

AssetMark Large Cap Growth Fund Holdings  
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
iShares Russell 1000 Growth In	0.45%
3M CO	1.84%
ABBOTT LABS	1.25%
ACCENTURE PLC IRELAND	0.43%
ACTIVISION BLIZZARD INC	0.39%
ADOBE SYS INC	0.38%
AES CORP	0.22%
AETNA INC NEW	0.33%
AFLAC INC	0.28%
ALEXION PHARMACEUTICALS INC	0.23%
ALLERGAN INC	0.28%
ALTRIA GROUP INC	1.39%
AMAZON COM INC	1.12%
AMERICAN TOWER CORP	0.41%
AMERIPRISE FINL INC	0.54%
AMETEK INC NEW	0.28%
AMGEN INC	1.53%
APACHE CORP	0.60%
APPLE INC	6.02%
ARCHER DANIELS MIDLAND CO	0.49%
AVON PRODS INC	0.12%
BIG LOTS INC	0.58%
BLACKROCK INC	0.41%
BROADCOM CORP	0.84%
BUCYRUS INTL INC NEW	0.23%
CATERPILLAR INC DEL	0.58%
CELGENE CORP	0.86%
CHECK POINT SOFTWARE TECH LTD	0.33%
CHURCH & DWIGHT INC	0.25%
CISCO SYS INC	2.62%
CITRIX SYS INC	0.22%
CLIFFS NATURAL RESOURCES INC	0.24%
COCA COLA CO	0.47%
COGNIZANT TECHNOLOGY SOLUTIONS	0.43%
COLGATE PALMOLIVE CO	0.27%
CONCHO RES INC	0.28%
COOPER INDUSTRIES PLC	0.29%
COSTCO WHSL CORP NEW	0.42%
CSX CORP	0.41%
CUMMINS INC	0.60%
CVS CAREMARK CORPORATION	0.75%
DANAHER CORP DEL	0.46%
DARDEN RESTAURANTS INC	0.34%
DEERE & CO	0.72%
DELL INC	0.74%
DELTA AIR LINES INC DEL	0.49%
DENTSPLY INTL INC NEW	0.50%
DIRECTV	0.16%
DISNEY WALT CO	0.40%
DOVER CORP	1.13%
DR PEPPER SNAPPLE GROUP INC	0.51%
DREAMWORKS ANIMATION SKG INC	0.13%
E M C CORP MASS	0.55%
EBAY INC	0.57%
EMERSON ELEC CO	0.33%
ENTERGY CORP NEW	0.54%
EXPEDITORS INTL WASH INC	0.50%
EXPRESS SCRIPTS INC	0.39%
F M C CORP	0.21%
F5 NETWORKS INC	0.17%
FEDEX CORP	0.39%
FLUOR CORP NEW	0.24%
FRANKLIN RES INC	0.56%
FREEMONT-MCMORAN COPPER & GOLD	0.76%
GAP INC DEL	0.99%

GENERAL DYNAMICS CORP	0.92%
GENERAL ELECTRIC CO	0.29%
GENERAL MLS INC	0.19%
GILEAD SCIENCES INC	1.30%
GOLDMAN SACHS GROUP INC	0.47%
GOOGLE INC	2.51%
HALLIBURTON CO	0.45%
HARTFORD FINL SVCS GROUP INC	0.43%
HESS CORP	0.76%
HEWLETT PACKARD CO	0.76%
HONEYWELL INTL INC	0.57%
HORMEL FOODS CORP	0.46%
HUNT J B TRANS SVCS INC	0.80%
INTEL CORP	0.40%
INTERCONTINENTALEXCHANGE INC	0.44%
INTERNATIONAL BUSINESS MACHS	2.17%
ITT EDUCATIONAL SERVICES INC	0.39%
JOHNSON & JOHNSON	0.36%
JOHNSON CTLS INC	0.27%
JPMORGAN CHASE & CO.	0.43%
JUNIPER NETWORKS INC	0.32%
KIMBERLY CLARK CORP	0.85%
KOHL'S CORP	0.66%
LILLY ELI & CO	0.82%
LIMITED BRANDS INC	0.17%
LINEAR TECHNOLOGY CORP	0.29%
LOWES COS INC	0.57%
MARRIOTT INTL INC NEW	0.51%
MARVELL TECHNOLOGY GROUP LTD	0.41%
MASTERCARD INC	0.46%
MAXIM INTEGRATED PRODS INC	0.44%
MCDONALDS CORP	0.45%
MCKESSON CORP	0.49%
MEDTRONIC INC	1.13%
MERCK & CO INC NEW	1.24%
MICROSOFT CORP	3.96%
MONSANTO CO NEW	0.26%
MORGAN STANLEY	0.27%
MOSAIC CO	0.44%
MOTOROLA INC	0.28%
MYLAN INC	0.20%
NATIONAL OILWELL VARCO INC	0.91%
NAVISTAR INTL CORP NEW	0.30%
NETAPP INC	0.70%
NETFLIX INC	0.50%
NIKE INC	0.75%
NORDSTROM INC	0.87%
NORTHERN TR CORP	0.41%
NVIDIA CORP	0.18%
OCCIDENTAL PETE CORP DEL	0.52%
OFFICE DEPOT INC	0.29%
OMNICOM GROUP INC	0.28%
ORACLE CORP	2.47%
PARKER HANNIFIN CORP	0.46%
PEABODY ENERGY CORP	0.30%
PEPSICO INC	1.80%
PHILIP MORRIS INTL INC	1.54%
PRAXAIR INC	0.28%
PRECISION CASTPARTS CORP	1.22%
PRICELINE COM INC	0.43%
PROCTER & GAMBLE CO	0.73%
PRUDENTIAL FINL INC	0.33%
QIAGEN N V	0.18%
QUALCOMM INC	1.55%
RESEARCH IN MOTION LTD	0.19%
RESMED INC	0.14%
ROSS STORES INC	0.48%
SCHLUMBERGER LTD	0.95%
SCHWAB CHARLES CORP NEW	0.29%
SEAGATE TECHNOLOGY	0.43%
SHIRE PLC - ADR	0.26%
ST JUDE MED INC	0.71%
STERICYCLE INC	0.30%
STRYKER CORP	0.50%
SUNCOR ENERGY INC NEW	0.22%

TARGET CORP	1.35%
TELLABS INC	0.11%
TEVA PHARMACEUTICAL INDS LTD	0.81%
TEXAS INSTRS INC	0.93%
THERMO FISHER SCIENTIFIC INC	0.45%
TIFFANY & CO NEW	0.29%
TRW AUTOMOTIVE HLDGS CORP	0.26%
UNION PAC CORP	0.40%
UNITED TECHNOLOGIES CORP	1.21%
UNITEDHEALTH GROUP INC	0.76%
V F CORP	0.37%
VALERO ENERGY CORP NEW	0.30%
VARIAN MED SYS INC	0.18%
VERISIGN INC	0.40%
VERTEX PHARMACEUTICALS INC	0.12%
VISA INC	0.53%
VULCAN MATLS CO	0.07%
WAL MART STORES INC	0.96%
WALTER ENERGY INC	0.30%
WELLPOINT INC	0.33%
WELLS FARGO & CO NEW	1.52%
WESTERN UN CO	0.48%
WYNDHAM WORLDWIDE CORP	0.17%
CASH	0.22%

AssetMark Large Cap Value Fund Holdings  
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
3M CO	1.08%
ABBOTT LABS	0.82%
AGILENT TECHNOLOGIES INC	0.39%
AIR PRODS & CHEMS INC	0.27%
ALLIANCE DATA SYSTEMS CORP	0.22%
ALLSTATE CORP	1.26%
ALTRIA GROUP INC	0.97%
AMERICAN EXPRESS CO	1.17%
AMERIPRISE FINL INC	0.26%
ANADARKO PETE CORP	0.89%
ANNALY CAP MGMT INC	1.53%
APACHE CORP	2.46%
AT&T INC	1.48%
BANK OF AMERICA CORPORATION	0.50%
BANK OF NEW YORK MELLON CORP	1.06%
BAXTER INTL INC	0.51%
BECTON DICKINSON & CO	0.29%
BED BATH & BEYOND INC	0.48%
BERKSHIRE HATHAWAY INC - CL B	1.35%
CANADIAN NAT RES LTD	0.64%
CARDINAL HEALTH INC	1.14%
CAREFUSION CORP	0.09%
CBS CORP NEW	0.55%
CENTURYLINK INC	1.02%
CHESAPEAKE ENERGY CORP	0.94%
CHEVRON CORP NEW	1.98%
CIGNA CORP	0.55%
CISCO SYS INC	0.25%
COCA COLA CO	0.32%
CONAGRA FOODS INC	1.57%
CONOCOPHILLIPS	1.56%
COSTCO WHSL CORP NEW	1.43%
CVS CAREMARK CORPORATION	2.03%
DELL INC	0.35%
DEVON ENERGY CORP NEW	1.97%
DIAGEO P L C	0.40%
DIAMOND OFFSHORE DRILLING INC	1.18%
DISNEY WALT CO	0.31%
DOMINION RES INC VA NEW	1.22%
DOVER CORP	0.50%
DUN & BRADSTREET CORP DEL NEW	0.57%
EDISON INTL	1.49%
EMERSON ELEC CO	0.53%
EOG RES INC	1.06%
EXPRESS SCRIPTS INC	0.34%
EXXON MOBIL CORP	0.53%
FEDEX CORP	0.51%
FLUOR CORP NEW	0.25%
FORTUNE BRANDS INC	0.48%
FREEMPORT-MCMORAN COPPER & GOLD	0.47%
GAP INC DEL	0.54%
GENERAL MLS INC	0.59%
GOLDMAN SACHS GROUP INC	0.46%
GOOGLE INC	0.25%
GRUPO TELEVISIA SA DE CV	0.18%
HALLIBURTON CO	0.45%
HARLEY DAVIDSON INC	0.36%
HEWLETT PACKARD CO	0.95%
HOME DEPOT INC	0.49%
ILLINOIS TOOL WKS INC	0.52%
INTERNATIONAL BUSINESS MACHS	0.98%
IRON MTN INC	0.49%
JOHNSON & JOHNSON	2.28%
JOHNSON CTLS INC	0.48%
JPMORGAN CHASE & CO.	1.89%

KIMBERLY CLARK CORP	1.55%
KLA-TENCOR CORP	0.66%
LILLY ELI & CO	1.00%
LOEWS CORP	1.23%
MARATHON OIL CORP	1.47%
MARSH & MCLENNAN COS INC	0.90%
MCDONALDS CORP	1.11%
MEDTRONIC INC	1.38%
MERCK & CO INC NEW	2.44%
METLIFE INC	0.97%
MICROSOFT CORP	2.16%
MOLSON COORS BREWING CO	0.48%
MONSANTO CO NEW	0.11%
MOODYS CORP	0.18%
MORGAN STANLEY	0.43%
NEWS CORP	0.36%
NORTHROP GRUMMAN CORP	1.44%
NUCOR CORP	0.56%
OCCIDENTAL PETE CORP DEL	2.65%
PARKER HANNIFIN CORP	0.51%
PEPSICO INC	0.84%
PFIZER INC	2.81%
PHILIP MORRIS INTL INC	0.26%
PPG INDS INC	0.57%
PROCTER & GAMBLE CO	1.35%
PROGRESSIVE CORP OHIO	0.77%
PRUDENTIAL FINL INC	1.52%
QUEST DIAGNOSTICS INC	0.33%
RAYTHEON CO	0.39%
SAFEWAY INC	0.93%
SEALED AIR CORP NEW	0.62%
SIMON PPTY GROUP INC NEW	0.51%
STATE STR CORP	0.38%
SUNTRUST BKS INC	0.27%
SYSCO CORP	0.56%
TEXAS INSTRS INC	0.44%
TIME WARNER INC	1.51%
TRANSATLANTIC HLDGS INC	0.33%
TRANSOCEAN LTD	0.19%
TRAVELERS COMPANIES INC	1.71%
TYCO INTERNATIONAL LTD	0.15%
UNITED PARCEL SERVICE INC	0.18%
UNITED TECHNOLOGIES CORP	0.91%
UNITEDHEALTH GROUP INC	0.55%
US BANCORP DEL	0.26%
VALERO ENERGY CORP NEW	0.52%
VERIZON COMMUNICATIONS INC	0.94%
VULCAN MATLS CO	0.19%
WAL MART STORES INC	0.55%
WELLS FARGO & CO NEW	1.98%
XEROX CORP	0.93%
CASH	0.84%

AssetMark Small/Mid Cap Growth Fund Holdings  
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
iShares Russell 2000 Growth In	0.23%
iShares Russell Midcap Growth	0.40%
99 CENTS ONLY STORES	0.28%
ACXIOM CORP	0.30%
ADVANCED MICRO DEVICES INC	0.23%
AEROPOSTALE	0.78%
AFFILIATED MANAGERS GROUP	1.50%
AKAMAI TECHNOLOGIES INC	0.30%
ALEXION PHARMACEUTICALS INC	1.03%
ALLIANCE DATA SYSTEMS CORP	1.42%
ALLIANT TECHSYSTEMS INC	0.50%
ALLSCRIPT MISYS HEALTCAR SOLNS	0.27%
AMEDISYS INC	0.13%
AMERICAN EAGLE OUTFITTERS NEW	0.37%
AMERICAN MED SYS HLDGS INC	0.32%
AMERICAN SCIENCE & ENGR INC	0.26%
ARROW ELECTRS INC	0.55%
ASHLAND INC NEW	0.67%
ATLAS ENERGY INC	0.42%
ATWOOD OCEANICS INC	0.21%
AUTONATION INC	0.16%
AUXILIUM PHARMACEUTICALS INC	0.26%
AVERY DENNISON CORP	0.43%
BIOMARIN PHARMACEUTICAL INC	0.35%
BLACKBOARD INC	0.56%
BRE PROPERTIES INC	0.23%
BROADRIDGE FINL SOLUTIONS INC	0.64%
CAPELLA EDUCATION COMPANY	0.45%
CAREER EDUCATION CORP	0.42%
CAREFUSION CORP	0.57%
CARTER INC	0.49%
CATALYST HEALTH SOLUTIONS INC	0.73%
CHIPOTLE MEXICAN GRILL INC	0.71%
CINEMARK HOLDINGS INC	0.37%
CINTAS CORP	0.15%
COMMVault SYSTEMS INC	0.51%
CONCEPTUS INC	0.03%
CONCHO RES INC	0.40%
CONSOLIDATED GRAPHICS INC	0.24%
CRACKER BARREL OLD CTRY STORE	0.23%
CROWN HOLDINGS INC	0.28%
CUBIST PHARMACEUTICALS INC	0.38%
CYPRESS SEMICONDUCTOR CORP	0.53%
DECKERS OUTDOOR CORP	0.66%
DEL MONTE FOODS CO	0.77%
DENDREON CORP	0.94%
DEVRY INC DEL	1.04%
DIGITAL RLTY TR INC	0.31%
DISCOVERY COMMUNICATNS NEW	0.68%
DISH NETWORK CORP	0.22%
DOLLAR TREE INC	0.73%
DOMTAR CORP	0.54%
DONNELLEY R R & SONS CO	0.53%
DSW INC	0.62%
EDWARDS LIFESCIENCES CORP	0.73%
ELLIS PERRY INTL INC	0.51%
EMULEX CORP	0.77%
ENDO PHARMACEUTICALS HLDGS INC	0.55%
ENERGEN CORP	0.55%
EV3 INC	0.46%
EXCO RESOURCES INC	0.63%
EXPRESS INC	0.42%
F5 NETWORKS INC	0.42%
FINISH LINE INC	0.49%
FLOWSERVE CORP	1.04%

FOSSIL INC	0.26%
GANNETT INC	0.69%
GARTNER INC	0.56%
GENESCO INC	0.30%
GENTIVA HEALTH SERVICES INC	0.19%
GREEN MTN COFFEE ROASTERS INC	1.38%
GREENHILL & CO INC	0.54%
GUESS INC	0.47%
GYMBOREE CORP	0.61%
HANESBRANDS INC	0.27%
HANGER ORTHOPEDIC GROUP INC	0.35%
HEALTH NET INC	0.61%
HEALTHSPRING INC	0.34%
HMS HLDGS CORP	0.60%
HOLOGIC INC	0.53%
HUB GROUP INC	0.38%
HUBBELL INC	0.47%
HUMAN GENOME SCIENCES INC	0.69%
INFORMATICA CORP	0.72%
INTERNATIONAL FLAVORS&FRAGRANC	0.68%
INVACARE CORP	0.48%
IPC THE HOSPITALIST CO INC	0.71%
J CREW GROUP INC	0.59%
JARDEN CORP	0.55%
JOY GLOBAL INC	0.22%
KAPSTONE PAPER & PACKAGING CRP	0.26%
KIRKLANDS INC	0.27%
LANCASTER COLONY CORP	0.18%
LEXMARK INTL NEW	0.61%
LHC GROUP INC	0.30%
LIMITED BRANDS INC	0.63%
LINCARE HLDGS INC	0.83%
LINCOLN EDL SVCS CORP	0.39%
LIVE NATION ENTERTAINMENT INC	0.24%
LSI CORPORATION	0.35%
LUBRIZOL CORP	0.33%
MACERICH CO	0.40%
MAGELLAN HEALTH SVCS INC	0.29%
MANTECH INTL CORP	0.16%
MARTIN MARIETTA MATLS INC	0.37%
MDJ RES GROUP INC	0.25%
MFA FINANCIAL INC	0.49%
MICREL INC	0.30%
MICROS SYS INC	0.93%
MILLIPORE CORP	0.23%
MONSTER WORLDWIDE INC	0.74%
MSCI INC	0.47%
MYLAN INC	0.28%
NATIONWIDE HEALTH PPTYS INC	0.78%
NAVIGANT CONSULTING INC	0.46%
NETLOGIC MICROSYSTEMS INC	0.53%
NUVASIVE INC	0.56%
OIL STS INTL INC	0.22%
OMNICARE INC	0.59%
ONYX PHARMACEUTICALS INC	0.28%
OPLINK COMMUNICATIONS INC	0.12%
ORBITAL SCIENCES CORP	0.38%
OSHKOSH CORP	0.65%
PAR PHARMACEUTICAL COS INC	0.23%
PARAMETRIC TECHNOLOGY CORP	0.30%
PAREXEL INTL CORP	1.15%
PERRIGO CO	1.11%
PIER 1 IMPORTS INC	0.53%
PMC-SIERRA INC	0.20%
POLYCOM INC	1.95%
PORTFOLIO RECOVERY ASSOCS INC	0.69%
RACKSPACE HOSTING INC	0.37%
REALTY INCOME CORP	0.53%
RED HAT INC	0.66%
REGAL BELOIT CORP	0.16%
REGENERON PHARMACEUTICALS	0.34%
REHABCARE GROUP INC	0.20%
RF MICRODEVICES INC	0.36%
ROBERT HALF INTL INC	0.67%
ROPER INDS INC NEW	2.00%

ROSETTA RESOURCES INC	0.36%
ROVI CORP	0.37%
ROWAN COS INC	0.64%
SAIC INC	0.75%
SANDERSON FARMS INC	0.24%
SBA COMMUNICATIONS CORP	0.85%
SELECT COMFORT CORP	0.65%
SHUTTERFLY INC	0.43%
SIGNATURE BK NEW YORK N Y	0.50%
SILICON LABORATORIES INC	0.38%
SIRONA DENTAL SYSTEMS INC	0.27%
SKECHERS U S A INC	0.65%
SKYWORKS SOLUTIONS INC	0.54%
SLM CORP	0.23%
SOLUTIA INC	0.54%
SOTHEBYS	0.49%
STRAYER ED INC	0.62%
SXC HEALTH SOLUTIONS CORP	0.45%
SYKES ENTERPRISES INC	0.60%
SYMMETRY MED INC	0.29%
SYNAPTICS INC	0.38%
SYNTEL INC	0.25%
TECH DATA CORP	0.39%
TELLABS INC	0.36%
TEMPLE INLAND INC	0.55%
TEMPUR PEDIC INTL INC	0.72%
TERADATA CORP DEL	0.25%
THORATEC CORP	0.87%
TIFFANY & CO NEW	0.57%
TIVO INC	0.34%
TRANSATLANTIC HLDGS INC	0.22%
TRANSDIGM GROUP INC	2.21%
TRIQUINT SEMICONDUCTOR INC	0.56%
TUPPERWARE BRANDS CORP	0.21%
TYSON FOODS INC	0.58%
UDR INC	0.29%
ULTIMATE SOFTWARE GROUP INC	0.92%
UNIFIRST CORP MASS	0.17%
UNITED THERAPEUTICS CORP DEL	0.33%
URBAN OUTFITTERS INC	0.62%
VALASSIS COMMUNICATIONS INC	0.72%
VALEANT PHARMACEUTICALS INTL	0.51%
VALIDUS HOLDINGS LTD	0.17%
VALSPAR CORP	0.25%
VANCEINFO TECHNOLOGIES INC	0.49%
VCA ANTECH INC	0.75%
VERISIGN INC	0.69%
VISTAPRINT N V	0.64%
VMWARE INC	0.38%
WALTER ENERGY INC	0.49%
WARNACO GROUP INC	0.41%
WHOLE FOODS MKT INC	0.71%
WORLD FUEL SVCS CORP	0.19%
ZOLL MED CORP	0.57%
CASH	0.99%

AssetMark Small/Mid Cap Value Fund Holdings  
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
A D C TELECOMMUNICATIONS	1.47%
ABM INDS INC	0.28%
ACTUANT CORP	0.37%
AK STL HLDG CORP	0.25%
ALBEMARLE CORP	0.52%
ALLEGHENY TECHNOLOGIES INC	1.05%
AMERCO	0.79%
AMERICAN FINL GROUP INC OHIO	0.64%
AMERICREDIT CORP	1.19%
AMERIGROUP CORP	0.45%
AMERON INTL INC	0.96%
ARCH CAP GROUP LTD	0.73%
ARVINMERITOR INC	0.27%
ASHLAND INC NEW	0.46%
ASSISTED LIVING CONCPT NEV NEW	0.83%
ATMEL CORP	0.27%
AVNET INC	1.46%
BALDOR ELEC CO	0.43%
BE AEROSPACE INC	0.60%
BENCHMARK ELECTRS INC	0.39%
BERKLEY W R CORP	1.06%
BERRY PETE CO	0.34%
BROWN SHOE INC NEW	0.34%
CABOT OIL & GAS CORP	1.32%
CALLAWAY GOLF CO	0.30%
CAPITOL FED FINL	0.95%
CARDINAL FINL CORP	0.36%
CARPENTER TECHNOLOGY CORP	0.62%
CARRIZO OIL & CO INC	0.21%
CASEYS GEN STORES INC	0.95%
CEC ENTMT INC	0.51%
CEDAR SHOPPING CTRS INC	0.24%
CELANESE CORP DEL	0.45%
CINCINNATI BELL INC NEW	0.28%
CIT GROUP INC	0.99%
CLECO CORP NEW	0.36%
COLONIAL PPTYS TR	0.37%
COMMERCIAL METALS CO	0.90%
COMMSCOPE INC	0.29%
COMTECH TELECOMMUNICATIONS CP	0.44%
CONSOLIDATED GRAPHICS INC	0.41%
CONTINENTAL AIRLS INC	0.36%
COOPER TIRE & RUBR CO	0.27%
CRANE CO	0.15%
D R HORTON INC	0.36%
DEL MONTE FOODS CO	0.27%
DENBURY RES INC	1.54%
DEVELOPERS DIVERSIFIED RLTY CO	0.45%
DIAMONDROCK HOSPITALITY CO	0.45%
DIEBOLD INC	0.35%
DIGITAL RLTY TR INC	0.38%
DIODES INC	0.40%
DISCOVER FINL SVCS	0.95%
DYCOM INDS INC	0.32%
EDUCATION RLTY TR INC	0.37%
EMCOR GROUP INC	0.26%
ENCORE WIRE CORP	1.10%
ENTEGRIS INC	0.41%
ENTERCOM COMMUNICATIONS CORP	0.26%
FAIRCHILD SEMICONDUCTOR INTL	0.69%
FEDERAL REALTY INVT TR	0.27%
FIFTH THIRD BANCORP	0.93%
FIRST FINL BANCORP OH	0.52%
FOOT LOCKER INC	1.66%
GANNETT INC	0.45%

GENESCO INC	0.44%
GRANITE CONSTR INC	0.25%
GREAT LAKES DREDGE & DOCK CORP	0.37%
HANCOCK HLDG CO	0.40%
HANOVER INS GROUP INC	0.61%
HEALTH CARE REIT INC	0.40%
HEALTH MGMT ASSOC INC NEW	0.42%
HEALTH NET INC	0.43%
HELIX ENERGY SOLUTIONS GRP INC	0.42%
HEXCEL CORP NEW	0.20%
HIGHWOODS PPTYS INC	0.44%
HORNBECK OFFSHORE SVCS INC NEW	0.32%
HUDSON CITY BANCORP	1.22%
HYATT HOTELS CORP	0.87%
INGRAM MICRO INC	0.50%
INLAND REAL ESTATE CORP	0.25%
INNOPHOS HOLDINGS INC	0.58%
INTEGRATED DEVICE TECHNOLOGY	0.45%
INVESTORS BANCORP INC	1.09%
JDA SOFTWARE GROUP INC	0.44%
JEFFERIES GROUP INC	1.16%
JONES APPAREL GROUP INC	0.43%
JOY GLOBAL INC	0.53%
KAISER ALUMINUM CORP	0.80%
KEY ENERGY SVCS INC	0.73%
KEYCORP NEW	0.49%
KING PHARMACEUTICALS INC	0.52%
KNIGHT CAP GROUP INC	0.31%
LAWSON SOFTWARE INC NEW	0.21%
LEUCADIA NATL CORP	1.57%
LEXINGTON REALTY TRUST	0.34%
LUFKIN INDS INC	0.55%
MAGELLAN HEALTH SVCS INC	0.49%
MANITOWOC INC	0.24%
MDU RES GROUP INC	0.50%
MENS WEARHOUSE INC	0.90%
MGIC INVT CORP WIS	0.52%
MKS INSTRUMENT INC	0.38%
MOLEX INC	0.76%
MUELLER WTR PRODS INC	0.45%
NATIONAL PENN BANCSHARES INC	0.54%
NATIONAL RETAIL PROPERTIES INC	0.35%
NEW JERSEY RES	0.42%
NORTHEAST UTILS	0.77%
OFFICEMAX INC DEL	0.41%
OLD DOMINION FGHT LINES INC	0.31%
ONEOK INC NEW	1.49%
OVERSEAS SHIPHOLDING GROUP INC	0.46%
PARAMETRIC TECHNOLOGY CORP	0.50%
PENN NATL GAMING INC	0.71%
PENNSYLVANIA RL ESTATE INVT TR	0.26%
PERKINELMER INC	0.66%
PETROHAWK ENERGY CORP	0.73%
PLAINS ALL AMERN PIPELINE L P	1.21%
PLEXUS CORP	0.37%
PLUM CREEK TIMBER CO INC	1.63%
PNM RES INC	0.36%
POST PPTYS INC	0.33%
PROGRESS SOFTWARE CORP	0.40%
RADIAN GROUP INC	0.52%
RANGE RES CORP	0.99%
RAYMOND JAMES FINANCIAL INC	1.08%
REGIONS FINANCIAL CORP NEW	1.04%
ROCKWOOD HLDGS INC	0.44%
RRI ENERGY INC	0.23%
RTI INTL METALS INC	0.29%
RYLAND GROUP INC	0.32%
SAPIENT CORP	0.39%
SCHNITZER STL INDS	1.66%
SL GREEN RLTY CORP	1.23%
SOLUTIA INC	0.41%
SOTHEBYS	0.49%
SPIRIT AEROSYSTEMS HLDGS INC	0.44%
STARWOOD HOTELS&RESORTS WRLDWD	0.61%
STEEL DYNAMICS INC	0.38%

SUNSTONE HOTEL INVS INC NEW	0.68%
SUSQUEHANNA BANCSHARES INC PA	0.51%
T-3 ENERGY SRVCS INC	0.27%
TELLABS INC	0.98%
TEMPLE INLAND INC	0.44%
TENNECO INC	0.40%
TETRA TECH INC NEW	0.42%
TREEHOUSE FOODS INC	0.53%
TRINITY INDS INC	1.20%
TRUSTMARK CORP	0.40%
TRW AUTOMOTIVE HLDGS CORP	0.53%
TTM TECHNOLOGIES INC	0.33%
U STORE IT TR	0.34%
UGI CORP NEW	0.51%
ULTRA PETROLEUM CORP	0.75%
UMB FINL CORP	1.01%
UNIVERSAL HLTH SVCS INC	0.76%
VAIL RESORTS INC	1.42%
VECTREN CORP	0.31%
VENOCO INC	0.25%
WESTERN ALLIANCE BANCORP	0.49%
WHITE MTNS INS GROUP LTD	1.71%
WHITING PETE CORP NEW	0.42%
WHITNEY HLDG CORP	0.44%
WINN DIXIE STORES INC	1.02%
WISCONSIN ENERGY CORP	0.65%
WORLD ACCEP CORP DEL	0.47%
ZIONS BANCORPORATION	0.67%
CASH	0.84%

AssetMark International Equity Fund Holdings  
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
ABB LTD	1.19%
ADIDAS AG	0.99%
AIXTRON	0.68%
ASML HOLDING NV	0.94%
AVIVA	0.80%
BANCO SANTANDER	0.76%
BANGKOK BANK THB10(ALIEN MKT)	0.49%
BANK OF CHINA LTD	0.79%
BARCLAYS	1.04%
BK OF YOKOHAMA	0.79%
BP	2.98%
BRIDGESTONE CORP	0.97%
BRIT AMER TOBACCO	1.55%
CANON INC	1.84%
CARREFOUR	1.77%
CIE DE ST-GOBAIN	1.15%
CNOOC LTD	0.65%
COMPASS GROUP	1.02%
CREDIT SUISSE GRP	0.94%
DAI-ICHI LIFE INS	0.94%
DBS GROUP HLDGS	0.98%
DNB NOR ASA	1.03%
FIRST QUANTUM MINERALS LTD	0.49%
FRANCE TELECOM	1.80%
GLAXOSMITHKLINE	1.97%
GOLD FIELDS LTD NEW	1.15%
GOLDCORP INC NEW COM	1.27%
GOME ELECTRICAL AP	0.57%
HEINEKEN NV	1.05%
HONG KONG ELECTRIC	0.79%
IBERDROLA SA	1.39%
INCHCAPE	0.61%
INCITEC PIVOT	0.81%
INTESA SANPAOLO	0.77%
KAO CORP	1.77%
KDDI CORP	1.38%
KIRIN HOLDINGS CO	0.50%
KT CORP	0.76%
LEIGHTON HOLDINGS	0.59%
MAN SE	0.90%
MINDRAY MEDICAL INTL LTD	0.46%
MITSUI FUDOSAN CO	0.81%
NIPPON YUSEN KK	0.81%
NOMURA HOLDINGS	0.76%
NOVARTIS AG	2.04%
NTT DOCOMO	0.72%
OVERSEA-CHINESE BK	1.19%
PANASONIC CORP	0.94%
PEARSON	1.07%
PERSIMMON	0.76%
PETROFAC	0.78%
PHILIPS ELEC(KON)	0.98%
QBE INS GROUP	1.48%
REED ELSEVIER NV	0.96%
RICOH CO	0.90%
RIO TINTO	1.33%
ROCHE HLDGS AG	1.57%
ROYAL DUTCH SHELL	2.04%
RWE AG	1.76%
SAMSUNG ELECTRONIC	1.01%
SANOFI-AVENTIS	1.75%
SEKISUI HOUSE	1.04%
SES SA	0.78%
SEVEN & I HOLDINGS	1.67%
SHIN-ETSU CHEMICAL	1.10%

SIEMENS AG	1.50%
SINGAPORE TELECOMM	0.95%
SOC GENERALE	0.67%
SUNCOR ENERGY INC	0.86%
TAIWAN SEMICON MAN	1.46%
TAIWAN SEMICONDUCTOR MFG LTD	0.67%
TAKEDA PHARMACEUTI	2.06%
TECHNIP	1.00%
TELEFONICA SA	1.48%
TELSTRA CORP LTD	1.61%
TEVA PHARMACEUTICAL INDS LTD	0.73%
TOKIO MARINE HLDG	1.47%
TOTAL EUR2.5	1.68%
TOYOTA MOTOR CORP	1.47%
UNILEVER NV	1.19%
UNILEVER PLC	2.19%
UPM-KYMMENE CORP	0.27%
UTD O/S BANK	1.10%
VALE S A	0.51%
VODAFONE GROUP	1.59%
WESFARMERS LTD	1.23%
WIENERBERGER AG	0.33%
XSTRATA PLC	0.86%
ZURICH FINL SVCS	1.06%
CASH	0.53%

**\*\* FOREIGN CURRENCIES**

BRITISH POUNDS  
DANISH KRONE  
EURO  
JAPANESE YEN  
NEW TAIWAN DOLLAR  
SINGAPORE DOLLAR

**\*\*** *Please note that the Fund also holds forward currency contracts and foreign currency.  
(As of 4/30/10 the above-mentioned securities were held in the portfolio)*

**AssetMark Real Estate Securities Fund Holdings  
as of May 31, 2010**

<b>SECURITY DESCRIPTION</b>	<b>% of Total</b>
ALEXANDRIA REAL ESTATE EQ INC	1.34%
AMB PROPERTY CORP	1.43%
APARTMENT INVT & MGMT CO	1.90%
AVALONBAY CMNTYS INC	3.32%
BIOMED REALTY TRUST INC	1.58%
BOSTON PROPERTIES INC	4.59%
BRE PROPERTIES INC	1.26%
CORPORATE OFFICE PPTYS TR	1.16%
DEVELOPERS DIVERSIFIED RLTY CO	1.45%
DIGITAL RLTY TR INC	4.65%
DOUGLAS EMMETT INC	0.19%
DUKE REALTY CORP	0.54%
ENTERTAINMENT PPTYS TR	0.90%
EQUITY LIFESTYLE PPTYS INC	0.95%
EQUITY RESIDENTIAL	6.88%
ESSEX PPTY TR INC	2.41%
EXTRA SPACE STORAGE INC	2.15%
FEDERAL REALTY INVT TR	1.63%
HCP INC	3.67%
HEALTH CARE REIT INC	2.29%
HIGHWOODS PPTYS INC	0.74%
HOME PROPERTIES INC	0.82%
HOST HOTELS & RESORTS INC	5.07%
KILROY RLTY CORP	0.73%
KIMCO REALTY CORP	2.85%
LASALLE HOTEL PPTYS	1.30%
LIBERTY PPTY TR	1.32%
MACERICH CO	3.12%
MACK CALI RLTY CORP	0.95%
NATIONWIDE HEALTH PPTYS INC	1.36%
PLUM CREEK TIMBER CO INC	1.28%
PROLOGIS	1.97%
PUBLIC STORAGE	5.24%
RAYONIER INC	1.59%
SIMON PPTY GROUP INC NEW	10.28%
SL GREEN RLTY CORP	1.55%
STARWOOD HOTELS&RESORTS WRLDWD	0.49%
SUNSTONE HOTEL INVS INC NEW	0.32%
TANGER FACTORY OUTLET CTRS INC	1.81%
TAUBMAN CTRS INC	0.57%
UDR INC	1.82%
VENTAS INC	3.42%
VORNADO RLTY TR	5.66%
WEINGARTEN RLTY INVS	0.92%
CASH	0.53%

AssetMark Tax-Exempt Fixed Income Fund Holdings  
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
ALLEGHENY CNTY PA HOSP DEV AUT	0.73%
ALLEGHENY CNTY PA INDL DEV AUT	0.21%
ARLINGTON CNTY VA INDL DEV AUT	0.56%
ATLANTA GA WTR & WASTE WTR REV	0.26%
ATLANTA GA WTR & WASTE WTR REV	0.56%
BADGER TOB ASSET SECURITIZATIO	0.18%
BEACON LAKES CMNTY DEV DIST FL	0.14%
BLAIR CNTY PA	0.52%
BOISE-KUNA IDAHO IRR DIST ARRO	0.60%
BOYNTON VLG CMNTY DEV DIST FLA	0.09%
BREVARD CNTY FLA HEALTH FACS A	0.17%
BROOKLYN ARENA LOC DEV CORP N	0.48%
BROWARD CNTY FLA PROFESSIONAL	1.09%
BUCKEYE OHIO TOB SETTLEMENT FI	0.56%
BUTLER CNTY PA HOSP AUTH HOSP	0.54%
CALIFORNIA ST	0.59%
CALIFORNIA ST DEPT WTR RES PWR	0.60%
CALIFORNIA ST ECONOMIC RECOVER	0.26%
CALIFORNIA STATEWIDE CMNTYS DE	0.31%
CALIFORNIA STATEWIDE CMNTYS DE	0.45%
CAPITAL AREA CULTURAL ED FACS	0.74%
CHATHAM CNTY GA HOSP AUTH REV	0.18%
CHICAGO ILL	0.55%
CHICAGO ILL	1.40%
CHICAGO ILL BRD ED	0.70%
CHICAGO ILL WASTEWATER TRANSMI	0.06%
CHICAGO ILL WTR REV	0.29%
CLACKAMAS CNTY ORE SCH DIST NO	0.55%
CLARK CNTY NEV HWY IMPT REV	0.57%
CLARK CNTY WASH SCH DIST NO 03	0.55%
CLAYTON CNTY GA DEV AUTH SPL F	0.31%
CLIFTON TEX HIGHER ED FIN CORP	0.34%
CONNECTICUT ST HEALTH & EDL FA	0.59%
CONNECTICUT ST HEALTH & EDL FA	0.56%
DALLAS TEX	0.02%
DISTRICT COLUMBIA	0.81%
EAST ROCHESTER N Y HSG AUTH RE	0.45%
FISHERS IND REDEV DIST	0.81%
FORNEY TEX INDPT SCH DIST	0.16%
FULTON CNTY GA SCH DIST	0.60%
GAINESVILLE GA REDEV AUTH EDL	0.48%
GILROY CALIF UNI SCH DIST	0.61%
GOLDEN ST TOB SECURITIZATION C	0.37%
GOLDEN WEST SCHS FING AUTH CAL	1.82%
GULF BREEZE FLA REV	0.26%
HARRIS CNTY TEX INDL DEV CORP	0.23%
HAWAII ST DEPT BUDGET & FIN SP	0.47%
HENRY CNTY VA PUB SVC AUTH WTR	0.61%
ILLINOIS FIN AUTH	0.47%
ILLINOIS ST SALES TAX REV	0.55%
ILLINOIS ST TOLL HWY AUTH TOLL	0.92%
INDIANA ST FIN AUTH ENVIRONMEN	0.21%
INDIANA ST FIN AUTH REV	1.23%
INDIANAPOLIS IND LOC PUB IMPT	0.90%
IOWA FIN AUTH POLLUTN CTL FAC	0.35%
IOWA FIN AUTH REV	0.61%
KENTUCKY ECONOMIC DEV FIN AUTH	0.29%
KING CNTY WASH PUB HOSP DIST N	0.28%
LA PORTE TEX INDPT SCH DIST	0.75%
LACKAWANNA CNTY PA	1.10%
LANCASTER CNTY PA HOSP AUTH RE	0.27%
LANSING MICH SCH DIST	0.45%
LINCOLN NEB ELEC SYS REV	0.82%
LONG ISLAND PWR AUTH N Y ELEC	1.20%
LORAIN OHIO	0.44%

LOS ANGELES CALIF DEPT ARPTS A	0.56%
LOS ANGELES CALIF UNI SCH DIST	0.33%
LOS ANGELES CALIF UNI SCH DIST	0.07%
LOUISIANA PUB FACS AUTH REV	0.94%
LOUISIANA ST CITIZENS PPTY INS	0.48%
LOWER COLO RIV AUTH TEX	0.11%
MANCHESTER MO TAX INCREMENT &	0.25%
MANTECA CALIF FING AUTH SWR RE	0.50%
MARICOPA CNTY ARIZ INDL DEV AU	0.33%
MARICOPA CNTY ARIZ INDL DEV AU	0.51%
MARICOPA CNTY ARIZ SCH DIST NO	0.08%
MARIETTA GA DEV AUTH REV	0.45%
MARKHAM ILL	0.32%
MARYLAND ST DEPT TRANSN CNTY T	0.73%
MARYLAND ST ECONOMIC DEV CORP	0.39%
MARYLAND ST ECONOMIC DEV CORP	0.46%
MARYLAND ST HEALTH & HIGHER ED	0.43%
MARYLAND ST HEALTH & HIGHER ED	0.14%
MARYLAND ST HEALTH & HIGHER ED	0.38%
MASSACHUSETTS BAY TRANSN AUTH	0.05%
MASSACHUSETTS ST	0.23%
MASSACHUSETTS ST DEV FIN AGY R	0.24%
MASSACHUSETTS ST HEALTH & EDL	0.41%
MASSACHUSETTS ST HEALTH & EDL	0.56%
MASSACHUSETTS ST HEALTH & EDL	0.55%
MASSACHUSETTS ST HEALTH & EDL	0.47%
MASSACHUSETTS ST WTR RES AUTH	0.07%
MEMPHIS-SHELBY CNTY TENN ARPT	0.56%
METROPOLITAN TRANSN AUTH N Y R	1.04%
MIAMI-DADE CNTY FLA EDL FACS A	0.75%
MICHIGAN ST BLDG AUTH REV	0.38%
MINNEAPOLIS & ST PAUL MINN HSG	0.72%
MISSOURI DEV FIN BRD INFRASTRU	0.49%
MISSOURI ST HEALTH & EDL FACS	0.58%
MISSOURI ST HWYS & TRANS COMMN	0.58%
MOBILE ALA INDL DEV BRD POLLUT	0.57%
M-S-R ENERGY AUTH CALIF GAS RE	0.17%
M-S-R ENERGY AUTH CALIF GAS RE	0.35%
NEW CASTLE CNTY DEL REV	0.44%
NEW HAMPSHIRE HEALTH & ED FACS	0.82%
NEW JERSEY ST TRANSN TR FD AUT	0.59%
NEW YORK N Y	0.73%
NEW YORK N Y	0.57%
NEW YORK N Y CITY TRAN AUTH ME	0.27%
NEW YORK N Y CITY TRANSITIONAL	0.63%
NEW YORK ST DORM AUTH REVS	0.61%
NEW YORK ST DORM AUTH REVS	0.57%
NEW YORK ST DORM AUTH REVS NON	0.26%
NEW YORK ST ENVIRONMENTAL FACS	0.32%
NORTH CAROLINA CAP FACS FIN AG	0.83%
NORTH CAROLINA EASTN MUN PWR A	1.55%
NORTH CAROLINA MED CARE COMMN	0.37%
NORTH CAROLINA MUN PWR AGY NO	0.88%
NORTH EAST INDPT SCH DIST TEX	1.26%
NORTH TEX TWY AUTH REV	0.42%
NORTH TEX TWY AUTH REV	0.45%
NORTHERN TOB SECURITIZATION CO	0.52%
NORTHLAKE ILL	0.27%
OHIO ST	0.61%
OHIO ST AIR QUALITY DEV AUTH R	0.39%
OMAHA NEB	0.64%
OSSEO MINN INDPT SCH DIST NO 2	0.84%
PALO ALTO CALIF UNI SCH DIST	0.31%
PENNSYLVANIA ECONOMIC DEV FIN	0.59%
PENNSYLVANIA ECONOMIC DEV FING	0.71%
PENNSYLVANIA ST	0.60%
PENNSYLVANIA ST	0.58%
PENNSYLVANIA ST HIGHER EDL FAC	0.47%
PHILADELPHIA PA GAS WKS REV	0.57%
PHOENIX ARIZ CIVIC IMPT CORP D	0.51%
PHOENIX ARIZ CIVIC IMPT CORP W	0.58%
PINAL CNTY ARIZ INDL DEV AUTH	0.54%
PORTAGE IND ECONOMIC DEV REV	0.41%
PUERTO RICO COMWLTH	0.68%
PUERTO RICO COMWLTH	0.57%

PUERTO RICO COMWLTH	0.39%
PUERTO RICO COMWLTH	0.20%
PUERTO RICO COMWLTH	0.36%
PUERTO RICO COMWLTH	0.32%
PUERTO RICO ELEC PWR AUTH PWR	0.57%
PUERTO RICO SALES TAX FING COR	0.45%
PUERTO RICO SALES TAX FING COR	0.77%
RALEIGH N C COMB ENTERPRISE SY	0.42%
ROSEVILLE CALIF WESTPARK CMNTY	0.21%
SALES TAX ASSET RECEIVABLE COR	0.30%
SALES TAX ASSET RECEIVABLE COR	0.89%
SALT RIVER PROJ ARIZ AGRIC IMP	0.89%
SAN FRANCISCO CALIF CITY & CNT	0.66%
SAN MATEO CALIF JT PWRS FING A	0.29%
SAN MATEO CALIF UN HIGH SCH DI	0.26%
SANDY CITY UTAH SALES TAX REV	0.38%
SELMA ALA INDL DEV BRD REV	0.48%
SHERIDAN IND CMNTY SCH BLDG CO	0.72%
SOCORRO TEX INDPT SCH DIST	0.01%
SOUTH BERWICK ME ED REV	0.22%
SOUTH CAROLINA EDL FACS AUTH F	0.29%
SOUTHEAST WIS PROFESSIONAL BAS	0.89%
SOUTHWESTERN ILL DEV AUTH REV	1.17%
ST CLAIR CNTY ILL HIGH SCH DIS	1.77%
ST JOSEPH MO INDL DEV AUTH SPL	0.73%
ST LOUIS MO ARPT REV	0.62%
TEXAS PRIVATE ACTIVITY BD SURF	0.49%
TEXAS ST	0.23%
TEXAS ST	0.61%
TEXAS ST TPK AUTH CENT TEX TPK	0.40%
TEXAS TRANSN COMMN ST HWY FD R	0.30%
TEXAS WATER DEV BRD	0.58%
TOBACCO SETTLEMENT FING CORP N	0.56%
TOBACCO SETTLEMENT FING CORP N	0.37%
TOBACCO SETTLEMENT FING CORP V	0.30%
TOLOMATO CMNTY DEV DIST FLA	0.30%
TRI-CREEK MIDDLE SCH BLDG CORP	0.77%
TULSA OKLA ARPTS IMPT TR GENL	0.62%
TULSA OKLA TULSA INDL AUTH REV	0.34%
VINCENNES UNIV IND UNIV REVS	0.55%
VIRGIN ISLANDS PUB FIN AUTH RE	0.27%
VIRGINIA COLLEGE BLDG AUTH VA	0.67%
WARWICK PA SCH DIST	0.81%
WASHINGTON ST	0.76%
WAYNE TWP IND MARION CNTY SCH	0.67%
WESTMORELAND CNTY PA INDL DEV	0.33%
WISCONSIN ST GEN FD ANNUAL APP	1.17%
WISCONSIN ST HEALTH & EDL FACS	0.21%
WISCONSIN ST HEALTH & EDL FACS	0.33%
WISCONSIN ST TRANSN REV	0.53%
WYANDOTTE CNTY KANS CITY KANS	0.22%
WYANDOTTE COUNTY/KANS CITY KAN	0.27%
CASH	0.08%

AssetMark Core Plus Fixed Income Fund Holdings  
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
CITIGROUP CAP XII	0.07%
CORTS TR II FORD NTS	0.05%
FANNIE MAE PFD	0.01%
FEDERAL HOME LN MTG CORP	0.01%
FEDERAL NATL MTG ASSN	0.00%
GENERAL MTRS CORP	0.00%
GENERAL MTRS CORP	0.02%
SEMGROUP CORP	0.00%
SEMGROUP WARRANT	0.00%
AB SVENSK EXPORTKREDIT	0.04%
ABBOTT LABS	0.17%
ACCREDITED MTG LN TR 2005-3	0.07%
ACHMEA HYPOTHEEKBNK NV MTN144A	0.47%
ADJUSTABLE RATE MTG 2004-5	0.00%
AES CORP	0.04%
AES CORP	0.16%
AESOP 2010-3A A	0.05%
AGILENT TECHNOLOGIES INC	0.18%
AIFUL CORPORATION	0.05%
ALCOA INC	0.01%
ALLIED WASTE NORTH AMER INC	0.08%
ALTRIA GROUP INC	0.05%
AMERADA HESS CORP	0.04%
AMERADA HESS CORP	0.08%
AMERICA MOVIL SAB DE CV	0.04%
AMERICA MOVIL SAB DE CV	0.02%
AMERICAN EXPRESS CO	0.08%
AMERICAN EXPRESS CO	0.01%
AMERICAN EXPRESS CR CORP MTNBE	0.01%
AMERICAN EXPRESS CR CORP MTNBE	0.00%
AMERICAN GEN FIN MEDTM SRNT BE	0.03%
AMERICAN INTL GROUP INC	0.02%
AMERICAN INTL GROUP INC	0.07%
AMERICAN INTL GROUP INC MTN BE	0.02%
AMERIPRISE FINL INC	0.10%
ANADARKO PETE CORP	0.02%
ANGLO AMERICAN CAPITAL PLC	0.03%
ANGLO AMERICAN CAPITAL PLC	0.08%
ANHEUSER BUSCH INBEV WORLDWIDE	0.15%
ANHEUSER BUSCH INBEV WORLDWIDE	0.08%
ANHEUSER BUSCH INBEV WORLDWIDE	0.09%
ANHEUSER BUSCH INBEV WORLDWIDE	0.03%
ANZ CAP TR II	0.14%
ANZ NATIONAL INTL LTD 144A GTE	0.55%
AOL TIME WARNER INC	0.06%
APACHE CORP	0.10%
ARCELORMITTAL SA LUXEMBOURG	0.13%
ARCH CAP GROUP LTD	0.08%
ARGENTINA REP	0.06%
ARIZONA PUB SVC CO	0.16%
ASIF GLOBAL FING XIX	0.01%
AT&T BROADBAND CORP	0.13%
AT&T INC	0.06%
AT&T INC	0.01%
AT&T INC	0.07%
AXA	0.03%
BAC CAP TR XIV	0.00%
BAKER HUGHES INC	0.12%
BANC AMER CMBS 2005-6	0.50%
BANC AMER CMBS 2007-5	0.02%
BANC AMERICA FDG 2005-B	0.08%
BANK AMER FDG CORP	0.02%
BANK AMER FDG CORP	0.21%
BANK OF AMERICA CORPORATION	0.07%
BANK OF AMERICA CORPORATION	0.06%

BANK TOKYO-MITSUBISHI LTD N Y	0.05%
BARCLAYS BANK PLC	0.03%
BARCLAYS BK PLC	0.07%
BARRICK GOLD CORP	0.04%
BBVA BANCOMER S A CAYMAN IS	0.14%
BCAP TRUST 2006-RR1	0.02%
BEAR STEARNS ALT-A 2004-9	0.07%
BEAR STEARNS ALT-A 2005-2	0.11%
BEAR STEARNS ARM TR 2004-1	0.01%
BEAR STEARNS ARM TR 2006-4	0.21%
BEAR STEARNS COS INC	0.13%
BEAR STEARNS COS INC	0.40%
BELLSOUTH CORP	0.01%
BERKSHIRE HATHAWAY INC DEL	0.10%
BHP BILLITON FIN USA LTD	0.14%
BOARDWALK PIPELINES LP	0.15%
BOEING CAP CORP	0.03%
BOEING CO	0.05%
BOEING CO	0.02%
BOSTON SCIENTIFIC CORP	0.02%
BOSTON SCIENTIFIC CORP	0.07%
BOSTON SCIENTIFIC CORP	0.03%
BOYD GAMING CORP	0.03%
BOYD GAMING CORP	0.01%
BP CAP MKTS P L C	0.14%
BP CAP MKTS P L C	0.04%
BRFKREDIT AS	0.56%
BRITISH TELECOMMUNICATIONS PLC	0.06%
CALIFORNIA ST	0.15%
CALIFORNIA ST	0.12%
CALIFORNIA ST	0.05%
CALIFORNIA ST	0.19%
CALIFORNIA ST	0.03%
CALPINE CONSTR FIN CO L P /	0.04%
CANADIAN NAT RES LTD	0.01%
CATERPILLAR FINL SVCS MTNS BE	0.15%
CENTERPOINT ENERGY INC	0.01%
CENTERPOINT ENERGY RESOURCES	0.10%
CGG VERITAS	0.03%
CGG VERITAS	0.02%
CHASE MORTGAGE FIN TR 2007-A1	0.21%
CHASE MORTGAGE FIN TR 2007-A1	0.27%
CHASE MORTGAGE FIN TR 2007-A1	0.25%
CHASE MORTGAGE FIN TR 2007-A1	0.06%
CHASE MORTGAGE FIN TR 2007-A1	0.17%
CHESAPEAKE ENERGY CORP	0.01%
CHESAPEAKE ENERGY CORP	0.02%
CHESAPEAKE ENERGY CORP	0.03%
CHS / CMNTY HEALTH SYS INC	0.04%
CIT MTG LN TR 2007-1	0.08%
CIT MTG LN TR 2007-1	0.02%
CIT MTG LN TR 2007-1	0.05%
CITIGROUP FDG INC GTD TLGP	0.08%
CITIGROUP INC	0.36%
CITIGROUP INC	0.12%
CITIGROUP INC	0.19%
CITIGROUP INC	0.21%
COMCAST CABLE COMMUNICATIONS	0.08%
COMCAST CORP NEW	0.05%
COMCAST CORP NEW	0.01%
COMCAST CORP NEW	0.00%
COMCAST HOLDINGS CORP	0.15%
COMM 2005-LP5	0.40%
COMMONWEALTH BK AUSTRALIA 144A	0.06%
COMMONWEALTH BK AUSTRALIA 144A	0.03%
COMMONWEALTH EDISON CO	0.05%
COMMONWEALTH EDISON CO	0.09%
COMPAGNIE DE FINANCEMENT FONC	0.27%
COMPLETE PRODUCTION SERVICES	0.04%
CONOCO FDG CO	0.01%
CONOCOPHILLIPS	0.11%
CONOCOPHILLIPS	0.08%
CONSECO MANU HSG PT 2000-4	0.01%
CONSOL ENERGY INC	0.04%
CORPORACION NACIONAL DEL COBRE	0.02%

CREDIT AGRICOLE SA	0.18%
CRICKET COMMUNICATIONS INC	0.04%
CSC HLDGS INC	0.02%
CSC HLDGS INC SR NT 144A 19	0.01%
CVS CAREMARK CORPORATION	0.11%
CVS CAREMARK CORPORATION	0.16%
CWABS INC 2005-4	0.03%
CWABS REVOLVING HEQ 2004-N	0.03%
CWABS REVOLVING HEQ 2004-O	0.03%
CWABS REVOLVING HEQ 2004-R	0.02%
CWALT INC 2005-27	0.13%
CWALT INC 2005-36	0.07%
CWALT INC 2005-38	0.03%
CWALT INC 2005-51	0.06%
CWALT INC 2005-62	0.18%
CWALT INC 2005-63	0.15%
CWALT INC 2006-OA10	0.14%
CWALT INC 2007-16CB	0.30%
CWHEQ REVOLVING HEQ 2005-F	0.02%
CWMBS INC 2003-52	0.02%
CWMBS INC 2004-HYB6	0.01%
CWMBS INC 2005-11	0.04%
CWMBS INC 2005-11	0.04%
CWMBS REPERFORMING 2005-R1	0.11%
DAIMLER CHRYSLER NORTH AMER HL	0.05%
DANSKE BK GTD EURO MTN 144A	0.14%
DAVITA INC	0.04%
DCP MIDSTREAM LLC	0.06%
DEAN FOODS CO NEW	0.07%
DELTA AIRLINES PT 2007-1	0.06%
DEUTSCHE BANK AG LONDON - CLN	0.04%
DEUTSCHE BANK AG LONDON CLN	0.18%
DEUTSCHE TELEKOM INTL FIN B V	0.07%
DEVELOPERS DIVERSIFIED RLTY CO	0.09%
DEXIA CR LOC SOCIETE ANONYME	0.23%
DIAGEO CAP PLC	0.19%
DIRECTV HLDGS LLC / DIRECTV	0.10%
DISCOVER BK	0.12%
DISH DBS CORP	0.02%
DOLPHIN ENERGY LTD LLC	0.08%
DOMINION RES INC	0.06%
DOMINION RES INC VA NEW	0.02%
DOMINION RES INC VA NEW	0.06%
DOW CHEM CO	0.18%
DOW CHEM CO	0.03%
DUKE ENERGY CORP	0.01%
DYNCORP INTL LLC/DIV CAP CORP	0.01%
DYNEGY INC	0.00%
ECHOSTAR DBS CORP	0.00%
ECHOSTAR DBS CORP	0.09%
ECHOSTAR DBS CORP	0.03%
EDISON MISSION ENERGY	0.01%
EDUCATION FDG NTS 2004-IV	0.11%
EL PASO ENERGY CORP MTN BE	0.04%
EL PASO ENERGY CORP MTN BE	0.06%
EL PASO NAT GAS CO	0.08%
EL PASO NAT GAS CO	0.01%
EL PASO PERFORMANCE LKD TR	0.21%
EL PASO PIPELINE PARTNERS OPER	0.05%
ENDURANCE SPECIALTY HLDGS LTD	0.05%
ENERGY FUTURE HLDGS CORP	0.35%
ENERGY TRANSFER PRTNRS L P	0.16%
ENTERPRISE PRODS OPER LP	0.07%
ENTERPRISE PRODS OPER LP	0.08%
EXELON CORP	0.01%
FARMER MAC 144A	0.29%
FEDERAL HOME LN BKS	0.06%
FEDERAL HOME LN MTG CORP	0.30%
FEDERAL HOME LN MTG CORP MTN	0.18%
FEDERAL NATL MTG ASSN	0.12%
FEDERAL NATL MTG ASSN	0.13%
FEDERAL NATL MTG ASSN	0.14%
FEDERAL NATL MTG ASSN	0.15%
FEDERAL NATL MTG ASSN	0.12%
FHLMC PC	0.16%

FHLMC PC	0.15%
FHLMC PC	0.01%
FHLMC PC	0.11%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.00%
FHLMC PC	0.00%
FHLMC PC	0.00%
FHLMC PC	0.00%
FHLMC PC	0.02%
FHLMC PC	0.04%
FHLMC PC	0.50%
FHLMC PC	0.53%
FHLMC PC	0.04%
FHLMC PC	0.09%
FHLMC PC	0.08%
FHLMC PC	0.24%
FHLMC PC	0.32%
FHLMC PC	0.33%
FHLMC PC	1.61%
FHLMC PC	0.19%
FHLMC PC	0.31%
FHLMC PC	0.11%
FHLMC PC	0.01%
FHLMC PC	0.18%
FHLMC PC	0.25%
FHLMC PC	0.13%
FHLMC PC	0.01%
FHLMC PC	0.06%
FHLMC PC	0.06%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.08%
FHLMC PC	0.05%
FHLMC PC	0.11%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.02%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.04%
FHLMC PC	0.38%
FHLMC PC	0.05%
FHLMC PC	0.01%
FHLMC PC	0.10%
FHLMC PC	0.01%
FHLMC PC	0.06%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.00%
FHLMC PC	0.01%
FHLMC PC	0.01%
FHLMC PC	0.00%
FHLMC PC	0.00%
FHLMC PC	0.00%
FHLMC PC	0.00%
FHLMC PC	0.02%
FHLMC PC	0.00%
FHLMC PC	0.00%
FHLMC PC	0.16%
FHLMC REMIC SERIES 2329	0.22%
FHLMC REMIC SERIES 2338	0.12%
FHLMC REMIC SERIES 2590	0.21%
FHLMC REMIC SERIES 3013	0.00%
FHLMC REMIC SERIES 3167	0.00%
FIFTH THIRD BK CIN OHIO MTN BE	0.09%
FIRST HORIZON MTG TR 2004-AR6	0.00%
FIRST NIAGARA FINL GP INC	0.07%





FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.02%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.00%
FNMA PASS-THRU LNG 30 YEAR	0.00%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.00%
FNMA PASS-THRU LNG 30 YEAR	0.00%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.02%
FNMA PASS-THRU LNG 30 YEAR	0.02%
FNMA PASS-THRU LNG 30 YEAR	0.02%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.09%
FNMA PASS-THRU LNG 30 YEAR	0.07%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.07%
FNMA PASS-THRU LNG 30 YEAR	0.18%
FNMA PASS-THRU LNG 30 YEAR	0.04%
FNMA PASS-THRU LNG 30 YEAR	0.08%
FNMA PASS-THRU LNG 30 YEAR	0.08%
FNMA PASS-THRU LNG 30 YEAR	0.04%
FNMA PASS-THRU LNG 30 YEAR	0.08%
FNMA PASS-THRU LNG 30 YEAR	0.10%
FNMA PASS-THRU LNG 30 YEAR	0.09%
FNMA PASS-THRU LNG 30 YEAR	0.03%
FNMA PASS-THRU LNG 30 YEAR	0.04%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.02%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.04%
FNMA PASS-THRU LNG 30 YEAR	0.34%
FNMA PASS-THRU LNG 30 YEAR	0.48%
FNMA PASS-THRU LNG 30 YEAR	0.06%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.06%
FNMA PASS-THRU LNG 30 YEAR	0.04%
FNMA PASS-THRU LNG 30 YEAR	0.04%
FNMA PASS-THRU LNG 30 YEAR	0.06%
FNMA PASS-THRU LNG 30 YEAR	0.17%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.02%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.06%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.09%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG 30 YEAR	0.01%
FNMA PASS-THRU LNG IO 7-10YR	0.45%
FNMA REMIC TRUST 2004-71	0.00%
FNMA REMIC TRUST 2007-27	0.00%
FNMA REMIC TRUST 2007-56	0.00%
FNMA TBA 30YR 4% JUN	0.38%
FNMA TBA 30YR FWD 6.0%	0.62%
FORD MOTOR CREDIT CO LLC	0.12%
FORD MOTOR CREDIT CO LLC	0.04%
FOREST CITY ENTERPRISES INC	0.00%
FREEMONT-MCMORAN COPPER & GOLD	0.00%
FREEMONT-MCMORAN COPPER & GOLD	0.20%

FREESCALE SEMICONDUCTOR INC	0.00%
GENERAL ELEC CAP CORP MTN BE	0.21%
GENERAL ELEC CAP CORP MTN BE	0.12%
GENERAL ELECTRIC CO	0.06%
GENERAL MTRS CORP	0.06%
GLITNIR BANKI HF	0.00%
GLITNIR BANKI HF GLBL MEDIUM	0.00%
GMAC COML MTGE SECS 1998-C2	0.26%
GMAC COML MTGE SECS 2002-C1	0.50%
GMAC INC	0.18%
GMAC INC FDIC GTD TLGP	0.11%
GMAC LLC	0.33%
GMACM HEQ LN TR 2007-HE3	0.03%
GMACM HEQ LN TR 2007-HE3	0.03%
GMACM HEQ VARIABLE TR 2004-1	0.26%
GNMA 30YR JUNE FWD @6%	0.21%
GNMA PASS-THRU M ADJ HYBRID	0.04%
GNMA PASS-THRU M ADJ HYBRID	0.05%
GNMA PASS-THRU M ADJ HYBRID	0.11%
GNMA PASS-THRU X SINGLE FAMILY	0.03%
GNMA PASS-THRU X SINGLE FAMILY	0.00%
GNMA PASS-THRU X SINGLE FAMILY	0.01%
GNMA PASS-THRU X SINGLE FAMILY	0.11%
GNMA PASS-THRU X SINGLE FAMILY	0.06%
GNMA PASS-THRU X SINGLE FAMILY	0.04%
GNMA PASS-THRU X SINGLE FAMILY	0.02%
GNMA PASS-THRU X SINGLE FAMILY	0.01%
GNMA PASS-THRU X SINGLE FAMILY	0.20%
GNMA PASS-THRU X SINGLE FAMILY	0.43%
GNMA PASS-THRU X SINGLE FAMILY	0.01%
GNMA PASS-THRU X SINGLE FAMILY	0.03%
GNMA PASS-THRU X SINGLE FAMILY	0.06%
GOAL 2010-1 A	0.28%
GOLDMAN SACHS CAP II	0.01%
GOLDMAN SACHS GROUP INC	0.01%
GOLDMAN SACHS GROUP INC	0.01%
GOLDMAN SACHS GROUP INC	0.02%
GOLDMAN SACHS GROUP INC	0.00%
GOLDMAN SACHS GROUP INC	0.04%
GOLDMAN SACHS GROUP INC	0.04%
GOLDMAN SACHS GRP INC MTN BE	0.02%
GOLDMAN SACHS GRP INC MTN BE	0.23%
GOODYEAR TIRE & RUBR CO	0.05%
GS MTG COML 2005-GG4	0.15%
GSMPS MTG LN TR 2005-RP1	0.14%
HARBORVIEW MTG LN TR 2005-10	0.13%
HARBORVIEW MTG LN TR 2005-16	0.02%
HARTFORD FINL SVCS GROUP INC	0.03%
HCA INC	0.00%
HCA INC	0.04%
HCA INC	0.09%
HCA INC	0.01%
HCA INC	0.07%
HCA INC	0.01%
HCA INC	0.10%
HELLAS TELECOM V	0.05%
HERTZ VEHICLE FIN 2009-2	0.08%
HESS CORP	0.09%
HSBC CAP FUNDING	0.14%
HSBC HEQ TR 2007-3	0.23%
ICICI BANK LTD	0.02%
ICICI BK LTD	0.04%
ILFC E-CAPITAL TR I	0.03%
IMPAC CMB TR 2005-6	0.09%
IMPAC SECD ASSETS TR 2005-2	0.10%
INDYMAC INDA 2007-AR7	0.16%
INDYMAC INDX 2007-AR15	0.17%
INDYMAC MBS 2005-AR15	0.05%
INDYMAC MBS 2005-AR16IP	0.07%
INN OF THE MTN GODS RESORT	0.00%
INTELSAT CORPORATION	0.02%
INTELSAT JACKSON HLDGS LTD	0.01%
INTELSAT JACKSON HLDGS LTD	0.01%
INTER-AMERICAN DEVELOP. BANK	0.71%
INTL PAPER CO	0.04%

JAPAN FIN CORP	0.22%
JETBLUE AIRWAYS 2004-2	0.10%
JETBLUE AIRWAYS 2004-2	0.13%
JP MORGAN CHASE BANK CLN	0.12%
JP MORGAN CHASE BANK CLN	0.14%
JP MORGAN COM MTG 2005-LDP2	0.29%
JP MORGAN MTG TR 2007-A1	0.09%
JP MORGAN MTG TR 2007-A1	0.09%
JP MORGAN MTG TR 2007-A1	0.09%
JPMORGAN CHASE & CO	0.10%
JPMORGAN CHASE CAP XXV	0.09%
KANSAS CITY SOUTHN DE MEXICO	0.04%
KAUPTHING BK HF MED TM SUB BK	0.00%
KAUPTHING BK HF MTN SR BK 144A	0.00%
KAUPTHING BK HF MTN SR BK 144A	0.03%
KERR MCGEE CORP	0.14%
KINDER MORGAN ENERGY PARTNERS	0.07%
KINDER MORGAN ENERGY PARTNERS	0.01%
KINDER MORGAN ENERGY PARTNERS	0.02%
KRAFT FOODS INC	0.08%
KRAFT FOODS INC	0.08%
KRAFT FOODS INC	0.22%
KREDITANSTALT FUR WIEDERAUFBAU	0.43%
LANDSBANKI IS HF	0.00%
LB-UBS CMBS 2005-C3	0.12%
LEASEPLAN CORPORATION N V 144A	0.36%
LEHMAN BROS HLDGS E-CAPITAL TR	0.00%
LEHMAN BROS HLDGS INC	0.00%
LEHMAN BROS HLDGS INC	0.00%
LEHMAN BROS HLDGS INC MTN BE	0.00%
LEHMAN XS TRUST 2005-5N	0.09%
LEHMAN XS TRUST 2005-5N	0.11%
LEHMAN XS TRUST 2005-7N	0.02%
LEHMAN XS TRUST 2007-16N	0.26%
LLOYDS TSB BANK PLC	0.19%
LLOYDS TSB BANK PLC	0.08%
MACQUARIE BK LTD SR MTN 144A	0.30%
MASTR ADJ MTG 2004-13	0.52%
MASTR REPERFORMING LN 2005-1	0.08%
MEDTRONIC INC	0.04%
MERRILL LYNCH CO INC MTN BE	0.11%
MERRILL LYNCH CO INC MTN BE	0.21%
METLIFE CAP TR X	0.08%
METLIFE INC	0.20%
MEX BONOS DESARR FIX RT	0.28%
MEXICO 10% 12/05/2024	0.30%
MGM MIRAGE	0.00%
MGM MIRAGE	0.00%
MGM MIRAGE	0.00%
MGM MIRAGE	0.01%
MGM MIRAGE SR NT 6.625%	0.00%
MISSOURI HIGHER ED LN AUTH STU	0.23%
ML MTG INV MLCC 2005-1	0.03%
ML MTG INV MLCC 2005-1	0.09%
ML MTG INVESTORS 2004-A3	0.11%
ML MTG TRUST 2006-C1	0.20%
ML-CFC COML MTG TR 2007-7	0.18%
MORGAN STANLEY	0.20%
MORGAN STANLEY	0.10%
MORGAN STANLEY	0.11%
MORGAN STANLEY	0.04%
MORGAN STANLEY 5.625% 01/09/12	0.07%
MORGAN STANLEY CAP 2003-NC10	0.12%
MORGAN STANLEY CAP 2005-HQ7	0.40%
MOTORS LIQUIDATION	0.01%
MUFG CAPITAL FINANCE 1 LIMITED	0.06%
MUNICIPAL ELEC AUTH GA	0.03%
MUNICIPAL ELEC AUTH GA	0.02%
NATIONAL SEMICONDUCTOR CORP	0.01%
NELNET ST LN TR 2008-4	0.16%
NEVADA POWER CO	0.08%
NEW VALLEY GEN I 2000-1	0.59%
NEWS AMER INC	0.01%
NOBLE ENERGY INC	0.09%
NORDEA BK AB EURO MTN	0.08%

NORDEA BK AB EURO MTN	0.05%
NORTH AMERICAN DEVELOPMENT BK	0.21%
NORTHWESTERN MUT LIFE INS CO	0.20%
NRG ENERGY INC	0.04%
NRG ENERGY INC	0.01%
NRG ENERGY INC	0.00%
OCCIDENTAL PETE CORP DEL	0.18%
ONEOK PARTNERS LP	0.08%
ONTARIO PROV CDA	0.10%
ONTARIO PROV CDA	0.32%
OPTI CDA INC	0.00%
OPTI CDA INC	0.01%
PACIFIC GAS & ELEC CO	0.05%
PACIFIC GAS & ELEC CO	0.10%
PEABODY ENERGY CORP	0.01%
PEMEX PROJ FDG MASTER TR	0.15%
PENNEY J C INC	0.01%
PEPSICO INC	0.12%
PERU REP	0.13%
PETROBRAS INTL FIN CO	0.04%
PETROBRAS INTL FIN CO	0.03%
PETROLEOS MEXICANOS	0.22%
PFIZER INC	0.12%
PNC BK N A PITTSBURGH PA	0.09%
PRIDE INTL INC DEL	0.01%
PRIME MTG TR 2006-DR1	0.19%
PRIME MTG TR 2006-DR1	0.08%
PRIME MTG TR 2006-DR1	0.33%
PRIME MTG TR 2006-DR1	0.33%
PROGRESS ENERGY INC	0.09%
PROLOGIS	0.08%
PRUDENTIAL FINL INC MTNS BOOK	0.18%
QATAR ST	0.32%
QBE INS GROUP LTD	0.08%
QWEST CORP	0.09%
RABOBANK NEDERLAND	0.11%
RAILAMERICA INC	0.05%
RALI SERIES TRUST 2007-QH9	0.32%
RALI TRUST 2005-QO4	0.11%
RALI TRUST 2005-QO5	0.15%
REALOGY CORP	0.09%
REED ELSEVIER CAP INC	0.08%
REINSURANCE GROUP AMER INC	0.05%
RENSSELAER POLYTECHNIC INST	0.17%
RESIDENTIAL ASSET SEC 2004-RZ1	0.02%
RESIDENTIAL ASSET SEC 2004-SL4	0.08%
RESONA BANK LTD. 144A	0.10%
RESONA BK	0.09%
RESONA PFD GLOBAL SECS	0.07%
REYNOLDS AMERICAN INC	0.01%
REYNOLDS AMERICAN INC	0.05%
RIO TINTO FIN USA LTD	0.14%
ROCHE HLDGS INC	0.07%
ROGERS CABLE INC	0.02%
ROGERS COMMUNICATIONS INC	0.02%
ROGERS WIRELESS INC	0.05%
ROYAL BK SCOTLAND GROUP PLC	0.01%
ROYAL BK SCOTLAND GROUP PLC	0.03%
ROYAL BK SCOTLAND GROUP PLC	0.02%
ROYAL BK SCOTLAND GROUP PLC	0.10%
ROYAL BK SCOTLAND GTD144A MTN	0.58%
ROYAL BK SCOTLAND PLC	0.04%
ROYAL BK SCOTLAND PLC MTN 144A	0.12%
ROYAL KPN NV	0.13%
RSHB CAP S A	0.03%
RUSSIA FOREIGN BOND	0.02%
SANDRIDGE ENERGY INC	0.04%
SANDRIDGE ENERGY INC	0.00%
SANTANDER ISSUANCES S A	0.10%
SBC COMMUNICATIONS INC	0.09%
SERVICE CORP INTL	0.02%
SHELL INTERNATIONAL FIN BV	0.11%
SHINSEI FIN CAYMAN LTD	0.07%
SIMON PPTY GROUP LP	0.15%
SLC STUDENT LN TR 2008-1	0.11%

SLM CORP	0.03%
SLM CORP MTN BOOK ENTRY	0.02%
SLM CORP MTN BOOK ENTRY	0.00%
SLM CORP MTN BOOK ENTRY	0.01%
SLM CORP MTN BOOK ENTRY	0.29%
SLM CORP MTN BOOK ENTRY	0.04%
SLM CORP MTN BOOK ENTRY	0.20%
SLM PRIVATE LOAN TR 2003-7	0.08%
SLM STUDENT LOAN TR 2006-7	0.19%
SOUTH CAROLINA ST LN 2005-A	0.17%
SOUTH CAROLINA STUDENT LN CORP	0.19%
SOUTHERN NAT GAS CO	0.01%
SOVEREIGN BK FSB WYOMISSING PA	0.06%
SPRINT CAP CORP	0.16%
SPRINT CAP CORP	0.01%
STATE OF QATAR	0.03%
STATION CASINOS INC	0.00%
STATION CASINOS INC	0.01%
STEEL DYNAMICS INC	0.03%
STEEL DYNAMICS INC	0.00%
STEEL DYNAMICS INC	0.01%
STRUCTURED ASSET ADJ 2004-12	0.00%
STRUCTURED ASSET SECS 2004-5	0.01%
SUN MEDIA CORP CDA	0.01%
SUNCOR ENERGY INC	0.09%
SUNTRUST CAP VIII	0.04%
SWEDBANK AB MTN 144A	0.04%
SWEDBANK AB MTN 144A	0.06%
SWEDISH HOUSING FIN CORP	0.59%
TEACHERS INS & ANNUITY ASSN AM	0.08%
TECK RESOURCES LTD	0.01%
TECK RESOURCES LTD	0.00%
TECK RESOURCES LTD	0.12%
TELECOM ITALIA CAP	0.04%
TELECOM ITALIA CAP	0.04%
TELECOM ITALIA CAP	0.09%
TELECOM ITALIA CAP	0.09%
TELEFONICA EMISIONES S A U	0.19%
TELEFONICA EMISIONES S A U	0.08%
TENET HEALTHCARE CORP	0.11%
TENNESSEE GAS PIPELINE CO	0.05%
TENNESSEE GAS PIPELINE CO	0.03%
TENNESSEE VALLEY AUTH	0.18%
TENNESSEE VALLEY AUTH	0.25%
TENNESSEE VALLEY AUTH	0.23%
TENNESSEE VALLEY AUTH	0.05%
TFM SA DE C V	0.00%
THE REYNOLDS GROUP INC	0.07%
TIME WARNER CABLE INC	0.11%
TIME WARNER CABLE INC	0.04%
TIME WARNER CABLE INC	0.12%
TIME WARNER CABLE INC	0.04%
TL ACQUISITIONS INC	0.02%
TNK-BP FINANCE 144A	0.06%
TNK-BP FINANCE SA	0.02%
TRANSATLANTIC HLDGS INC	0.07%
TRANSCANADA PIPELINES LTD	0.10%
TRANSOCEAN INC	0.29%
TRAVELERS COMPANIES INC	0.15%
TXU CORP	0.02%
TXU CORP	0.05%
TYCO INTL GROUP S A	0.03%
U S TREAS BD STRIPPED PRIN PMT	0.57%
UBS AG BRH MTN SR DEP NT BE	0.07%
UBS JERSEY BRANCH 6%	0.07%
UNION PAC CORP	0.05%
UNITED AIRLINES INC	0.04%
UNITED MEXICAN STS MTN BE	0.03%
UNITED MEXICAN STS MTN BE	0.00%
UNITED STATES TREAS BDS	0.25%
UNITED STATES TREAS BDS	0.26%
UNITED STATES TREAS BDS	0.07%
UNITED STATES TREAS BDS	0.03%
UNITED STATES TREAS BDS	0.01%
UNITED STATES TREAS BDS	0.89%

UNITED STATES TREAS BDS	0.77%
UNITED STATES TREAS BDS	1.14%
UNITED STATES TREAS BDS	0.40%
UNITED STATES TREAS BDS	1.67%
UNITED STATES TREAS NTS	0.28%
UNITED STATES TREAS NTS	0.27%
UNITED STATES TREAS NTS	0.92%
UNITED STATES TREAS NTS	1.32%
UNITED STATES TREAS NTS	0.44%
UNITED STATES TREAS NTS	0.01%
UNITED STATES TREAS NTS	0.83%
UNITED STATES TREAS NTS	0.30%
UNITED STATES TREAS NTS	0.40%
UNITED STATES TREAS NTS	0.19%
UNITED STATES TREAS NTS	0.59%
UNITED STATES TREAS NTS	2.66%
UNITED STATES TREAS NTS	0.21%
UNITED STATES TREAS NTS	0.44%
UNITED STATES TREAS NTS	0.40%
UNITEDHEALTH GROUP INC	0.03%
US BANK NATL ASSN. 4.375% FR S	0.07%
US TSY INFL IX N/B 2.5% 1/15/2	0.24%
VALE OVERSEAS LTD	0.09%
VEDANTA RES PLC	0.06%
VENTAS RLTY LTD PARTNERSHIP	0.01%
VERIZON COMMUNICATIONS INC	0.02%
VERIZON COMMUNICATIONS INC	0.04%
VERIZON GLOBAL FDG CORP	0.01%
VERIZON NEW YORK INC	0.15%
VERIZON WIRELESS CAP LLC	0.01%
VIP FINANCE VIPELCOM 9.125	0.06%
VIRGINIA ST HSG DEV AUTH COMWL	0.28%
WACHOVIA CAP TR III	0.06%
WAMU MTG CERT 2004-AR3	0.02%
WAMU MTG CERT 2005-AR13	0.15%
WAMU MTG CERT 2005-AR15	0.14%
WAMU MTG CERT 2005-AR17	0.15%
WAMU MTG CERT 2005-AR19	0.12%
WAMU MTG CERT 2005-AR4	0.26%
WAMU MTG CERT 2005-AR8	0.14%
WAMU MTG CERT 2007-HY2	0.25%
WAMU MTG CERT 2007-HY4	0.16%
WASTE MGMT INC DEL	0.07%
WELLPOINT INC	0.01%
WELLS FARGO ALT LN 2007-PA6	0.36%
WELLS FARGO CAP X	0.07%
WELLS FARGO CAP XIII	0.01%
WELLS FARGO CAP XV NORMAL PPS	0.17%
WELLS FARGO MBS 2005-AR16	0.12%
WESTFIELD CAP CORP LTD / WT	0.13%
WESTPAC BK CORP SR MTN 144A	0.37%
WESTPAC SECS NZ LTD 144A	0.06%
WHIRLPOOL CORP SERA MTN BE	0.06%
WHIRLPOOL CORP SERA MTN BE	0.04%
WILLIAMS COS INC DEL	0.12%
WILLIAMS COS INC DEL	0.09%
WILLIAMS COS INC DEL	0.06%
WILLIAMS COS INC DEL	0.10%
WILLIAMS PARTNERS L P	0.06%
WINDSTREAM CORP	0.10%
WPP FIN UK	0.06%
WYETH	0.09%
XTO ENERGY INC	0.17%
XTO ENERGY INC SR NT 5.65% 16	0.01%
ZFS FINANCE USA TRUST I	0.12%
ZFS FINANCE USA TRUST II	0.10%
CASH	4.17%

**\*\* FOREIGN CURRENCIES**

BRITISH POUNDS  
EURO  
RUPIAH INDONESIA

**\*\* OPEN FUTURES CONTRACTS**

90 DAY EURO \$ FUTURE DEC 10  
90 DAY EURO \$ FUTURE DEC 11  
90 DAY EURO \$ FUTURE JUN 10  
90 DAY EURO \$ FUTURE JUN 11  
90 DAY EURO \$ FUTURE MAR 11  
90 DAY EURO \$ FUTURE SEP 10  
90 DAY EURO \$ FUTURE SEP 11  
EURO-BOBL FUTURE JUN10  
LONG GILT FUTURE SEP 10  
US 10YR NOTE FUT SEP 10  
US 2 YR NOT (CBT) SEP 10  
US LONG BOND SEP10  
US 5YR NOTE (CBT) SEP 10

**\*\* OPTIONS WRITTEN**

FNMA 4.5% TBA 30 YEAR 06/34  
FNMA TBA 30YR 4% AUG

**\*\* OPEN FORWARD CURRENCY CONTRACTS**

USD/BRL FWD 20100712 USD  
USD/EUR FWD 20100609 USD  
BRL/USD FWD 20100712 USD  
EUR/USD FWD 20100609 USD  
USD/EUR FWD 20100817 USD

**\*\*** *Please note that the Fund also holds forward, currency, options and futures contracts.*