800 000	LEHMAN XS TRUST 2006-7 - 1A1A - FRN 25/05/2036	USD	2 110 997	2 130 647	0.32
11 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-10 - 2A3 - FRN 25/11/2036	USD	2 022 098	1 727 808	0.26
26 890 000	LUMINENT MORTGAGE TRUST 2006-6 - A1 - FRN 25/10/2046	USD	1 778 841	1 597 019	0.24
31 092 000	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2007-1 - I2A1 - FRN 25/01/2047	USD	502 676	495 990	0.07
6 097 400	MASTR ASSET BACKED SECURITIES TRUST 2006-NC2 - A3 - FRN 25/08/2036	USD	1 173 940	856 319	0.13
9 300 000	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST SERIES 2007-OAR2 - A2 - FRN 25/04/2037	USD	1 948 293	1 896 916	0.28
8 400 000	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST SERIES 2007-OAR3 - OAR3 A1 - FRN 25/07/2047	USD	1 427 566	1 319 712	0.20
310 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-1 - A2B - FRN 25/04/2037	USD	49 559	34 501	0.01
5 200 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 1 A - FRN 25/05/2037	USD	772 921	1 073 114	0.16
1 430 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 2 A2C - FRN 25/05/2037	USD	362 800	501 510	0.08
3 200 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2006-2 - A - FRN 25/05/2036	USD	30 905	30 220	0.00
1 100 000	MF1 2020-FL4 LTD FRN 15/11/2035	USD	1 114 609	1 074 950	0.16
919 000	MF1 2021-FL6 LTD - FL6 AS - FRN 16/07/2036	USD	919 000	887 627	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
55 030 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2013-C11 - XA - FRN 15/08/2046	USD	587 896	928	0.00
23 777 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2015-C22 - XA - FRN 15/04/2048	USD	1 080 226	263 134	0.04
687 000	MORGAN STANLEY CAPITAL I TRUST 2018-MP - A - 4.418% 11/07/2040	USD	750 789	620 158	0.09
11 704 694	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-11AR - 1A1 - FRN 25/01/2035	USD	129 290	125 785	0.02
3 500 000	MORGAN STANLEY RESECURITIZATION TRUST 2013-R7 - 4B - FRN 26/12/2046	USD	-	-	0.00
4 500 000	MORGAN STANLEY RESECURITIZATION TRUST 2015-R6 - 1A1 - FRN 26/07/2045	USD	91 694	91 783	0.01
530 000	MORTGAGEIT TRUST 2005-1 - 1A1 - FRN 25/02/2035	USD	8 022	7 800	0.00
1 290 000	MSCG TRUST 2018-SELF - E - FRN 15/10/2037	USD	1 182 210	1 100 388	0.16
950 000	MSDB TRUST 2017-712F - A - FRN 11/07/2039	USD	1 026 520	846 756	0.13
2 500 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A - M2 - FRN 25/03/2037	USD	2 356 250	2 205 324	0.33
2 957 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-C - 2AV4 - FRN 25/06/2037	USD	1 521 971	1 577 260	0.24
230 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018-ALXA FRN 15/01/2043	USD	236 810	174 398	0.03
9 733 500	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2020-2PAC - XA - FRN 15/01/2025	USD	547 996	67 045	0.01
10 310 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2020-2PAC - XB - FRN 15/04/2025	USD	393 883	141 834	0.02
90 000	NAVIENT STUDENT LOAN TRUST 2014-4 - 4A - FRN 25/03/2043	USD	31 990	33 649	0.01
850 000	NELNET STUDENT LOAN TRUST 2014-5 - AA - FRN 25/07/2046	USD	209 327	204 697	0.03
1 600 000	NEUBERGER BERMAN LOAN ADVISERS CLO 43 LTD - AA - FRN 17/07/2035	USD	1 600 000	1 566 909	0.23
5 000 000	NOMURA RESECURITIZATION TRUST 2014-1R - 1A13 - FRN 26/10/2036	USD	2 120 768	1 853 850	0.28
6 044 000	OPTEUM MORTGAGE ACCEPTANCE CORP TRUST 2006-1 - 1AC1 - FRN 25/04/2036	USD	1 473 912	1 387 443	0.21
22 540 000	OPTEUM MORTGAGE ACCEPTANCE CORP TRUST 2006-1 - 1APT - FRN 25/04/2036	USD	1 354 326	1 246 386	0.19
7 000 000	OPTION ONE MORTGAGE LOAN TRUST 2007-2 - 3A3 - FRN 25/03/2037	USD	2 299 255	1 724 508	0.26
7 500 000	OPTION ONE MORTGAGE LOAN TRUST 2007-5 - 2A2 - FRN 25/05/2037	USD	2 258 804	1 756 660	0.26
10 700 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-2 - A1 - FRN 25/01/2037	USD	322 773	329 681	0.05
1 220 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-3 - A2D - FRN 25/03/2037	USD	408 815	443 899	0.07
900 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-6 - A2C - FRN 25/09/2037	USD	218 343	175 575	0.03
4 072 000	PEARL FINANCE 2020 DAC - 1 A2 - FRN 17/11/2032	EUR	3 983 875	4 079 876	0.61
1 000 000	PROGRESS RESIDENTIAL 2021-SFR11 TRUST - G - 4.687% 17/01/2039	USD	767 422	821 229	0.12
2 225 000	PROGRESS RESIDENTIAL 2021-SFR8 TRUST - E1 - 2.382% 17/10/2038	USD	1 953 133	1 890 261	0.28
2 555 000	PRPM 2021-10 LLC - 10 A1 - FRN 25/10/2026	USD	1 883 195	1 833 786	0.27
3 510 000	PRPM 2021-3 LLC - A1 - FRN 25/04/2026	USD	2 317 253	2 173 351	0.33
23 365 000	RALI SERIES 2005-QO5 TRUST - A1 - FRN 25/01/2046	USD	1 533 400	1 476 404	0.22
1 680 000	RALI SERIES 2006-QA2 TRUST - 1A1 - FRN 25/02/2036	USD	100 027	87 993	0.01
43 015 645	RALI SERIES 2006-QA6 TRUST - A1 - FRN 25/07/2036	USD	2 368 653	2 392 332	0.36
20 000 000	RALI SERIES 2006-QS2 TRUST - 1A10 - FRN 25/02/2036	USD	1 459 810	1 447 721	0.22
325 000	RALI SERIES 2006-QS5 TRUST - A1 - 6% 25/05/2036	USD	26 617	25 493	0.00
780 000	RALI SERIES 2007-QS4 TRUST - 3A2 - 6% 25/03/2037	USD	96 650	93 033	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
3 166 000	RAMP SERIES 2006-RZ3 TRUST - M1 - FRN 25/08/2036	USD	1 489 300	1 459 512	0.22
1 400 000	REDZED TRUST SERIES 2021-1 - B - FRN 09/08/2052	AUD	1 094 677	932 176	0.14
800 000	REDZED TRUST SERIES 2021-1 - 1 A2 - FRN 09/08/2052	AUD	153 440	131 227	0.02
1 500 000	REGATTA XII FUNDING LTD - 1A BR - FRN 15/10/2032	USD	1 428 750	1 453 950	0.22
2 650 000	RFMSI SERIES 2007-SA2 TRUST - 1A A - FRN 25/04/2037	USD	106 266	89 906	0.01
2 010 000	RFMSI SERIES 2007-S8 TRUST - 1A1 - 6% 25/09/2037	USD	127 487	103 314	0.02
1 575 000	ROCKFORD TOWER CLO 2017-2 LTD - 2A AR - FRN 15/10/2029	USD	1 485 756	1 472 152	0.22
1 300 000	ROCKFORD TOWER CLO 2021-1 LTD - A B - FRN 20/07/2034	USD	1 300 000	1 242 150	0.19
1 350 000	RRE LOAN MANAGEMENT - A2A - FRN 15/10/2035	EUR	1 439 573	1 449 628	0.22
610 000	SAXON ASSET SECURITIES TRUST 2007-3 - 2A4 - FRN 25/09/2047	USD	387 350	475 464	0.07
1 511 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2C - FRN 25/02/2037	USD	438 086	318 945	0.05
4 200 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-NC1 - A2C - FRN 25/12/2036	USD	1 127 676	956 165	0.14
2 905 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - C - FRN 05/01/2043	USD	2 450 127	1 742 658	0.26
145 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043	USD	134 544	102 462	0.02
1 500 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	1 325 148	1 196 205	0.18
1 467 000	SLM STUDENT LOAN TRUST - 7 B - FRN 25/09/2043	USD	1 400 985	1 366 159	0.20
1 700 000	SLM STUDENT LOAN TRUST 2003-12 - B - FRN 15/03/2038	USD	311 553	329 997	0.05
6 860 000	SLM STUDENT LOAN TRUST 2003-7 - AA5A - FRN 15/12/2033	USD	1 853 193	1 783 603	0.27
1 960 000	SLM STUDENT LOAN TRUST 2004-10 - B - FRN 25/01/2040	USD	501 701	508 674	0.08
280 000	SLM STUDENT LOAN TRUST 2004-2 - B - FRN 25/07/2039	USD	49 980	57 955	0.01
1 100 000	SLM STUDENT LOAN TRUST 2005-3 - B - FRN 25/04/2040	USD	333 015	335 565	0.05
1 430 000	SLM STUDENT LOAN TRUST 2006-8 - B - FRN 25/01/2041	USD	402 634	404 919	0.06
1 205	SLM STUDENT LOAN TRUST 2007-4 - R - 0% 25/01/2042	USD	619 129	303 151	0.05
1 000 000	SLM STUDENT LOAN TRUST 2007-8 - ICE B - FRN 27/04/2083	USD	524 810	510 726	0.08
2 670 000	SLM STUDENT LOAN TRUST 2008-3 - A3 - FRN 25/04/2025	USD	833 419	807 120	0.12
2 800 000	SLM STUDENT LOAN TRUST 2008-3 - B - FRN 25/04/2029	USD	2 733 500	2 604 614	0.39
1 560 000	SLM STUDENT LOAN TRUST 2008-4 - CF1 A1 - FRN 25/04/2058	USD	538 130	524 408	0.08
145 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	144 731	135 560	0.02
1 230 000	SLM STUDENT LOAN TRUST 2008-6 - A4 - FRN 25/07/2023	USD	584 229	573 051	0.09
1 565 000	SLM STUDENT LOAN TRUST 2008-6 - B - FRN 25/07/2029	USD	1 526 388	1 452 366	0.22
1 310 000	SLM STUDENT LOAN TRUST 2008-7 - B - FRN 25/07/2029	USD	1 300 673	1 216 481	0.18
3 491 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	1 677 013	1 604 613	0.24
8 070 000	SLM STUDENT LOAN TRUST 2012-2 - INNS B - FRN 25/01/2029	USD	1 886 666	1 811 433	0.27
3 209 000	SLM STUDENT LOAN TRUST 2012-6 - A3 - FRN 26/05/2026	USD	1 374 703	1 325 710	0.20
200 000	SLM STUDENT LOAN TRUST 2014-1 - 26 FA - FRN 26/02/2029	USD	90 406	91 408	0.01
1 325 000	SOLARIS TRUST 2021-1 - AL - FRN 15/06/2052	AUD	209 851	180 377	0.03
1 700 000	SOUNDVIEW HOME LOAN TRUST 2006-OPT3 - 2A4 - FRN 25/06/2036	USD	1 500 555	1 504 137	0.23
817 000	STARM MORTGAGE LOAN TRUST 2007-2 - 2A1 - FRN 25/04/2037	USD	40 777	30 434	0.00
9 523 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 3A1 - FRN 25/09/2034	USD	96 723	94 438	0.01

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
450 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2006-12 - 1A1 - FRN 25/01/2037	USD	20 887	22 087	0.00
20 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2007-4 - 1A1 - FRN 25/05/2037	USD	1 308 414	1 117 378	0.17
1 814 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE2 - M2 - FRN 25/07/2035	USD	947 714	898 824	0.13
8 230 914	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR4 - 3A1 - FRN 25/06/2036	USD	1 148 181	1 040 944	0.16
28 000 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR8 - A2 - FRN 25/10/2036	USD	2 607 537	2 649 345	0.40
13 470 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR3 - 2A1 - FRN 25/09/2047	USD	1 575 016	1 334 239	0.20
17 493 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR4 - A4A - FRN 25/09/2047	USD	1 984 869	1 929 960	0.29
9 700 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR6 - A1 - FRN 25/08/2047	USD	1 805 504	1 558 800	0.23
19 063 000	STRUCTURED ASSET SEC CORP MORT PASSTHR CERTS SER 2003 40A - 3A1 - FRN 25/01/2034	USD	207 579	197 495	0.03
650 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE PASS-THROUGH CTFS SER 2003 26A - 3A5 - FRN 25/09/2033	USD	24 291	23 581	0.00
1 290 000	SUNNOVA HELIOS VII ISSUER LLC - C A - 2.03% 20/10/2048	USD	962 483	984 145	0.15
312 000	TAURUS 2021-1 UK DAC - C - FRN 17/05/2031	GBP	308 747	359 117	0.05
1 500 000	TAURUS 2021-1 UK DAC - 1A D - FRN 17/05/2031	GBP	2 092 325	1 739 981	0.26
1 260 000	TAURUS 2021-1 UK DAC FRN 17/05/2031 (ISIN XS2303819762)	GBP	1 757 553	1 445 274	0.22
1 095 000	TAURUS 2021-4 UK DAC - 4A - FRN 17/08/2031	GBP	1 429 843	1 216 701	0.18
1 000 000	TAURUS 2021-4 UK DAC FRN 17/08/2031	GBP	1 112 002	1 124 700	0.17
1 325 000	TAURUS 2021-5 UK DAC - 5 B - FRN 17/05/2025	GBP	1 821 092	1 587 851	0.24
16 327 000	THORNBURG MORTGAGE SECURITIES TRUST 2004-3 - 3 B1 - FRN 25/09/2044	USD	776 634	771 669	0.12
1 710 000	TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC - A - FRN 20/03/2053	GBP	1 597 788	1 406 408	0.21
830 000	TRITON BOND TRUST 2022-1 IN RESPECT OF SERIES 1 - F - FRN 11/09/2053	AUD	597 471	556 691	0.08
1 180 000	TWIN BRIDGES 2021-2 PLC - X1 - FRN 12/09/2055	GBP	181 028	178 115	0.03
950 000	TWIN BRIDGES 2022-1 PLC - X1 - FRN 01/12/2055	GBP	761 510	677 486	0.10
32 135 000	UBS COMMERCIAL MORTGAGE TRUST 2017-C4 - XA - FRN 15/10/2050	USD	1 222 085	956 258	0.14
990 000	VERMILION BOND TRUST 2021 IN RESPECT OF SERIES 1 - B - FRN 12/05/2053	AUD	764 925	656 684	0.10
1 043 000	VMC FINANCE 2021-FL4 LLC - B - FRN 16/06/2036	USD	1 043 000	977 580	0.15
3 500 000	VOLT XCIX LLC - NPL8 A1 - FRN 25/04/2051	USD	2 236 015	2 141 627	0.32
1 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A2 - FRN 25/12/2045	USD	34 358	34 294	0.01
10 850 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	150 946	150 348	0.02
9 280 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR3 TRUST - A1A - FRN 25/02/2046	USD	527 318	477 944	0.07
500 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY3 TRUST - 1AA1A - FRN 25/03/2037	USD	36 888	33 448	0.01

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
1 400 000	WEHLE PARK CLO LTD - 1A A - FRN 21/04/2035	USD	1 358 000	1 366 610	0.20
60 328 392	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-C33 - XA - FRN 15/03/2059	USD	1 485 284	1 455 922	0.22
13 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24 - XA - FRN 15/11/2047	USD	643 840	97 286	0.01
Total Mortgages and Asset Backed securities			429 023 897	385 116 586	57.66
Supranationals, Governments and Local Public Authorities, Debt Instruments					
115 000	ALABAMA ECONOMIC SETTLEMENT AUTHORITY 4.263% 15/09/2032	USD	115 000	110 436	0.02
400 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	395 460	391 956	0.06
600 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/07/2033	USD	470 382	494 784	0.07
455 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.875% 23/09/2032	USD	370 097	388 616	0.06
200 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 5.25% 06/10/2025	USD	204 690	158 330	0.02
400 000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH - 144A - 6.5% 23/11/2032	USD	404 200	408 472	0.06
442 000	GUATEMALA GOVERNMENT BOND - REGS - 3.7% 07/10/2033	USD	348 020	370 520	0.06
400 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 2.125% 22/09/2031	USD	315 096	309 240	0.05
100 000	METROPOLITAN TRANSPORTATION AUTHORITY 5.175% 15/11/2049	USD	100 000	89 919	0.01
400 000	MEXICO GOVERNMENT INTERNATIONAL BOND 3.5% 12/02/2034	USD	329 650	341 000	0.05
600 000	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 11/01/2028	USD	609 921	577 440	0.09
1 150 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	1 361 198	1 178 713	0.18
400 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.625% 17/01/2028	USD	398 756	400 608	0.06
900 000	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	691 650	692 280	0.10
200 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - 144A - 4.95% 28/04/2031	USD	196 000	193 616	0.03
830 000	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANCING AUTHORITY 3.201% 15/11/2027	USD	830 000	771 949	0.12
400 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	416 472	392 600	0.06
800 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	703 056	695 656	0.10
44 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.75% 16/11/2032	USD	45 727	47 036	0.01
300 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.625% 04/03/2028	USD	283 434	288 972	0.04
200 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	201 480	180 260	0.03
31 480 000	UNITED STATES TREASURY BILL 0% 08/06/2023	USD	31 032 079	31 216 843	4.67
31 150 000	UNITED STATES TREASURY BILL 0% 11/05/2023	USD	30 784 683	31 001 885	4.64
33 000 000	UNITED STATES TREASURY BILL 0% 15/06/2023	USD	32 514 644	32 690 163	4.89
33 000 000	UNITED STATES TREASURY BILL 0% 18/05/2023	USD	32 630 681	32 810 365	4.91
32 545 000	UNITED STATES TREASURY BILL 0% 27/07/2023	USD	31 849 355	32 060 140	4.80
4 824 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	4 938 327	4 967 566	0.74
1 592 000	UNITED STATES TREASURY NOTE/BOND 3.375% 31/03/2028	USD	1 590 529	1 594 923	0.24
400 000	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	389 300	399 440	0.06
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			174 519 887	175 223 728	26.23
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			807 428 599	756 375 839	113.24

TCW Funds - TCW Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Other transferable securities					
Shares					
19 195	INTELSAT SA/LUXEMBOURG	USD	643 033	499 070	0.07
Total Shares			643 033	499 070	0.07
Total Other transferable securities			643 033	499 070	0.07
Investment Funds					
Open-ended Investment Funds					
50 079.413	TCW FUNDS - TCW EMERGING MARKETS SUSTAINABLE BOND FUND - OU	USD	7 533 707	6 987 621	1.05
Total Open-ended Investment Funds			7 533 707	6 987 621	1.05
Total Investment Funds			7 533 707	6 987 621	1.05
Total Investments			815 605 339	763 862 530	114.36

TCW Funds - TCW Unconstrained Bond Fund

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	46.37	United States of America	101.22
Finance and Credit Services	32.58	United Kingdom	3.76
Investment Banking and Brokerage Services	13.75	Ireland	2.62
Banks	5.92	Switzerland	1.51
Health Care Providers	1.81	Luxembourg	1.51
General Industrials	1.71	Australia	0.58
Telecommunications Service Providers	1.35	Netherlands	0.48
Investment Fund	1.05	Jersey	0.47
Gas, Water and Multi-utilities	0.96	France	0.44
Oil, Gas and Coal	0.85	Spain	0.19
Travel and Leisure	0.67	Mexico	0.14
Pharmaceuticals and Biotechnology	0.62	Indonesia	0.13
Software and Computer Services	0.61	United Arab Emirates	0.11
Industrial Support Services	0.55	Israel	0.11
Real Estate Investment and Services	0.54	Panama	0.10
Personal Care, Drug and Grocery Stores	0.50	Philippines	0.10
Electronic and Electrical Equipment	0.45	Canada	0.07
Industrial Transportation	0.39	Chile	0.07
Real Estate Investment Trusts	0.38	Brazil	0.06
Electricity	0.29	Dominican Republic	0.06
Medical Equipment and Services	0.28	Guatemala	0.06
Life Insurance	0.27	Oman	0.06
Media	0.27	Peru	0.06
Aerospace and Defense	0.26	South Africa	0.06
Food Producers	0.24	Uruguay	0.06
Chemicals	0.20	Germany	0.06
Leisure Goods	0.20	Hungary	0.05
Technology Hardware and Equipment	0.19	Qatar	0.05
Alternative Energy	0.18	Saudi Arabia	0.04
Precious Metals and Mining	0.17	Paraguay	0.03
Non-life Insurance	0.15	Singapore	0.03
Beverages	0.14	China	0.03
Consumer Services	0.14	Egypt	0.02
Mortgage Real Estate Investment Trusts	0.13	Colombia	0.01
Telecommunications Equipment	0.10	Poland	0.01
Construction and Materials	0.09		
			114.36
	114.36		

TCW Funds - TCW Income Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
200 000	ABN AMRO BANK NV - 144A - FRN 13/12/2029	USD	200 000	168 708	0.36
32 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 4.25% 15/02/2029	USD	32 103	27 340	0.06
120 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 7% 15/11/2025	USD	109 200	112 700	0.24
29 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	29 000	27 533	0.06
24 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 6.375% 15/06/2030	USD	24 000	23 544	0.05
205 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	204 229	169 414	0.36
165 000	AIR LEASE CORP 2.2% 15/01/2027	USD	163 020	146 728	0.31
136 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	127 160	126 650	0.27
140 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	140 713	112 542	0.24
55 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	50 188	45 994	0.10
90 000	AMERICAN TOWER CORP 2.7% 15/04/2031	USD	72 259	75 540	0.16
15 000	AMERICAN TOWER CORP 5.65% 15/03/2033	USD	15 256	15 449	0.03
50 000	AMGEN INC 5.25% 02/03/2033	USD	49 843	51 387	0.11
50 000	AMGEN INC 5.6% 02/03/2043	USD	49 721	51 621	0.11
50 000	AMGEN INC 5.65% 02/03/2053	USD	49 928	52 077	0.11
55 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	51 425	53 075	0.11
78 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAR14)	USD	73 682	61 572	0.13
121 000	ARTERA SERVICES LLC - 144A - 9.033% 04/12/2025	USD	125 450	104 762	0.22
100 000	ASP UNIFRAX HOLDINGS INC - 144A - 5.25% 30/09/2028	USD	100 000	80 030	0.17
93 000	ASSURED PARTNERS INC - 144A - 5.625% 15/01/2029	USD	74 633	80 476	0.17
20 000	ATHENE GLOBAL FUNDING - 144A - 1.985% 19/08/2028	USD	19 878	16 237	0.03
25 000	ATHENE GLOBAL FUNDING - 144A - 2.717% 07/01/2029	USD	25 000	21 008	0.04
50 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	50 000	46 010	0.10
268 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	266 820	227 017	0.50
55 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	52 456	46 963	0.10
175 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	155 685	141 122	0.30
170 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	131 647	135 951	0.29
125 000	BERRY GLOBAL INC - 144A - 5.5% 15/04/2028	USD	123 870	124 685	0.27
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	77 067	75 823	0.16
26 000	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC - 144A - 5.125% 15/04/2029	USD	22 685	23 335	0.05
40 000	BROADCOM INC - 144A - 3.419% 15/04/2033	USD	41 282	33 501	0.07
75 000	BROWN & BROWN INC 4.95% 17/03/2052	USD	73 973	63 645	0.14
90 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	88 245	73 800	0.16
90 000	CANO HEALTH LLC - 144A - 6.25% 01/10/2028	USD	72 900	49 725	0.11
85 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 01/02/2031	USD	67 256	69 700	0.15
222 000	CENTENE CORP 2.45% 15/07/2028	USD	223 181	193 247	0.41
110 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	110 000	93 500	0.20
55 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	71 987	48 045	0.10

TCW Funds - TCW Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	CHINA AOYUAN GROUP LTD 0% 08/02/2024	USD	66 000	18 940	0.04
160 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	146 000	140 040	0.30
160 000	CITIGROUP INC FRN 03/06/2031	USD	140 670	135 087	0.29
150 000	CITIGROUP INC FRN 25/01/2033	USD	137 178	127 614	0.27
104 000	COGENT COMMUNICATIONS GROUP INC - 144A - 7% 15/06/2027	USD	103 000	103 232	0.22
130 000	COMERICA INC FRN PERPETUAL	USD	130 000	109 304	0.23
100 000	COMMONSPIRIT HEALTH 2.782% 01/10/2030	USD	100 505	85 429	0.18
65 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	52 000	54 649	0.12
205 000	CREDIT SUISSE GROUP AG - 144A - FRN 01/04/2031	USD	177 325	182 512	0.39
270 000	CREDIT SUISSE GROUP AG - 144A - FRN 02/02/2027	USD	239 390	229 500	0.50
35 000	CREDIT SUISSE GROUP AG - 144A - FRN 12/08/2033	USD	30 945	35 875	0.08
140 000	CREDIT SUISSE GROUP AG - 144A - FRN 14/05/2032	USD	124 102	112 672	0.24
30 000	CREDIT SUISSE GROUP AG - 144A - FRN 15/07/2026	USD	21 125	29 258	0.06
100 000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	62 525	71 097	0.15
59 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	51 773	49 054	0.10
103 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	80 300	65 755	0.14
75 000	CUBESMART LP 2.5% 15/02/2032	USD	55 134	60 468	0.13
30 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	34 151	28 104	0.06
100 000	DELTA AIR LINES 2019-1 CLASS AA PASS THROUGH TRUST 3.204% 25/04/2024	USD	90 375	98 025	0.21
90 000	DENTSPLY SIRONA INC 3.25% 01/06/2030	USD	75 989	79 607	0.17
451 000	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO - 144A - 0% 15/08/2026	USD	327 406	25 369	0.05
100 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	84 775	76 583	0.16
25 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	25 000	22 667	0.05
100 000	DUKE ENERGY CORP 3.85% 15/06/2034	EUR	106 889	102 010	0.22
137 000	EMBECTA CORP - 144A - 6.75% 15/02/2030	USD	134 968	124 881	0.27
145 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	127 925	127 781	0.27
88 000	EVERARC ESCROW SARL - 144A - 5% 30/10/2029	USD	88 000	73 156	0.16
114 000	EVERI HOLDINGS INC - 144A - 5% 15/07/2029	USD	100 605	102 600	0.22
65 000	EXTRA SPACE STORAGE LP 2.35% 15/03/2032	USD	50 041	51 158	0.11
85 000	FARMERS EXCHANGE CAPITAL II - 144A - FRN 01/11/2053	USD	91 300	84 463	0.18
195 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 01/11/2057	USD	198 884	152 999	0.33
181 000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC - 144A - 6.75% 15/07/2030	USD	173 870	148 969	0.32
95 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	75 525	75 380	0.16
149 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	147 980	146 019	0.31
52 000	GLOBAL PAYMENTS INC 5.95% 15/08/2052	USD	49 623	49 743	0.11
100 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	83 559	89 318	0.19
180 000	GLP CAPITAL LP / GLP FINANCING II INC 4% 15/01/2030	USD	190 477	160 061	0.34
30 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	29 369	28 584	0.06
70 000	GOLDMAN SACHS GROUP INC FRN 21/07/2032	USD	62 143	57 082	0.12
225 000	GOLDMAN SACHS GROUP INC FRN 21/10/2032	USD	188 811	186 062	0.40
168 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	164 167	110 621	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	GRIFOLS ESCROW ISSUER SA - 144A - 4.75% 15/10/2028	USD	173 250	164 210	0.35
57 000	HCA INC 3.5% 15/07/2051	USD	38 502	39 336	0.08
51 000	HCA INC 5.25% 15/06/2049	USD	54 973	46 070	0.10
115 000	HCA INC 5.5% 15/06/2047	USD	140 195	109 099	0.23
92 000	HEALTHCARE REALTY HOLDINGS LP 2% 15/03/2031	USD	74 262	71 896	0.15
85 000	HEALTHEQUITY INC - 144A - 4.5% 01/10/2029	USD	74 163	76 122	0.16
100 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	78 863	85 644	0.18
93 000	HERENS HOLDCO SARL - 144A - 4.75% 15/05/2028	USD	93 465	74 473	0.16
9 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	7 695	8 195	0.02
220 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	172 725	183 308	0.39
113 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 8.5% 01/06/2026	USD	75 483	70 043	0.15
390 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	383 517	335 634	0.73
60 000	HSBC HOLDINGS PLC FRN 24/05/2032	USD	54 721	49 103	0.11
190 000	HUDSON PACIFIC PROPERTIES LP 3.95% 01/11/2027	USD	195 927	130 581	0.28
485 000	INTELSAT JACKSON HOLDING 0% 15/07/2025 DEFAULTED	USD	-	-	0.00
600 000	INTELSAT JACKSON HOLDING 0% 15/10/2024 DEFAULTED	USD	-	-	0.00
82 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	79 950	75 499	0.16
120 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	92 915	96 388	0.21
30 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2.7% 15/01/2034	USD	22 342	23 077	0.05
90 000	IRON MOUNTAIN INC - 144A - 5.625% 15/07/2032	USD	77 288	82 418	0.18
118 000	IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES INC - 144A - 5% 15/07/2032	USD	118 000	101 775	0.22
146 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	125 560	131 076	0.28
55 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	49 981	48 263	0.10
155 000	JPMORGAN CHASE & CO FRN 08/11/2032	USD	134 824	128 824	0.28
55 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	50 681	46 360	0.10
20 000	KRAFT HEINZ FOODS CO 5% 04/06/2042	USD	20 742	19 199	0.04
30 000	LEVEL 3 FINANCING INC - 144A - 3.75% 15/07/2029	USD	28 763	16 034	0.03
10 000	LIFE STORAGE LP 2.4% 15/10/2031	USD	8 150	8 100	0.02
225 000	LLOYDS BANKING GROUP PLC FRN 11/08/2033	USD	225 000	217 546	0.47
200 000	LXP INDUSTRIAL TRUST 2.7% 15/09/2030	USD	198 466	162 703	0.35
218 000	MAGIC MERGECO INC - 144A - 7.875% 01/05/2029	USD	217 897	152 806	0.33
178 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	178 000	152 866	0.33
115 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	96 456	97 818	0.21
72 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/11/2030	USD	72 503	62 976	0.13
80 000	MORGAN STANLEY FRN 16/09/2036	USD	60 832	60 522	0.13
225 000	MORGAN STANLEY FRN 28/04/2032	USD	194 623	178 294	0.38
115 000	MOZART DEBT MERGER SUB INC - 144A - 3.875% 01/04/2029	USD	96 313	100 338	0.21
252 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	252 000	218 995	0.47
100 000	NETFLIX INC 4.625% 15/05/2029	EUR	108 685	111 061	0.24
115 000	NEWELL BRANDS INC 5.5% 01/04/2046	USD	87 975	94 131	0.20
100 000	NGL ENERGY OPERATING LLC / NGL ENERGY FINANCE CORP - 144A - 7.5% 01/02/2026	USD	100 551	96 625	0.21

TCW Funds - TCW Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
110 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	95 475	94 050	0.20
105 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	105 000	105 681	0.23
85 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	85 000	87 656	0.19
100 000	ORACLE CORP 3.95% 25/03/2051	USD	102 685	75 247	0.16
70 000	ORACLE CORP 4% 15/11/2047	USD	68 108	53 491	0.11
45 000	ORACLE CORP 5.55% 06/02/2053	USD	44 772	42 862	0.09
30 000	ORACLE CORP 6.9% 09/11/2052	USD	29 981	33 690	0.07
50 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - 144A - 5.125% 30/04/2031	USD	40 938	44 491	0.10
224 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	179 232	134 922	0.29
88 000	PIKE CORP - 144A - 5.5% 01/09/2028	USD	72 380	77 093	0.16
50 000	PILGRIM'S PRIDE CORP - 144A - 5.875% 30/09/2027	USD	49 125	49 728	0.11
145 000	PILGRIM'S PRIDE CORP 4.25% 15/04/2031	USD	143 541	126 823	0.27
100 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.55% 15/12/2029	USD	100 976	89 613	0.19
150 000	PRIME HEALTHCARE SERVICES INC - 144A - 7.25% 01/11/2025	USD	128 250	133 500	0.29
161 000	QWEST CORP 7.25% 15/09/2025	USD	192 445	149 730	0.32
169 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 4.8% 15/05/2030	USD	175 539	148 720	0.32
70 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 4.95% 15/07/2029	USD	68 308	62 794	0.13
255 000	SANTANDER UK GROUP HOLDINGS PLC FRN 14/06/2027	USD	254 251	222 214	0.48
115 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	104 938	85 854	0.18
45 000	SES GLOBAL AMERICAS HOLDINGS INC - 144A - 5.3% 25/03/2044	USD	38 994	35 443	0.08
120 000	SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED - 144A - 4.625% 01/03/2029	USD	98 450	97 564	0.21
95 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	71 675	73 956	0.16
28 000	SPECTRUM BRANDS INC - 144A - 5.5% 15/07/2030	USD	26 600	24 850	0.05
200 000	SUNAC CHINA HOLDINGS LTD 0% 10/01/2025	USD	127 000	48 328	0.10
145 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 15/05/2029	USD	145 000	133 474	0.29
195 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - 144A - 4.375% 15/09/2054	USD	195 628	190 070	0.41
85 000	TENET HEALTHCARE CORP 4.25% 01/06/2029	USD	73 950	76 977	0.16
160 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	173 021	138 403	0.30
175 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	174 500	176 862	0.38
224 000	TRANSMONTAIGNE PARTNERS LP / TLP FINANCE CORP 6.125% 15/02/2026	USD	217 064	193 988	0.41
38 000	TRANSOCEAN POSEIDON LTD - 144A - 6.875% 01/02/2027	USD	30 933	30 295	0.06
75 000	TRANSOCEAN TITAN FINANCING LTD - 144A - 8.375% 01/02/2028	USD	75 000	76 688	0.16
105 000	TREEHOUSE FOODS INC 4% 01/09/2028	USD	87 338	92 940	0.20
180 000	TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	135 244	143 273	0.31
60 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	58 350	57 553	0.12
146 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	150 563	123 005	0.26
280 000	US AIRWAYS 2011-1 CLASS A PASS THROUGH TRUST 7.125% 22/10/2023	USD	98 295	91 163	0.20
50 000	US BANCORP FRN PERPETUAL	USD	45 063	39 038	0.08
140 000	US BANCORP FRN 01/02/2034	USD	138 397	135 888	0.29

TCW Funds - TCW Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
181 000	USA COMPRESSION PARTNERS LP / USA COMPRESSION FINANCE CORP 6.875% 01/09/2027	USD	169 067	173 136	0.37
90 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	72 900	76 526	0.16
283 000	VENTURE GLOBAL CALCASIEU PASS LLC - 144A - 4.125% 15/08/2031	USD	283 000	248 852	0.54
25 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.75% 15/02/2027	USD	22 069	23 100	0.05
30 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.875% 15/02/2029	USD	26 586	26 704	0.06
30 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 01/09/2026	USD	28 725	28 708	0.06
20 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 15/01/2028	USD	19 000	18 547	0.04
55 000	VICI PROPERTIES LP 5.625% 15/05/2052	USD	54 864	49 589	0.11
56 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	60 117	50 639	0.11
172 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	144 480	140 503	0.30
65 000	WARNERMEDIA HOLDINGS INC - 144A - 5.05% 15/03/2042	USD	65 000	54 426	0.12
229 000	WARNERMEDIA HOLDINGS INC - 144A - 5.141% 15/03/2052	USD	226 423	186 053	0.40
55 000	WASH MULTIFAMILY ACQUISITION INC - 144A - 5.75% 15/04/2026	USD	52 938	52 093	0.11
235 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	223 911	216 361	0.46
175 000	WELLS FARGO & CO FRN 02/03/2033	USD	154 978	151 911	0.32
87 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	87 000	77 213	0.17
Total Bonds			18 044 851	16 181 870	34.62
Shares					
20 900	AGNC INVESTMENT CORP	USD	296 433	210 672	0.45
7 213	HOMER CITY GENERATION	USD	66 720	-	0.00
1 090	INTELSAT JACKSON HOLDINGS SA - A - RIGHTS	USD	-	-	0.00
1 090	INTELSAT JACKSON HOLDINGS SA - B - RIGHTS	USD	-	-	0.00
Total Shares			363 153	210 672	0.45
Mortgages and Asset Backed securities					
500 000	ABFC 2007-WMC1 TRUST - A2A - FRN 25/06/2037	USD	71 765	64 189	0.14
250 000	ABFC 2007-WMC1 TRUST - WMC1 A2B - FRN 25/06/2037	USD	78 525	72 174	0.15
355 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-ASAP1 - A2D - FRN 25/03/2037	USD	84 574	66 922	0.14
250 000	AIMCO CLO SERIES 2018-A - AA B - FRN 17/04/2031	USD	245 813	242 775	0.52
2 700 000	ALTERNATIVE LOAN TRUST 2005-29CB - A5 - 5.5% 25/07/2035	USD	422 314	276 955	0.59
5 000 000	ALTERNATIVE LOAN TRUST 2005-57CB - 4A5 - 5.5% 25/12/2035	USD	483 919	332 622	0.71
60 000 000	ALTERNATIVE LOAN TRUST 2005-7CB - 2A2 - FRN 01/03/2038	USD	570 222	129 809	0.28
1 150 000	ALTERNATIVE LOAN TRUST 2005-76 - HE1 A4 - FRN 25/01/2036	USD	122 183	109 423	0.23
2 300 000	ALTERNATIVE LOAN TRUST 2007-13 - A1 - 6% 25/06/2047	USD	304 320	191 845	0.41
1 500 000	ALTERNATIVE LOAN TRUST 2007-16CB - 1A7 - 6% 25/08/2037	USD	128 847	108 974	0.23
2 400 000	ALTERNATIVE LOAN TRUST 2007-22 - 2A16 - 6.5% 25/09/2037	USD	420 885	249 632	0.53
34 000 000	AMERICAN HOME MORTGAGE ASSETS TRUST 2007-5 - X - FRN 25/06/2047	USD	458 927	88 434	0.19
262 000	ARROW CMBS 2018 DAC - 1 C - FRN 22/05/2030	EUR	218 765	223 350	0.48
125 000	AVOCA CLO XXVIII DAC FRN 15/04/2037	EUR	133 413	134 640	0.29
790 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2003-8 - 1CB1 - 5.5% 25/10/2033	USD	25 663	24 143	0.05

TCW Funds - TCW Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
2 220 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2005-10 - 1 1A1 - FRN 25/11/2035	USD	73 599	67 592	0.14
1 100 000	BANC OF AMERICA FUNDING 2004-B TRUST - 5A1 - FRN 20/11/2034	USD	31 832	30 489	0.07
1 395 000	BANC OF AMERICA FUNDING 2006-D TRUST - PW16 AAB - FRN 20/05/2036	USD	63 591	57 145	0.12
360 000	BANC OF AMERICA FUNDING 2006-3 TRUST - 4A14 - 6% 25/03/2036	USD	25 271	20 114	0.04
720 000	BCAP LLC TRUST 2007-AA1 - 2A1 - FRN 25/03/2037	USD	78 593	72 176	0.15
4 050 000	BCAP LLC TRUST 2007-AA2 - 2A7 - 6% 25/04/2037	USD	673 492	419 663	0.90
3 595 749	BCAP LLC 2009-RR10 TRUST - 10A2 - FRN 26/01/2038	USD	952 615	635 634	1.36
1 550 000	BCMSC TRUST 2000-A - A5 - FRN 15/06/2030	USD	275 404	109 852	0.24
250 000	BCRED MML CLO 2022-1 LLC - 1A A1 - FRN 20/04/2035	USD	250 000	240 863	0.52
11 280 000	BEAR STEARNS ARM TRUST 2003-1 - 1A A - FRN 25/04/2033	USD	54 434	45 874	0.10
482 143	BOYCE PARK CLO LTD - 1A M2 - FRN 21/04/2035	USD	-	-	0.00
450 000	BOYCE PARK CLO LTD - 1A SUB - FRN 21/04/2035	USD	396 000	342 042	0.73
195 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A4 - FRN 25/08/2036	USD	149 581	156 569	0.33
530 000	C-BASS 2007-CB1 TRUST - AF6 - FRN 25/01/2037	USD	147 954	91 026	0.19
375 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	112 785	85 871	0.18
1 570 000	CHASE MORTGAGE FINANCE TRUST SERIES 2007-A1 - A1 8A1 - FRN 25/02/2037	USD	23 864	21 799	0.05
7 405 000	CHASEFLEX TRUST SERIES 2005-2 - 1A1 - 6% 25/06/2035	USD	574 869	462 994	0.99
12 290 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2013-GC15 - XA - FRN 10/09/2046	USD	161 897	6 927	0.01
780 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - FF18 A2D - FRN 25/06/2036	USD	55 382	47 707	0.10
1 200 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR5 - FF1 A2C - FRN 25/07/2036	USD	47 384	40 784	0.09
980 000	CITIGROUP MORTGAGE LOAN TRUST 2006-WF1 - A2F - FRN 25/03/2036	USD	185 929	137 118	0.29
420 000	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERIES 2006-A5 - AA3 A3 - 6% 25/10/2036	USD	48 821	44 486	0.10
6 000 000	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERIES 2007-A2 - 1A10 - 6% 25/02/2037	USD	392 329	356 174	0.76
8 000 000	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERIES 2007-A2 - 1A13 - 5.75% 25/02/2037	USD	550 445	492 396	1.05
23 600 000	COMM 2014-CCRE19 MORTGAGE TRUST - XC - FRN 10/08/2047	USD	634 250	220 813	0.47
30 000 000	COMM 2014-CR14 MORTGAGE TRUST - XA - FRN 10/01/2047	USD	366 668	48 054	0.10
10 200 000	COMM 2014-UBS2 MORTGAGE TRUST - XA - FRN 10/03/2047	USD	361 759	29 905	0.06
9 110 000	COMM 2014-UBS3 MORTGAGE TRUST - XA - FRN 10/06/2047	USD	242 725	48 711	0.10
5 000 000	COMM 2015-LC21 MORTGAGE TRUST - XA - FRN 10/07/2048	USD	112 073	39 358	0.08
4 444 000	CONSECO FINANCE CORP - 4 A7 - 7.41% 01/05/2031	USD	655 776	512 142	1.10
9 430 000	CONSECO FINANCE CORP - 5 A6 - FRN 01/03/2030	USD	732 026	470 475	1.01
1 600 000	COREVEST AMERICAN FINANCE 2019-2TRUST - XA - FRN 15/06/2051	USD	180 000	19 211	0.04
1 900 000	COREVEST AMERICAN FINANCE 2019-2TRUST - 2 XB - FRN 15/06/2051	USD	199 690	117 999	0.25
2 100 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - 1AA1 - FRN 25/11/2033	USD	11 408	10 551	0.02
3 485 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB1 AF - FRN 25/01/2033	USD	23 900	21 846	0.05
1 506 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB2 - FRN 25/12/2036	USD	221 507	184 355	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
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)					
285 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - MH1 B1 - FRN 25/10/2036	USD	221 942	224 633	0.48
4 100 000	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-AR5 - 5A1 - FRN 25/06/2034	USD	24 263	22 854	0.05
4 200 000	CSMC MORTGAGE-BACKED TRUST 2007-2 - 3A4 - 5.5% 25/03/2037	USD	428 619	282 252	0.60
150 000	CVC CORDATUS LOAN FUND XXV DAC FRN 20/05/2036	EUR	158 123	162 077	0.35
3 400 000	DSLA MORTGAGE LOAN TRUST 2004-AR2 - 31 A - FRN 19/11/2044	USD	51 584	47 930	0.10
420 000	DSLA MORTGAGE LOAN TRUST 2006-AR2 - 96 AC - FRN 19/10/2036	USD	72 120	51 839	0.11
2 700 000	FANNIE MAE OR FREDDIE MAC 2% 01/05/2051	USD	2 223 023	2 234 222	4.79
2 875 000	FANNIE MAE OR FREDDIE MAC 2.5% 01/05/2051	USD	2 470 813	2 481 262	5.32
575 000	FANNIE MAE OR FREDDIE MAC 3% 25/02/2043	USD	514 061	516 310	1.10
700 000	FANNIE MAE OR FREDDIE MAC 4% 25/04/2043	USD	667 431	669 922	1.44
975 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	935 190	955 281	2.05
75 000	FANNIE MAE OR FREDDIE MAC 4.5% 25/08/2040	USD	73 225	73 508	0.16
2 325 000	FANNIE MAE OR FREDDIE MAC 5% 13/05/2038	USD	2 312 947	2 318 723	4.97
1 075 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	1 078 416	1 085 939	2.33
730 000	FANNIE MAE-ACES - M4 X2 - FRN 25/01/2039	USD	36 494	1 619	0.00
2 000 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2005-AA10 - 2A1 - FRN 25/12/2035	USD	64 103	57 524	0.12
1 300 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2006-FA8 - 1A11 - 6% 25/02/2037	USD	107 069	61 072	0.13
825 000	FREDDIE MAC MULTIFAMILY PC REMIC TRUST 2019-P002 - X - FRN 25/07/2033	USD	89 332	68 776	0.15
900 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KLU1 X3 - FRN 25/01/2031	USD	183 701	95 110	0.20
5 015 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K034 X3 - FRN 25/09/2041	USD	300 116	24 272	0.05
3 978 024	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K035 X3 - FRN 25/12/2041	USD	278 174	23 893	0.05
6 475 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	559 480	103 779	0.22
6 109 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K038 X3 - FRN 25/06/2042	USD	631 549	140 938	0.30
2 490 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K040 X3 - FRN 25/11/2042	USD	219 042	70 160	0.15
4 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K049 X3 - FRN 25/10/2043	USD	265 938	131 777	0.28
5 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K051 X3 - FRN 25/10/2043	USD	422 070	184 492	0.39
3 750 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K055 X3 - FRN 25/04/2044	USD	343 945	163 391	0.35
3 900 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K060 X3 - FRN 25/12/2044	USD	436 770	230 964	0.49
680 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K728 X3 - FRN 25/11/2045	USD	65 450	21 023	0.04
2 700 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K735 X3 - FRN 25/05/2047	USD	282 762	152 806	0.33

TCW Funds - TCW Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
11 750 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - XPT2 - 1.807% 25/05/2027	USD	534 167	220 514	0.47
250 000	GINNIE MAE 4.5% 01/04/2049	USD	241 172	246 340	0.53
125 000	GINNIE MAE 5% 01/04/2049	USD	124 375	125 166	0.27
1 700 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	134 687	117 028	0.25
1 260 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	77 079	62 165	0.13
6 200 000	GMACM MORTGAGE LOAN TRUST 2006-J1 - J1 A4 - 5.75% 25/04/2036	USD	195 672	169 468	0.36
400 000	GOLUB CAPITAL PARTNERS CLO 54M L.P - 54 AA - FRN 05/08/2033	USD	400 000	388 643	0.83
185 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-1 - GS A - 5.52% 22/02/2055	USD	182 672	178 655	0.38
12 691 579	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - IO - FRN 16/04/2054	USD	280 609	12 258	0.03
6 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 1 IO - FRN 16/02/2054	USD	112 068	9 173	0.02
7 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 112 IO - FRN 16/02/2053	USD	68 566	3 686	0.01
60 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 119 IO - FRN 16/08/2051	USD	104 978	7 464	0.02
2 770 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 125 IO - FRN 16/11/2054	USD	148 628	11 832	0.03
7 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 135 IO - FRN 16/01/2053	USD	136 522	17 473	0.04
75 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 140 IO - FRN 16/10/2043	USD	70 878	-	0.00
14 913 781	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 148 IO - FRN 16/09/2050	USD	221 149	29 197	0.06
20 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 165 IO - FRN 16/10/2051	USD	115 570	21	0.00
72 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 78 IX - FRN 16/08/2046	USD	118 755	-	0.00
27 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/12/2051	USD	383 530	68 987	0.15
10 000 000	GS MORTGAGE SECURITIES TRUST 2014-GC18 - XB - FRN 10/01/2047	USD	67 969	14 644	0.03
3 335 000	GSAA HOME EQUITY TRUST 2007-5 - 1F3B - FRN 25/05/2037	USD	500 250	218 008	0.47
1 260 000	GSR MORTGAGE LOAN TRUST 2004-10F - 6A1 - 5% 25/09/2034	USD	15 913	15 544	0.03
600 000	GSR MORTGAGE LOAN TRUST 2007-AR2 - 5A1A - FRN 25/05/2037	USD	32 412	30 711	0.07
1 850 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-10 - 2A1A - FRN 19/11/2035	USD	61 641	46 246	0.10
150 000 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-9 - 2X - FRN 20/06/2035	USD	280 387	813	0.00
125 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	125 000	124 700	0.27
1 100 000	HSI ASSET LOAN OBLIGATION TRUST 2007-WF1 - A3 - FRN 25/12/2036	USD	332 389	210 160	0.45
1 400 000	IMPAC CMB TRUST SERIES 2005-5 - A1 - FRN 25/08/2035	USD	40 563	36 819	0.08
125 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	125 000	124 665	0.27
385 000	JGWPT XXV LLC - 1A B - 7.14% 15/02/2067	USD	231 083	211 728	0.45
27 950 809	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-LC11 FRN 15/04/2046	USD	637 132	31 015	0.07
2 700 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH2 - AF6 - FRN 25/10/2036	USD	625 600	489 186	1.05
1 790 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CW2 - AF4 - FRN 25/08/2036	USD	617 397	478 497	1.02

TCW Funds - TCW Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
2 959 600	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CW2 - AF5 - FRN 25/08/2036	USD	1 033 379	953 321	2.05
23 150 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1 - AF6 - FRN 25/11/2036	USD	61 927	61 573	0.13
2 800 000	JP MORGAN MORTGAGE TRUST 2005-A1 - 1A1 - FRN 25/02/2035	USD	30 771	28 478	0.06
410 000	JP MORGAN MORTGAGE TRUST 2006-A7 - 2A4R - FRN 25/01/2037	USD	30 828	23 245	0.05
9 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C19 - XA - FRN 15/04/2047	USD	125 916	15 360	0.03
500 000	LA TROBE FINANCIAL CAPITAL MARKETS TRUST - 1 1F - FRN 13/09/2052	AUD	172 094	149 481	0.32
131 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	128 549	127 690	0.27
1 208 500	LEHMAN ABS MANUFACTURED HOUSING CONTRACT TRUST 2001-B - M1 - FRN 15/04/2040	USD	443 300	436 463	0.93
2 200 000	LEHMAN MORTGAGE TRUST 2005-3 - 1A5 - 5.5% 25/01/2036	USD	316 593	191 742	0.41
1 000 000	LEHMAN XS TRUST SERIES 2005-1 - 3A3A - FRN 25/07/2035	USD	211 932	189 463	0.41
640 000	MASTR ALTERNATIVE LOAN TRUST 2004-7 - 1A1 - 5.5% 25/07/2034	USD	23 235	21 480	0.05
600 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 2 A2C - FRN 25/05/2037	USD	187 181	210 424	0.45
100 000 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2012-C5 - XC - FRN 15/08/2045	USD	214 844	296 760	0.63
12 500 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2013-C13 - XA - FRN 15/11/2046	USD	246 085	17 355	0.04
10 500 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2014-C14 - XA - FRN 15/02/2047	USD	214 764	9 353	0.02
19 100 000	MORGAN STANLEY CAPITAL I TRUST 2018-SUN - XCP - FRN 15/07/2035	USD	20 513	191	0.00
1 000 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-7AR - 2A4 - FRN 25/09/2034	USD	21 402	20 105	0.04
720 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-15XS - A4A - FRN 25/11/2036	USD	135 120	81 336	0.17
825 000	NEW CENTURY HOME EQUITY LOAN TRUST 2003-6 - M1 - FRN 25/01/2034	USD	102 280	101 676	0.22
1 600 000	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE LOAN TRUST SERIES 2005-AR4 - 4A1 - FRN 25/08/2035	USD	111 593	78 356	0.17
5 000 000	OAKWOOD MORTGAGE INVESTORS INC - AA2 - FRN 31/12/2049	USD	25 751	24 897	0.05
5 465 500	RALI SERIES 2005-QS14 TRUST - 3A3 - 6% 25/09/2035	USD	226 940	192 837	0.41
1 450 000	RALI SERIES 2006-QA8 TRUST - 3 A1B - FRN 25/09/2036	USD	90 610	85 219	0.18
4 170 000	RALI SERIES 2006-QS1 TRUST - A3 - 5.75% 25/01/2036	USD	130 908	114 244	0.24
1 100 000	RALI SERIES 2006-QS16 TRUST - A6 - 6% 25/11/2036	USD	30 159	27 458	0.06
6 540 000	RALI SERIES 2006-QS2 TRUST - 1A9 - 5.5% 25/02/2036	USD	296 359	233 392	0.50
1 500 000	RALI SERIES 2006-QS8 TRUST - A1 A - 6% 25/08/2036	USD	93 124	85 149	0.18
1 750 000	RALI SERIES 2006-QS9 TRUST - 1A11 - 6.5% 25/07/2036	USD	84 306	74 623	0.16
870 000	RALI SERIES 2007-QS4 TRUST - 3A2 - 6% 25/03/2037	USD	116 808	103 768	0.22
2 775 500	RESIDENTIAL ASSET SECURITIZATION TRUST 2007-A1 - A1 - 6% 25/03/2037	USD	527 628	282 482	0.60
1 585 000	RFMSI SERIES 2007-SA2 TRUST - 1AA - FRN 25/04/2037	USD	69 671	53 774	0.12
490 000	RFMSI SERIES 2007-S8 TRUST - 1A1 - 6% 25/09/2037	USD	32 491	25 186	0.05
150 000	RRE LOAN MANAGEMENT - A2A - FRN 15/10/2035	EUR	159 953	161 070	0.34
324 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2B - FRN 25/02/2037	USD	126 493	68 330	0.15

TCW Funds - TCW Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
125 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - A1 - FRN 05/01/2043	USD	134 434	89 789	0.19
400 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - D - FRN 05/01/2043	USD	318 000	217 649	0.47
600 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	530 059	478 482	1.02
510 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	492 144	450 425	0.96
555 000	SLM STUDENT LOAN TRUST 2008-4 - B - FRN 25/04/2029	USD	554 348	532 850	1.14
700 000	SLM STUDENT LOAN TRUST 2008-6 - B - FRN 25/07/2029	USD	702 428	649 620	1.40
460 000	SLM STUDENT LOAN TRUST 2008-7 - B - FRN 25/07/2029	USD	468 318	427 161	0.91
715 000	SLM STUDENT LOAN TRUST 2008-8 - B - FRN 25/10/2029	USD	734 155	696 722	1.50
250 000	SLM STUDENT LOAN TRUST 2008-9 - 1 A1 - FRN 25/10/2029	USD	251 797	246 856	0.53
630 000	STARM MORTGAGE LOAN TRUST 2007-S1 - 2A1 - FRN 25/01/2037	USD	21 582	20 306	0.04
1 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 2A - FRN 25/09/2034	USD	17 467	16 890	0.04
185 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 6A3 - FRN 25/11/2035	USD	9 356	8 888	0.02
2 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 63 F1 - FRN 25/03/2034	USD	36 344	34 303	0.07
1 400 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2004-20 - 1A2 - FRN 25/01/2035	USD	34 560	32 634	0.07
1 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2006-4 - 108 DE - FRN 25/05/2036	USD	81 945	66 025	0.14
3 050 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-4XS - 1AA - FRN 25/03/2035	USD	81 066	79 084	0.17
500 000	TRITON BOND TRUST 2022-1 IN RESPECT OF SERIES 1 - E - FRN 11/09/2053	AUD	359 922	331 285	0.71
12 700 000	WASHINGTON MUTUAL MORTGAGE PASS-THROUGH CERTIFICATES WMALT SERIES 2006-2 TRUST - 1A6 - 6% 25/03/2036	USD	465 323	454 087	0.97
480 000	WASHINGTON MUTUAL MORTGAGE PASS-THROUGH CERTIFICATES WMALT SERIES 2007-OA4 TRUST - A1A - FRN 25/04/2047	USD	86 969	75 423	0.16
7 450 000	WELLS FARGO ALTERNATIVE LOAN 2007-PA1 TRUST - A4 - 6% 25/03/2037	USD	357 032	312 038	0.67
31 814 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2007-7 TRUST - A1 - 6% 25/06/2037	USD	478 114	461 663	0.99
2 450 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C14 - XA - FRN 15/06/2046	USD	59 165	3 899	0.01
4 200 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C15 - XA - FRN 15/08/2046	USD	62 004	140	0.00
7 900 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-LC14 - XA - FRN 15/03/2047	USD	180 000	22 521	0.05
100 000	321 HENDERSON RECEIVABLES VI LLC - 1A B - 9.31% 15/07/2061	USD	29 666	27 082	0.06
Total Mortgages and Asset Backed securities			48 089 258	34 665 859	74.16
Supranationals, Governments and Local Public Authorities, Debt Instruments					
220 000	MASSACHUSETTS SCHOOL BUILDING AUTHORITY 2.5% 15/02/2037	USD	213 620	168 928	0.36
2 440 000	UNITED STATES TREASURY BILL 0% 27/07/2023	USD	2 386 930	2 403 649	5.13
358 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	366 485	368 654	0.79

TCW Funds - TCW Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
119 000	UNITED STATES TREASURY NOTE/BOND 3.375% 31/03/2028	USD	118 890	119 218	0.26
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			3 085 925	3 060 449	6.54
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			69 583 187	54 118 850	115.77
Other transferable securities					
Shares					
10 405	INTELSAT SA/LUXEMBOURG	USD	348 568	270 530	0.58
Total Shares			348 568	270 530	0.58
Total Other transferable securities			348 568	270 530	0.58
Investment Funds					
Open-ended Investment Funds					
8 028.653	TCW FUNDS - TCW EMERGING MARKETS SUSTAINABLE BOND FUND - OU	USD	1 240 214	1 120 244	2.40
Total Open-ended Investment Funds			1 240 214	1 120 244	2.40
Total Investment Funds			1 240 214	1 120 244	2.40
Total Investments			71 171 969	55 509 624	118.75

TCW Funds - TCW Income Fund

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Finance and Credit Services	40.32	United States of America	106.02
Governments	32.99	Luxembourg	3.55
Investment Banking and Brokerage Services	17.13	United Kingdom	2.78
Banks	4.80	Ireland	1.61
General Industrials	2.56	Switzerland	1.41
Health Care Providers	2.41	Australia	1.03
Investment Fund	2.40	Netherlands	0.78
Life Insurance	1.91	Jersey	0.54
Telecommunications Service Providers	1.40	Spain	0.35
Industrial Transportation	1.11	France	0.35
Real Estate Investment Trusts	1.09	Canada	0.19
Software and Computer Services	1.07	China	0.14
Oil, Gas and Coal	0.86		
Pharmaceuticals and Biotechnology	0.85		118.75
Food Producers	0.62		
Travel and Leisure	0.57		
Aerospace and Defense	0.56		
Real Estate Investment and Services	0.55		
Technology Hardware and Equipment	0.54		
Leisure Goods	0.53		
Media	0.47		
Alternative Energy	0.45		
Mortgage Real Estate Investment Trusts	0.45		
Medical Equipment and Services	0.44		
Non-life Insurance	0.44		
Electronic and Electrical Equipment	0.33		
Personal Care, Drug and Grocery Stores	0.33		
Consumer Services	0.32		
Construction and Materials	0.22		
Gas, Water and Multi-utilities	0.22		
Chemicals	0.21		
Household Goods and Home Construction	0.20		
Industrial Support Services	0.20		
Telecommunications Equipment	0.12		
Precious Metals and Mining	0.08		
	118.75		

TCW Funds - TCW Global Securitized Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Mortgages and Asset Backed securities					
150 000	ABFC 2004-OPT4 TRUST - M1 - FRN 25/02/2034	USD	32 260	36 203	0.10
30 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-HE4 - M4 - FRN 25/07/2035	USD	2 176	2 266	0.01
510 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-OP2 - A1 - FRN 25/08/2036	USD	29 634	28 569	0.08
400 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-ASAP1 - A2B - FRN 25/03/2037	USD	92 191	73 345	0.20
3 500 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-HE1 - A1 - FRN 25/01/2037	USD	372 424	378 020	1.04
100 000	ACRES COMMERCIAL REALTY 2021-FL1 LTD FRN 15/06/2036	USD	100 125	96 682	0.27
220 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-2 - 6M2 - FRN 25/06/2035	USD	54 782	53 346	0.15
100 000	AGL CLO 13 LTD - 13A A1 - FRN 20/10/2034	USD	97 600	97 355	0.27
330 000	AIMCO CLO SERIES 2018-A - AA B - FRN 17/04/2031	USD	324 473	320 463	0.88
650 000	ALTERNATIVE LOAN TRUST 2004-18CB - 2A8 - 6% 25/09/2034	USD	269 942	268 142	0.74
2 000 000	ALTERNATIVE LOAN TRUST 2005-10CB - 1A8 - 5.5% 25/05/2035	USD	260 752	261 104	0.72
742 000	ALTERNATIVE LOAN TRUST 2005-56 - 4A1 - FRN 25/11/2035	USD	60 641	59 923	0.16
4 000 000	ALTERNATIVE LOAN TRUST 2005-59 - 1A1 - FRN 20/11/2035	USD	274 755	271 296	0.75
460 000	ALTERNATIVE LOAN TRUST 2006-OA22 - A1 - FRN 25/02/2047	USD	44 955	40 256	0.11
350 000	ALTERNATIVE LOAN TRUST 2007-HY8C FRN 25/09/2047	USD	26 861	26 504	0.07
400 000	ALTERNATIVE LOAN TRUST 2007-OA7 FRN 25/05/2047	USD	43 673	39 884	0.11
350 000	ALTERNATIVE LOAN TRUST 2007-OH3 - A1B - FRN 25/09/2047	USD	40 201	39 561	0.11
1 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-4 - 1A1 - FRN 25/11/2045	USD	68 225	65 965	0.18
110 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-THROUGH CTFS SER 2005-R11 - M3 - FRN 25/01/2036	USD	94 188	103 642	0.28
690 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTF SER 2004-R10 - M1 - FRN 25/11/2034	USD	217 568	219 157	0.60
1 400 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2005-R9 - M1 - FRN 25/11/2035	USD	441 589	447 664	1.23
15 000	AMERIQUEST MORTGAGE SECURITIES TRUST 2006-R1 - M1 - FRN 25/03/2036	USD	627	631	0.00
400 000	AMMC CLO 22 LTD - AA - FRN 25/04/2031	USD	396 800	396 038	1.09
250 000	APIDOS CLO XXIX - 29A A2 - FRN 25/07/2030	USD	245 678	243 175	0.67
400 000	ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-W5 - A2D - FRN 25/01/2036	USD	172 230	163 837	0.45
317 000	ARROW CMBS 2018 DAC - 1 C - FRN 22/05/2030	EUR	264 689	270 237	0.74
125 000	AVOCA CLO XXVIII DAC FRN 15/04/2037	EUR	133 413	134 640	0.37
271 000	BANC OF AMERICA FUNDING 2005-B TRUST - 3M1 - FRN 20/04/2035	USD	46 698	46 578	0.13
4 850 000	BB-UBS TRUST 2012-SHOW - XA - FRN 05/11/2036	USD	73 982	41 429	0.11
6 308 000	BB-UBS TRUST 2012-SHOW - XB - FRN 05/11/2036	USD	31 318	16 757	0.05
100 000	BCAP LLC 2014-RR3 TRUST - 4A1 - FRN 26/03/2036	USD	5 710	6 153	0.02
600 000	BEAR STEARNS ALT-A TRUST 2005-4 - 22A2 - FRN 25/05/2035	USD	13 912	13 615	0.04
915 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2006-AR2 - 1A1 - FRN 25/09/2046	USD	113 738	103 817	0.29
110 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR3 - 1A1 - FRN 25/03/2037	USD	14 583	14 331	0.04
40 000	BENCHMARK 2019-B10 MORTGAGE TRUST - B10 3CCA - FRN 15/03/2062	USD	35 309	26 836	0.07

TCW Funds - TCW Global Securitized Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
100 000	BINOM SECURITIZATION TRUST 2021-INV1 - A1 - FRN 25/06/2056	USD	65 933	64 880	0.18
500 000	BMO SBA COOF TRUST 2019-1 - A - FRN 25/10/2045	USD	28 982	10 208	0.03
45 000	BRAZOS HIGHER EDUCATION AUTHORITY INC - A5 1A12 - FRN 25/02/2035	USD	35 103	35 168	0.10
275 000	C-BASS MORTGAGE LOAN TRUST 2007-CB3 - A4 - FRN 25/03/2037	USD	81 184	58 778	0.16
260 000	CEDAR FUNDING V CLO LTD - 5AA1R - FRN 17/07/2031	USD	258 180	257 314	0.71
64 000	CENTEX HOME EQUITY LOAN TRUST 2005-D - M5 - FRN 25/10/2035	USD	62 260	61 453	0.17
150 000	CENTEX HOME EQUITY LOAN TRUST 2006-A - M1 - FRN 25/06/2036	USD	12 320	12 391	0.03
10 000 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-25 - 1A1 - FRN 25/02/2035	USD	274 122	277 762	0.76
350 517	CHL MORTGAGE PASS-THROUGH TRUST 2004-29 - 2A1 - FRN 25/02/2035	USD	4 923	4 525	0.01
300 000	CIFC FUNDING 2013-III-R LTD - 3RAA1 - FRN 24/04/2031	USD	298 050	295 476	0.81
100 000	CITIBANK CREDIT CARD ISSUANCE TRUST 6.15% 15/06/2039	USD	147 641	112 585	0.31
185 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC21 - AS - 4.026% 10/05/2047	USD	179 472	178 744	0.49
1 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC25 - XB - FRN 10/10/2047	USD	6 953	2 959	0.01
1 051 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015-GC35 - XA - FRN 10/11/2048	USD	21 520	12 775	0.04
1 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P3 - XA - FRN 15/04/2049	USD	41 655	26 648	0.07
83 000	CITIGROUP MORTGAGE LOAN TRUST INC - M2 - FRN 25/11/2036	USD	55 075	55 925	0.15
95 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH3 M1 - FRN 25/06/2037	USD	52 761	54 243	0.15
130 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR2 - 1A1 - FRN 25/03/2036	USD	6 181	5 255	0.01
200 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - 1A2A - FRN 25/06/2036	USD	2 918	3 230	0.01
55 000	CLEAR CREEK CLO - 1AAR - FRN 20/10/2030	USD	51 316	51 159	0.14
430 000	COLLEGIATE FUNDING SERVICES EDUCATION LOAN TRUST 2005-A - A4 - FRN 28/03/2035	USD	276 988	281 193	0.77
2 000 000	COMM 2012-CCRE4 MORTGAGE TRUST - XA - FRN 15/10/2045	USD	51 500	3	0.00
1 670 000	COMM 2013-CCRE6 MORTGAGE TRUST - XB - FRN 10/03/2046	USD	25 572	11	0.00
29 000 000	COMM 2013-CCRE9 MORTGAGE TRUST - XA - FRN 10/07/2045	USD	49 157	72	0.00
185 000	COMM 2014-CCRE18 MORTGAGE TRUST - B - FRN 15/07/2047	USD	176 841	177 523	0.49
1 675 000	COMM 2014-CCRE18 MORTGAGE TRUST - XA - FRN 15/07/2047	USD	37 424	6 307	0.02
1 349 000	COMM 2014-CCRE19 MORTGAGE TRUST - XC - FRN 10/08/2047	USD	36 254	12 622	0.03
2 670 000	COMM 2014-LC17 MORTGAGE TRUST - XA - FRN 10/10/2047	USD	36 875	10 062	0.03
4 070 000	COMM 2014-UBS2 MORTGAGE TRUST - XA - FRN 10/03/2047	USD	92 987	11 933	0.03
4 379 000	COMM 2014-UBS6 MORTGAGE TRUST - XA - FRN 10/12/2047	USD	80 405	31 225	0.09
60 000	COMM 2015-CCRE25 MORTGAGE TRUST - A3 - 3.505% 10/08/2048	USD	41 042	41 066	0.11
200 000	COMM 2015-DC1 MORTGAGE TRUST - AM - FRN 10/02/2048	USD	190 359	189 578	0.52
1 150 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - AR20 2A4 - FRN 25/08/2033	USD	6 107	6 255	0.02
915 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB6 M1 - FRN 25/07/2035	USD	47 337	46 843	0.13
80 000	CSAIL 2018-CX11 COMMERCIAL MORTGAGE TRUST - A3 - 4.0945% 15/04/2051	USD	55 100	51 417	0.14
3 190 000	CSMC 2014-USA OA LLC - X2 - FRN 15/09/2037	USD	16 075	5 720	0.02
100 000	CVC CORDATUS LOAN FUND XXII DAC FRN 15/12/2034	EUR	116 108	104 153	0.29

TCW Funds - TCW Global Securitized Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
700 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2004-7 - MF2 - FRN 25/10/2034	USD	454 241	452 965	1.24
85 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-1 FRN 25/07/2035	USD	24 341	25 655	0.07
335 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16 - MV2 - FRN 25/05/2036	USD	201 634	204 319	0.56
100 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-7 - MV5 - FRN 25/11/2035	USD	98 656	96 602	0.27
1 135 000	DBJPM 2016-SFC MORTGAGE TRUST - XA - FRN 10/08/2036	USD	29 483	16 561	0.05
50 000	DBUBS 2017-BRBK MORTGAGE TRUST - A - 3.452% 10/10/2034	USD	52 281	47 315	0.13
105 000	DBWF 2016-85T MORTGAGE TRUST - A - 3.791% 10/12/2036	USD	110 984	95 009	0.26
60 000	DC OFFICE TRUST 2019-MTC - A - 2.965% 15/09/2045	USD	54 000	49 290	0.14
160 000	ECMC GROUP STUDENT LOAN TRUST 2016-1 - AA - FRN 26/07/2066	USD	75 866	73 236	0.20
700 000	FANNIE MAE OR FREDDIE MAC 2.5% 01/05/2051	USD	602 561	604 132	1.66
2 025 000	FANNIE MAE OR FREDDIE MAC 4% 25/04/2043	USD	1 930 247	1 937 988	5.32
100 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	95 825	97 978	0.27
1 985 000	FANNIE MAE OR FREDDIE MAC 4.5% 25/08/2040	USD	1 938 030	1 945 514	5.33
2 225 000	FANNIE MAE OR FREDDIE MAC 5% 13/05/2038	USD	2 214 520	2 218 992	6.09
825 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	827 479	833 394	2.29
80 000	FANNIE MAE POOL - AM7912 - 3.6% 01/02/2040	USD	69 231	60 447	0.17
7 500	FANNIE MAE POOL - AN 7630 - 3.16% 01/12/2032	USD	7 613	6 857	0.02
40 000	FANNIE MAE POOL - AN4293 - 3.26% 01/02/2027	USD	43 100	38 576	0.11
50 000	FANNIE MAE POOL - BL06060 - 2.455% 01/04/2040	USD	49 854	36 582	0.10
425 000	FANNIE MAE POOL - BV9996 - 3.5% 01/06/2052	USD	383 155	381 179	1.05
800 000	FANNIE MAE POOL - BW114 - 4% 01/09/2052	USD	732 536	739 836	2.03
213 000	FANNIE MAE POOL - CA7737 - 2.5% 01/11/2050	USD	126 223	124 576	0.34
400 000	FANNIE MAE POOL - CB4117 - 3.5% 01/07/2052	USD	361 411	359 353	0.99
275 000	FANNIE MAE POOL - FM6400 - 2% 01/03/2051	USD	198 342	196 239	0.54
60 000	FANNIE MAE POOL - FM9133 - 3% 01/10/2051	USD	44 814	44 646	0.12
125 000	FANNIE MAE POOL - MA700 - 4% 01/08/2052	USD	113 488	115 736	0.32
1 950 000	FANNIE MAE-ACES - M11 X2 - FRN 25/07/2039	USD	40 349	3 179	0.01
30 000	FANNIE MAE-ACES - M12 A2 - FRN 25/05/2029	USD	32 655	27 978	0.08
3 350 000	FANNIE MAE-ACES - M2X3 - FRN 25/04/2036	USD	49 408	1 328	0.00
15 000	FANNIE MAE-ACES - 2A1 - FRN 25/10/2036	USD	12 034	11 979	0.03
30 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1 - M1 - FRN 25/01/2036	USD	7 971	8 570	0.02
375 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF15 - A5 - FRN 25/11/2036	USD	35 492	35 368	0.10
250 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA4 - A1 - FRN 25/10/2034	USD	3 133	3 324	0.01
35 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KW01 X3 - FRN 25/03/2029	USD	5 428	3 342	0.01
2 085 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	61 612	33 418	0.09
2 610 395	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K039 X1 - FRN 25/07/2024	USD	33 536	14 472	0.04
1 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K042 X3 - FRN 25/01/2043	USD	41 953	37 748	0.10

TCW Funds - TCW Global Securitized Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
85 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K052 X3 - FRN 25/01/2044	USD	5 611	3 290	0.01
85 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K053 X3 - FRN 25/03/2044	USD	5 761	3 561	0.01
6 600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K054 X3 - FRN 25/04/2043	USD	290 235	274 776	0.75
40 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K154 A3 - 3.459% 25/11/2032	USD	44 188	37 471	0.10
60 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K157 A3 - FRN 25/08/2033	USD	69 225	59 499	0.16
20 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K159 A2 - FRN 25/11/2030	USD	23 998	19 573	0.05
2 080 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K724 X1 - FRN 25/11/2023	USD	13 438	1 569	0.00
600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K728 X3 - FRN 25/11/2045	USD	50 203	18 550	0.05
2 277 227	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K729 X1 - FRN 25/10/2024	USD	18 080	7 650	0.02
525 000	FREDDIE MAC POOL - QC8921 - 2.5% 01/10/2051	USD	398 550	395 056	1.09
225 000	FREDDIE MAC POOL - QD1841 - 2% 01/11/2051	USD	171 603	170 498	0.47
565 000	FREDDIE MAC POOL - QE6385 - 4.5% 01/07/2052	USD	527 296	541 359	1.49
170 000	FREDDIE MAC POOL - RA4201 - 2% 01/12/2050	USD	121 556	119 528	0.33
475 000	FREDDIE MAC POOL - SD1382 - 4% 01/08/2052	USD	426 303	436 826	1.20
300 000	FREDDIE MAC POOL - SD1966 - 4% 01/11/2052	USD	282 280	281 862	0.77
575 000	FREDDIE MAC POOL - SD2027 - 5% 01/08/2052	USD	566 404	567 034	1.56
150 000	FREDDIE MAC POOL - SD8189 - 2.5% 01/01/2052	USD	117 219	119 368	0.33
324 349	FREDDIE MAC POOL - SD8210 - 4% 01/03/2052	USD	253 831	256 358	0.70
15 800 000	FREMF 2017-K66 MORTGAGE TRUST - X2A - 0.1% 25/06/2027	USD	72 764	48 190	0.13
75 000	GILBERT PARK CLO LTD - 1A A - FRN 15/10/2030	USD	74 550	74 224	0.20
1 500 000	GINNIE MAE 3% 01/04/2050	USD	1 337 021	1 365 201	3.75
1 475 000	GINNIE MAE 3.5% 01/04/2052	USD	1 344 957	1 382 869	3.80
1 425 000	GINNIE MAE 4% 01/04/2049	USD	1 337 663	1 372 248	3.77
1 425 000	GINNIE MAE 4.5% 01/04/2049	USD	1 374 679	1 404 134	3.86
100 000	GINNIE MAE 5% 01/04/2049	USD	99 500	100 133	0.28
135 000	GMACM MORTGAGE LOAN TRUST 2005-AR3 - AR3 - FRN 19/06/2035	USD	2 065	1 857	0.01
190 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	12 947	13 080	0.04
70 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-1 - GS A - 5.52% 22/02/2055	USD	69 119	67 599	0.19
26 635 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - IO - FRN 16/04/2053	USD	10 226	5 321	0.01
600 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 139 IO - FRN 16/02/2053	USD	11 313	903	0.00
75 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 15 Z - FRN 16/03/2047	USD	34 590	32 719	0.09
7 703 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 163 IO - FRN 16/02/2046	USD	47 565	10 239	0.03
1 700 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 52 IO - FRN 16/02/2055	USD	24 151	608	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
35 000	GS MORTGAGE SECURITIES CORP TRUST 2017-375H - 375H B - FRN 10/09/2037	USD	36 925	29 476	0.08
40 000	GS MORTGAGE SECURITIES TRUST 2011-GC5 - AS - FRN 10/08/2044	USD	23 675	23 298	0.06
10 615 000	GS MORTGAGE SECURITIES TRUST 2012-GCJ7 - XB - FRN 10/05/2045	USD	78 801	180	0.00
150 000	GS MORTGAGE SECURITIES TRUST 2014-GC18 - AAB - 3.648% 10/01/2047	USD	21 249	21 075	0.06
1 700 000	GS MORTGAGE SECURITIES TRUST 2014-GC26 - XA - FRN 10/11/2047	USD	38 852	12 531	0.03
2 590 000	GS MORTGAGE SECURITIES TRUST 2015-GS1 - XA - FRN 10/11/2048	USD	79 303	39 711	0.11
400 000	GS MORTGAGE SECURITIES TRUST 2016-GS2 - XA - FRN 10/05/2049	USD	22 645	11 652	0.03
70 000	GSAA HOME EQUITY TRUST 2005-9 - M2 - FRN 25/08/2035	USD	67 156	67 020	0.18
1 000 000	GSAA HOME EQUITY TRUST 2007-6 - 3A1A - FRN 25/05/2047	USD	78 847	64 836	0.18
80 000	GSAMP TRUST 2005-HE6 - M2 - FRN 25/11/2035	USD	44 712	46 027	0.13
1 800 000	GSR MORTGAGE LOAN TRUST 2005-AR7 - 2A1 - FRN 25/11/2035	USD	17 495	16 527	0.05
6 155 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-3 - 1A - FRN 19/05/2034	USD	78 705	77 557	0.21
4 770 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-1 - 2A1A - FRN 19/03/2035	USD	90 321	92 735	0.25
1 600 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-9 - 2A1A - FRN 20/06/2035	USD	52 596	49 736	0.14
30 000	HILTON USA TRUST 2016-SFP - E - 5.5191% 05/11/2035	USD	30 000	26 958	0.07
77 563	HOME EQUITY MORTGAGE LOAN ASSET-BACKED TRUST SERIES INABS 2005-C - M2 - FRN 25/10/2035	USD	53 410	53 237	0.15
150 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	150 000	149 640	0.41
20 000	HUDSON YARDS 2019-30HY MORTGAGE TRUST - A - 3.228% 10/07/2039	USD	21 195	17 249	0.05
1 000 000	IMPAC CMB TRUST SERIES 2004-6 - 1A3 - FRN 25/10/2034	USD	5 397	5 528	0.02
630 000	IMPAC CMB TRUST SERIES 2005-1 - 1A1 - FRN 25/04/2035	USD	15 224	17 400	0.05
572 000	IMPAC CMB TRUST SERIES 2005-2 - 1A1 - FRN 25/04/2035	USD	13 041	12 648	0.03
1 150 000	IMPAC CMB TRUST SERIES 2007-A - A - FRN 25/05/2037	USD	71 466	70 955	0.19
250 000	IMPAC SECURED ASSETS CORP SERIES 2004-3 - M2 - FRN 25/11/2034	USD	82 564	82 926	0.23
175 000	INDEPENDENCE PLAZA TRUST 2018-INDP - A - 3.763% 10/07/2035	USD	163 406	165 187	0.45
1 875 000	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR8 - 2A2A - FRN 25/11/2034	USD	29 292	29 441	0.08
150 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	150 000	149 598	0.41
5 500 000	JP MORGAN ALTERNATIVE LOAN TRUST 2007-S1 - A1 - FRN 25/04/2047	USD	279 781	279 760	0.77
6 300 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C16 - XA - FRN 15/12/2046	USD	97 181	5 250	0.01
300 000	JP MORGAN MORTGAGE ACQUISITION CORP 2005-WMC1 - M3 - FRN 25/09/2035	USD	159 019	157 772	0.43
105 000	JP MORGAN MORTGAGE ACQUISITION CORP 2006-FRE1 - M1 - FRN 25/05/2035	USD	40 008	41 439	0.11
100 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH2 - MV1 - FRN 25/01/2037	USD	38 916	39 529	0.11
50 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C15 - AS - 4.4196% 15/11/2045	USD	50 250	49 155	0.14
1 686 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C17 - XC - FRN 15/01/2047	USD	49 243	9 865	0.03
9 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C18 - XA - FRN 15/02/2047	USD	117 798	14 924	0.04
2 650 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C28 - XA - FRN 15/10/2048	USD	57 413	23 450	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
600 000	JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST 2016-C4 - XC - FRN 15/12/2049	USD	22 688	13 212	0.04
5 000 000	KGS-ALPHA SBA COOF TRUST 2013-2 - A - FRN 25/03/2039	USD	23 136	14 350	0.04
9 033 916	KGS-ALPHA SBA COOF TRUST 2014-3 - A - FRN 25/05/2039	USD	40 991	20 419	0.06
125 000	KNDL 2019-KNSQ MORTGAGE TRUST - A - FRN 15/05/2036	USD	123 828	122 604	0.34
155 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	152 100	151 084	0.41
250 000	LCM LOAN INCOME FUND I INCOME NOTE ISSUER LTD - A1 - FRN 16/07/2031	USD	248 500	247 206	0.68
75 000	LCM 40 LTD - B1 - FRN 15/01/2036	USD	74 813	74 610	0.20
125 000	LEHMAN ABS MANUFACTURED HOUSING CONTRACT TRUST 2001-B - M1 - FRN 15/04/2040	USD	48 075	45 145	0.12
600 000	LEHMAN XS TRUST SERIES 2006-10N - AR3 2A1 - FRN 25/07/2046	USD	71 312	70 508	0.19
310 000	LEHMAN XS TRUST SERIES 2006-16N - A321 - FRN 25/11/2046	USD	58 681	62 207	0.17
430 000	LEHMAN XS TRUST SERIES 2007-16N - 2A2 - FRN 25/09/2047	USD	53 373	47 647	0.13
450 000	LEHMAN XS TRUST SERIES 2007-4N - 3A2A - FRN 25/03/2047	USD	65 813	59 049	0.16
1 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-5 - 2A3 - FRN 25/06/2036	USD	300 319	298 313	0.82
100 000	MASTR ASSET BACKED SECURITIES TRUST 2005-WMC1 - M5 - FRN 25/03/2035	USD	99 188	96 184	0.26
387 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE4 - A2 - FRN 25/11/2036	USD	75 344	58 891	0.16
306 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE4 - A3 - FRN 25/11/2036	USD	61 520	46 711	0.13
2 500 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-5 - 2A2 - FRN 25/10/2037	USD	454 366	452 780	1.24
3 300 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2004-A - A A1 - FRN 25/04/2029	USD	16 386	16 944	0.05
5 000 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2004-E - A2A - FRN 25/11/2029	USD	19 897	20 367	0.06
285 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLMI 2004-A4 - A1 - FRN 25/08/2034	USD	6 921	6 261	0.02
700 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLMI 2004-A4 - A2 - FRN 25/08/2034	USD	16 254	15 469	0.04
1 000 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-WMC1 - A1A - FRN 25/01/2037	USD	36 641	35 690	0.10
210 000	MILL CITY MORTGAGE LOAN TRUST 2018-1 - A1 - FRN 25/05/2062	USD	37 736	38 547	0.11
243 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2005-NC1 - A2C - FRN 25/01/2035	USD	8 017	8 106	0.02
500 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2005-NC2 - M5 - FRN 25/03/2035	USD	462 813	447 205	1.23
1 800 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2007-HE2 - A2C - FRN 25/01/2037	USD	422 789	412 766	1.13
22 908 509	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2012-C5 - XC - FRN 15/08/2045	USD	49 218	67 983	0.19
5 405 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2014 C19 - XA - FRN 15/12/2047	USD	84 789	34 330	0.09
6 021 500	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2014-C14 - XA - FRN 15/02/2047	USD	54 632	5 364	0.01
85 000	MORGAN STANLEY CAPITAL I INC TRUST 2006-HE1 - A4 - FRN 25/01/2036	USD	21 025	20 921	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
1 020 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	8 428	8 586	0.02
125 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-5AR - 1M3 - FRN 25/09/2035	USD	4 079	4 085	0.01
1 175 000	MORTGAGEIT TRUST 2005-2 - 1A1 - FRN 25/05/2035	USD	12 676	12 356	0.03
1 160 000	MORTGAGEIT TRUST 2005-4 - A1 - FRN 25/10/2035	USD	28 923	29 164	0.08
3 605 000	MSBAM COMMERCIAL MORTGAGE SECURITIES TRUST 2012-CKSV - XA - FRN 15/10/2030	USD	39 308	55 446	0.15
440 000	NAVIENT STUDENT LOAN TRUST 2014-8 - A3 - FRN 27/05/2031	USD	280 413	278 452	0.76
100 000	NAVIENT STUDENT LOAN TRUST 2015-3 - 3 B - FRN 25/10/2058	USD	79 938	89 981	0.25
170 000	NAVIENT STUDENT LOAN TRUST 2017-2 - AA - FRN 27/12/2066	USD	77 481	81 842	0.22
290 000	NELNET STUDENT LOAN TRUST 2014-2 - A3 - FRN 27/07/2037	USD	284 472	284 575	0.78
370 000	NELNET STUDENT LOAN TRUST 2015-3 - AA3 - FRN 25/06/2049	USD	356 819	356 504	0.98
375 000	NELNET STUDENT LOAN TRUST 2015-3 - 3A B - FRN 25/06/2054	USD	344 531	345 511	0.95
400 000	NEUBERGER BERMAN LOAN ADVISERS CLO 27 LTD - AA2 - FRN 15/01/2030	USD	394 120	395 096	1.09
100 000	NEUBERGER BERMAN LOAN ADVISERS CLO 47 LTD - AA - FRN 14/04/2035	USD	97 250	98 170	0.27
750 000	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 - A2B - FRN 25/05/2036	USD	52 877	52 368	0.14
250 000	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2017-5 - AA1 - FRN 25/06/2057	USD	40 561	39 335	0.11
500 000	NEWCASTLE MORTGAGE SECURITIES TRUST 2007-1 - 1A1 - FRN 25/04/2037	USD	61 375	60 880	0.17
110 000	NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2006-HE1 - M1 - FRN 25/02/2036	USD	4 503	4 649	0.01
43 000	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2005-1 - M5 - FRN 25/06/2035	USD	14 672	15 719	0.04
500 000	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2007-1 - A1A - FRN 25/03/2037	USD	75 655	65 578	0.18
75 000	OCP CLO 2017-14 LTD - 14AA1R2 - FRN 20/11/2030	USD	74 573	74 254	0.20
250 000	OPTION ONE MORTGAGE LOAN TRUST 2005-2 - M1 - FRN 25/05/2035	USD	7 913	7 998	0.02
50 000	OPTION ONE MORTGAGE LOAN TRUST 2005-3 - M3 - FRN 25/08/2035	USD	47 750	46 907	0.13
85 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-WCW - M3 - FRN 25/07/2035	USD	82 716	78 490	0.22
115 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2004-WHQ2 - M4 - FRN 25/02/2035	USD	68 217	65 345	0.18
375 000	PEARL FINANCE 2020 DAC - 1 A2 - FRN 17/11/2032	EUR	366 884	375 725	1.03
33 000	PEPPER RESIDENTIAL SECURITIES TRUST - 21AA1U - FRN 16/01/2060	USD	337	338	0.00
15 000	PEPPER RESIDENTIAL SECURITIES TRUST NO. 24 - 24AA1U - FRN 18/11/2060	USD	873	875	0.00
70 000	PRET 2022-RN1 LLC - A1 - FRN 25/07/2051	USD	60 435	56 967	0.16
100 000	PROGRESS RESIDENTIAL 2019-SFR3 TRUST - A - 2.271% 17/09/2036	USD	96 326	94 679	0.26
50 000	PROGRESS RESIDENTIAL 2021-SFR7 TRUST - E2 - 2.64% 17/08/2040	USD	41 055	39 875	0.11
55 000	PRPM 2021-5 LLC - 5 A1 - FRN 25/06/2026	USD	40 955	41 654	0.11
30 000	QUEENS CENTER MORTGAGE TRUST 2013-QC - B - 3.376% 11/01/2037	USD	30 049	27 456	0.08
5 000 000	RALI SERIES 2006-QA6 TRUST - A1 - FRN 25/07/2036	USD	276 239	278 077	0.76
215 000	RALI SERIES 2007-QH9 TRUST - A1 - FRN 25/11/2037	USD	23 292	21 319	0.06
78 442	RAMP SERIES 2005-EFC5 TRUST - M3 - FRN 25/10/2035	USD	35 068	34 836	0.10

TCW Funds - TCW Global Securitized Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
88 000	RAMP SERIES 2006-RZ3 TRUST - M1 - FRN 25/08/2036	USD	39 565	40 568	0.11
80 000	RAMP SERIES 2007-RZ1 TRUST - A3 - FRN 25/02/2037	USD	29 691	29 811	0.08
162 000	RASC SERIES 2005-AHL2 TRUST - M1 - FRN 25/10/2035	USD	11 439	11 529	0.03
138 000	RESIMAC PREMIER SERIES 2021-1 - A1 - FRN 10/07/2052	USD	53 947	53 793	0.15
75 000	ROCKFORD TOWER CLO 2017-3 LTD - AA - FRN 20/10/2030	USD	74 550	74 299	0.20
300 000	ROCKFORD TOWER CLO 2018-2 LTD - 2A A - FRN 20/10/2031	USD	297 600	295 486	0.81
175 000	RRE LOAN MANAGEMENT - A2A - FRN 15/10/2035	EUR	186 611	187 915	0.52
200 000	SAXON ASSET SECURITIES TRUST 2005-1 - M2 - FRN 25/05/2035	USD	60 806	60 700	0.17
175 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-NC2 - A3 - FRN 25/03/2036	USD	20 115	21 099	0.06
700 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR5 - C6 A5B - FRN 25/05/2037	USD	40 833	42 290	0.12
3 500 000	SEQUOIA MORTGAGE TRUST 2003-8 - A1 - FRN 20/01/2034	USD	22 135	23 606	0.06
1 230 397	SEQUOIA MORTGAGE TRUST 2004-3 - 3A - FRN 20/05/2034	USD	2 040	2 167	0.01
47 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - A2A - FRN 05/01/2043	USD	47 646	34 051	0.09
110 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - C - FRN 05/01/2043	USD	88 188	65 987	0.18
1 000 000	SG COMMERCIAL MORTGAGE SECURITIES TRUST 2016-C5 - XA - FRN 10/10/2048	USD	57 879	33 473	0.09
140 000	SLM STUDENT LOAN TRUST 2005-4 - B - FRN 25/07/2055	USD	38 808	42 344	0.12
110 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	86 986	97 151	0.27
110 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	98 158	102 838	0.28
30 000	SLM STUDENT LOAN TRUST 2008-6 - A4 - FRN 25/07/2023	USD	14 202	13 977	0.04
460 000	SLM STUDENT LOAN TRUST 2008-8 - A1 A1 - FRN 25/04/2023	USD	135 164	135 347	0.37
110 000	SLM STUDENT LOAN TRUST 2008-8 - B - FRN 25/10/2029	USD	101 836	107 188	0.29
1 000 000	SLM STUDENT LOAN TRUST 2008-9 - A - FRN 25/04/2023	USD	73 610	72 668	0.20
105 000	SOUNDVIEW HOME LOAN TRUST 2005-4 - M2 - FRN 25/03/2036	USD	1 418	1 431	0.00
11 000	SOUNDVIEW HOME LOAN TRUST 2006-OPT3 - 2A4 - FRN 25/06/2036	USD	9 497	9 733	0.03
400 000	SOUNDVIEW HOME LOAN TRUST 2007-OPT3 - 1A1 - FRN 25/08/2037	USD	78 060	77 278	0.21
1 800 000	SPECIALTY UNDERWRITING & RESIDENTIAL FINANCE TRUST SERIES 2005-BC2 - M3 - FRN 25/12/2035	USD	269 163	267 426	0.73
100 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3 - M1 - FRN 25/09/2035	USD	14 815	15 391	0.04
50 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-2 - M29 X4 - FRN 25/03/2035	USD	3 030	3 030	0.01
7 840 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2004-AR1 - 1A1 - FRN 19/03/2034	USD	64 123	60 262	0.17
4 730 673	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2004-AR7 - A1A - FRN 19/04/2035	USD	37 245	38 629	0.11
2 220 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2005-AR2 - 2A1 - FRN 25/05/2045	USD	76 200	74 016	0.20
700 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2005-AR8 - A1A - FRN 25/02/2036	USD	46 566	47 255	0.13
500 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2005-AR8 - A2 - FRN 25/02/2036	USD	36 670	34 550	0.09

TCW Funds - TCW Global Securitized Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
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)					
170 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR1 - 3A1 - FRN 25/02/2036	USD	15 677	15 000	0.04
1 200 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR5 - 1A1 - FRN 25/05/2036	USD	42 378	33 935	0.09
3 500 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR7 - A1A - FRN 25/08/2036	USD	280 789	280 369	0.77
860 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR7 - A1BG - FRN 25/08/2036	USD	72 670	73 733	0.20
2 500 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR4 - A4A - FRN 25/09/2047	USD	263 983	275 819	0.76
50 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-NC2 - M5 - FRN 25/05/2035	USD	26 513	27 791	0.08
53 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-BC5 - A4 - FRN 25/12/2036	USD	5 549	5 957	0.02
704 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-OPT1 - A1 - FRN 25/04/2036	USD	18 215	19 258	0.05
100 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2007-BC1 - A4 - FRN 25/02/2037	USD	2 770	2 864	0.01
110 000	SUNNOVA HELIOS VII ISSUER LLC - C A - 2.03% 20/10/2048	USD	82 072	83 919	0.23
40 000	TAURUS 2021-5 UK DAC - 5 B - FRN 17/05/2025	GBP	54 976	47 935	0.13
100 000	TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC - A - FRN 20/03/2053	GBP	93 438	82 246	0.23
350 000	TOWD POINT MORTGAGE TRUST 2017-4 - M2 - FRN 25/06/2057	USD	304 281	297 004	0.82
530 000	TOWD POINT MORTGAGE TRUST 2017-5 - A1 - FRN 25/02/2057	USD	47 442	47 779	0.13
300 000	TOWD POINT MORTGAGE TRUST 2017-5 - M2 - FRN 25/02/2057	USD	299 566	300 837	0.83
67 000	TRICON AMERICAN HOMES 2020-SFR1 - D - 2.548% 17/07/2038	USD	61 054	60 435	0.17
3 780 000	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2012-C2 - XA - FRN 10/05/2063	USD	46 069	166	0.00
100 000	UNITED STATES SMALL BUSINESS ADMINISTRATION - 20A 1 - 3.46% 01/01/2034	USD	27 059	24 837	0.07
100 000	VITA SCIENTIA 2022-1 DAC - X A - FRN 27/02/2033	EUR	101 776	106 598	0.29
300 000	VOYA CLO 2013-2 LTD - A2AR - FRN 25/04/2031	USD	290 550	288 660	0.79
800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-AR6 TRUST - A - FRN 25/05/2044	USD	763	760	0.00
1 900 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR1 TRUST - A1A - FRN 25/01/2045	USD	35 136	33 957	0.09
5 000 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR15 TRUST - A1A1 - FRN 25/11/2045	USD	266 382	267 200	0.73
856 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR17 TRUST - 11 2A1 - FRN 25/12/2045	USD	43 472	39 480	0.11
1 703 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A1 - FRN 25/12/2045	USD	51 047	48 404	0.13
650 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1B2 - FRN 25/12/2045	USD	57 814	55 306	0.15
2 300 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A1A - FRN 25/01/2045	USD	32 385	31 844	0.09
2 345 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A1B - FRN 25/01/2045	USD	32 692	32 784	0.09

TCW Funds - TCW Global Securitized Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
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)					
5 553 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A23 - FRN 25/01/2045	USD	282 517	278 970	0.77
1 245 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR6 TRUST - 1A1A - FRN 25/02/2045	USD	61 864	59 310	0.16
800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - SD1 A2 - FRN 25/07/2045	USD	12 496	13 380	0.04
1 750 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 1 A - FRN 25/07/2045	USD	53 293	51 506	0.14
1 360 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 2AC2 - FRN 25/07/2045	USD	134 591	133 299	0.37
4 275 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR1 TRUST - 2A1A - FRN 25/01/2046	USD	140 326	136 618	0.38
630 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR4 TRUST - HLF BFL - FRN 25/05/2046	USD	35 404	30 821	0.08
250 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY1 TRUST - 2 A3 - FRN 25/02/2037	USD	19 910	20 309	0.06
500 000	WELLS FARGO ALTERNATIVE LOAN 2007-PA5 TRUST - 1A1 - 6.25% 25/11/2037	USD	23 475	21 528	0.06
2 149 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-C26 - XA - FRN 15/02/2048	USD	62 780	26 438	0.07
475 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-LC20 - XF - FRN 15/04/2050	USD	25 568	13 081	0.04
1 900 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-LC22 - XA - FRN 15/09/2058	USD	49 572	21 147	0.06
2 645 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-NXS2 - XA - FRN 15/07/2058	USD	45 529	19 601	0.05
6 000 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-C33 - XA - FRN 15/03/2059	USD	147 720	144 800	0.40
12 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-4 TRUST - 1 M3 - FRN 25/05/2036	USD	5 557	5 724	0.02
230 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2006-3 TRUST - A3 - FRN 25/03/2037	USD	197 656	198 789	0.55
4 400 000	WELLS FARGO HOME EQUITY TRUST MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-1 - 1A - FRN 25/04/2034	USD	63 227	60 876	0.17
4 200 000	WELLS FARGO HOME EQUITY TRUST MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-1 - 2A1 - FRN 25/04/2034	USD	65 079	67 847	0.19
5 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10 - XB - FRN 15/12/2045	USD	60 156	50	0.00
7 247 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C13 - XA - FRN 15/05/2045	USD	70 685	4 383	0.01
6 360 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C16 - XA - FRN 15/09/2046	USD	76 511	1 584	0.00
5 300 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C17 - XA - FRN 15/12/2046	USD	59 165	9 220	0.03
4 798 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C19 - XA - FRN 15/03/2047	USD	67 211	12 889	0.04
3 083 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C21 - XA - FRN 15/08/2047	USD	60 066	18 252	0.05
3 430 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C23 - XA - FRN 15/10/2057	USD	50 955	14 859	0.04
2 246 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24 - XA - FRN 15/11/2047	USD	46 372	16 808	0.05
Total Mortgages and Asset Backed securities			43 843 372	41 774 209	114.74
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 425 000	UNITED STATES TREASURY BILL 0% 03/08/2023	USD	4 322 248	4 354 538	11.97

TCW Funds - TCW Global Securitized Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
365 000	UNITED STATES TREASURY NOTE/BOND 3.375% 31/03/2028	USD	366 208	365 670	1.00
460 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2025	USD	459 025	458 643	1.26
280 000	UNITED STATES TREASURY NOTE/BOND 4% 29/02/2028	USD	278 299	285 119	0.78
285 000	UNITED STATES TREASURY NOTE/BOND 4.625% 28/02/2025	USD	285 203	287 789	0.79
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			5 710 983	5 751 759	15.80
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			49 554 355	47 525 968	130.54
Total Investments			49 554 355	47 525 968	130.54

TCW Funds - TCW Global Securitized Fund

Economic and Geographical Classification of Investments

Economic classification	%
Governments	67.46
Finance and Credit Services	56.77
Investment Banking and Brokerage Services	4.60
Banks	0.77
General Industrials	0.57
Pharmaceuticals and Biotechnology	0.29
Life Insurance	0.08
	130.54

Geographical classification	%
United States of America	125.90
Ireland	2.50
Jersey	0.82
France	0.81
United Kingdom	0.36
Australia	0.15
	130.54

TCW Funds - TCW High Yield Sustainable Bond Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
200 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 4.25% 15/02/2029	USD	193 505	170 876	0.38
145 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 6% 01/08/2029	USD	123 762	120 713	0.27
24 000	ADT SECURITY CORP 4.125% 15/06/2023	USD	23 870	23 943	0.05
126 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	124 122	119 626	0.26
271 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	246 795	252 369	0.55
150 000	ALLISON TRANSMISSION INC - 144A - 5.875% 01/06/2029	USD	145 400	146 210	0.32
70 000	ALTERYX INC - 144A - 8.75% 15/03/2028	USD	70 000	70 803	0.16
196 000	ALTICE FRANCE SA/FRANCE - 144A - 5.125% 15/01/2029	USD	168 896	150 312	0.33
163 000	ALTICE FRANCE SA/FRANCE - 144A - 5.5% 15/10/2029	USD	162 572	125 308	0.28
325 000	ALTICE FRANCE SA/FRANCE - 144A - 8.125% 01/02/2027	USD	320 938	301 438	0.66
340 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	331 243	273 316	0.60
190 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	173 375	158 888	0.35
120 000	AMGEN INC 5.25% 02/03/2033	USD	119 622	123 328	0.27
191 000	ARTERA SERVICES LLC - 144A - 9.033% 04/12/2025	USD	192 703	165 368	0.36
163 000	ASP UNIFRAX HOLDINGS INC - 144A - 5.25% 30/09/2028	USD	163 000	130 449	0.29
198 000	ASP UNIFRAX HOLDINGS INC - 144A - 7.5% 30/09/2029	USD	198 000	134 814	0.30
356 000	ASSUREDPARTNERS INC - 144A - 5.625% 15/01/2029	USD	297 810	308 059	0.68
193 000	ATI INC 5.125% 01/10/2031	USD	165 905	176 595	0.39
108 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 4.75% 01/04/2028	USD	95 926	98 820	0.22
443 000	AXALTA COATING SYSTEMS LLC - 144A - 3.375% 15/02/2029	USD	374 708	384 236	0.84
487 000	BALL CORP 3.125% 15/09/2031	USD	472 116	403 577	0.89
185 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	176 444	157 966	0.35
240 000	BANK OF NEW YORK MELLON CORP FRN PERPETUAL	USD	219 000	199 979	0.44
160 000	BAUSCH HEALTH COS INC - 144A - 11% 30/09/2028	USD	129 808	118 534	0.26
31 000	BAUSCH HEALTH COS INC - 144A - 14% 15/10/2030	USD	18 135	17 607	0.04
100 000	B&G FOODS INC 5.25% 01/04/2025	USD	91 000	93 625	0.21
30 000	B&G FOODS INC 5.25% 15/09/2027	USD	23 738	25 866	0.06
203 000	BLOCK COMMUNICATIONS INC - 144A - 4.875% 01/03/2028	USD	204 826	175 658	0.39
95 000	BLOCK INC 3.5% 01/06/2031	USD	75 050	78 138	0.17
28 000	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC - 144A - 5.125% 15/04/2029	USD	24 779	25 130	0.06
445 000	BOOZ ALLEN HAMILTON INC - 144A - 3.875% 01/09/2028	USD	432 450	406 494	0.89
678 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	613 107	555 960	1.22
324 000	CANO HEALTH LLC - 144A - 6.25% 01/10/2028	USD	305 229	179 010	0.39
567 000	CATALENT PHARMA SOLUTIONS INC - 144A - 5% 15/07/2027	USD	559 958	554 242	1.22
525 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 01/06/2033	USD	400 000	419 333	0.92
44 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 15/08/2030	USD	35 235	37 138	0.08
85 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/03/2030	USD	70 763	73 738	0.16
135 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.5% 01/05/2032	USD	105 300	110 700	0.24
470 000	CENTENE CORP 2.45% 15/07/2028	USD	470 774	409 126	0.90

TCW Funds - TCW High Yield Sustainable Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
250 000	CENTENE CORP 2.625% 01/08/2031	USD	202 125	202 648	0.45
65 000	CENTENE CORP 3% 15/10/2030	USD	55 900	54 794	0.12
839 000	CENTENE CORP 4.25% 15/12/2027	USD	814 209	809 181	1.77
170 000	CENTRAL PARENT INC / CDK GLOBAL INC - 144A - 7.25% 15/06/2029	USD	170 094	167 242	0.37
215 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	215 000	182 750	0.40
125 000	CHOBANI LLC / CHOBANI FINANCE CORP INC - 144A - 4.625% 15/11/2028	USD	107 969	114 048	0.25
354 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	329 070	309 839	0.68
160 000	CITIGROUP INC FRN 01/05/2032	USD	122 166	132 850	0.29
11 000	CITIGROUP INC FRN 03/11/2032	USD	8 161	8 980	0.02
26 000	CITIGROUP INC FRN 25/01/2033	USD	20 649	22 120	0.05
345 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	337 201	310 224	0.68
122 000	CLYDESDALE ACQUISITION HOLDINGS INC - 144A - 6.625% 15/04/2029	USD	120 489	117 535	0.26
115 000	COGENT COMMUNICATIONS GROUP INC - 144A - 7% 15/06/2027	USD	110 400	114 151	0.25
224 000	COHERENT CORP - 144A - 5% 15/12/2029	USD	204 878	203 441	0.45
355 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	305 252	298 466	0.66
155 000	CONSOLIDATED COMMUNICATIONS INC - 144A - 6.5% 01/10/2028	USD	111 250	112 731	0.25
330 000	CREDIT SUISSE GROUP AG - 144A - FRN 12/08/2033	USD	324 784	338 250	0.74
65 000	CREDIT SUISSE GROUP AG - 144A - FRN 15/07/2026	USD	43 875	63 391	0.14
306 000	CROWN AMERICAS LLC 5.25% 01/04/2030	USD	304 470	297 117	0.65
115 000	CSC HOLDINGS LLC - 144A - 4.625% 01/12/2030	USD	56 350	57 213	0.13
625 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	550 313	519 635	1.14
350 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	269 188	223 440	0.49
394 000	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO - 144A - 0% 15/08/2026	USD	216 280	22 163	0.05
198 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	193 233	179 519	0.39
436 000	EMBECTA CORP - 144A - 6.75% 15/02/2030	USD	428 938	397 431	0.87
200 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	178 788	176 250	0.39
346 000	EVERARC ESCROW SARL - 144A - 5% 30/10/2029	USD	343 900	287 637	0.63
72 000	FIRSTENERGY CORP FRN 15/07/2047	USD	83 295	64 080	0.14
347 000	FIRSTENERGY CORP 2.65% 01/03/2030	USD	296 949	295 514	0.65
306 000	FORD MOTOR CREDIT CO LLC 2.9% 16/02/2028	USD	304 763	262 735	0.58
85 000	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031	USD	66 300	70 094	0.15
430 000	FRONT RANGE BIDCO INC - 144A - 4% 01/03/2027	USD	389 120	327 187	0.72
157 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	137 537	136 446	0.30
145 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	115 275	115 053	0.25
255 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	249 094	249 897	0.55
179 000	GARTNER INC - 144A - 3.75% 01/10/2030	USD	180 013	161 059	0.35
193 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	192 602	183 382	0.40
182 000	GENERAL ELECTRIC CO FRN PERPETUAL	USD	181 773	181 991	0.40
90 000	GLOBAL PAYMENTS INC 5.3% 15/08/2029	USD	89 954	89 031	0.20
740 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 3.5% 15/03/2028	USD	724 768	680 584	1.50
334 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	331 615	219 926	0.48
354 000	GRIFOLS ESCROW ISSUER SA - 144A - 4.75% 15/10/2028	USD	329 573	290 652	0.64
350 000	HCA INC 3.5% 01/09/2030	USD	315 301	311 977	0.69

TCW Funds - TCW High Yield Sustainable Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
55 000	HCA INC 5.25% 15/04/2025	USD	53 541	55 000	0.12
230 000	HCA INC 5.375% 01/02/2025	USD	236 900	230 117	0.51
85 000	HCA INC 5.625% 01/09/2028	USD	94 244	85 799	0.19
565 000	HCA INC 5.875% 01/02/2029	USD	639 380	577 389	1.27
423 000	HEALTHQUITY INC - 144A - 4.5% 01/10/2029	USD	411 410	378 818	0.83
460 000	HERENS HOLDCO SARL - 144A - 4.75% 15/05/2028	USD	459 329	368 359	0.81
441 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	363 251	367 450	0.81
125 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 8.5% 01/06/2026	USD	83 750	77 481	0.17
55 000	HILTON DOMESTIC OPERATING CO INC - 144A - 3.625% 15/02/2032	USD	44 963	46 456	0.10
244 000	HILTON WORLDWIDE FINANCE LLC / HILTON WORLDWIDE FINANCE CORP 4.875% 01/04/2027	USD	240 049	241 160	0.53
505 000	HOLOGIC INC - 144A - 3.25% 15/02/2029	USD	451 955	449 737	0.99
830 000	INTELSAT JACKSON HOLDING 0% 01/08/2023 DEFAULTED	USD	-	-	0.00
205 000	INTELSAT JACKSON HOLDING 0% 15/07/2025 DEFAULTED	USD	-	-	0.00
287 000	INTELSAT JACKSON HOLDING 0% 15/10/2024 DEFAULTED	USD	-	-	0.00
282 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	268 715	259 643	0.57
145 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	112 556	116 469	0.26
528 000	IQVIA INC - 144A - 5% 15/05/2027	USD	541 746	520 259	1.14
168 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	152 359	152 473	0.34
90 000	IRON MOUNTAIN INC - 144A - 5.625% 15/07/2032	USD	77 356	82 418	0.18
110 000	IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES INC - 144A - 5% 15/07/2032	USD	106 588	94 875	0.21
496 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	494 756	445 299	0.98
176 000	JAZZ SECURITIES DAC - 144A - 4.375% 15/01/2029	USD	165 224	162 800	0.36
173 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	153 906	151 808	0.33
88 000	LAMB WESTON HOLDINGS INC - 144A - 4.125% 31/01/2030	USD	80 890	80 960	0.18
100 000	LEVEL 3 FINANCING INC - 144A - 3.625% 15/01/2029	USD	97 859	55 312	0.12
322 000	LEVEL 3 FINANCING INC - 144A - 3.75% 15/07/2029	USD	305 680	172 099	0.38
101 000	LITHIA MOTORS INC - 144A - 4.375% 15/01/2031	USD	92 668	87 128	0.19
171 000	LUMEN TECHNOLOGIES INC - 144A - 4.5% 15/01/2029	USD	130 815	77 805	0.17
300 000	MAGIC MERGECO INC - 144A - 7.875% 01/05/2029	USD	307 594	210 284	0.46
351 000	MIDCONTINENT COMMUNICATIONS / MIDCONTINENT FINANCE CORP - 144A - 5.375% 15/08/2027	USD	360 864	318 031	0.70
163 000	MILEAGE PLUS HOLDINGS LLC / MILEAGE PLUS INTELLECTUAL PROPERTY ASSETS LTD - 144A - 6.5% 20/06/2027	USD	140 265	138 299	0.30
235 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	200 111	201 818	0.44
415 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	348 081	352 995	0.78
691 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/11/2030	USD	640 217	604 394	1.33
180 000	MOZART DEBT MERGER SUB INC - 144A - 3.875% 01/04/2029	USD	150 434	157 050	0.35
504 000	MSCI INC - 144A - 3.625% 01/09/2030	USD	459 003	438 586	0.96
196 000	MSCI INC - 144A - 3.625% 01/11/2031	USD	159 391	168 043	0.37
19 000	NATHAN'S FAMOUS INC - 144A - 6.625% 01/11/2025	USD	19 000	18 786	0.04
46 000	NATIONAL CINEMEDIA LLC 0% 15/08/2026	USD	39 959	1 109	0.00
248 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	233 866	215 519	0.47

TCW Funds - TCW High Yield Sustainable Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
530 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	495 313	433 158	0.95
125 000	NEPTUNE BIDCO US INC - 144A - 9.29% 15/04/2029	USD	116 725	115 959	0.25
156 000	NETFLIX INC - 144A - 4.875% 15/06/2030	USD	151 059	156 195	0.34
572 000	NETFLIX INC 5.875% 15/02/2025	USD	591 803	584 298	1.28
356 000	NEWELL BRANDS INC 4.875% 01/06/2025	USD	362 261	350 019	0.77
143 000	NEWELL BRANDS INC 5.5% 01/04/2046	USD	113 973	117 050	0.26
135 000	NEXSTAR MEDIA INC - 144A - 4.75% 01/11/2028	USD	114 413	120 141	0.26
155 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	134 363	132 525	0.29
303 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	303 899	312 469	0.69
337 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	304 820	300 038	0.66
110 000	ORACLE CORP 6.25% 09/11/2032	USD	110 493	118 248	0.26
300 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - 144A - 5.125% 30/04/2031	USD	270 862	266 948	0.59
444 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	336 674	267 435	0.59
95 000	OWENS & MINOR INC - 144A - 6.625% 01/04/2030	USD	92 383	81 667	0.18
80 000	PIKE CORP - 144A - 5.5% 01/09/2028	USD	74 806	70 085	0.15
310 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	306 403	303 800	0.67
521 000	PRA HEALTH SCIENCES INC - 144A - 2.875% 15/07/2026	USD	519 446	481 148	1.06
253 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	210 674	214 668	0.47
409 000	PRIME HEALTHCARE SERVICES INC - 144A - 7.25% 01/11/2025	USD	417 299	364 010	0.80
244 000	PRIMO WATER HOLDINGS INC - 144A - 4.375% 30/04/2029	USD	237 405	213 204	0.47
160 000	PROVIDENCE SERVICE CORP - 144A - 5.875% 15/11/2025	USD	148 150	153 606	0.34
576 000	QWEST CORP 7.25% 15/09/2025	USD	646 220	535 680	1.18
350 000	SBA COMMUNICATIONS CORP 3.125% 01/02/2029	USD	306 019	306 229	0.67
76 000	SCIH SALT HOLDINGS INC - 144A - 4.875% 01/05/2028	USD	66 249	67 933	0.15
118 000	SCIL IV LLC / SCIL USA HOLDINGS LLC - 144A - 5.375% 01/11/2026	USD	118 350	108 685	0.24
350 000	SCRIPPS ESCROW II INC - 144A - 5.375% 15/01/2031	USD	309 250	241 500	0.53
65 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	59 313	48 526	0.11
518 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	502 681	484 330	1.06
165 000	SENSATA TECHNOLOGIES INC - 144A - 4.375% 15/02/2030	USD	152 910	151 787	0.33
219 000	SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	218 352	211 219	0.46
336 000	SES GLOBAL AMERICAS HOLDINGS INC - 144A - 5.3% 25/03/2044	USD	342 081	264 640	0.58
484 000	SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED - 144A - 4.625% 01/03/2029	USD	402 535	393 507	0.86
230 000	SINCLAIR TELEVISION GROUP INC - 144A - 4.125% 01/12/2030	USD	225 680	185 714	0.41
395 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	298 638	307 502	0.68
243 000	SMITHFIELD FOODS INC - 144A - 5.2% 01/04/2029	USD	254 409	227 172	0.50
50 000	SPECTRUM BRANDS INC - 144A - 5% 01/10/2029	USD	43 125	43 875	0.10
105 000	STAPLES INC - 144A - 7.5% 15/04/2026	USD	92 925	92 292	0.20
483 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	467 871	459 888	1.01
185 000	TENET HEALTHCARE CORP 4.25% 01/06/2029	USD	160 256	167 538	0.37
285 000	TENET HEALTHCARE CORP 4.625% 01/09/2024	USD	281 794	281 996	0.62
181 000	TENET HEALTHCARE CORP 4.625% 15/06/2028	USD	185 694	169 235	0.37
302 000	TENET HEALTHCARE CORP 4.625% 15/07/2024	USD	296 305	298 216	0.66

TCW Funds - TCW High Yield Sustainable Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	TENET HEALTHCARE CORP 4.875% 01/01/2026	USD	480 125	490 685	1.08
230 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 8.125% 15/09/2031	USD	230 000	242 365	0.53
154 000	TITAN ACQUISITION LTD / TITAN CO-BORROWER LLC - 144A - 7.75% 15/04/2026	USD	149 158	129 360	0.28
799 000	T-MOBILE USA INC 2.25% 15/02/2026	USD	736 035	745 738	1.64
575 000	T-MOBILE USA INC 2.625% 15/04/2026	USD	537 406	538 722	1.18
413 000	TRANSDIGM INC - 144A - 6.25% 15/03/2026	USD	411 460	414 033	0.91
235 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	235 000	237 500	0.52
211 000	TRANSDIGM INC - 144A - 8% 15/12/2025	USD	217 503	215 088	0.47
100 000	TRANSDIGM INC 4.625% 15/01/2029	USD	85 500	89 004	0.20
490 000	TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	428 738	390 020	0.86
60 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	58 894	57 553	0.13
417 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	401 985	351 323	0.77
325 000	US BANCORP FRN PERPETUAL	USD	283 063	253 744	0.56
316 000	VMED O2 UK FINANCING I PLC - 144A - 4.25% 31/01/2031	USD	306 748	269 232	0.59
50 000	VMED O2 UK FINANCING I PLC - 144A - 4.75% 15/07/2031	USD	40 125	43 111	0.09
505 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	431 307	412 524	0.91
700 000	WARNERMEDIA HOLDINGS INC - 144A - 5.141% 15/03/2052	USD	700 000	568 722	1.25
75 000	WASH MULTIFAMILY ACQUISITION INC - 144A - 5.75% 15/04/2026	USD	73 323	71 036	0.16
519 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	514 752	477 836	1.05
445 000	WMG ACQUISITION CORP - 144A - 3.75% 01/12/2029	USD	396 050	395 258	0.87
275 000	WR GRACE HOLDINGS LLC - 144A - 5.625% 15/08/2029	USD	234 389	233 750	0.51
325 000	WYNDHAM HOTELS & RESORTS INC - 144A - 4.375% 15/08/2028	USD	290 375	299 835	0.66
900 000	YUM! BRANDS INC 3.875% 01/11/2023	USD	892 125	889 312	1.94
242 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	239 127	240 185	0.53
437 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	427 415	387 838	0.85
Total Bonds			46 815 887	43 649 883	95.92
Shares					
21 583	HOMER CITY GENERATION	USD	1 071 629	-	0.00
1 306	INTELSAT JACKSON HOLDINGS SA - A - RIGHTS	USD	-	-	0.00
1 306	INTELSAT JACKSON HOLDINGS SA - B - RIGHTS	USD	-	-	0.00
Total Shares			1 071 629	-	0.00
Supranationals, Governments and Local Public Authorities, Debt Instruments					
365 000	UNITED STATES TREASURY BILL 0% 18/07/2023	USD	359 624	359 982	0.79
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			359 624	359 982	0.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			48 247 140	44 009 865	96.71

TCW Funds - TCW High Yield Sustainable Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Other transferable securities					
Shares					
12 482	INTELSAT SA/LUXEMBOURG	USD	418 114	324 532	0.71
Total Shares			418 114	324 532	0.71
Warrants					
1	INTELSAT SA / INTELSAT SA/LUXEMBOURG - 17/02/2027	USD	3	1	0.00
Total Warrants			3	1	0.00
Total Other transferable securities			418 117	324 533	0.71
Total Investments			48 665 257	44 334 398	97.42

TCW Funds - TCW High Yield Sustainable Bond Fund

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	21.19	United States of America	86.76
Health Care Providers	15.84	Luxembourg	2.69
Telecommunications Service Providers	12.59	Canada	2.02
General Industrials	6.45	United Kingdom	1.57
Travel and Leisure	4.02	France	1.28
Pharmaceuticals and Biotechnology	3.79	Netherlands	1.05
Medical Equipment and Services	3.05	Switzerland	0.88
Consumer Services	2.67	Spain	0.64
Media	2.11	Israel	0.53
Aerospace and Defense	2.10		
Technology Hardware and Equipment	1.87		97.42
Real Estate Investment Trusts	1.79		
Food Producers	1.61		
Banks	1.60		
Industrial Support Services	1.53		
Industrial Transportation	1.35		
Software and Computer Services	1.35		
Finance and Credit Services	1.33		
Retailers	1.29		
Chemicals	1.25		
Leisure Goods	1.08		
Household Goods and Home Construction	1.03		
Personal Care, Drug and Grocery Stores	0.86		
Electricity	0.79		
Governments	0.79		
Electronic and Electrical Equipment	0.70		
Industrial Materials	0.68		
Life Insurance	0.68		
Telecommunications Equipment	0.66		
Non-life Insurance	0.64		
Precious Metals and Mining	0.58		
Construction and Materials	0.15		
	97.42		

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
260 000	AES ANDES SA FRN 07/10/2079	USD	227 500	242 520	0.28
800 000	ALPEK SAB DE CV - REGS - 3.25% 25/02/2031	USD	601 600	647 576	0.76
675 000	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN - REGS - FRN PERPETUAL	USD	676 556	587 385	0.69
400 000	BANK LEUMI LE-ISRAEL BM FRN 18/07/2033	USD	397 880	389 500	0.46
750 000	BBVA BANCOMER SA/TEXAS - REGS - FRN 18/01/2033	USD	647 670	649 500	0.76
425 000	CEMEX SAB DE CV - REGS - FRN PERPETUAL	USD	425 000	426 190	0.50
340 000	CENTRAL AMERICAN BOTTLING CORP / CBC BOTTLING HOLDCO SL / BELIV HOLDCO SL - REGS - 5.25% 27/04/2029	USD	297 500	315 996	0.37
1 050 000	CLIFFTON LTD - REGS - 6.25% 25/10/2025	USD	927 938	1 000 125	1.17
800 000	CORP NACIONAL DEL COBRE DE CHILE - REGS - 3% 30/09/2029	USD	708 316	716 352	0.84
535 000	C&W SENIOR FINANCING DAC - REGS - 6.875% 15/09/2027	USD	503 438	479 076	0.56
830 000	DP WORLD SALAAM FRN PERPETUAL	USD	809 351	826 124	0.97
268 000	FONDO MIVIVIENDA SA - REGS - 4.625% 12/04/2027	USD	255 270	254 964	0.30
300 000	FUND OF NATIONAL WELFARE SAMRUK-KAZYNA JSC - REGS - 2% 28/10/2026	USD	266 973	270 030	0.32
1 424 000	GREENKO POWER II LTD - REGS - 4.3% 13/12/2028	USD	1 100 719	1 175 488	1.38
492 000	HYUNDAI CAPITAL AMERICA 5.5% 30/03/2026	USD	490 219	493 023	0.58
738 000	HYUNDAI CAPITAL AMERICA 5.6% 30/03/2028	USD	735 934	739 756	0.87
1 392 000	INDIA GREEN POWER HOLDINGS - REGS - 4% 22/02/2027	USD	1 087 500	1 190 160	1.39
410 000	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.75% 07/10/2031	USD	408 220	396 417	0.46
935 000	KRUNG THAI BANK PCL/CAYMAN ISLANDS FRN PERPETUAL	USD	840 877	828 167	0.97
1 343 000	MALAYSIA WAKALA SUKUK BHD 3.075% 28/04/2051	USD	1 047 674	1 047 016	1.23
530 000	NEXA RESOURCES SA - REGS - 6.5% 18/01/2028	USD	507 475	516 416	0.60
1 450 000	OTP BANK NYRT FRN 15/05/2033	USD	1 450 059	1 407 805	1.65
2 199 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.7% 06/06/2032	USD	2 234 981	2 204 499	2.57
1 523 000	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.4% 06/06/2027	USD	1 477 706	1 516 208	1.77
660 000	PROSUS NV 4.193% 19/01/2032	USD	515 625	560 234	0.66
310 000	STILLWATER MINING CO - REGS - 4.5% 16/11/2029	USD	243 350	256 184	0.30
300 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.875% 15/09/2029	USD	300 000	314 625	0.37
Total Bonds			19 185 331	19 451 336	22.78
Supranationals, Governments and Local Public Authorities, Debt Instruments					
325 000	ANGOLAN GOVERNMENT INTERNATIONAL BOND - REGS - 8.25% 09/05/2028	USD	289 663	290 469	0.34
390 000	ANGOLAN GOVERNMENT INTERNATIONAL BOND - REGS - 8.75% 14/04/2032	USD	373 689	331 013	0.39
2 543 093	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/01/2038	USD	977 513	802 346	0.94
2 461 353	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/07/2041	USD	879 984	700 969	0.82
583 000	BENIN GOVERNMENT INTERNATIONAL BOND - REGS - 4.95% 22/01/2035	EUR	387 182	437 363	0.51
960 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	930 503	940 694	1.10
1 423 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	1 180 682	1 262 614	1.48
821 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	814 055	702 891	0.82

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
260 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/07/2033	USD	252 297	214 406	0.25
400 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.5% 31/01/2034	USD	358 100	356 968	0.42
200 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.86% 21/06/2047	USD	160 750	163 964	0.19
1 148 000	CHILE GOVERNMENT INTERNATIONAL BOND 4.34% 07/03/2042	USD	1 036 644	1 015 544	1.19
1 075 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	961 613	979 540	1.15
512 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	336 274	333 143	0.39
1 200 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5% 15/06/2045	USD	870 000	841 764	0.99
510 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.5% 02/02/2034	USD	508 175	502 274	0.59
760 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 6.55% 03/04/2034	USD	762 620	765 320	0.90
1 474 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.5% 30/01/2030	USD	1 277 030	1 288 866	1.51
577 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.875% 23/09/2032	USD	530 875	492 816	0.58
1 457 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.5% 22/02/2029	USD	1 313 029	1 377 447	1.61
300 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6% 19/07/2028	USD	272 718	293 910	0.34
1 594 980	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - FRN 31/07/2030	USD	1 292 804	749 385	0.88
362 590	ECUADOR GOVERNMENT INTERNATIONAL BOND - 144A - FRN 31/07/2035	USD	205 910	122 396	0.14
1 120 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.0529% 15/01/2032	USD	664 160	705 152	0.83
635 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.6003% 01/03/2029	USD	549 402	444 691	0.52
775 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - 6.375% 18/01/2027	USD	410 363	436 953	0.51
625 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - 7.1246% 20/01/2050	USD	279 375	289 256	0.34
600 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - 8.625% 28/02/2029	USD	247 440	320 250	0.38
830 000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH - REGS - 6.5% 23/11/2032	USD	831 415	847 579	0.99
440 000	GABON GOVERNMENT INTERNATIONAL BOND - REGS - 6.625% 06/02/2031	USD	432 592	337 656	0.40
400 000	GUATEMALA GOVERNMENT BOND - REGS - 3.7% 07/10/2033	USD	392 303	335 312	0.39
798 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 5.25% 16/06/2029	USD	696 854	781 960	0.92
500 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 5.5% 16/06/2034	USD	472 590	484 000	0.57
1 450 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 22/05/2028	USD	1 504 250	1 490 890	1.75
300 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 5% 22/02/2027	EUR	309 153	328 575	0.38
200 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.25% 16/06/2029	USD	184 500	195 980	0.23
880 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.75% 25/09/2052	USD	917 286	915 552	1.07
1 230 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.65% 11/01/2053	USD	1 292 819	1 282 742	1.50
480 000	IVORY COAST GOVERNMENT INTERNATIONAL BOND - 144A - 4.875% 30/01/2032	EUR	376 162	398 944	0.47
1 272 000	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 21/07/2045	USD	1 330 854	1 331 021	1.56
1 028 000	MALAYSIA SOVEREIGN SUKUK BHD 3.043% 22/04/2025	USD	1 015 253	1 006 926	1.18
2 177 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.875% 19/05/2033	USD	2 034 659	2 086 937	2.44
520 000	MOROCCO GOVERNMENT INTERNATIONAL BOND - REGS - 5.95% 08/03/2028	USD	516 382	532 012	0.62
225 000	MOROCCO GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 08/09/2033	USD	223 281	233 145	0.27

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 030 000	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	1 847 893	1 561 476	1.83
814 000	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	733 841	717 053	0.84
750 000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.5% 16/04/2050	USD	583 697	573 900	0.67
1 250 000	PANAMA GOVERNMENT INTERNATIONAL BOND 6.4% 14/02/2035	USD	1 271 209	1 306 163	1.53
765 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 3.849% 28/06/2033	USD	640 391	674 807	0.79
500 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 5.6% 13/03/2048	USD	459 500	446 000	0.52
1 203 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	1 068 208	1 029 876	1.21
1 155 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	996 188	1 004 353	1.18
541 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.556% 29/09/2032	USD	500 425	497 720	0.58
2 455 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.2% 29/03/2047	USD	2 161 989	2 134 868	2.50
2 285 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 3.75% 16/04/2030	USD	2 340 996	2 239 528	2.62
2 427 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.817% 14/03/2049	USD	2 425 340	2 384 624	2.78
855 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.875% 04/10/2033	USD	849 278	852 418	1.00
500 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.5% 04/04/2053	USD	493 850	508 050	0.60
1 974 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	1 782 586	1 776 303	2.08
470 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.125% 15/06/2048	USD	375 977	395 881	0.46
6 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6% 25/05/2034	USD	5 468	5 891	0.01
1 598 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.625% 17/02/2028	USD	1 622 611	1 664 317	1.95
1 200 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 7.125% 17/01/2033	USD	1 223 328	1 276 680	1.50
1 420 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 17/01/2053	USD	1 448 874	1 527 834	1.79
764 000	SENEGAL GOVERNMENT INTERNATIONAL BOND - REGS - 5.375% 08/06/2037	EUR	698 885	535 431	0.63
515 000	SERBIA INTERNATIONAL BOND 6.25% 26/05/2028	USD	516 421	522 056	0.61
250 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	224 900	225 325	0.26
450 000	TUNISIAN REPUBLIC - REGS - 5.75% 30/01/2025	USD	332 375	261 630	0.31
375 000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.875% 26/06/2031	USD	312 563	313 913	0.37
375 000	TURKEY GOVERNMENT INTERNATIONAL BOND 9.375% 14/03/2029	USD	372 893	383 213	0.45
900 000	TURKEY GOVERNMENT INTERNATIONAL BOND 9.375% 19/01/2033	USD	885 319	917 964	1.08
1 450 000	TURKEY GOVERNMENT INTERNATIONAL BOND 9.875% 15/01/2028	USD	1 483 016	1 513 162	1.77
679 000	UAE INTERNATIONAL GOVERNMENT BOND - REGS - 4.05% 07/07/2032	USD	682 255	677 805	0.79
2 150 000	UAE INTERNATIONAL GOVERNMENT BOND - REGS - 4.951% 07/07/2052	USD	2 172 075	2 175 391	2.55
430 073	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	484 526	429 471	0.50
753 258	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	857 576	741 183	0.87
1 225 000	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.1% 18/06/2050	USD	1 239 700	1 236 883	1.45

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
771 978	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.75% 28/10/2034	USD	760 576	847 632	0.99
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			64 507 932	63 110 436	73.92
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			83 693 263	82 561 772	96.70
Other transferable securities					
Bonds					
1 800 000	CORP GEO SAB DE CV - REGS - 0% 27/03/2022 DEFAULTED	USD	1 642 500	-	0.00
Total Bonds			1 642 500	-	0.00
Total Other transferable securities			1 642 500	0	0.00
Total Investments			85 335 763	82 561 772	96.70

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	73.92	Hungary	6.64
Investment Banking and Brokerage Services	6.61	Indonesia	5.94
Banks	4.52	Romania	5.79
Finance and Credit Services	4.36	Panama	5.48
Industrial Metals and Mining	1.44	Qatar	5.42
General Industrials	1.17	United Arab Emirates	5.36
Industrial Transportation	0.97	Mexico	5.21
Chemicals	0.76	Philippines	4.26
Electricity	0.75	Dominican Republic	4.04
Software and Computer Services	0.66	Chile	4.00
Construction and Materials	0.50	Mauritius	3.94
Beverages	0.37	Uruguay	3.88
Pharmaceuticals and Biotechnology	0.37	Turkey	3.75
Precious Metals and Mining	0.30	Brazil	3.22
	96.70	India	3.20
		Colombia	3.11
		South Africa	2.66
		Kazakhstan	1.88
		Argentina	1.76
		Poland	1.59
		Peru	1.50
		Costa Rica	1.36
		Egypt	1.35
		Paraguay	1.31
		El Salvador	1.23
		Ecuador	1.02
		Thailand	0.97
		Morocco	0.90
		Israel	0.83
		Guatemala	0.78
		Angola	0.73
		China	0.66
		Senegal	0.63
		Serbia	0.61
		Benin	0.51
		Ivory Coast	0.47
		Gabon	0.40
		Tunisia	0.31
		96.70	

TCW Funds - TCW Select Sustainable Equities Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
385	ADOBE INC	USD	119 535	148 367	3.05
221	ALIGN TECHNOLOGY INC	USD	86 989	73 845	1.52
2 914	ALPHABET INC	USD	244 936	303 056	6.24
2 387	AMAZON.COM INC	USD	229 302	246 553	5.08
876	AMERICAN TOWER CORP	USD	166 491	179 002	3.69
218	ASML HOLDING NV	USD	97 572	148 395	3.05
3 043	BOSTON SCIENTIFIC CORP	USD	121 768	152 241	3.13
1 524	CHARLES SCHWAB CORP	USD	87 108	79 827	1.64
751	CROWDSTRIKE HOLDINGS INC - A	USD	128 421	103 082	2.12
1 304	DEXCOM INC	USD	126 937	151 499	3.12
402	ENPHASE ENERGY INC	USD	69 810	84 533	1.74
434	HOME DEPOT INC	USD	114 563	128 082	2.64
316	INTUITIVE SURGICAL INC	USD	76 199	80 729	1.66
778	IQVIA HOLDINGS INC	USD	154 758	154 736	3.19
554	MASTERCARD INC	USD	140 647	201 329	4.14
1 654	MICROSOFT CORP	USD	434 149	476 849	9.83
1 133	NIKE INC - B	USD	162 520	138 951	2.86
1 212	NVIDIA CORP	USD	175 752	336 657	6.93
936	PAYPAL HOLDINGS INC	USD	104 910	71 080	1.46
849	SALESFORCE INC	USD	127 928	169 613	3.49
590	SERVICENOW INC	USD	184 183	274 185	5.64
452	SNOWFLAKE INC - A	USD	97 659	69 739	1.44
548	S&P GLOBAL INC	USD	160 045	188 934	3.89
1 298	TRANSUNION	USD	99 065	80 658	1.66
244	ULTA BEAUTY INC	USD	71 710	133 143	2.74
273	UNITEDHEALTH GROUP INC	USD	133 484	129 017	2.66
1 140	VISA INC	USD	168 097	257 024	5.29
1 113	ZOETIS INC	USD	153 941	185 248	3.81
Total Shares			4 038 479	4 746 374	97.71
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			4 038 479	4 746 374	97.71
Total Investments			4 038 479	4 746 374	97.71

TCW Funds - TCW Select Sustainable Equities Fund

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	31.79
Retailers	10.45
Technology Hardware and Equipment	9.99
Finance and Credit Services	9.18
Pharmaceuticals and Biotechnology	6.93
Investment Banking and Brokerage Services	6.49
Medical Equipment and Services	6.32
Industrial Support Services	5.61
Real Estate Investment Trusts	3.69
Personal Goods	2.86
Health Care Providers	2.66
Alternative Energy	1.74
	97.71

Geographical classification	%
United States of America	94.66
Netherlands	3.05
	97.71

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
38	ABBVIE INC	USD	4 558	6 056	2.91
24	AMERIPRISE FINANCIAL INC	USD	6 362	7 356	3.54
17	AMGEN INC	USD	4 114	4 110	1.98
57	ANGLO AMERICAN PLC	USD	1 130	942	0.45
70	APOLLO GLOBAL MANAGEMENT INC	USD	4 568	4 421	2.13
179	AT&T INC	USD	3 879	3 446	1.66
26	BANK OF NEW YORK MELLON CORP	USD	1 316	1 181	0.57
12	BROADCOM INC	USD	5 805	7 698	3.70
97	CENTENE CORP	USD	7 025	6 131	2.95
159	COMCAST CORP	USD	8 773	6 028	2.90
76	CORNING INC	USD	3 073	2 681	1.29
44	DARDEN RESTAURANTS INC	USD	6 446	6 827	3.28
33	DICK'S SPORTING GOODS INC	USD	3 657	4 682	2.25
60	DUPONT DE NEMOURS INC	USD	4 410	4 306	2.07
56	FISERV INC	USD	5 991	6 330	3.04
298	FLEX LTD	USD	5 721	6 857	3.30
107	FOX CORP	USD	3 976	3 643	1.75
43	GE HEALTHCARE TECHNOLOGIES INC	USD	2 950	3 527	1.70
58	GENERAL ELECTRIC CO	USD	4 726	5 545	2.67
44	GENERAL MOTORS CO	USD	1 745	1 614	0.78
75	GILEAD SCIENCES INC	USD	5 325	6 223	2.99
54	INTERCONTINENTAL EXCHANGE INC	USD	6 371	5 632	2.71
38	INTERNATIONAL BUSINESS MACHINES CORP	USD	5 249	4 981	2.40
126	JOHNSON CONTROLS INTERNATIONAL PLC	USD	8 767	7 588	3.65
35	JONES LANG LASALLE INC	USD	6 777	5 092	2.45
66	JPMORGAN CHASE & CO	USD	9 993	8 601	4.13
102	JUNIPER NETWORKS INC	USD	3 046	3 511	1.69
64	KEURIG DR PEPPER INC	USD	2 320	2 258	1.09
83	LENNAR CORP	USD	8 426	8 725	4.19
19	MCKESSON CORP	USD	3 851	6 765	3.25
92	METLIFE INC	USD	5 658	5 330	2.56
15	MOLINA HEALTHCARE INC	USD	3 871	4 012	1.93
57	MORGAN STANLEY	USD	5 362	5 005	2.41
89	ON SEMICONDUCTOR CORP	USD	3 855	7 326	3.52
88	PARAMOUNT GLOBAL - B	USD	3 579	1 963	0.94
43	PEPSICO INC	USD	6 497	7 839	3.76
13	SALESFORCE INC	USD	2 120	2 597	1.25
28	SIMON PROPERTY GROUP INC	USD	3 142	3 135	1.51
19	TARGET CORP	USD	4 394	3 147	1.51
51	UNITED PARCEL SERVICE INC - B	USD	10 419	9 894	4.75
268	WARNER BROS DISCOVERY INC	USD	5 968	4 047	1.95

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
114	WEYERHAEUSER CO	USD	3 997	3 435	1.65
Total Shares			209 212	210 487	101.21
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			209 212	210 487	101.21
Total Investments			209 212	210 487	101.21

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	11.34	United States of America	100.76
Technology Hardware and Equipment	10.51	South Africa	0.45
Pharmaceuticals and Biotechnology	7.88		
Health Care Providers	4.88		
Beverages	4.86		
Industrial Transportation	4.76		
Media	4.64		
Telecommunications Service Providers	4.56		
Household Goods and Home Construction	4.20		
Banks	4.14		
Retailers	3.76		
Electronic and Electrical Equipment	3.65		
Software and Computer Services	3.64		
Travel and Leisure	3.28		
Personal Care, Drug and Grocery Stores	3.25		
Real Estate Investment Trusts	3.16		
General Industrials	3.12		
Industrial Support Services	3.04		
Telecommunications Equipment	2.98		
Life Insurance	2.56		
Real Estate Investment and Services	2.45		
Chemicals	2.07		
Medical Equipment and Services	1.70		
Automobiles and Parts	0.78		
	101.21		101.21

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
693	ACCENTURE PLC - A	USD	186 144	198 066	1.97
3 643	ALPHABET CLASS - A	USD	373 631	377 888	3.76
2 637	AMAZON.COM INC	USD	323 487	272 376	2.71
2 092	APPLE INC	USD	272 297	344 971	3.43
3 025	ARISTA NETWORKS INC	USD	305 293	507 777	5.05
498	ASML HOLDING NV	USD	257 370	338 994	3.37
786	BAIDU INC - ADR	USD	97 620	118 623	1.18
1 680	BILL.COM HOLDINGS INC	USD	280 968	136 315	1.36
9 750	BURBERRY GROUP PLC	GBP	201 099	311 747	3.10
1 634	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	191 990	212 420	2.11
2 745	CISCO SYSTEMS INC	USD	137 742	143 495	1.43
3 318	COGNEX CORP	USD	148 415	164 407	1.64
1 885	CROWDSTRIKE HOLDINGS INC - A	USD	324 936	258 735	2.58
1 541	CYBERARK SOFTWARE LTD	USD	239 001	228 037	2.27
1 489	DATADOG INC	USD	216 927	108 191	1.08
687	DEERE & CO	USD	255 937	283 649	2.82
888	EATON CORP PLC	USD	123 852	152 150	1.51
517	ENPHASE ENERGY INC	USD	104 385	108 715	1.08
635	GLOBANT SA	USD	133 979	104 146	1.04
3 950	INFINEON TECHNOLOGIES AG - REG	EUR	100 363	161 596	1.61
2 775	INTEL CORP	USD	145 736	90 659	0.90
1 752	JD.COM INC	USD	95 064	76 895	0.77
449	LAM RESEARCH CORP	USD	197 933	238 024	2.37
3 655	MARVELL TECHNOLOGY INC	USD	165 020	158 262	1.58
615	MASTERCARD INC	USD	201 804	223 497	2.23
3 426	MICRON TECHNOLOGY INC	USD	224 185	206 725	2.06
1 497	MICROSOFT CORP	USD	363 911	431 585	4.30
3 919	MOBILEYE GLOBAL INC	USD	118 672	169 575	1.69
870	MOTOROLA SOLUTIONS INC	USD	188 038	248 933	2.48
2 321	NVIDIA CORP	USD	480 374	644 703	6.41
891	NXP SEMICONDUCTORS NV	USD	189 830	166 149	1.65
1 007	ON SEMICONDUCTOR CORP	USD	62 528	82 896	0.83
2 187	PALO ALTO NETWORKS INC	USD	302 825	436 831	4.34
7 665	PINTEREST INC - A	USD	189 481	209 025	2.08
1 746	QUALCOMM INC	USD	229 642	222 755	2.22
2 197	SAMSUNG ELECTRONICS CO LTD	KRW	85 669	108 006	1.08
672	SERVICENOW INC	USD	329 172	312 292	3.11
1 332	SNOWFLAKE INC - A	USD	345 969	205 514	2.05
2 641	STMICROELECTRONICS NV	USD	99 890	141 267	1.41
1 375	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD - ADR	USD	110 625	127 903	1.27
2 062	TESLA INC	USD	455 047	427 783	4.26
3 473	TRADE DESK INC - A	USD	172 406	211 540	2.11
2 829	ZOOMINFO TECHNOLOGIES INC	USD	126 874	69 905	0.70

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 018	ZSCALER INC	USD	236 884	118 933	1.18
Total Shares			9 393 015	9 861 955	98.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 393 015	9 861 955	98.18
Total Investments			9 393 015	9 861 955	98.18

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	33.50	United States of America	78.94
Technology Hardware and Equipment	29.12	Israel	3.80
Telecommunications Equipment	8.96	China	3.60
Industrial Support Services	7.07	Netherlands	3.37
Automobiles and Parts	4.26	United Kingdom	3.10
Retailers	3.48	Germany	1.61
Personal Goods	3.10	Singapore	1.41
Industrial Engineering	2.82	Taiwan	1.27
Electronic and Electrical Equipment	2.71	South Korea	1.08
General Industrials	2.08		
Alternative Energy	1.08		
	98.18		98.18

TCW Funds - TCW Global Premier Sustainable Equities Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
211	BROADCOM INC	USD	82 247	135 365	5.05
288	CINTAS CORP	USD	103 768	133 252	4.97
137	CONSTELLATION SOFTWARE INC/CANADA	CAD	153 682	257 218	9.58
477	DANAHER CORP	USD	93 860	120 223	4.48
3 216	DYE & DURHAM LTD	CAD	86 357	42 726	1.59
260	FACTSET RESEARCH SYSTEMS INC	USD	116 911	107 923	4.02
937	FISERV INC	USD	85 257	105 909	3.95
753	HEICO CORP	USD	81 654	128 793	4.80
607	HILTON WORLDWIDE HOLDINGS INC	USD	67 948	85 508	3.19
516	IDEX CORP	USD	96 319	119 211	4.45
411	LUMINE GROUP INC	CAD	3 191	4 467	0.17
598	MICROSOFT CORP	USD	115 921	172 404	6.43
228	MSCI INC	USD	101 314	127 609	4.76
687	NESTLE SA	CHF	82 999	83 821	3.13
1 360	ORACLE CORP	USD	98 149	126 371	4.71
1 142	OTIS WORLDWIDE CORP	USD	90 796	96 385	3.59
222	PEPSICO INC	USD	38 444	40 471	1.51
273	ROPER TECHNOLOGIES INC	USD	115 053	120 308	4.49
333	S&P GLOBAL INC	USD	109 842	114 808	4.28
403	TOPICUS.COM INC	CAD	16 199	28 760	1.07
224	TRANSDIGM GROUP INC	USD	138 413	165 099	6.16
1 531	WOLTERS KLUWER NV	EUR	140 597	193 532	7.22
Total Shares			2 018 921	2 510 163	93.60
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 018 921	2 510 163	93.60
Total Investments			2 018 921	2 510 163	93.60

TCW Funds - TCW Global Premier Sustainable Equities Fund

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	23.39
Finance and Credit Services	13.06
Aerospace and Defense	10.96
Industrial Support Services	8.92
Industrial Engineering	8.04
Media	7.38
Technology Hardware and Equipment	5.05
Electronic and Electrical Equipment	4.49
Medical Equipment and Services	4.48
Travel and Leisure	3.19
Food Producers	3.13
Beverages	1.51
	93.60

Geographical classification	%
United States of America	73.96
Canada	11.35
Netherlands	8.29
	93.60

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, 2023, ten Sub-Funds are available to shareholders:

TCW Funds - TCW Core Plus Bond Fund

TCW Funds - TCW Unconstrained Bond Fund

TCW Funds - TCW Income Fund

TCW Funds - TCW Global Securitized Fund

TCW Funds - TCW High Yield Sustainable Bond Fund

TCW Funds - TCW Emerging Markets Sustainable Income Fund

TCW Funds - TCW Select Sustainable Equities Fund

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

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

TCW Funds - TCW Global Premier Sustainable Equities Fund

The Sub-Fund TCW Funds - TCW Multi Income U.S. Equities Fund was liquidated on January 17, 2023.

The Sub-Fund TCW Funds - TCW Emerging Markets Local Currency Income Fund was liquidated on March 24, 2023.

2 - Significant accounting policies

2.1 Presentation of financial statements

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

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

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

2.2 Calculation of the Net Asset Value

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

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

The Net Asset Value of each Class of Shares, calculated on each relevant Valuation Day, is expressed in its NAV Currency.

In each Sub-Fund, the Board of Directors may, but is not required to, issue more than one Class of Shares.

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

Notes to the financial statements (continued)

2.3 Valuation

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

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

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

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.

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".

Notes to the financial statements (continued)

At March 31, 2023, 4 Sub-Funds had unsettled TBA commitments. The current Market value are as follows:

TCW Funds - TCW Core Plus Bond Fund = USD 39 940 729

TCW Funds - TCW Unconstrained Bond Fund = USD 127 895 429

TCW Funds - TCW Income Fund = USD 10 706 672

TCW Funds - TCW Global Securitized Fund = USD 13 262 592

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

2.7 Swing Pricing

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

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

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

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

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

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

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

TCW Funds - TCW Unconstrained Bond Fund

TCW Funds - TCW Income Fund

TCW Funds - TCW Emerging Markets Sustainable Income Fund

TCW Funds - TCW Emerging Markets Local Currency Income Fund

No Net Asset Values are swung as at March 31, 2023.

Notes to the financial statements (continued)

3 - Management, performance and service fees

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

The both fees are calculated and accrued on each Valuation Day and payable monthly in arrears to the Investment Manager. The Investment Management and Service fees annual rates applicable at March 31, 2023 are as follows :

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

(*) Footnote available at page 116.

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

(*) Footnote available at page 116.

Notes to the financial statements (continued)

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

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.

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, 2023, the TCW Funds - Unconstrained Bond Fund and TCW Funds - TCW Income 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 Unconstrained Bond Fund	TCW Funds - TCW Emerging Markets Sustainable Income Fund (OU)	USD	50 079.41	6 987 621	0.64
TCW Funds - TCW Income Fund	TCW Funds - TCW Emerging Markets Sustainable Income Fund (OU)	USD	8 028.65	1 120 244	0.10

This amount of USD 8 107 865 is not excluded of the caption "Securities portfolio at market value" in the combined statement of net assets.

The total Combined Net Assets at period-end without cross Sub-Fund investments would amount to USD 1 086 309 280.

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, 2023, the Board of Directors has capped the total expense ratio for each Sub-Fund. The Board of Directors, in its absolute discretion, may extend, terminate or otherwise modify the total expense ratio cap for a Sub-Fund.

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Class NAV Currency	Class	Management fee p.a.	Service fee p.a.	Maximum Distribution Fee p.a.	Subscription Tax p.a.	Total Expense Ratio p.a.
TCW Funds - TCW Core Plus Bond Fund	USD	CHF	ACHC	0.80%	0.20%	/	0.05%	1.05%
		EUR	AE	0.80%	0.20%	/	0.05%	1.05%
		EUR	AEHE	0.80%	0.20%	/	0.05%	1.05%
		USD	AU	0.80%	0.20%	/	0.05%	1.05%
		EUR	EEHE	0.80%	0.20%	0.25%	0.05%	1.30%
		USD	EU	0.80%	0.20%	0.25%	0.05%	1.30%
		EUR	IEHE	0.40%	0.10%	/	0.01%	0.51%
		GBP	IGHG-QD	0.40%	0.10%	/	0.01%	0.51%
		USD	IU	0.40%	0.10%	/	0.01%	0.51%
		USD	IU-YD	0.40%	0.10%	/	0.01%	0.51%
		EUR	REHE	0.40%	0.10%	/	0.05%	0.55%
		GBP	RGHG	0.40%	0.10%	/	0.05%	0.55%
		GBP	RGHG-QD	0.40%	0.10%	/	0.05%	0.55%
		USD	RU	0.40%	0.10%	/	0.05%	0.55%
		USD	XU	- (*)	- (*)	/	0.01%	- (*)
TCW Funds - TCW Unconstrained Bond Fund	USD	CHF	ACHC	1.40%	0.20%	/	0.05%	1.65%
		EUR	AEHE	1.40%	0.20%	/	0.05%	1.65%
		EUR	AEHE-QD	1.40%	0.20%	/	0.05%	1.65%
		USD	AU	1.40%	0.20%	/	0.05%	1.65%
		EUR	EEHE	1.40%	0.20%	0.25%	0.05%	1.90%
		USD	EU	1.40%	0.20%	0.25%	0.05%	1.90%
		USD	FU	0.70%	0.10%	/	0.05%	0.85%
		USD	FU-QD	0.70%	0.10%	/	0.05%	0.85%
		CHF	ICHC	0.70%	0.10%	/	0.01%	0.81%
		EUR	IEHE	0.70%	0.10%	/	0.01%	0.81%
		EUR	IEHE-QD	0.70%	0.10%	/	0.01%	0.81%
		GBP	IGHG-QD	0.70%	0.10%	/	0.01%	0.81%
		USD	IU	0.70%	0.10%	/	0.01%	0.81%
		USD	IU-QF	0.70%	0.10%	/	0.01%	0.81%
		USD	IU-YD	0.70%	0.10%	/	0.01%	0.81%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		EUR	REHE	0.70%	0.10%	/	0.05%	0.85%
		GBP	RGHG-QD	0.70%	0.10%	/	0.05%	0.85%
		USD	RU	0.70%	0.10%	/	0.05%	0.85%
		AUD	XAHA-QD	- (*)	- (*)	/	0.01%	- (*)
		EUR	XEHE-QD	- (*)	- (*)	/	0.01%	- (*)
		GBP	XGHG-QD	- (*)	- (*)	/	0.01%	- (*)
		JPY	XJ	- (*)	- (*)	/	0.01%	- (*)
		JPY	XJHJ	- (*)	- (*)	/	0.01%	- (*)
		USD	XU	- (*)	- (*)	/	0.01%	- (*)
		USD	XU-YD	- (*)	- (*)	/	0.01%	- (*)
		EUR	XXEHE	- (*)	- (*)	/	0.01%	- (*)
		EUR	XXEHE-QD	- (*)	- (*)	/	0.01%	- (*)
		GBP	XXGHG-QD	- (*)	- (*)	/	0.01%	- (*)
		USD	XXU	- (*)	- (*)	/	0.01%	- (*)
		USD	XXU-QD	- (*)	- (*)	/	0.01%	- (*)

(*) Footnote available at page 116.

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%
		USD	AU-QF	1.50%	0.20%	/	0.05%	1.75%
		EUR	EEHE	1.50%	0.20%	0.25%	0.05%	2.00%
		CHF	ICHC	0.54%	0.10%	/	0.01%	0.65%
		EUR	IEHE	0.54%	0.10%	/	0.01%	0.65%
		EUR	IEHE-QD	0.54%	0.10%	/	0.01%	0.65%
		GBP	IGHG-QD	0.54%	0.10%	/	0.01%	0.65%
		GBP	IGHG-YD	0.54%	0.10%	/	0.01%	0.65%
		USD	IU	0.54%	0.10%	/	0.01%	0.65%
		USD	IU-QD	0.54%	0.10%	/	0.01%	0.65%
		USD	IU-QF	0.54%	0.10%	/	0.01%	0.65%
		USD	RU	0.54%	0.10%	/	0.05%	0.69%
		EUR	XEHE	- (*)	- (*)	/	0.01%	- (*)
TCW Funds - TCW Global Securitized Fund	USD	EUR	AEHE	1.20%	0.20%	/	0.05%	1.45%
		USD	AU	1.20%	0.20%	/	0.05%	1.45%
		EUR	IEHE	0.60%	0.10%	/	0.01%	0.71%
		USD	IU	0.60%	0.10%	/	0.01%	0.71%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		USD	OU-QD	0.00%	0.10%	/	0.01%	0.11%
TCW Funds - TCW High Yield Sustainable Bond Fund	USD	EUR	AEHE	1.50%	0.20%	/	0.05%	1.75%
		USD	AU	1.50%	0.20%	/	0.05%	1.75%
		EUR	EEHE	1.50%	0.20%	0.25%	0.05%	2.00%
		EUR	IEHE	0.50%	0.10%	/	0.01%	0.61%
		EUR	IEHE-QD	0.50%	0.10%	/	0.01%	0.61%
		GBP	IGHG-QD	0.50%	0.10%	/	0.01%	0.61%
		USD	IU	0.50%	0.10%	/	0.01%	0.61%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		JPY	XJ	- (*)	- (*)	/	0.01%	- (*)
		JPY	XJC	- (*)	- (*)	/	0.01%	- (*)
TCW Funds - TCW Emerging Markets Sustainable Income Fund	USD	EUR	AE	1.50%	0.30%	/	0.05%	1.85%
		EUR	AEHE	1.50%	0.30%	/	0.05%	1.85%
		USD	AU	1.50%	0.30%	/	0.05%	1.85%
		USD	EU	1.50%	0.20%	0.25%	0.05%	2.00%
		EUR	IEHE	0.50%	0.20%	/	0.01%	0.71%
		GBP	IGHG-QD	0.50%	0.20%	/	0.01%	0.71%
		USD	IU	0.50%	0.20%	/	0.01%	0.71%
		USD	OU	0.00%	0.15%	/	0.01%	0.16%
TCW Funds - TCW Select Sustainable Equities Fund	USD	USD	AU	1.80%	0.20%	/	0.01%	2.05%
		USD	IU	0.75%	0.10%	/	0.01%	0.86%

(*) Footnote available at page 116.

Notes to the financial statements (continued)

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

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

^(*) Class "X" Shares :

The Shares as holdings in Class X Shares are subject to specific management fees which in certain circumstances may be payable directly by the Investor to the Investment Manager, as agreed in separate agreements on a case by case basis, between said Investor and the Investment Manager.

Notes to the financial statements (continued)

7 - Taxation

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

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

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

8 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements as of March 31, 2023:

1 USD =	1.49312	AUD	1 USD =	1.35335	CAD
1 USD =	0.91353	CHF	1 USD =	0.92043	EUR
1 USD =	0.80878	GBP	1 USD =	133.08997	JPY
1 USD =	1 301.85009	KRW			

Notes to the financial statements (continued)

9 - Forward foreign exchange contracts

As at March 31, 2023, the Fund holds the following open forward foreign exchange contracts:

TCW Funds - TCW Core Plus Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 400 000	USD 429 011	12-Apr-23	5 757
USD 3 544 745	EUR 3 275 000	13-Apr-23	(15 126)
USD 1 284 204	EUR 1 210 000	13-Apr-23	(31 046)
USD 256 375	EUR 235 000	13-Apr-23	934
USD 116 289	EUR 110 000	13-Apr-23	(3 280)
USD 90 872	EUR 86 000	13-Apr-23	(2 608)
USD 90 539	EUR 85 000	13-Apr-23	(1 854)
USD 89 942	EUR 84 000	13-Apr-23	(1 364)
USD 85 604	EUR 79 000	13-Apr-23	(268)
USD 76 750	EUR 72 000	13-Apr-23	(1 513)
USD 78 601	EUR 72 000	13-Apr-23	338
USD 2 058 384	GBP 1 686 000	13-Apr-23	(26 612)
CHF 42 792	USD 46 909	28-Apr-23	55
CHF 1 194	USD 1 317	28-Apr-23	(7)
EUR 10 023 507	USD 10 959 011	28-Apr-23	(54 341)
EUR 1 829 033	USD 1 999 738	28-Apr-23	(9 916)
EUR 446 148	USD 481 957	28-Apr-23	3 412
EUR 415 929	USD 454 748	28-Apr-23	(2 255)
EUR 351 060	USD 383 105	28-Apr-23	(1 184)
EUR 223 792	USD 240 880	28-Apr-23	2 586
EUR 153 205	USD 166 278	28-Apr-23	395
EUR 146 118	USD 159 755	28-Apr-23	(792)
EUR 109 833	USD 119 523	28-Apr-23	(35)
EUR 100 446	USD 109 321	28-Apr-23	(45)
EUR 42 576	USD 45 826	28-Apr-23	492
EUR 11 833	USD 12 737	28-Apr-23	137
EUR 8 691	USD 9 356	28-Apr-23	99
EUR 3 714	USD 3 997	28-Apr-23	43
GBP 1 230 570	USD 1 525 829	28-Apr-23	(3 559)
GBP 35 072	USD 42 817	28-Apr-23	569
GBP 20 775	USD 25 760	28-Apr-23	(60)
GBP 10 550	USD 13 081	28-Apr-23	(31)
GBP 374	USD 456	28-Apr-23	6
GBP 223	USD 268	28-Apr-23	7
USD 1 025	CHF 939	28-Apr-23	(5)
USD 985	CHF 920	28-Apr-23	(25)
USD 222 589	EUR 209 208	28-Apr-23	(5 010)
USD 224 833	EUR 209 048	28-Apr-23	(2 592)
USD 27 736	EUR 25 665	28-Apr-23	(185)
USD 9 497	EUR 8 834	28-Apr-23	(114)
USD 9 013	EUR 8 471	28-Apr-23	(203)
USD 3 252	EUR 3 056	28-Apr-23	(73)
USD 30 013	GBP 24 851	28-Apr-23	(729)
USD 29 068	GBP 24 239	28-Apr-23	(916)
USD 8 768	GBP 7 314	28-Apr-23	(280)
USD 823	GBP 674	28-Apr-23	(11)
USD 507	GBP 420	28-Apr-23	(12)
USD 491	GBP 410	28-Apr-23	(15)
USD 258	GBP 214	28-Apr-23	(6)
USD 249	GBP 208	28-Apr-23	(8)

Notes to the financial statements (continued)

TCW Funds - TCW Core Plus Bond Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
USD 538 692	EUR 500 000	13-Jul-23	(7 553)
USD 431 141	EUR 400 000	13-Jul-23	(5 855)
			(164 659)

TCW Funds - TCW Unconstrained Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 1 100 000	USD 1 179 781	12-Apr-23	15 833
AUD 201 000	USD 138 633	13-Apr-23	(3 972)
USD 2 715 016	AUD 3 900 000	13-Apr-23	102 199
USD 9 759 685	EUR 9 017 000	13-Apr-23	(41 645)
USD 4 546 720	EUR 4 284 000	13-Apr-23	(109 917)
USD 3 993 468	EUR 3 765 000	13-Apr-23	(99 025)
USD 801 854	EUR 735 000	13-Apr-23	2 921
USD 668 368	EUR 625 000	13-Apr-23	(10 997)
USD 407 959	EUR 383 000	13-Apr-23	(8 356)
USD 344 637	EUR 326 000	13-Apr-23	(9 720)
USD 255 729	EUR 236 000	13-Apr-23	(799)
USD 237 747	EUR 225 000	13-Apr-23	(6 824)
USD 178 798	EUR 168 000	13-Apr-23	(3 815)
USD 164 090	EUR 153 000	13-Apr-23	(2 219)
USD 118 282	EUR 109 000	13-Apr-23	(199)
USD 98 191	EUR 92 000	13-Apr-23	(1 811)
USD 89 182	EUR 84 000	13-Apr-23	(2 125)
USD 82 542	EUR 77 000	13-Apr-23	(1 156)
USD 80 519	EUR 75 000	13-Apr-23	(1 005)
USD 71 603	EUR 67 000	13-Apr-23	(1 224)
USD 59 372	EUR 55 000	13-Apr-23	(412)
USD 11 863 177	GBP 9 717 000	13-Apr-23	(153 373)
AUD 154 844 698	USD 110 589 619	28-Apr-23	(6 794 685)
CHF 984 498	USD 1 079 219	28-Apr-23	1 256
CHF 443 615	USD 485 717	28-Apr-23	1 145
CHF 206 657	USD 226 540	28-Apr-23	264
CHF 134 468	USD 146 695	28-Apr-23	882
CHF 26 790	USD 29 087	28-Apr-23	316
EUR 175 688 726	USD 188 313 718	28-Apr-23	2 819 729
EUR 51 246 240	USD 56 029 103	28-Apr-23	(277 828)
EUR 16 443 988	USD 17 978 722	28-Apr-23	(89 150)
EUR 2 870 151	USD 3 138 025	28-Apr-23	(15 560)
EUR 1 210 989	USD 1 324 012	28-Apr-23	(6 565)
EUR 423 387	USD 455 797	28-Apr-23	4 809
EUR 137 164	USD 149 966	28-Apr-23	(744)
EUR 73 284	USD 77 971	28-Apr-23	1 755
EUR 50 328	USD 54 922	28-Apr-23	(170)
EUR 49 765	USD 53 013	28-Apr-23	1 128
EUR 48 505	USD 52 166	28-Apr-23	604
EUR 39 057	USD 41 541	28-Apr-23	950
EUR 32 810	USD 35 500	28-Apr-23	195
EUR 26 977	USD 29 198	28-Apr-23	151
EUR 26 200	USD 28 645	28-Apr-23	(142)

Notes to the financial statements (continued)

TCW Funds - TCW Unconstrained Bond Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 15 187	USD 16 192	28-Apr-23	330
EUR 4 191	USD 4 521	28-Apr-23	37
EUR 1 712	USD 1 871	28-Apr-23	(9)
EUR 1 577	USD 1 724	28-Apr-23	(9)
EUR 1 002	USD 1 095	28-Apr-23	(5)
EUR 36	USD 38	28-Apr-23	-
EUR 33	USD 35	28-Apr-23	-
EUR 21	USD 23	28-Apr-23	-
GBP 16 876 659	USD 20 925 994	28-Apr-23	(48 809)
GBP 6 100 008	USD 7 563 625	28-Apr-23	(17 642)
GBP 1 971 346	USD 2 444 345	28-Apr-23	(5 701)
GBP 1 364 589	USD 1 648 915	28-Apr-23	39 143
GBP 961 858	USD 1 184 383	28-Apr-23	5 478
GBP 705 485	USD 862 360	28-Apr-23	10 356
GBP 572 647	USD 702 541	28-Apr-23	5 850
GBP 489 913	USD 605 298	28-Apr-23	747
GBP 385 436	USD 462 234	28-Apr-23	14 568
GBP 352 670	USD 433 184	28-Apr-23	3 084
GBP 310 494	USD 377 467	28-Apr-23	6 629
GBP 306 718	USD 367 237	28-Apr-23	12 187
GBP 271 398	USD 326 891	28-Apr-23	8 841
GBP 167 912	USD 207 282	28-Apr-23	432
GBP 140 916	USD 174 863	28-Apr-23	(543)
GBP 42 676	USD 52 915	28-Apr-23	(123)
JPY 54 556 334	USD 425 850	28-Apr-23	(14 511)
USD 4 431	CHF 4 150	28-Apr-23	(123)
USD 3 037 754	EUR 2 810 003	28-Apr-23	(19 275)
USD 62 721	EUR 59 186	28-Apr-23	(1 667)
USD 29 077	EUR 27 120	28-Apr-23	(428)
USD 4 403	EUR 4 129	28-Apr-23	(90)
USD 566	EUR 532	28-Apr-23	(13)
USD 37	EUR 35	28-Apr-23	(1)
USD 35	EUR 33	28-Apr-23	(1)
USD 22	EUR 20	28-Apr-23	(1)
USD 1 093 130	GBP 887 619	28-Apr-23	(4 895)
USD 393 951	GBP 329 673	28-Apr-23	(13 869)
USD 190 487	GBP 157 482	28-Apr-23	(4 325)
USD 141 994	GBP 115 321	28-Apr-23	(663)
USD 45 717	GBP 38 159	28-Apr-23	(1 487)
USD 9 658	JPY 1 310 698	28-Apr-23	(224)
USD 9 419	JPY 1 259 066	28-Apr-23	(74)
USD 1 454 468	EUR 1 350 000	13-Jul-23	(20 393)
USD 1 185 639	EUR 1 100 000	13-Jul-23	(16 100)
			(4 752 600)

TCW Funds - TCW Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 125 000	USD 134 066	12-Apr-23	1 799
USD 523 945	AUD 752 623	13-Apr-23	19 722

Notes to the financial statements (continued)

TCW Funds - TCW Income Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
USD 521 690	EUR 482 500	13-Apr-23	(2 779)
USD 348 115	EUR 328 000	13-Apr-23	(8 416)
USD 158 674	EUR 150 000	13-Apr-23	(4 374)
USD 78 601	EUR 72 000	13-Apr-23	338
USD 29 395	EUR 27 000	13-Apr-23	46
EUR 150 000	USD 158 720	18-Apr-23	4 374
CHF 812 550	USD 890 728	28-Apr-23	1 037
CHF 130 872	USD 143 074	28-Apr-23	556
CHF 126 521	USD 138 694	28-Apr-23	161
CHF 34 654	USD 37 814	28-Apr-23	218
EUR 14 505 183	USD 15 858 966	28-Apr-23	(78 638)
EUR 7 359 072	USD 8 045 902	28-Apr-23	(39 896)
EUR 5 773 190	USD 6 312 008	28-Apr-23	(31 298)
EUR 1 940 944	USD 2 122 094	28-Apr-23	(10 523)
EUR 549 462	USD 600 744	28-Apr-23	(2 979)
EUR 273 873	USD 292 071	28-Apr-23	5 878
EUR 202 222	USD 217 662	28-Apr-23	2 337
EUR 195 998	USD 210 788	28-Apr-23	2 440
EUR 187 959	USD 203 294	28-Apr-23	1 188
EUR 164 106	USD 173 477	28-Apr-23	5 056
EUR 133 909	USD 147 091	28-Apr-23	(1 410)
EUR 127 710	USD 138 222	28-Apr-23	715
EUR 123 446	USD 136 295	28-Apr-23	(1 997)
EUR 106 469	USD 114 531	28-Apr-23	1 298
EUR 94 854	USD 102 662	28-Apr-23	531
EUR 72 500	USD 78 225	28-Apr-23	648
EUR 64 017	USD 69 264	28-Apr-23	380
EUR 56 316	USD 60 031	28-Apr-23	1 236
EUR 33 207	USD 35 318	28-Apr-23	808
EUR 19 517	USD 21 007	28-Apr-23	226
EUR 18 775	USD 20 137	28-Apr-23	289
EUR 1 766	USD 1 930	28-Apr-23	(10)
EUR 39	USD 42	28-Apr-23	-
GBP 4 172 919	USD 5 174 156	28-Apr-23	(12 068)
GBP 6 404	USD 7 940	28-Apr-23	(19)
GBP 147	USD 180	28-Apr-23	2
USD 77 980	CHF 71 729	28-Apr-23	(742)
USD 56 397	CHF 51 412	28-Apr-23	(27)
USD 38 722	CHF 35 618	28-Apr-23	(369)
USD 33 796	CHF 31 491	28-Apr-23	(765)
USD 31 594	CHF 28 941	28-Apr-23	(168)
USD 30 347	CHF 28 277	28-Apr-23	(687)
USD 21 458	CHF 19 804	28-Apr-23	(277)
USD 17 472	CHF 16 007	28-Apr-23	(96)
USD 3 567	CHF 3 289	28-Apr-23	(42)
USD 1 754 941	EUR 1 626 210	28-Apr-23	(14 229)
USD 867 466	EUR 804 709	28-Apr-23	(7 984)
USD 366 303	EUR 343 556	28-Apr-23	(7 455)
USD 327 706	EUR 302 050	28-Apr-23	(897)
USD 318 403	EUR 295 872	28-Apr-23	(3 479)
USD 304 447	EUR 287 271	28-Apr-23	(8 078)
USD 155 685	EUR 145 211	28-Apr-23	(2 291)
USD 46	EUR 43	28-Apr-23	(1)

Notes to the financial statements (continued)

TCW Funds - TCW Income Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
USD 355 433	GBP 292 467	28-Apr-23	(6 361)
USD 127 873	GBP 103 112	28-Apr-23	320
USD 104 220	GBP 84 506	28-Apr-23	(318)
USD 178	GBP 147	28-Apr-23	(4)
USD 161 608	EUR 150 000	13-Jul-23	(2 266)
USD 134 732	EUR 125 000	13-Jul-23	(1 830)
			(201 170)

TCW Funds - TCW Global Securitized Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 125 000	USD 134 066	12-Apr-23	1 800
AUD 51 000	USD 34 287	13-Apr-23	(119)
AUD 4 300	USD 2 856	13-Apr-23	24
AUD 3 000	USD 2 083	13-Apr-23	(73)
AUD 500	USD 335	13-Apr-23	-
EUR 62 000	USD 66 677	13-Apr-23	716
USD 40 934	AUD 58 800	13-Apr-23	1 541
USD 418 162	EUR 394 000	13-Apr-23	(10 109)
USD 368 057	EUR 347 000	13-Apr-23	(9 127)
USD 169 735	EUR 157 000	13-Apr-23	(922)
USD 103 286	EUR 95 000	13-Apr-23	22
USD 130 633	GBP 107 000	13-Apr-23	(1 689)
EUR 27 659 845	USD 30 370 482	28-Apr-23	(279 071)
EUR 9 307 940	USD 10 163 973	28-Apr-23	(37 776)
EUR 3 788 618	USD 4 142 214	28-Apr-23	(20 540)
EUR 1 915 393	USD 2 090 232	28-Apr-23	(6 458)
EUR 1 710	USD 1 869	28-Apr-23	(9)
USD 15 322 838	EUR 14 399 946	28-Apr-23	(343 000)
USD 4 542 570	EUR 4 254 338	28-Apr-23	(85 765)
USD 1 706 727	EUR 1 610 439	28-Apr-23	(45 285)
USD 188 542	EUR 175 000	13-Jul-23	(2 644)
USD 134 732	EUR 125 000	13-Jul-23	(1 830)
			(840 314)

TCW Funds - TCW High Yield Sustainable Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 2 451 457	USD 2 680 253	28-Apr-23	(13 290)
EUR 909 864	USD 994 783	28-Apr-23	(4 933)
EUR 573 788	USD 627 341	28-Apr-23	(3 111)
EUR 516 405	USD 564 601	28-Apr-23	(2 800)
EUR 92 322	USD 99 854	28-Apr-23	584
EUR 33 193	USD 35 698	28-Apr-23	413
EUR 16 588	USD 17 741	28-Apr-23	305
GBP 1 752	USD 2 172	28-Apr-23	(5)
USD 60 047	EUR 56 012	28-Apr-23	(889)

Notes to the financial statements (continued)

TCW Funds - TCW High Yield Sustainable Bond Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
USD 29 116	EUR 27 295	28-Apr-23	(578)
USD 20 900	EUR 19 441	28-Apr-23	(250)
USD 18 544	EUR 17 307	28-Apr-23	(285)
USD 16 545	EUR 15 657	28-Apr-23	(489)
USD 15 905	EUR 15 007	28-Apr-23	(422)
USD 15 445	EUR 14 176	28-Apr-23	22
USD 14 239	EUR 13 355	28-Apr-23	(290)
USD 13 142	EUR 12 326	28-Apr-23	(267)
USD 11 208	EUR 10 421	28-Apr-23	(129)
USD 10 924	EUR 10 149	28-Apr-23	(117)
USD 55	GBP 46	28-Apr-23	(1)
			(26 533)

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 4 918 515	USD 5 340 474	06-Apr-23	3 822
USD 5 247 908	EUR 4 918 515	06-Apr-23	(96 389)
EUR 1 347 814	USD 1 473 607	28-Apr-23	(7 307)
EUR 552 729	USD 604 316	28-Apr-23	(2 997)
EUR 11 371	USD 12 374	28-Apr-23	(4)
GBP 12 400	USD 15 375	28-Apr-23	(36)
USD 32 909	EUR 30 692	28-Apr-23	(482)
USD 27 978	EUR 26 241	28-Apr-23	(569)
USD 21 145	EUR 19 724	28-Apr-23	(313)
USD 13 367	EUR 12 469	28-Apr-23	(198)
USD 325	GBP 270	28-Apr-23	(8)
USD 320	GBP 267	28-Apr-23	(10)
EUR 177 000	USD 190 776	20-Jun-23	2 364
EUR 90 000	USD 98 626	20-Jun-23	(420)
USD 1 977 462	EUR 1 853 000	20-Jun-23	(44 503)
			(147 050)

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

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 148 463	USD 162 319	28-Apr-23	(806)
EUR 48 316	USD 52 826	28-Apr-23	(262)
EUR 3 288	USD 3 556	28-Apr-23	21
EUR 2 857	USD 3 109	28-Apr-23	(1)
EUR 981	USD 1 061	28-Apr-23	6
EUR 853	USD 928	28-Apr-23	-
USD 4 579	EUR 4 283	28-Apr-23	(80)
USD 4 138	EUR 3 845	28-Apr-23	(44)
USD 4 050	EUR 3 812	28-Apr-23	(97)
USD 3 334	EUR 3 127	28-Apr-23	(68)
USD 3 213	EUR 2 949	28-Apr-23	5

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
USD 1 402	EUR 1 319	28-Apr-23	(33)
USD 1 215	EUR 1 129	28-Apr-23	(13)
USD 1 013	EUR 953	28-Apr-23	(24)
USD 947	EUR 869	28-Apr-23	1
			(1 395)

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 2 133 693	USD 2 332 832	28-Apr-23	(11 567)
EUR 668 817	USD 731 238	28-Apr-23	(3 625)
EUR 538 685	USD 588 961	28-Apr-23	(2 920)
EUR 61 624	USD 68 038	28-Apr-23	(997)
EUR 63 458	USD 67 658	28-Apr-23	1 378
EUR 57 727	USD 63 410	28-Apr-23	(608)
EUR 58 246	USD 62 705	28-Apr-23	662
EUR 55 275	USD 58 811	28-Apr-23	1 324
EUR 50 641	USD 53 770	28-Apr-23	1 323
EUR 47 185	USD 51 034	28-Apr-23	298
EUR 46 897	USD 50 757	28-Apr-23	263
EUR 41 803	USD 44 303	28-Apr-23	1 175
EUR 33 329	USD 36 048	28-Apr-23	211
EUR 30 142	USD 33 279	28-Apr-23	(488)
EUR 29 451	USD 31 681	28-Apr-23	359
EUR 28 774	USD 30 587	28-Apr-23	716
EUR 26 220	USD 27 839	28-Apr-23	686
EUR 25 392	USD 27 217	28-Apr-23	408
EUR 24 909	USD 26 448	28-Apr-23	651
EUR 22 279	USD 24 248	28-Apr-23	(10)
EUR 22 185	USD 23 883	28-Apr-23	252
EUR 21 743	USD 23 525	28-Apr-23	129
EUR 21 937	USD 23 394	28-Apr-23	471
EUR 19 889	USD 21 206	28-Apr-23	432
EUR 19 645	USD 21 070	28-Apr-23	302
EUR 18 366	USD 20 174	28-Apr-23	(193)
EUR 18 188	USD 19 396	28-Apr-23	390
EUR 15 941	USD 16 925	28-Apr-23	417
EUR 15 327	USD 16 923	28-Apr-23	(248)
EUR 15 104	USD 16 104	28-Apr-23	328
EUR 14 590	USD 16 026	28-Apr-23	(154)
EUR 14 271	USD 15 436	28-Apr-23	90
EUR 14 251	USD 15 150	28-Apr-23	355
EUR 13 685	USD 14 732	28-Apr-23	155
GBP 193 920	USD 240 449	28-Apr-23	(561)
GBP 5 627	USD 6 947	28-Apr-23	14
GBP 5 338	USD 6 548	28-Apr-23	55
GBP 5 218	USD 6 312	28-Apr-23	142
GBP 4 728	USD 5 695	28-Apr-23	154
GBP 4 708	USD 5 689	28-Apr-23	135
GBP 4 459	USD 5 417	28-Apr-23	99

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
GBP 4 284	USD 5 262	28-Apr-23	37
USD 88 639	EUR 83 135	28-Apr-23	(1 804)
USD 69 313	EUR 64 791	28-Apr-23	(1 174)
USD 52 070	EUR 48 563	28-Apr-23	(762)
USD 52 244	EUR 48 286	28-Apr-23	(287)
USD 49 790	EUR 46 445	28-Apr-23	(738)
USD 46 631	EUR 44 000	28-Apr-23	(1 237)
USD 34 749	EUR 32 482	28-Apr-23	(589)
USD 20 355	EUR 19 091	28-Apr-23	(414)
USD 20 216	EUR 18 957	28-Apr-23	(408)
USD 16 275	EUR 15 317	28-Apr-23	(389)
USD 16 475	EUR 15 227	28-Apr-23	(90)
USD 14 270	EUR 13 339	28-Apr-23	(242)
USD 10 087	GBP 8 339	28-Apr-23	(229)
USD 6 761	GBP 5 648	28-Apr-23	(227)
USD 6 634	GBP 5 497	28-Apr-23	(166)
USD 5 131	GBP 4 256	28-Apr-23	(134)
USD 4 715	GBP 3 905	28-Apr-23	(115)
			(16 965)

TCW Funds - TCW Global Premier Sustainable Equities Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 501 109	USD 547 878	28-Apr-23	(2 716)
EUR 460 409	USD 503 379	28-Apr-23	(2 496)
EUR 239 882	USD 262 271	28-Apr-23	(1 301)
EUR 14 143	USD 15 297	28-Apr-23	89
EUR 12 492	USD 13 390	28-Apr-23	200
EUR 12 064	USD 13 036	28-Apr-23	89
EUR 10 731	USD 11 585	28-Apr-23	90
EUR 10 287	USD 11 196	28-Apr-23	(5)
EUR 9 164	USD 9 729	28-Apr-23	240
EUR 6 625	USD 7 166	28-Apr-23	42
EUR 5 047	USD 5 449	28-Apr-23	42
GBP 221 638	USD 274 817	28-Apr-23	(641)
GBP 6 289	USD 7 788	28-Apr-23	(8)
GBP 4 875	USD 5 952	28-Apr-23	79
GBP 4 594	USD 5 551	28-Apr-23	132
USD 15 715	EUR 14 689	28-Apr-23	(266)
USD 10 774	EUR 10 196	28-Apr-23	(318)
USD 10 666	EUR 10 003	28-Apr-23	(217)
USD 10 017	EUR 9 306	28-Apr-23	(108)
USD 5 480	EUR 5 139	28-Apr-23	(112)
USD 5 206	EUR 4 867	28-Apr-23	(88)
USD 5 692	GBP 4 662	28-Apr-23	(76)
USD 5 608	GBP 4 636	28-Apr-23	(127)
			(7 475)

Notes to the financial statements (continued)

10 - Futures contracts

As at March 31, 2023, 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-23	-	8	(10 547)
EUR	EURO BUND	Jun-23	-	7	(37 448)
EUR	EURO BUXL	Jun-23	-	1	3 023
USD	US ULTRA BOND CBT	Jun-23	2	-	6 307
USD	US 10YR ULTRA T NOTE	Jun-23	-	14	14 785
USD	US 2 YR NOTE FUTURE	Jun-23	229	-	366 425
USD	US 5 YR NOTE FUTURE	Jun-23	9	-	12 077
					354 622

TCW Funds - TCW Unconstrained Bond Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD
EUR	EURO BOBL	Jun-23	-	23	(21 948)
EUR	EURO BUND	Jun-23	-	18	(96 296)
EUR	EURO BUXL	Jun-23	-	2	(10 896)
USD	US ULTRA BOND CBT	Jun-23	-	170	(1 058 464)
USD	US 10YR ULTRA T NOTE	Jun-23	-	546	(1 905 163)
USD	US 2 YR NOTE FUTURE	Jun-23	425	-	795 307
USD	US 5 YR NOTE FUTURE	Jun-23	1 087	-	2 355 728
					58 269

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-23	-	2	1 100
EUR	EURO BUND	Jun-23	-	3	(16 049)
USD	US ULTRA BOND CBT	Jun-23	-	18	(113 159)
USD	US 10YR ULTRA T NOTE	Jun-23	-	58	(210 495)
USD	US 2 YR NOTE FUTURE	Jun-23	21	-	51 587
USD	US 5 YR NOTE FUTURE	Jun-23	205	-	444 997
					157 981

TCW Funds - TCW Global Securitized Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD
USD	US ULTRA BOND CBT	Jun-23	-	1	(6 750)
USD	US 10YR ULTRA T NOTE	Jun-23	-	2	(7 392)
USD	US 2 YR NOTE FUTURE	Jun-23	4	-	8 630
					(5 512)

Notes to the financial statements (continued)

TCW Funds - TCW High Yield Sustainable Bond Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD
USD	US 10YR ULTRA T NOTE	Jun-23	-	8	(24 077)
USD	US 2 YR NOTE FUTURE	Jun-23	5	-	11 359
USD	US 5 YR NOTE FUTURE	Jun-23	-	34	(7 823)
					(20 541)

11 - Swaps

As at March 31, 2023, the Fund holds the following swaps:

TCW Funds - TCW Core Plus Bond Fund

Maturity date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(loss)
20-Sep-53	Interest Rate Swap	-	SOFR	3.0000	USD	716 000	(6 095)
20-Sep-53	Interest Rate Swap	-	SOFR	3.0000	USD	425 000	(3 618)
20-Sep-53	Interest Rate Swap	-	SOFR	3.0000	USD	206 000	(1 754)
							(11 467)

TCW Funds - TCW Unconstrained Bond Fund

Maturity date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(loss)
20-Sep-53	Interest Rate Swap	-	SOFR	3.0000	USD	1 332 000	(11 340)
20-Sep-53	Interest Rate Swap	-	SOFR	3.0000	USD	1 218 000	(10 369)
20-Sep-53	Interest Rate Swap	-	SOFR	3.0000	USD	380 000	(3 235)
							(24 944)

Notes to the financial statements (continued)

12 - Dividend distribution

During the period ended March 31, 2023, 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	30/12/2022	GBP	7.74
Class IGHG-QD	31/03/2023	GBP	8.17
Class RGHG-QD	30/12/2022	GBP	0.75
Class RGHG-QD	31/03/2023	GBP	0.79

TCW Funds - TCW Unconstrained Bond Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class AEHE-QD	30/12/2022	EUR	0.96
Class AEHE-QD	31/03/2023	EUR	1.07
Class FU-QD	30/12/2022	USD	1.24
Class FU-QD	31/03/2023	USD	1.35
Class IEHE-QD	30/12/2022	EUR	11.59
Class IEHE-QD	31/03/2023	EUR	12.83
Class IGHG-QD	30/12/2022	GBP	10.68
Class IGHG-QD	31/03/2023	GBP	11.55
Class IU-QF	30/12/2022	USD	11.13
Class IU-QF	31/03/2023	USD	11.13
Class RGHG-QD	30/12/2022	GBP	1.13
Class RGHG-QD	31/03/2023	GBP	1.22
Class XAHA-QD	30/12/2022	AUD	12.39
Class XAHA-QD	31/03/2023	AUD	13.99
Class XEHE-QD	30/12/2022	EUR	11.38
Class XEHE-QD	31/03/2023	EUR	12.69
Class XGHG-QD	30/12/2022	GBP	11.07
Class XGHG-QD	31/03/2023	GBP	11.96
Class XJ	31/10/2022	JPY	30.00
Class XJ	30/11/2022	JPY	30.00
Class XJ	30/12/2022	JPY	30.00
Class XJ	31/01/2023	JPY	30.00
Class XJ	28/02/2023	JPY	30.00
Class XJ	31/03/2023	JPY	30.00
Class XJHJ	31/10/2022	JPY	25.00
Class XJHJ	30/11/2022	JPY	25.00
Class XJHJ	30/12/2022	JPY	25.00
Class XJHJ	31/01/2023	JPY	25.00
Class XJHJ	28/02/2023	JPY	25.00
Class XJHJ	31/03/2023	JPY	25.00
Class XXEHE-QD	30/12/2022	EUR	11.61
Class XXEHE-QD	31/03/2023	EUR	12.73
Class XXGHG-QD	30/12/2022	GBP	11.91

Notes to the financial statements (continued)

TCW Funds - TCW Unconstrained Bond Fund (continued)

Class name	Dividend ex-date	Currency	Dividend per unit
Class XXGHG-QD	31/03/2023	GBP	12.86
Class XXU-QD	30/12/2022	USD	13.17
Class XXU-QD	31/03/2023	USD	14.19

TCW Funds - TCW Income Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class AEHE-QD	30/12/2022	EUR	1.71
Class AEHE-QD	31/03/2023	EUR	1.94
Class AU-QD	30/12/2022	USD	2.06
Class AU-QD	31/03/2023	USD	2.26
Class AU-QF	30/12/2022	USD	1.42
Class AU-QF	31/03/2023	USD	1.42
Class IEHE-QD	30/12/2022	EUR	21.21
Class IEHE-QD	31/03/2023	EUR	23.90
Class IGHG-QD	30/12/2022	GBP	22.05
Class IGHG-QD	31/03/2023	GBP	24.32
Class IU-QD	30/12/2022	USD	21.21
Class IU-QD	31/03/2023	USD	23.26
Class IU-QF	30/12/2022	USD	14.15
Class IU-QF	31/03/2023	USD	14.15

TCW Funds - TCW Global Securitized Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class OU-QD	30/12/2022	USD	2.17
Class OU-QD	31/03/2023	USD	1.49

TCW Funds - TCW High Yield Sustainable Bond Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IEHE-QD	30/12/2022	EUR	11.23
Class IEHE-QD	31/03/2023	EUR	12.00
Class IGHG-QD	30/12/2022	GBP	12.36
Class IGHG-QD	31/03/2023	GBP	12.98
Class XJ	31/10/2022	JPY	75.00
Class XJ	30/11/2022	JPY	75.00
Class XJ	30/12/2022	JPY	75.00
Class XJ	31/01/2023	JPY	75.00
Class XJ	28/02/2023	JPY	75.00
Class XJ	31/03/2023	JPY	75.00

Notes to the financial statements (continued)

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IGHG-QD	30/12/2022	GBP	10.72
Class IGHG-QD	31/03/2023	GBP	11.77

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, 2023, the Sub-Fund has no direct exposure to Russia or Ukraine.

Other Informations

SFTR Regulation

As at March 31, 2023, 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