

METROPOLITAN WEST ALPHATRAK 500 FUND

Total Net Assets:	\$ 5,898,161
Uninvested Cash	\$ 108,653
Portfolio%:	1.84%
Effective Date:	12/30/11

Security	Cusip	Curr Face	Ticker	Coupon	Mat	Mkt Val	Mkt Val%	Sec Type
ACE SECURITIES CORP.	004421DT7	17,188	ACE	5.54%	9/25/33	\$ 3,764	0.06%	MBS
AVIATION CAPITAL GROUP TRUST	004448AB2	52,230	ACAP	1.08%	9/20/33	\$ 37,084	0.63%	ABS
AMERICAN HOME MORTGAGE INVESTM	02660CAA8	95,801	AHM	0.52%	3/25/47	\$ 39,306	0.67%	MBS
BANC OF AMERICA MORTGAGE SECUR	05948LAF4	8,148	BOAMS	2.98%	2/25/33	\$ 6,577	0.11%	MBS
BAYVIEW COMMERCIAL ASSET TRUST	07324SAX0	53,671	BAYC	0.66%	1/25/35	\$ 40,457	0.69%	ABS
BEAR STEARNS COMMERCIAL MORTGA	07383FMN5	47,799	BSCMS	4.72%	11/11/35	\$ 48,317	0.82%	MBS
BLACKROCK LIQUIDITY FUNDS TEMP	09248U619	58,000	TMPXX	0.09%	1/1/50	\$ 58,000	0.98%	MM
CS FIRST BOSTON MORTGAGE SECUR	126342FY5	7,813	CSFB	7.50%	6/25/20	\$ 8,101	0.14%	MBS
COUNTRYWIDE ASSET-BACKED CERTI	126671Y83	5,852	CWL	0.77%	4/25/34	\$ 4,563	0.08%	MBS
COUNTRYWIDE ALTERNATIVE LOAN T	12667GMG5	145,147	CWALT	0.57%	6/25/35	\$ 44,159	0.75%	MBS
COUNTRYWIDE ALTERNATIVE LOAN T	12667GP31	76,299	CWALT	1.31%	8/25/35	\$ 36,240	0.61%	MBS
CALIFORNIA ST	13063A7F5	50,000	CAS	4.85%	10/1/14	\$ 53,378	0.90%	MUNI
CAPITAL AUTO RECEIVABLES ASSET	13975AAA9	10,288	CARAT	1.13%	1/15/13	\$ 10,296	0.17%	ABS
CHASE CAP II	161480AA6	200,000	JPM	0.93%	2/1/27	\$ 140,000	2.37%	CORP
CITIGROUP INC	172967ET4	180,000	C	2.16%	5/15/18	\$ 155,042	2.63%	CORP
COMMERCIAL MORTGAGE ASSET TRUS	201730AD0	52,439	CMAT	6.98%	1/17/32	\$ 54,208	0.92%	MBS
CONSECO FINANCE HOME LOAN TRUS	20846QEF1	20,243	CNFHI	8.13%	8/15/31	\$ 19,665	0.33%	MBS
CONTL AIRLINES	210805BU0	131,042	UAL	6.90%	1/2/18	\$ 136,611	2.32%	CORP
CS FIRST BOSTON MORTGAGE SECUR	22541NAP4	54,317	CSFB	5.60%	7/15/35	\$ 54,678	0.93%	MBS
CREDIT SUIS GUER	225448AB5	230,000	CS	1.15%	5/29/49	\$ 152,985	2.59%	CORP
DSL A MORTGAGE LOAN TRUST	23332UAC8	49,451	DSL A	0.69%	9/19/44	\$ 31,635	0.54%	MBS
DSL A MORTGAGE LOAN TRUST	23332UBG8	13,689	DSL A	0.65%	7/19/44	\$ 9,271	0.16%	MBS
DWS MONEY MARKET	23337T201	37,000	ICAXX	0.08%	1/1/50	\$ 37,000	0.63%	MM
DUKE REALTY LP	26441YAH0	50,000	DRE	5.40%	8/15/14	\$ 52,863	0.90%	CORP
FHLMC-GNMA	312913ES1	15,004	FHG	8.00%	11/25/22	\$ 16,491	0.28%	MBS
FHLMC 05/29/2012	313396XL2	1,000,000	FHLMC	0.06%	5/29/12	\$ 999,959	16.95%	MM
FREDDIE MAC	31349TDM0	47,376	FH	2.38%	9/1/34	\$ 49,812	0.84%	MBS
FANNIE MAE	31358KDY1	2,540	FNR	7.00%	11/25/21	\$ 2,989	0.05%	MBS
FANNIE MAE	31359RUR1	203,661	FNR	7.50%	11/25/23	\$ 45,371	0.77%	MBS
FANNIE MAE	31390HUH6	75,777	FN	1.92%	5/1/32	\$ 76,769	1.30%	MBS
FANNIE MAE	31393BRQ0	85,643	FNR	5.50%	5/25/32	\$ 4,932	0.08%	MBS
FANNIEMAE WHOLE LOAN	31393BX75	118,126	FNW	0.64%	9/25/42	\$ 117,275	1.99%	MBS
FANNIE MAE	31393DMV0	868,792	FNR	5.00%	10/25/31	\$ 30,136	0.51%	MBS
FANNIE MAE	31393JZ9	87,694	FNR	4.50%	1/25/30	\$ 92,473	1.57%	MBS
FANNIE MAE	31394BEE0	72,303	FNR	0.59%	12/25/22	\$ 72,325	1.23%	MBS
FREDDIE MAC	31394WKK3	73,024	FHR	0.63%	10/15/32	\$ 73,042	1.24%	MBS
FANNIE MAE	31396VQW1	51,607	FNR	0.52%	4/25/37	\$ 51,123	0.87%	MBS
FANNIE MAE	31397LYG8	75,748	FNR	0.79%	6/25/38	\$ 76,243	1.29%	MBS
FREDDIE MAC	31397YSE2	102,940	FHR	4.00%	4/15/37	\$ 107,277	1.82%	MBS
FANNIE MAE	31398NTE4	64,497	FNR	0.69%	10/25/40	\$ 64,441	1.09%	MBS
FANNIE MAE	31405XW25	18,158	FN	2.24%	12/1/34	\$ 18,441	0.31%	MBS
FIDELITY PRIME MONEY MARKET	316175405	26,000	FIDXX	0.11%	1/1/50	\$ 26,000	0.44%	MM
GE CAPITAL MTG SERVICES INC	36158GBB3	668	GECMS	6.47%	6/25/28	\$ 656	0.01%	MBS
GMAC COMMERCIAL MORTGAGE SECUR	361849VM1	30,390	GMACC	5.71%	10/15/38	\$ 30,553	0.52%	MBS
GEN ELEC CAP CRP	36962GW75	200,000	GE	0.82%	5/5/26	\$ 144,402	2.45%	CORP
GREEN TREE HOME IMPROVEMENT LO	393505HB1	9,123	GTHIL	7.60%	7/15/20	\$ 9,017	0.15%	MBS
GREEN TREE HOME IMPROVEMENT LO	393505KQ4	34,089	GTHIL	7.10%	1/15/21	\$ 33,183	0.56%	MBS
GREEN TREE FINANCIAL CORPORATI	393505UT7	50,657	GT	6.88%	2/15/29	\$ 53,116	0.90%	MBS
GREEN TREE RECREATIONALEQUIPM	393533AW4	9,413	GTCT	7.24%	12/15/22	\$ 5,482	0.09%	ABS
HCP INC	40414LAB5	50,000	HCP	2.70%	2/1/14	\$ 49,952	0.85%	CORP
HOUSEHOLD HOME EQUITY LOAN TRU	40430WAA3	49,470	HFCHC	0.44%	1/20/36	\$ 46,159	0.78%	MBS
HOUSEHOLD HOME EQUITY LOAN TRU	40431FAK7	100,000	HFCHC	0.66%	3/20/36	\$ 72,497	1.23%	MBS
HARBORVIEW MORTGAGE LOAN TRUST	41161PHC0	74,624	HVMLT	0.68%	11/19/34	\$ 45,338	0.77%	MBS
HARBORVIEW MORTGAGE LOAN TRUST	41161PUK7	142,914	HVMLT	0.59%	8/19/45	\$ 94,238	1.60%	MBS
HCP INC	421915EB1	85,000	HCP	6.45%	6/25/12	\$ 86,577	1.47%	CORP
HEALTHCARE RLTY	421946AF1	40,000	HR	5.13%	4/1/14	\$ 41,271	0.70%	CORP
ILLINOIS ST	4521518U0	25,000	ILS	4.07%	1/1/14	\$ 25,718	0.44%	MUNI
INDYMAC INDX MORTGAGE LOAN TRU	45660LCN7	80,323	INDX	0.63%	2/25/35	\$ 46,161	0.78%	MBS
INDYMAC INDX MORTGAGE LOAN TRU	45660LWE5	100,862	INDX	1.07%	10/25/36	\$ 54,268	0.92%	MBS
INDYMAC INDX MORTGAGE LOAN TRU	45660NS30	23,744	INDX	1.15%	8/25/34	\$ 14,345	0.24%	MBS
INDYMAC INDX MORTGAGE LOAN TRU	45661EAA2	104,834	INDX	0.51%	4/25/46	\$ 49,740	0.84%	MBS
JP MORGAN CHASE COMMERCIAL MOR	46625MLS6	45,669	JPMCC	5.38%	7/12/37	\$ 46,120	0.78%	MBS
JP MORGAN CHASE COMMERCIAL MOR	46625MPM5	50,661	JPMCC	5.05%	12/12/34	\$ 51,791	0.88%	MBS
LEHMAN XS TRUST	525221HA8	65,797	LXS	0.55%	2/25/46	\$ 34,170	0.58%	MBS
LLOYDS TSB BANK	539473AK4	70,000	LLOYDS	2.77%	1/24/14	\$ 66,257	1.12%	CORP

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MBNA CAPITAL	55263BAA9	100,000	BAC	8.28%	12/1/26	\$ 93,125	1.58%	CORP
MACQUARIE GROUP	55608JAA6	35,000	MQGAU	7.30%	8/1/14	\$ 36,460	0.62%	CORP
MERRILL LYNCH FIRST FRANKLIN M	59025CAE0	30,000	FFMER	0.54%	7/25/37	\$ 12,274	0.21%	MBS
NATL AUSTRALIABK	6325C1BK4	100,000	NAB	1.11%	4/11/14	\$ 99,266	1.68%	CORP
NEXTEL COMMUNIC	65332VBH5	25,000	S	6.88%	10/31/13	\$ 25,000	0.42%	CORP
NOMURA ASSET SECURITIES CORPOR	655356JL8	55,000	NASC	7.28%	3/15/30	\$ 58,196	0.99%	MBS
OPTION ONE MORTGAGE LOAN TRUST	68389FDG6	89,667	OOMLT	0.89%	4/25/33	\$ 69,390	1.18%	MBS
OPTION ONE MORTGAGE LOAN TRUST	68400XBS8	59,750	OOMLT	0.93%	8/25/33	\$ 43,767	0.74%	MBS
ORIGEN MANUFACTURED HOUSING	68620BAA0	21,873	ORGN	0.43%	11/15/18	\$ 20,955	0.36%	MBS
PRUDENTIAL HLDGS	74438GAA9	100,000	PRU	1.43%	12/18/17	\$ 95,457	1.62%	CORP
RESIDENTIAL ASSET SECURITIES C	753910AB4	29,180	RASC	0.54%	1/25/36	\$ 28,066	0.48%	MBS
RESIDENTIAL ASSET MORTGAGE PRO	760985E49	39,299	RAMP	7.13%	3/25/16	\$ 40,293	0.68%	MBS
RESIDENTIAL ASSET MORTGAGE PRO	760985E72	29,974	RAMP	8.00%	4/25/31	\$ 31,860	0.54%	MBS
RESIDENTIAL ASSET MORTGAGE PRO	760985SD4	42,444	RAMP	1.07%	2/25/33	\$ 20,965	0.36%	MBS
RESIDENTIAL ASSET MORTGAGE PRO	760985W31	13,477	RAMP	8.50%	11/25/31	\$ 13,556	0.23%	MBS
RESIDENTIAL ASSET SECURITIES C	76110WRE8	28,715	RASC	0.89%	5/25/33	\$ 22,218	0.38%	MBS
SACO I TRUST	785778EC1	3,541	SACO	0.69%	4/25/35	\$ 1,373	0.02%	MBS
SALOMON BROTHERS MORTGAGE SECU	79548CCQ7	50,000	SBM7	4.87%	3/18/36	\$ 50,474	0.86%	MBS
CREDIT-BASED ASSET SERVICING A	79549ARU5	71,290	CBASS	3.95%	1/25/33	\$ 61,347	1.04%	MBS
STRUCTURED ASSET SECURITIES CO	86359A5M1	53,535	SASC	2.44%	11/25/33	\$ 49,910	0.85%	MBS
STRUCTURED ASSET SECURITIES CO	86359AVQ3	67,852	SASC	2.43%	4/25/33	\$ 58,255	0.99%	MBS
STRUCTURED ASSET MORTGAGE INVE	86360JAA9	119,563	SAMI	0.50%	5/25/46	\$ 56,975	0.97%	MBS
STRUCTURED ASSET SECURITIES CO	86362VAB8	34,050	SASC	0.37%	1/25/37	\$ 33,508	0.57%	MBS
TERWIN MORTGAGE TRUST	881561JL9	10,289,623	TMTS	0.34%	8/25/34	\$ 73,224	1.24%	MBS
US T-BILL 02/23/12	912795Z38	185,000	B	0.00%	2/23/12	\$ 184,998	3.14%	MM
WATERFORD 3 FNDG	928958AA5	35,583	ETR	8.09%	1/2/17	\$ 35,177	0.60%	CORP
WAMU MORTGAGE PASS-THROUGH CER	929227QB5	12,523	WAMU	1.61%	6/25/42	\$ 9,169	0.16%	MBS
WEA FIN/WT FIN	92933DAA8	50,000	WDCAU	7.50%	6/2/14	\$ 54,870	0.93%	CORP
WASHINGTON MUTUAL MSC MORTGAGE	939336N58	54,723	WAMMS	7.00%	4/25/33	\$ 56,441	0.96%	MBS
WOODBRNE CAP I	978802205	80,000	AGO	2.74%	4/8/49	\$ 25,600	0.43%	EQT
WOODBRNE CAP II	978803203	90,000	AGO	2.74%	4/8/49	\$ 28,800	0.49%	EQT
CDS-P DHI 5.375 6/15/12 (GS)	CDSP00192	40,000	GS	-1.00%	9/20/16	\$ 2,402	0.04%	SWP
CDS-P DHI 5.375 6/15/12 (DB)	CDSP00193	40,000	DB	-1.00%	9/20/16	\$ 2,402	0.04%	SWP
1M TRS S&P500/US0001M +9BPS	STRGW0001	1,530	RBS	0.00%	1/5/12	\$ 33,423	0.57%	SWP
S & P 500 E-MINI 3/12	ESH2	3	ESH2	0.00%		\$ -	0.00%	FUT
S & P 500 3/12	SPH2	8	SPH2	0.00%		\$ -	0.00%	FUT

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