

METROPOLITAN WEST ALPHATRAK 500 FUND

Total Net Assets:	\$ 9,540,762
Uninvested Cash	\$ (338,432)
Portfolio%:	-3.55%
Effective Date:	6/30/10

Security	Cusip	Curr Face	Ticker	Coupon	Mat	Mkt Val	Mkt Val%	Sec Type
FIDELITY	316175405	432,000	FIDXX	0.22%	1/1/50	\$ 432,000	4.53%	MM
WOODBNE CAP I	978802205	150,000	AGO	2.85%	4/8/49	\$ 64,500	0.68%	EQT
WOODBNE CAP II	978803203	150,000	AGO	2.85%	4/8/49	\$ 64,500	0.68%	EQT
RESIDENTIAL ASSET MORTGAGE PRO	760985E49	116,179	RAMP	7.13%	3/25/16	\$ 115,437	1.21%	MBS
RESIDENTIAL ASSET MORTGAGE PRO	760985E72	40,564	RAMP	8.00%	4/25/31	\$ 40,508	0.42%	MBS
ACE SECURITIES CORP.	004421DT7	17,188	ACE	5.60%	9/25/33	\$ 3,020	0.03%	ABS
ACE SECURITIES CORP.	004421VE0	355,453	ACE	0.51%	9/25/35	\$ 70,872	0.74%	ABS
AVIATION CAPITAL GROUP TRUST	004448AB2	59,920	ACAP	1.15%	9/20/33	\$ 41,945	0.44%	ABS
AVIATION CAPITAL GROUP TRUST	004448AC0	72,156	ACAP	3.35%	9/20/33	\$ 41,130	0.43%	ABS
AERCO LIMITED	00764PAV2	12,384	AERCO	0.87%	7/15/25	\$ 11,393	0.12%	ABS
AMERICAN HOME MORTGAGE INVESTM	02660CAA8	106,154	AHM	0.58%	3/25/47	\$ 55,354	0.58%	MBS
AQUILA INC	03840PAC6	80,000	GXP	1.88%	7/1/12	\$ 92,169	0.97%	CORP
BANC OF AMERICA MORTGAGE SECUR	05948LAF4	9,512	BOAMS	3.62%	2/25/33	\$ 8,316	0.09%	MBS
BAYVIEW COMMERCIAL ASSET TRUST	07324SAX0	64,628	BAYC	0.72%	1/25/35	\$ 49,277	0.52%	ABS
BMW VEHICLE LEASE TRUST	09657CAC4	90,000	BMWLT	2.91%	3/15/12	\$ 90,999	0.95%	ABS
CS FIRST BOSTON MORTGAGE SECUR	126342FY5	11,156	CSFB	7.50%	6/25/20	\$ 11,424	0.12%	ABS
COUNTRYWIDE ASSET-BACKED CERTI	126671Y83	5,852	CWL	0.59%	4/25/34	\$ 4,632	0.05%	ABS
COUNTRYWIDE ALTERNATIVE LOAN T	12667GMG5	167,693	CWALT	0.63%	6/25/35	\$ 58,879	0.62%	MBS
COUNTRYWIDE ALTERNATIVE LOAN T	12667GP31	96,789	CWALT	1.52%	8/25/35	\$ 49,021	0.51%	MBS
COUNTRYWIDE ALTERNATIVE LOAN T	12668AVP7	580,694	CWALT	0.63%	12/25/35	\$ 379,111	3.97%	MBS
CAPITAL AUTO RECEIVABLES ASSET	13975AAA9	83,471	CARAT	1.20%	1/15/13	\$ 83,796	0.88%	ABS
CASTLE TRUST	14852MAF8	96,016	CSTLE	1.10%	5/15/27	\$ 71,053	0.74%	ABS
CHASE CAP II	161480AA6	325,000	JPM	0.84%	2/1/27	\$ 245,080	2.57%	CORP
CITIGROUP INC	172967ET4	305,000	C	2.14%	5/15/18	\$ 286,317	3.00%	CORP
CITIGROUP MORTGAGE LOAN TRUST	17313JAJ3	114,000	CMLTI	2.49%	7/25/37	\$ 6,058	0.06%	ABS
CONSECO FINANCE HOME LOAN TRUS	20846QEF1	32,256	CNFHI	8.13%	8/15/31	\$ 31,384	0.33%	ABS
CONTL AIRLINES	210805BU0	144,726	CAL	6.90%	1/2/18	\$ 145,088	1.52%	CORP
CONTL AIRLINES	210805DN4	19,510	CAL	0.89%	8/15/11	\$ 18,730	0.20%	CORP
INDYMAC MANUFACTURED HOUSING C	22540ABD9	198,263	INDMH	6.75%	2/25/28	\$ 146,205	1.53%	ABS
CREDIT SUIS GUER	225448AB5	280,000	CS	1.13%	5/29/49	\$ 199,374	2.09%	CORP
DSLA MORTGAGE LOAN TRUST	23332UAC8	63,210	DSLA	0.76%	9/19/44	\$ 38,649	0.41%	MBS
DSLA MORTGAGE LOAN TRUST	23332UBG8	17,434	DSLA	0.72%	7/19/44	\$ 12,772	0.13%	MBS
DUKE REALTY LP	26441YAH0	50,000	DRE	5.40%	8/15/14	\$ 51,953	0.54%	CORP
FHLMC-GNMA	312913ES1	23,199	FHG	8.00%	11/25/22	\$ 26,078	0.27%	MBS
FMC DN 10/13/10	313397K42	1,080,000	FMCDN	0.19%	10/13/10	\$ 1,079,564	11.32%	MM
FED HOME LN BANK	3133XYM51	105,000	FHLB	0.37%	11/28/11	\$ 105,076	1.10%	USGOV
FED HOME LN BANK	3133XYQZ1	210,000	FHLB	0.33%	6/15/11	\$ 210,109	2.20%	USGOV
FREDDIE MAC	31349TDM0	69,256	FH	2.79%	9/1/34	\$ 71,581	0.75%	MBS
FREDDIE MAC	3134G1DL5	55,000	FHLMC	0.29%	11/7/11	\$ 54,986	0.58%	USGOV
FNMA DN 10/18/10	313589K93	680,000	FNDN	0.17%	10/18/10	\$ 679,712	7.12%	MM
FANNIE MAE	31358KDY1	3,105	FNR	7.00%	11/25/21	\$ 3,419	0.04%	MBS
FANNIE MAE	31359RUR1	278,585	FNR	7.50%	11/25/23	\$ 56,747	0.59%	MBS
FANNIE MAE	31390HUH6	80,695	FN	1.92%	5/1/32	\$ 82,629	0.87%	MBS
FANNIE MAE	31393BRQ0	229,014	FNR	5.50%	5/25/32	\$ 17,946	0.19%	MBS
FANNIE MAE	31393DMV0	1,000,000	FNR	5.00%	10/25/31	\$ 120,449	1.26%	MBS
FANNIE MAE	31405XW25	18,932	FN	2.74%	12/1/34	\$ 19,099	0.20%	MBS
FIRST HORIZON MORTGAGE PASS-TH	32051DTM4	16,489	FHASI	2.79%	3/25/33	\$ 15,987	0.17%	MBS
GE CAPITAL MTG SERVICES INC	36158GBB3	1,927	GECMS	6.47%	6/25/28	\$ 1,878	0.02%	ABS
GEN ELEC CAP CRP	36962GW75	325,000	GE	0.73%	5/5/26	\$ 254,450	2.67%	CORP
GREEN TREE HOME IMPROVEMENT LO	393505HB1	24,662	GTHIL	7.60%	7/15/20	\$ 21,888	0.23%	ABS
GREEN TREE HOME IMPROVEMENT LO	393505KQ4	65,827	GTHIL	7.10%	1/15/21	\$ 59,781	0.63%	ABS
GREEN TREE HOME IMPROVEMENT LO	393505LR1	3,671	GTHIL	6.45%	10/15/15	\$ 3,669	0.04%	ABS
GREEN TREE FINANCIAL CORPORATI	393505U77	72,786	GT	6.88%	2/15/29	\$ 77,570	0.81%	ABS
GREEN TREE RECREATIONALEQUIPM	393533AW4	26,981	GTCT	7.24%	12/15/22	\$ 19,811	0.21%	ABS
HOUSEHOLD HOME EQUITY LOAN TRU	40431FAK7	550,000	HFCHC	0.73%	3/20/36	\$ 299,142	3.14%	ABS
HARBORVIEW MORTGAGE LOAN TRUST	41161PHC0	87,738	HVMLT	0.75%	11/19/34	\$ 53,289	0.56%	MBS
HARBORVIEW MORTGAGE LOAN TRUST	41161PUK7	165,752	HVMLT	0.66%	8/19/45	\$ 102,174	1.07%	MBS
INDYMAC HOME EQUITY LOAN ASSET	43708AAG7	470,335	INHLE	1.47%	5/25/33	\$ 272,442	2.86%	ABS
INDYMAC INDX MORTGAGE LOAN TRU	45660LCN7	96,410	INDX	0.69%	2/25/35	\$ 55,256	0.58%	MBS
INDYMAC INDX MORTGAGE LOAN TRU	45660LWE5	116,955	INDX	1.13%	10/25/36	\$ 65,781	0.69%	MBS
INDYMAC INDX MORTGAGE LOAN TRU	45660N5H4	220,452	INDX	0.74%	12/25/34	\$ 115,513	1.21%	MBS
INDYMAC INDX MORTGAGE LOAN TRU	45660NS30	29,100	INDX	1.21%	8/25/34	\$ 17,384	0.18%	MBS
INDYMAC INDX MORTGAGE LOAN TRU	45661EAA2	124,624	INDX	0.57%	4/25/46	\$ 60,205	0.63%	MBS
LEHMAN XS TRUST	525221HA8	78,668	LXS	0.61%	2/25/46	\$ 39,464	0.41%	MBS
MBNA CAPITAL	55263BAA9	100,000	BAC	8.28%	12/1/26	\$ 98,250	1.03%	CORP

Security	Cusip	Curr Face	Ticker	Coupon	Mat	Mkt Val	Mkt Val%	Sec Type
MBNA CAPITAL	55263KAA9	175,000	BAC	1.14%	2/1/27	\$ 118,703	1.24%	CORP
MERRILL LYNCH FIRST FRANKLIN M	59024VAH2	100,000	FFMER	0.60%	6/25/37	\$ 46,037	0.48%	ABS
MERRILL LYNCH FIRST FRANKLIN M	59025CAE0	30,000	FFMER	0.60%	7/25/37	\$ 13,654	0.14%	ABS
NATIONSTAR HOME EQUITY LOAN TR	63860LAE0	205,000	NSTR	0.67%	4/25/37	\$ 83,353	0.87%	ABS
NATIONWIDE HLTH	63862OAF1	50,000	NHP	6.50%	7/15/11	\$ 51,947	0.54%	CORP
OPTION ONE MORTGAGE LOAN TRUST	68389FCB8	147,471	OOMLT	0.93%	2/25/32	\$ 97,913	1.03%	ABS
OPTION ONE MORTGAGE LOAN TRUST	68389FDG6	104,782	OOMLT	0.95%	4/25/33	\$ 82,845	0.87%	ABS
OPTION ONE MORTGAGE LOAN TRUST	68400XBS8	70,658	OOMLT	0.99%	8/25/33	\$ 57,325	0.60%	ABS
PRUDENTIAL HLDGS	74438GAA9	100,000	PRU	1.41%	12/18/17	\$ 85,362	0.89%	CORP
RESIDENTIAL ASSET SECURITIES C	74924NAB3	100,000	RASC	0.53%	5/25/37	\$ 66,149	0.69%	ABS
RESIDENTIAL ASSET MORTGAGE PRO	760985SD4	50,459	RAMP	1.13%	2/25/33	\$ 26,543	0.28%	ABS
RESIDENTIAL ASSET MORTGAGE PRO	760985W31	18,063	RAMP	8.50%	11/25/31	\$ 17,704	0.19%	MBS
RESIDENTIAL ASSET SECURITIES C	76110WRE8	34,862	RASC	0.95%	5/25/33	\$ 20,810	0.22%	ABS
RESMAE MORTGAGE LOAN TRUST	76116RAB7	257,141	RSMLT	0.62%	2/25/36	\$ 46,776	0.49%	ABS
SACO I TRUST	785778EC1	3,541	SACO	0.55%	4/25/35	\$ 1,394	0.01%	ABS
CREDIT-BASED ASSET SERVICING A	79549ARU5	89,817	CBASS	3.95%	1/25/33	\$ 77,011	0.81%	ABS
SAXON ASSET SECURITIES TRUST	80556APN5	242,111	SAST	1.14%	3/25/35	\$ 164,530	1.72%	ABS
STRUCTURED ASSET SECURITIES CO	86359AVQ3	74,328	SASC	2.46%	4/25/33	\$ 55,926	0.59%	MBS
STRUCTURED ASSET RECEIVABLES T	86359CAD1	263,884	SARTS	0.81%	1/21/15	\$ 234,875	2.46%	ABS
STRUCTURED ASSET MORTGAGE INVE	86360JAA9	134,255	SAMI	0.56%	5/25/46	\$ 70,198	0.74%	MBS
TERWIN MORTGAGE TRUST	881561JL9	12,442,137	TMTS	0.34%	8/25/34	\$ 92,675	0.97%	ABS
TERWIN MORTGAGE TRUST	881561TN4	3,004	TMTS	0.62%	7/25/35	\$ 2,981	0.03%	ABS
UCFC HOME EQUITY LOAN	90263BHD3	260,545	UCFC	6.91%	4/15/30	\$ 241,783	2.53%	ABS
US TREASURY BILL	912795V57	680,000	B	0.16%	8/12/10	\$ 679,964	7.13%	MM
WATERFORD 3 FNDG	928958AA5	43,321	ETR	8.09%	1/2/17	\$ 45,135	0.47%	CORP
WAMU MORTGAGE PASS-THROUGH CER	929227QB5	15,404	WAMU	1.84%	6/25/42	\$ 12,288	0.13%	MBS
WASHINGTON MUTUAL MSC MORTGAGE	939336N58	146,757	WAMMS	7.00%	4/25/33	\$ 146,797	1.54%	MBS
CDS-P DRI 7 1/8 02/01/16 (CITI	CDSP00153	150,000	C	-2.40%	3/20/15	\$ (8,955)	-0.09%	SWP
CDS-P DRI 6 08/15/35 (DB)	CDSP00166	25,000	DB	-2.25%	3/20/14	\$ (1,230)	-0.01%	SWP
CDS-P DHI 5.375 6/15/12 (C)	CDSP00186	45,000	C	-1.00%	9/20/16	\$ 4,724	0.05%	SWP
CDS-P DHI 5.375 6/15/12 (GS)	CDSP00192	40,000	GS	-1.00%	9/20/16	\$ 4,199	0.04%	SWP
CDS-P DHI 5.375 6/15/12 (DB)	CDSP00193	40,000	DB	-1.00%	9/20/16	\$ 4,199	0.04%	SWP
CDS-P PHM 5 1/4 1/15/14 (DEUTS	CDSP00194	100,000	DB	-1.00%	9/20/16	\$ 10,791	0.11%	SWP
CDS-P PHM 5 1/4 1/15/14 (DEUTS	CDSP00197	80,000	DB	-1.00%	9/20/16	\$ 8,633	0.09%	SWP
CDS-W BRK 4.625 10/15/2013 (BA	CDSW00026	200,000	BARC	4.00%	3/20/11	\$ 3,595	0.04%	SWP
CDS-W GECC 5.625 09/15/17 (CS)	CDSW00168	255,000	CS	6.55%	12/20/10	\$ 5,882	0.06%	SWP
UNITED AIRLINES	LN316623	192,222	UAUA	0.00%	2/1/14	\$ 169,365	1.78%	CORP
1M TRS S&P500/US0001M +15BPS (STRFB0010	1,530	CS	0.00%	7/6/10	\$ (144,962)	-1.52%	SWP
S & P 500 E-MINI 09/10	ESU0	4	ESU0	0.00%		\$ -	0.00%	FUT
S&P 500 9/10	SPU0	27	SPU0	0.00%		\$ -	0.00%	FUT

The portfolio holdings shown here are unaudited. While we have gathered this information from sources believed to be reliable, MetWest cannot guarantee the accuracy of the information provided.

Securities listed are not recommendations. No security presented within is either offered for sale or purchase. MetWest reserves the right to change its investment perspective and outlook without notice as market conditions dictate.