

AssetMark Enhanced Fundamental Index
Large Company Growth Fund
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
APOLLO INVT CORP	0.03%
ARES CAP CORP	0.00%
3M CO	0.85%
AARONS INC	0.03%
ABBOTT LABS	0.98%
ABM INDS INC	0.07%
ACTIVISION BLIZZARD INC	0.07%
ADOBE SYS INC	0.07%
ADVANCE AUTO PARTS INC	0.12%
AECOM TECHNOLOGY CORP DELAWARE	0.07%
AETNA INC NEW	0.30%
AFFILIATED MANAGERS GROUP	0.03%
AFLAC INC	0.27%
AGILENT TECHNOLOGIES INC	0.11%
AIR PRODS & CHEMS INC	0.22%
AIRCASLE LTD	0.07%
AIRGAS INC	0.01%
ALBEMARLE CORP	0.04%
ALBERTO CULVER CO NEW	0.04%
ALEXANDRIA REAL ESTATE EQ INC	0.02%
ALLEGHANY CORP DEL	0.07%
ALLERGAN INC	0.09%
ALLETE INC	0.01%
ALLIANCE DATA SYSTEMS CORP	0.01%
ALLIED WRLD ASSUR COM HLDG LTD	0.09%
ALTERA CORP	0.02%
AMAZON COM INC	0.32%
AMB PROPERTY CORP	0.00%
AMDOCS LTD	0.10%
AMERICAN EAGLE OUTFITTERS NEW	0.06%
AMERICAN TOWER CORP	0.01%
AMERIPRISE FINL INC	0.07%
AMERISOURCEBERGEN CORP	0.51%
AMETEK INC NEW	0.01%
AMGEN INC	0.39%
AMPHENOL CORP NEW	0.01%
ANADARKO PETE CORP	0.21%
ANALOG DEVICES INC	0.11%
ANNALY CAP MGMT INC	0.03%
AON CORP	0.13%
APACHE CORP	0.34%
APOLLO GROUP INC	0.04%
APPLE INC	2.10%
APPLIED MATLS INC	0.06%
APTARGROUP INC	0.03%
AQUA AMERICA INC	0.02%
ARCH COAL INC	0.00%
ASPEN INSURANCE HOLDINGS LTD	0.11%
AT&T INC	3.25%
AUTODESK INC	0.02%
AUTOMATIC DATA PROCESSING INC	0.32%
AVALONBAY CMNTYS INC	0.01%
AVON PRODS INC	0.18%
AVX CORP NEW	0.08%
AXIS CAPITAL HOLDINGS	0.17%
BAKER HUGHES INC	0.23%
BALL CORP	0.12%
BANCORPSOUTH INC	0.05%
BANK HAWAII CORP	0.06%
BANK OF NEW YORK MELLON CORP	0.32%
BARD C R INC	0.05%
BAXTER INTL INC	0.34%
BB&T CORP	0.37%
BE AEROSPACE INC	0.00%

BECKMAN COULTER INC	0.05%
BECTON DICKINSON & CO	0.15%
BED BATH & BEYOND INC	0.06%
BIOGEN IDEC INC	0.13%
BIOMED REALTY TRUST INC	0.00%
BLACKROCK INC	0.24%
BLOCK H & R INC	0.13%
BMC SOFTWARE INC	0.04%
BOK FINL CORP	0.06%
BOSTON PROPERTIES INC	0.07%
BOSTON SCIENTIFIC CORP	0.20%
BRADY CORP	0.05%
BRANDYWINE RLTY TR	0.00%
BRE PROPERTIES INC	0.02%
BRISTOL MYERS SQUIBB CO	0.68%
BROADCOM CORP	0.13%
BROADRIDGE FINL SOLUTIONS INC	0.06%
BROOKDALE SR LIVING INC	0.00%
BROWN & BROWN INC	0.02%
BROWN FORMAN CORP	0.06%
C H ROBINSON WORLDWIDE INC	0.11%
CA INC	0.07%
CABOT OIL & GAS CORP	0.02%
CAMDEN PPTY TR	0.00%
CAMERON INTERNATIONAL CORP	0.11%
CAMPBELL SOUP CO	0.18%
CARLISLE COS INC	0.05%
CARMAX INC	0.04%
CARNIVAL CORP	0.37%
CASEYS GEN STORES INC	0.17%
CELANESE CORP DEL	0.09%
CELGENE CORP	0.06%
CENTURYLINK INC	0.06%
CEPHALON INC	0.01%
CERNER CORP	0.02%
CF INDS HLDGS INC	0.05%
CHARLES RIV LABS INTL INC	0.06%
CHESAPEAKE ENERGY CORP	0.11%
CHURCH & DWIGHT INC	0.00%
CIGNA CORP	0.26%
CIMAREX ENERGY CO	0.13%
CINTAS CORP	0.15%
CISCO SYS INC	1.58%
CITRIX SYS INC	0.03%
CITY NATL CORP	0.07%
CLECO CORP NEW	0.03%
CLIFFS NATURAL RESOURCES INC	0.00%
CME GROUP INC	0.12%
CNA FINL CORP	0.09%
COACH INC	0.02%
COCA COLA CO	1.78%
COGNIZANT TECHNOLOGY SOLUTIONS	0.02%
COLGATE PALMOLIVE CO	0.34%
COMCAST CORP NEW	1.03%
COMMERCE BANCSHARES INC	0.03%
COMMSCOPE INC	0.05%
CONSOL ENERGY INC	0.07%
CONTINENTAL RESOURCES INC	0.03%
CORNING INC	0.20%
CORRECTIONS CORP AMER NEW	0.00%
COSTCO WHSL CORP NEW	0.54%
COUSINS PPTYS INC	0.00%
COVANCE INC	0.03%
COVANTA HLDG CORP	0.02%
CROWN CASTLE INTL CORP	0.01%
CSX CORP	0.29%
CULLEN FROST BANKERS INC	0.06%
CUMMINS INC	0.23%
CVS CAREMARK CORPORATION	0.64%
DANAHER CORP DEL	0.27%
DCT INDUSTRIAL TRUST INC	0.00%
DENBURY RES INC	0.00%
DENTSPLY INTL INC NEW	0.02%
DEVON ENERGY CORP NEW	0.62%
DIAMOND OFFSHORE DRILLING INC	0.06%

DIAMONDROCK HOSPITALITY CO	0.00%
DICKS SPORTING GOODS INC	0.10%
DIEBOLD INC	0.09%
DIRECTV	0.44%
DISCOVER FINL SVCS	0.10%
DISCOVERY COMMUNICATNS NEW	0.02%
DISNEY WALT CO	0.53%
DOLLAR TREE INC	0.16%
DONALDSON INC	0.04%
DOUGLAS EMMETT INC	0.01%
DOVER CORP	0.16%
DPL INC	0.06%
DUKE REALTY CORP	0.01%
DUN & BRADSTREET CORP DEL NEW	0.02%
E M C CORP MASS	0.52%
EATON VANCE CORP	0.01%
EBAY INC	0.31%
EHOSTAR CORP	0.01%
ECOLAB INC	0.13%
ELECTRONIC ARTS INC	0.03%
EMERSON ELEC CO	0.45%
ENDO PHARMACEUTICALS HLDGS INC	0.05%
ENERGEN CORP	0.06%
ENERGIZER HLDGS INC	0.00%
ENSCO PLC	0.04%
ENTERTAINMENT PPTYS TR	0.03%
EOG RES INC	0.16%
EQT CORP	0.01%
EQUIFAX INC	0.03%
EQUITY ONE	0.00%
EQUITY RESIDENTIAL	0.01%
ERIE INDTY CO	0.09%
ESSEX PPTY TR INC	0.01%
EVEREST RE GROUP LTD	0.07%
EXCO RESOURCES INC	0.00%
EXELON CORP	0.59%
EXPEDIA INC DEL	0.10%
EXPEDITORS INTL WASH INC	0.08%
EXPRESS SCRIPTS INC	0.20%
F M C CORP	0.05%
FASTENAL CO	0.04%
FEDERAL REALTY INVT TR	0.03%
FEDERATED INVS INC PA	0.01%
FEDEX CORP	0.40%
FIDELITY NATL INFORMATION SVCS	0.07%
FIRST CTZNS BANCSHARES INC N C	0.13%
FIRST INDUSTRIAL REALTY TRUST	0.02%
FIRST NIAGARA FINL GP INC	0.02%
FIRSTMERIT CORP	0.02%
FISERV INC	0.07%
FLOWERS FOODS INC	0.02%
FLOWERVE CORP	0.13%
FLUOR CORP NEW	0.31%
FMC TECHNOLOGIES INC	0.04%
FNB CORP PA	0.03%
FOREST CITY ENTERPRISES INC	0.01%
FOREST LABS INC	0.14%
FPL GROUP INC	0.48%
FRANKLIN RES INC	0.28%
FREEMONT-MCMORAN COPPER & GOLD	0.37%
GALLAGHER ARTHUR J & CO	0.09%
GAMESTOP CORP NEW	0.07%
GAP INC DEL	0.29%
GARMIN LTD	0.09%
GENCO SHIPPING & TRADING LTD	0.01%
GENERAL DYNAMICS CORP	0.32%
GENERAL MLS INC	0.25%
GENTEX CORP	0.01%
GENZYME CORP	0.08%
GILEAD SCIENCES INC	0.19%
GLOBAL PMTS INC	0.01%
GOLDMAN SACHS GROUP INC	0.90%
GOODRICH CORP	0.16%
GOOGLE INC	2.07%
GRAINGER W W INC	0.08%

GREIF INC	0.01%
GUESS INC	0.03%
HALLIBURTON CO	0.31%
HANOVER INS GROUP INC	0.04%
HARMAN INTL INDS INC	0.01%
HARRIS CORP DEL	0.03%
HASBRO INC	0.10%
HATTERAS FINL CORP	0.09%
HCC INS HLDGS INC	0.05%
HCP INC	0.02%
HEALTH CARE REIT INC	0.00%
HEALTHCARE RLTY TR	0.00%
HEINZ H J CO	0.26%
HELMERICH & PAYNE INC	0.01%
HERBALIFE LTD	0.06%
HERSHEY CO	0.18%
HEWITT ASSOCS INC	0.07%
HEWLETT PACKARD CO	1.51%
HIGHWOODS PPTYS INC	0.01%
HOLOGIC INC	0.03%
HOME PROPERTIES INC	0.00%
HORMEL FOODS CORP	0.11%
HOSPIRA INC	0.06%
HOSPITALITY PPTYS TR	0.03%
HOST HOTELS & RESORTS INC	0.03%
HRPT PPTYS TR	0.00%
HUDSON CITY BANCORP	0.06%
HUNT J B TRANS SVCS INC	0.05%
IDEX CORP	0.00%
ILLINOIS TOOL WKS INC	0.38%
INTEL CORP	1.64%
INTERACTIVE BROKERS GROUP INC	0.05%
INTERACTIVE DATA CORP	0.02%
INTERCONTINENTALEXCHANGE INC	0.00%
INTERNATIONAL BUSINESS MACHS	2.25%
INTERNATIONAL FLAVORS&FRAGRANC	0.05%
INTERNATIONAL GAME TECHNOLOGY	0.09%
INTERSIL CORP	0.03%
INTUIT	0.11%
INVERNESS MED INNOVATIONS INC	0.00%
INVESCO LTD	0.16%
IRON MTN INC	0.06%
ITT CORP NEW	0.15%
JACOBS ENGR GROUP INC DEL	0.12%
JANUS CAP GROUP INC	0.00%
JEFFERIES GROUP INC	0.04%
JOHNSON & JOHNSON	1.95%
JONES LANG LASALLE INC	0.04%
JOY GLOBAL INC	0.03%
JPMORGAN CHASE & CO.	1.28%
JUNIPER NETWORKS INC	0.03%
KANSAS CITY SOUTHERN	0.01%
KBR INC	0.05%
KELLOGG CO	0.18%
KIMBERLY CLARK CORP	0.43%
KIMCO REALTY CORP	0.02%
KINETIC CONCEPTS INC	0.01%
KLA-TENCOR CORP	0.01%
KOHL'S CORP	0.16%
L-3 COMMUNICATIONS HLDGS INC	0.17%
LABORATORY CORP AMER HLDGS	0.08%
LAM RESEARCH CORP	0.02%
LAMAR ADVERTISING CO	0.01%
LAS VEGAS SANDS CORP	0.00%
LAUDER ESTEE COS INC	0.16%
LENDER PROCESSING SVCS INC	0.00%
LEUCADIA NATL CORP	0.02%
LEXINGTON REALTY TRUST	0.03%
LIBERTY PPTY TR	0.01%
LIFE TECHNOLOGIES CORP	0.03%
LILLY ELI & CO	0.54%
LINCOLN ELEC HLDGS INC	0.08%
LINEAR TECHNOLOGY CORP	0.04%
LOCKHEED MARTIN CORP	0.41%
LORILLARD INC	0.31%

LSI CORPORATION	0.00%
LUBRIZOL CORP	0.05%
M & T BK CORP	0.13%
MACERICH CO	0.01%
MACK CALI RLTY CORP	0.04%
MARKEL CORP	0.04%
MARRIOTT INTL INC NEW	0.08%
MARSH & MCLENNAN COS INC	0.30%
MARTIN MARIETTA MATLS INC	0.00%
MARVELL TECHNOLOGY GROUP LTD	0.06%
MASSEY ENERGY CORP	0.03%
MASTERCARD INC	0.11%
MATTEL INC	0.18%
MAXIM INTEGRATED PRODS INC	0.14%
MCAFFEE INC	0.02%
MCCORMICK & CO INC	0.01%
MCDERMOTT INTL INC	0.08%
MCDONALDS CORP	0.84%
MCKESSON CORP	0.49%
MEDCO HEALTH SOLUTIONS INC	0.49%
MEDTRONIC INC	0.29%
MEMC ELECTR MATLS INC	0.06%
MERCK & CO INC NEW	1.26%
MERCURY GENL CORP NEW	0.04%
MFA FINANCIAL INC	0.01%
MICROCHIP TECHNOLOGY INC	0.06%
MICROSOFT CORP	3.72%
MILLIPORE CORP	0.01%
MOLEX INC	0.11%
MOLSON COORS BREWING CO	0.16%
MONSANTO CO NEW	0.27%
MONTPELIER RE HOLDINGS LTD	0.10%
MOODYS CORP	0.03%
MOSAIC CO	0.14%
MSC INDL DIRECT INC	0.00%
MSCI INC	0.11%
MYLAN INC	0.01%
NATIONAL FUEL GAS CO N J	0.08%
NATIONAL OILWELL VARCO INC	0.21%
NATIONAL RETAIL PROPERTIES INC	0.00%
NATIONAL SEMICONDUCTOR CORP	0.06%
NATIONWIDE HEALTH PPTYS INC	0.02%
NBTY INC	0.00%
NETAPP INC	0.07%
NEW YORK CMNTY BANCORP INC	0.11%
NEWFIELD EXPL CO	0.11%
NEWMONT MINING CORP	0.20%
NEWS CORP	0.71%
NII HLDGS INC	0.08%
NIKE INC	0.33%
NOBLE ENERGY INC	0.07%
NORDIC AMERICAN TANKER SHIPPNG	0.01%
NORFOLK SOUTHERN CORP	0.37%
NORTHERN TR CORP	0.12%
NVIDIA CORP	0.01%
NYSE EURONEXT	0.16%
O REILLY AUTOMOTIVE INC	0.01%
OCCIDENTAL PETE CORP DEL	0.97%
OMNICARE INC	0.10%
ORACLE CORP	1.31%
OSHKOSH CORP	0.05%
OWENS & MINOR INC NEW	0.03%
PALL CORP	0.07%
PARTNERRE LTD	0.11%
PATTERSON COMPANIES INC	0.05%
PAYCHEX INC	0.15%
PDL BIOPHARMA INC	0.22%
PEABODY ENERGY CORP	0.08%
PENTAIR INC	0.07%
PEOPLES UNITED FINANCIAL INC	0.07%
PEPSICO INC	1.33%
PERKINELMER INC	0.05%
PERRIGO CO	0.01%
PETROHAWK ENERGY CORP	0.00%
PETSMART INC	0.06%

PFIZER INC	1.95%
PHARMACEUTICAL PROD DEV INC	0.05%
PHILIP MORRIS INTL INC	1.48%
PHILLIPS VAN HEUSEN CORP	0.04%
PIONEER NAT RES CO	0.10%
PLAINS EXPL& PRODTN CO	0.09%
PLATINUM UNDERWRITER HLDGS LTD	0.09%
PLUM CREEK TIMBER CO INC	0.00%
PNC FINL SVCS GROUP INC	0.22%
POLO RALPH LAUREN CORP	0.09%
POST PPTYS INC	0.00%
PRAXAIR INC	0.22%
PRECISION CASTPARTS CORP	0.10%
PRICE T ROWE GROUP INC	0.05%
PRIDE INTL INC DEL	0.09%
PROCTER & GAMBLE CO	1.91%
PUBLIC STORAGE	0.07%
QUALCOMM INC	0.62%
QUANTA SVCS INC	0.06%
QUEST DIAGNOSTICS INC	0.11%
QUESTAR CORP	0.02%
RALCORP HLDGS INC NEW	0.02%
RANGE RES CORP	0.01%
RAYMOND JAMES FINANCIAL INC	0.10%
RAYONIER INC	0.04%
RAYTHEON CO	0.44%
REALTY INCOME CORP	0.04%
REDWOOD TR INC	0.10%
REGAL БЕЛОIT CORP	0.02%
REGENCY CTRS CORP	0.01%
REINSURANCE GROUP AMER INC	0.12%
RELIANCE STEEL & ALUMINUM CO	0.02%
RENAISSANCERE HOLDINGS LTD	0.10%
REPUBLIC SVCS INC	0.01%
REYNOLDS AMERICAN INC	0.42%
ROBERT HALF INTL INC	0.07%
ROCK-TENN CO	0.02%
ROCKWELL AUTOMATION INC	0.15%
ROCKWELL COLLINS INC	0.11%
ROPER INDS INC NEW	0.00%
ROSS STORES INC	0.09%
ROWAN COS INC	0.06%
SAIC INC	0.18%
SANDISK CORP	0.02%
SCHEIN HENRY INC	0.09%
SCHLUMBERGER LTD	0.84%
SCHNITZER STL INDS	0.00%
SCHWAB CHARLES CORP NEW	0.19%
SCOTT'S MIRACLE GRO CO	0.07%
SCRIPPS NETWORKS INTERACT INC	0.02%
SEABOARD CORP	0.03%
SEI INVESTMENTS CO	0.04%
SENIOR HSG PPTYS TR	0.00%
SHAW GROUP INC	0.08%
SHERWIN WILLIAMS CO	0.19%
SIGMA ALDRICH CORP	0.02%
SIMON PPTY GROUP INC NEW	0.06%
SL GREEN RLTY CORP	0.01%
SMUCKER J M CO	0.02%
SOUTHERN CO	0.61%
SOUTHERN COPPER CORP	0.43%
SOUTHWEST AIRLS CO	0.16%
SOUTHWESTERN ENERGY CO	0.00%
SPECTRA ENERGY CORP	0.24%
ST JUDE MED INC	0.03%
ST MARY LD & EXPL CO	0.01%
STAPLES INC	0.17%
STARBUCKS CORP	0.08%
STATE STR CORP	0.26%
STRYKER CORP	0.16%
SYMANTEC CORP	0.14%
SYNOPSIS INC	0.02%
TD AMERITRADE HLDG CORP	0.40%
TELLABS INC	0.11%
TERADATA CORP DEL	0.03%

TEXAS INSTRS INC	0.39%
TFS FINL CORP	0.02%
THERMO FISHER SCIENTIFIC INC	0.31%
THOR INDS INC	0.04%
TIDEWATER INC	0.02%
TIFFANY & CO NEW	0.04%
TITANIUM METALS CORP	0.03%
TJX COS INC NEW	0.25%
TOTAL SYS SVCS INC	0.08%
TRANSATLANTIC HLDGS INC	0.17%
TUPPERWARE BRANDS CORP	0.05%
UDR INC	0.00%
UNION PAC CORP	0.49%
UNITED PARCEL SERVICE INC	1.01%
UNITED TECHNOLOGIES CORP	0.95%
UNITEDHEALTH GROUP INC	0.72%
UNIVERSAL HLTH SVCS INC	0.08%
URS CORP NEW	0.14%
US BANCORP DEL	0.61%
UTI WORLDWIDE INC	0.06%
V F CORP	0.12%
VALIDUS HOLDINGS LTD	0.06%
VALLEY NATL BANCORP	0.09%
VALSPAR CORP	0.08%
VARIAN MED SYS INC	0.03%
VENTAS INC	0.02%
VISA INC	0.37%
VMWARE INC	0.02%
VORNADO RLTY TR	0.05%
VULCAN MATLS CO	0.04%
WALGREEN CO	0.59%
WASHINGTON FED INC	0.05%
WATSON PHARMACEUTICALS INC	0.06%
WEINGARTEN RLTY INVS	0.02%
WELLS FARGO & CO NEW	1.24%
WENDYS ARBYS GROUP INC	0.00%
WESCO FINL CORP	0.03%
WESTERN DIGITAL CORP	0.11%
WESTLAKE CHEM CORP	0.01%
WHITE MTNS INS GROUP LTD	0.00%
WHITING PETE CORP NEW	0.01%
WHOLE FOODS MKT INC	0.09%
WINDSTREAM CORP	0.14%
WORLD FUEL SVCS CORP	0.15%
WRIGHT EXPRESS CORP	0.20%
WYNN RESORTS LTD	0.01%
XILINX INC	0.09%
XTO ENERGY INC	0.23%
YAHOO INC	0.12%
ZIMMER HLDGS INC	0.03%
CASH	6.45%

**** OPEN FUTURES CONTRACTS**
S&P 500 EMINI FUT JUN 10

****** *Please note that the Fund also holds futures contracts.*

AssetMark Enhanced Fundamental Index
Large Company Value Fund
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
ABERCROMBIE & FITCH CO	0.03%
ACUITY BRANDS INC	0.02%
ADVANCED MICRO DEVICES INC	0.02%
AES CORP	0.24%
AFC ENTERPRISES INC	0.21%
AGCO CORP	0.12%
AGL RES INC	0.07%
AK STL HLDG CORP	0.04%
ALASKA AIR GROUP INC	0.02%
ALCOA INC	0.25%
ALEXANDER & BALDWIN INC	0.03%
ALLEGHENY ENERGY INC	0.07%
ALLEGHENY TECHNOLOGIES INC	0.10%
ALLIANT ENERGY CORP	0.12%
ALLIANT TECHSYSTEMS INC	0.06%
ALLSTATE CORP	0.31%
ALON USA ENERGY INC	0.00%
ALTRIA GROUP INC	1.18%
AMERCO	0.17%
AMEREN CORP	0.42%
AMERICAN CAP LTD	0.06%
AMERICAN ELEC PWR INC	0.44%
AMERICAN EXPRESS CO	0.39%
AMERICAN FINL GROUP INC OHIO	0.13%
AMERICAN INTL GROUP INC	0.20%
AMERICAN NATL INS CO	0.17%
AMERICAN WTR WKS CO INC NEW	0.10%
AMERICREDIT CORP	0.06%
AMERIGROUP CORP	0.09%
AMKOR TECHNOLOGY INC	0.09%
AMR CORP	0.07%
ANIXTER INTL INC	0.09%
APARTMENT INVT & MGMT CO	0.01%
ARCH CAP GROUP LTD	0.24%
ARCHER DANIELS MIDLAND CO	0.60%
ARMSTRONG WORLD INDS INC NEW	0.18%
ARROW ELECTRS INC	0.23%
ARVINMERITOR INC	0.10%
ASBURY AUTOMOTIVE GROUP INC	0.06%
ASHFORD HOSPITALITY TR INC	0.01%
ASHLAND INC NEW	0.09%
ASSOCIATED BANC CORP	0.05%
ASSURANT INC	0.19%
ASTORIA FINL CORP	0.03%
ATMOS ENERGY CORP	0.08%
AUTOLIV INC	0.08%
AUTONATION INC	0.24%
AUTOZONE INC	0.13%
AVERY DENNISON CORP	0.10%
AVIS BUDGET GROUP	0.19%
AVISTA CORP	0.04%
AVNET INC	0.24%
BANK OF AMERICA CORPORATION	1.35%
BARNES & NOBLE INC	0.12%
BEAZER HOMES USA INC	0.10%
BELO CORP	0.08%
BEMIS INC	0.15%
BENCHMARK ELECTRS INC	0.08%
BERKLEY W R CORP	0.15%
BEST BUY INC	0.30%
BIG LOTS INC	0.09%
BJS WHOLESALE CLUB INC	0.17%
BLACK HILLS CORP	0.01%
BLUELINX HLDGS INC	0.08%

BOEING CO	0.85%
BORDERS GROUP INC	0.10%
BORGWARNER INC	0.04%
BOYD GAMING CORP	0.05%
BRIGGS & STRATTON CORP	0.08%
BRINKER INTL INC	0.06%
BRINKS CO	0.02%
BRUNSWICK CORP	0.10%
BUNGE LIMITED	0.22%
BURGER KING HLDGS INC	0.02%
CABLEVISION SYS CORP	0.04%
CABOT CORP	0.05%
CACI INTL INC	0.04%
CALPINE CORP	0.14%
CAPITAL ONE FINL CORP	0.30%
CAPITALSOURCE INC	0.07%
CARDINAL HEALTH INC	0.46%
CAREER EDUCATION CORP	0.02%
CAREFUSION CORP	0.16%
CATERPILLAR INC DEL	0.35%
CB RICHARD ELLIS GROUP INC	0.03%
CBL & ASSOC PPTYS INC	0.00%
CBS CORP NEW	0.45%
CENTERPOINT ENERGY INC	0.14%
CENTURY ALUM CO	0.04%
CHEVRON CORP NEW	3.91%
CHIQUITA BRANDS INTL INC	0.06%
CHUBB CORP	0.56%
CINCINNATI FINL CORP	0.20%
CINEMARK HOLDINGS INC	0.03%
CITIGROUP INC	0.94%
CITIZENS REPUBLIC BANCORP INC	0.08%
CLEAR CHANNEL OUTDOOR HLDGS IN	0.01%
CLOROX CO DEL	0.11%
CMS ENERGY CORP	0.15%
CNO FINL GROUP INC	0.12%
COCA COLA ENTERPRISES INC	0.20%
COLLECTIVE BRANDS INC	0.07%
COLONIAL PPTYS TR	0.00%
COMERICA INC	0.05%
COMMERCIAL METALS CO	0.08%
COMMUNITY HEALTH SYS INC NEWCO	0.10%
COMPUCREDIT HLDGS CORP	0.06%
COMPUTER SCIENCES CORP	0.33%
CONAGRA FOODS INC	0.29%
CONOCOPHILLIPS	1.91%
CONSOLIDATED EDISON INC	0.55%
CONSTELLATION BRANDS INC	0.11%
CONSTELLATION ENERGY GROUP INC	0.10%
CONTINENTAL AIRLS INC	0.03%
CONVERGYS CORP	0.04%
CON-WAY INC	0.07%
COOPER TIRE & RUBR CO	0.01%
CORE MARK HOLDING CO INC	0.15%
CORN PRODS INTL INC	0.05%
COVENTRY HEALTH CARE INC	0.18%
CRANE CO	0.06%
CROSSTEX ENERGY INC	0.04%
CROWN HOLDINGS INC	0.11%
CVR ENERGY INC	0.07%
CYTEC INDS INC	0.07%
D R HORTON INC	0.07%
DANA HOLDING CORP	0.06%
DARDEN RESTAURANTS INC	0.06%
DAVITA INC	0.08%
DEAN FOODS CO NEW	0.28%
DEERE & CO	0.25%
DEL MONTE FOODS CO	0.05%
DELEK US HLDGS INC	0.04%
DELL INC	0.48%
DELTA AIR LINES INC DEL	0.05%
DELUXE CORP	0.05%
DEVELOPERS DIVERSIFIED RLTY CO	0.02%
DILLARDS INC	0.09%
DISH NETWORK CORP	0.16%

DOLLAR THRIFTY AUTOMOTIVE GP	0.05%
DOMINION RES INC VA NEW	0.35%
DOMINOS PIZZA INC	0.13%
DOMTAR CORP	0.17%
DONNELLEY R R & SONS CO	0.18%
DOW CHEM CO	0.55%
DR PEPPER SNAPPLE GROUP INC	0.20%
DST SYS INC DEL	0.04%
DTE ENERGY CO	0.28%
DU PONT E I DE NEMOURS & CO	0.55%
DUKE ENERGY CORP NEW	0.67%
DYNEGY INC DEL	0.05%
E TRADE FINANCIAL CORP	0.03%
EAST WEST BANCORP INC	0.01%
EASTMAN CHEM CO	0.14%
EASTMAN KODAK CO	0.07%
EATON CORP	0.22%
EDISON INTL	0.41%
EL PASO CORP	0.03%
EMCOR GROUP INC	0.12%
ENDURANCE SPECIALTY HLDGS LTD	0.10%
ENTERGY CORP NEW	0.37%
EXTERRAN HLDGS INC	0.12%
EXXON MOBIL CORP	7.02%
FAIRCHILD SEMICONDUCTOR INTL	0.03%
FAMILY DLR STORES INC	0.12%
FEDERAL MOGUL CORP	0.09%
FELCOR LODGING TR INC	0.04%
FIDELITY NATIONAL FINANCIAL IN	0.13%
FIFTH THIRD BANCORP	0.31%
FIRST AMERN CORP CALIF	0.18%
FIRST BANCORP P R	0.04%
FIRST HORIZON NATL CORP	0.06%
FIRSTENERGY CORP	0.27%
FIRSTMERIT CORP	0.00%
FOOT LOCKER INC	0.15%
FORD MTR CO DEL	0.38%
FOREST OIL CORP	0.05%
FORTUNE BRANDS INC	0.19%
FRESH DEL MONTE PRODUCE INC	0.02%
FRONTIER COMMUNICATIONS CORP	0.21%
FRONTIER OIL CORP	0.03%
FRONTLINE LTD	0.04%
FULTON FINL CORP PA	0.05%
GANNETT INC	0.23%
GARDNER DENVER INC	0.02%
GATX CORP	0.04%
GENERAL CABLE CORP DEL NEW	0.10%
GENERAL ELECTRIC CO	1.88%
GENERAL MARITIME CORP NEW	0.06%
GENUINE PARTS CO	0.29%
GOODYEAR TIRE & RUBR CO	0.17%
GRANITE CONSTR INC	0.06%
GRAPHIC PACKAGING HLDG CO	0.02%
GREAT ATLANTIC & PAC TEA INC	0.07%
GREAT PLAINS ENERGY INC	0.02%
GROUP 1 AUTOMOTIVE INC	0.07%
HANESBRANDS INC	0.05%
HARLEY DAVIDSON INC	0.00%
HARSCO CORP	0.06%
HARTFORD FINL SVCS GROUP INC	0.08%
HAWAIIAN ELEC INDUSTRIES	0.20%
HEALTH MGMT ASSOC INC NEW	0.05%
HEALTH NET INC	0.17%
HELIX ENERGY SOLUTIONS GRP INC	0.07%
HERTZ GLOBAL HOLDINGS INC	0.14%
HESS CORP	0.70%
HILL ROM HLDGS INC	0.06%
HNI CORP	0.06%
HOLLY CORP	0.03%
HOME DEPOT INC	1.23%
HONEYWELL INTL INC	0.62%
HOVNANIAN ENTERPRISES INC	0.14%
HUBBELL INC	0.02%
HUMANA INC	0.33%

HUNTINGTON BANCSHARES INC	0.09%
HUNTSMAN CORP	0.07%
IAC INTERACTIVECORP	0.03%
IDACORP INC	0.09%
INGRAM MICRO INC	0.24%
INSIGHT ENTERPRISES INC	0.12%
INTEGRYS ENERGY GROUP INC	0.13%
INTERNATIONAL BANCSHARES CORP	0.01%
INTERPUBLIC GROUP COS INC	0.11%
INTL PAPER CO	0.27%
ISTAR FINL INC	0.07%
JABIL CIRCUIT INC	0.08%
JARDEN CORP	0.06%
JETBLUE AIRWAYS CORP	0.01%
JOHNSON CTLS INC	0.40%
JONES APPAREL GROUP INC	0.09%
KB HOME	0.07%
KELLY SVCS INC	0.08%
KENNAMETAL INC	0.05%
KEY ENERGY SVCS INC	0.03%
KEYCORP NEW	0.27%
KINDRED HEALTHCARE INC	0.13%
KING PHARMACEUTICALS INC	0.01%
KRAFT FOODS INC	0.98%
KROGER CO	0.56%
LEAP WIRELESS INTL INC	0.00%
LEGG MASON INC	0.15%
LEGGETT & PLATT INC	0.13%
LENNAR CORP	0.06%
LENNOX INTL INC	0.06%
LEVEL 3 COMMUNICATIONS INC	0.01%
LEXMARK INTL NEW	0.16%
LIBERTY GLOBAL INC	0.14%
LIBERTY MEDIA CORP NEW	0.14%
LIFEPOINT HOSPITALS INC	0.03%
LIMITED BRANDS INC	0.24%
LINCARE HLDGS INC	0.04%
LINCOLN NATL CORP IND	0.18%
LIVE NATION ENTERTAINMENT INC	0.04%
LIZ CLAIBORNE INC	0.05%
LOEWS CORP	0.39%
LOUISIANA PAC CORP	0.03%
LOWES COS INC	0.85%
M D C HLDGS INC	0.01%
MACYS INC	0.27%
MANITOWOC INC	0.00%
MANPOWER INC	0.29%
MARATHON OIL CORP	0.79%
MARINER ENERGY INC	0.02%
MARSHALL & ILSLEY CORP NEW	0.18%
MASCO CORP	0.20%
MCGRAW HILL COS INC	0.19%
MDU RES GROUP INC	0.08%
MEADWESTVACO CORP	0.06%
MENS WEARHOUSE INC	0.03%
MEREDITH CORP	0.06%
METLIFE INC	0.56%
METROPCS COMMUNICATIONS INC	0.08%
MF GLOBAL HLDGS LTD	0.06%
MGIC INVT CORP WIS	0.02%
MGM MIRAGE	0.10%
MICRON TECHNOLOGY INC	0.02%
MIRANT CORP NEW	0.23%
MOHAWK INDS INC	0.13%
MORGAN STANLEY	0.38%
MOTOROLA INC	0.18%
MUELLER INDS INC	0.09%
MUELLER WTR PRODS INC	0.03%
MURPHY OIL CORP	0.25%
NABORS INDUSTRIES LTD	0.10%
NACCO INDS INC	0.08%
NALCO HOLDING COMPANY	0.04%
NASH FINCH CO	0.09%
NAVISTAR INTL CORP NEW	0.09%
NCR CORP NEW	0.10%

NELNET INC	0.00%
NEW JERSEY RES	0.05%
NEW YORK TIMES CO	0.05%
NEWELL RUBBERMAID INC	0.14%
NICOR INC	0.18%
NISOURCE INC	0.15%
NORDSTROM INC	0.12%
NORTHEAST UTILS	0.12%
NORTHROP GRUMMAN CORP	0.54%
NORTHSTAR RLTY FIN CORP	0.03%
NORTHWESTERN CORP	0.04%
NOVELLUS SYS INC	0.03%
NRG ENERGY INC	0.12%
NSTAR	0.09%
NUCOR CORP	0.16%
NV ENERGY INC	0.04%
NVR INC	0.13%
OFFICE DEPOT INC	0.06%
OFFICEMAX INC DEL	0.12%
OGE ENERGY CORP	0.07%
OIL STS INTL INC	0.01%
OLD REP INTL CORP	0.04%
OLIN CORP	0.07%
OMNICOM GROUP INC	0.27%
ONEBEACON INSURANCE GROUP LTD	0.02%
ONEOK INC NEW	0.07%
OVERSEAS SHIPHOLDING GROUP INC	0.05%
OWENS CORNING NEW	0.19%
OWENS ILL INC	0.12%
PACCAR INC	0.27%
PACKAGING CORP AMER	0.06%
PACTIV CORP	0.09%
PANTRY INC	0.13%
PARKER HANNIFIN CORP	0.17%
PATTERSON UTI ENERGY INC	0.01%
PENN NATL GAMING INC	0.03%
PENNEY J C INC	0.28%
PENNSYLVANIA RL ESTATE INVT TR	0.00%
PENSKE AUTOMOTIVE GRP INC	0.10%
PEPCO HOLDINGS INC	0.14%
PG&E CORP	0.47%
PHH CORP	0.05%
PHOENIX COS INC NEW	0.02%
PIEDMONT NAT GAS INC	0.04%
PINNACLE WEST CAP CORP	0.13%
PITNEY BOWES INC	0.18%
PNM RES INC	0.04%
POLARIS INDS INC	0.05%
POPULAR INC	0.14%
PORTLAND GEN ELEC CO	0.05%
PPG INDS INC	0.25%
PPL CORP	0.23%
PRINCIPAL FINL GROUP INC	0.17%
PROGRESS ENERGY INC	0.34%
PROGRESSIVE CORP OHIO	0.17%
PROLOGIS	0.02%
PROTECTIVE LIFE CORP	0.07%
PRUDENTIAL FINL INC	0.49%
PUBLIC SVC ENTERPRISE GROUP	0.46%
PULTE GROUP INC	0.01%
QWEST COMMUNICATIONS INTL INC	0.30%
RADIOSHACK CORP	0.09%
RAIT FINANCIAL TRUST	0.07%
RCN CORP	0.09%
REGAL ENTMT GROUP	0.14%
REGIONS FINANCIAL CORP NEW	0.10%
REGIS CORP MINN	0.05%
RENT A CTR INC NEW	0.10%
RITE AID CORP	0.10%
ROCKWOOD HLDGS INC	0.07%
ROYAL CARIBBEAN CRUISES LTD	0.06%
RPM INTL INC	0.09%
RRI ENERGY INC	0.05%
RSC HOLDINGS INC	0.03%
RUDDICK CORP	0.05%

RYDER SYS INC	0.13%
RYLAND GROUP INC	0.07%
SAFEWAY INC	0.44%
SAKS INC	0.05%
SARA LEE CORP	0.21%
SCANA CORP NEW	0.11%
SCHOLASTIC CORP	0.05%
SCRIPPS E W CO OHIO	0.09%
SEACOR HOLDINGS INC	0.06%
SEAGATE TECHNOLOGY	0.05%
SEALED AIR CORP NEW	0.10%
SEARS HLDGS CORP	0.41%
SELECTIVE INS GROUP INC	0.07%
SEMPRA ENERGY	0.32%
SERVICE CORP INTL	0.07%
SHIP FINANCE INTERNATIONAL LTD	0.00%
SIGNET JEWELERS LIMITED	0.11%
SILGAN HOLDINGS INC	0.03%
SKYWEST INC	0.05%
SLM CORP	0.01%
SMITH A O	0.04%
SMITH INTL INC	0.04%
SMITHFIELD FOODS INC	0.05%
SNAP ON INC	0.05%
SONIC AUTOMOTIVE INC	0.07%
SONOCO PRODS CO	0.11%
SOUTH FINL GROUP INC	0.03%
SOUTHERN UN CO NEW	0.01%
SOUTHWEST GAS CORP	0.06%
SPIRIT AEROSYSTEMS HLDGS INC	0.08%
SPRINT NEXTEL CORP	0.27%
SPX CORP	0.11%
STANCORP FINL GROUP INC	0.07%
STANLEY BLACK & DECKER INC	0.07%
STARWOOD HOTELS&RESORTS WRLDWD	0.16%
STEEL DYNAMICS INC	0.00%
STEELCASE INC	0.14%
STUDENT LN CORP	0.00%
SUNOCO INC	0.31%
SUNSTONE HOTEL INVS INC NEW	0.01%
SUNTRUST BKS INC	0.42%
SUPERIOR ENERGY SVCS INC	0.01%
SUPERVALU INC	0.31%
SUSQUEHANNA BANCSHARES INC PA	0.06%
SYNNEX CORP	0.08%
SYNOVUS FINL CORP	0.14%
SYSCO CORP	0.49%
TARGET CORP	0.81%
TCF FINL CORP	0.11%
TECH DATA CORP	0.28%
TECO ENERGY INC	0.09%
TEEKAY CORPORATION	0.06%
TELEFLEX INC	0.01%
TELEPHONE & DATA SYS INC	0.16%
TEMPLE INLAND INC	0.17%
TENET HEALTHCARE CORP	0.06%
TENNECO INC	0.09%
TEREX CORP NEW	0.04%
TESORO CORP	0.16%
TEXTRON INC	0.16%
THOMAS & BETTS CORP	0.05%
TIME WARNER CABLE INC	0.54%
TIME WARNER INC	1.17%
TIMKEN CO	0.12%
TOLL BROTHERS INC	0.04%
TORCHMARK CORP	0.13%
TRAVELERS COMPANIES INC	0.83%
TRINITY INDS INC	0.03%
TRUSTMARK CORP	0.01%
TRW AUTOMOTIVE HLDGS CORP	0.25%
TUTOR PERINI CORP	0.07%
TYSON FOODS INC	0.18%
U S AIRWAYS GROUP INC	0.09%
U S G CORP	0.03%
UAL CORP	0.11%

UGI CORP NEW	0.09%
UNISOURCE ENERGY CORP	0.02%
UNIT CORP	0.02%
UNITED RENTALS INC	0.23%
UNITED STATES CELLULAR CORP	0.12%
UNITED STATES STL CORP NEW	0.11%
UNITED STATIONERS INC	0.07%
UNITRIN INC	0.09%
UNIVERSAL AMERICAN CORP	0.10%
UNIVERSAL CORP VA	0.04%
UNUM GROUP	0.36%
USEC INC	0.07%
VALERO ENERGY CORP NEW	0.54%
VECTREN CORP	0.06%
VERIZON COMMUNICATIONS INC	1.86%
VIACOM INC NEW	0.33%
VIRGIN MEDIA INC	0.01%
VISHAY INTERTECHNOLOGY INC	0.11%
W & T OFFSHORE INC	0.08%
WABCO HLDGS INC	0.03%
WAL MART STORES INC	4.13%
WARNER MUSIC GROUP CORP	0.08%
WASHINGTON POST CO	0.10%
WASTE MGMT INC DEL	0.36%
WEBSTER FINL CORP CONN	0.01%
WEIS MKTS INC	0.02%
WELLCARE HEALTH PLANS INC	0.04%
WELLPOINT INC	0.66%
WERNER ENTERPRISES INC	0.14%
WESCO INTL INC	0.13%
WESTAR ENERGY INC	0.07%
WESTERN REFNG INC	0.11%
WESTERN UN CO	0.03%
WEYERHAEUSER CO	0.15%
WGL HLDGS INC	0.06%
WHIRLPOOL CORP	0.31%
WHITNEY HLDG CORP	0.07%
WILLIAMS COS INC DEL	0.24%
WILLIAMS SONOMA INC	0.10%
WILMINGTON TRUST CORP	0.04%
WINN DIXIE STORES INC	0.17%
WISCONSIN ENERGY CORP	0.12%
WORTHINGTON INDS INC	0.02%
WYNDHAM WORLDWIDE CORP	0.07%
XCEL ENERGY INC	0.28%
XEROX CORP	0.14%
XL CAP LTD	0.24%
YRC WORLDWIDE INC	0.08%
YUM BRANDS INC	0.25%
ZIONS BANCORPORATION	0.09%
CASH	6.49%

**** OPEN FUTURES CONTRACTS**

S&P 500 EMINI FUT JUN 10

****** *Please note that the Fund also holds futures contracts.*

AssetMark Enhanced Fundamental Index
Small Company Growth Fund
as of May 31, 2010

SECURITY DESCRIPTION	% of Total
GLADSTONE CAPITAL CORP	0.05%
MCG CAPITAL CORP	0.12%
MVC CAPITAL INC	0.01%
NGP CAP RES CO	0.21%
TICC CAPITAL CORP	0.13%
ABINGTON BANCORP INC	0.06%
ABOVENET INC	0.09%
ACADIA RLTY TR	0.01%
ACI WORLDWIDE INC	0.12%
ACTEL CORP	0.02%
ACTUANT CORP	0.21%
ADTRAN INC	0.17%
ADVANCED ENERGY INDS	0.03%
ADVISORY BRD CO	0.04%
AEP INDS INC	0.05%
AEROPOSTALE	0.35%
AEROVIRONMENT INC	0.07%
AFFYMETRIX INC	0.07%
AGREE REALTY CORP	0.04%
AIR METHODS CORP	0.06%
AKAMAI TECHNOLOGIES INC	0.24%
ALASKA COMMUNICATIONS SYS GRP	0.12%
ALICO INC	0.04%
ALIGN TECHNOLOGY INC	0.08%
ALKERMES INC	0.06%
ALLEGIANT TRAVEL CO	0.08%
ALLIANCE HEALTHCARE SRVCS INC	0.12%
ALPHA NATURAL RESOURCES INC	0.34%
ALTERRA CAPITAL HOLDINGS LIMIT	0.29%
AMERICAN CAMPUS CMNTYS INC	0.02%
AMERICAN EQTY INVT LIFE HLD CO	0.27%
AMERICAN ITALIAN PASTA CO	0.08%
AMERICAN NATL BANKSHARES INC	0.14%
AMERICAN PHYSICIANS CAPITAL	0.13%
AMERICAN SCIENCE & ENGR INC	0.08%
AMERICAN SOFTWARE INC	0.13%
AMERICAN STS WTR CO	0.14%
AMERON INTL INC	0.22%
AMES NATL CORP	0.10%
AMSURG CORP	0.06%
AMTRUST FINANCIAL SERVICES INC	0.15%
ANALOGIC CORP	0.06%
ANDERSONS INC	0.29%
ANSYS INC	0.17%
ANWORTH MORTGAGE ASSET CP	0.04%
APAC CUSTOMER SERVICES INC	0.07%
ARDEN GROUP INC	0.21%
ARGO GROUP INTL HLDGS LTD	0.20%
ARIBA INC	0.07%
ARRIS GROUP INC	0.26%
ARROW FINL CORP	0.09%
ASSURED GUARANTY LTD	0.21%
ATHEROS COMMUNICATIONS INC	0.11%
ATLANTIC TELE NETWORK INC	0.06%
ATMEL CORP	0.26%
ATMI INC	0.04%
ATP OIL & GAS CORP	0.05%
ATWOOD OCEANICS INC	0.09%
B & G FOODS INC NEW	0.28%
BALLY TECHNOLOGIES INC	0.22%
BANCFIRST CORP	0.25%
BANCO LATINOAMERICANO DE COME	0.23%
BANCORP INC DEL	0.05%
BANK MUTUAL CORP NEW	0.05%

BANK OF THE OZARKS INC	0.05%
BANKFINANCIAL CORP	0.09%
BARRETT BILL CORP	0.14%
BEL FUSE INC	0.17%
BELDEN INC	0.25%
BENEFICIAL MUTUAL BANCORP INC	0.08%
BERKSHIRE HILLS BANCORP INC	0.09%
BERRY PETE CO	0.11%
BGC PARTNERS INC	0.04%
BIO RAD LABS INC	0.30%
BIO-REFERENCE LABS INC	0.05%
BJS RESTAURANTS INC	0.05%
BLACKBAUD INC	0.08%
BRIDGE BANCORP INC	0.08%
BROCADE COMMUNICATIONS SYS INC	0.24%
BROOKLINE BANCORP INC DEL	0.21%
BRUKER CORP	0.16%
BRYN MAWR BK CORP	0.07%
BUCKLE INC	0.48%
BUCYRUS INTL INC NEW	0.24%
CABOT MICROELECTRONICS CORP	0.12%
CADENCE DESIGN SYSTEM INC	0.10%
CAL DIVE INTL INC DEL	0.12%
CALAMOS ASSET MGMT INC	0.23%
CALGON CARBON CORP	0.07%
CALIFORNIA WTR SVC GROUP	0.21%
CAMDEN NATL CORP	0.08%
CAPITOL FED FINL	0.24%
CARBO CERAMICS INC	0.02%
CARPENTER TECHNOLOGY CORP	0.40%
CARTER INC	0.22%
CASH AMER INTL INC	0.04%
CASS INFORMATION SYS INC	0.05%
CATALYST HEALTH SOLUTIONS INC	0.18%
CBEYOND INC	0.10%
CEC ENTMT INC	0.17%
CEDAR SHOPPING CTRS INC	0.03%
CENTER BANCORP INC	0.10%
CENTRAL EUROPEAN DIST CORP	0.05%
CENTRAL EUROPEAN MEDIA ENTRPRS	0.07%
CHEMED CORP NEW	0.27%
CHEROKEE INC DEL NEW	0.13%
CHICOPEE BANCORP INC	0.06%
CHICOS FAS INC	0.27%
CHIPOTLE MEXICAN GRILL INC	0.24%
CHURCHILL DOWNS INC	0.09%
CIENA CORP	0.09%
CIRCOR INTL INC	0.24%
CITI TRENDS INC	0.09%
CITIZENS HLDG CO MISS	0.06%
CITY HLDG CO	0.18%
CKX INC	0.07%
CLARCOR INC	0.08%
CLEAN HARBORS INC COM	0.40%
CNA SURETY CORP	0.25%
CNB FINL CORP PA	0.07%
CNX GAS CORP	0.31%
COEUR D ALENE MINES CORP IDAHO	0.04%
COGNEX CORP	0.21%
COHEN & STEERS INC	0.15%
COINSTAR INC	0.08%
COLUMBIA BKG SYS INC	0.14%
COLUMBIA SPORTSWEAR CO	0.17%
COMMUNITY TR BANCORP INC	0.18%
COMMVAULT SYSTEMS INC	0.07%
COMPASS MINERALS INTL INC	0.24%
COMPUTER PROGRAMS & SYS INC	0.08%
COMPUWARE CORP	0.30%
COMSTOCK RES INC	0.25%
COMTECH TELECOMMUNICATIONS CP	0.18%
CONCHO RES INC	0.12%
CONNECTICUT WTR SVC INC	0.07%
CONSOLIDATED COMM HLDGS INC	0.24%
CONTANGO OIL & GAS COMPANY	0.08%
COOPER COS INC	0.09%

COPA HOLDINGS SA	0.26%
COPART INC	0.25%
CORINTHIAN COLLEGES INC	0.20%
CORPORATE EXECUTIVE BRD CO	0.44%
CORPORATE OFFICE PPTYS TR	0.11%
CORVEL CORP	0.06%
COSTAR GROUP INC	0.04%
CPI CORP	0.33%
CREDIT ACCEP CORP MICH	0.07%
CREE INC	0.11%
CROCS INC	0.09%
CSG SYS INTL INC	0.13%
CTC MEDIA INC	0.12%
CUBIC CORP	0.18%
CUBIST PHARMACEUTICALS INC	0.05%
CURTISS WRIGHT CORP	0.26%
CVB FINL CORP	0.28%
CYMER INC	0.16%
CYPRESS SEMICONDUCTOR CORP	0.12%
DAKTRONICS INC	0.10%
DARLING INTL INC	0.11%
DEALERTRACK HLDGS INC	0.05%
DECKERS OUTDOOR CORP	0.02%
DELPHI FINL GROUP INC	0.68%
DEVRY INC DEL	0.13%
DIAMOND FOODS INC	0.01%
DICE HLDGS INC	0.07%
DIGITAL RIV INC	0.17%
DIGITAL RLTY TR INC	0.21%
DINEEQUITY INC	0.17%
DIONEX CORP	0.13%
DOLBY LABORATORIES INC	0.36%
DREAMWORKS ANIMATION SKG INC	0.18%
DRESSER-RAND GROUP INC	0.37%
DRIL-QUIP INC	0.20%
DUCOMMUN INC DEL	0.06%
EAGLE BULK SHIPPING INC	0.20%
EAGLE MATERIALS INC	0.29%
EASTGROUP PPTY INC	0.06%
EDUCATION RLTY TR INC	0.06%
EDWARDS LIFESCIENCES CORP	0.41%
ELECTRO RENT CORP	0.08%
ELECTRO SCIENTIFIC INDS	0.11%
EMDEON INC	0.08%
EMERGENCY MEDICAL SVCS CORP	0.33%
EMPLOYERS HOLDINGS INC	0.29%
EMULEX CORP	0.18%
ENCORE WIRE CORP	0.12%
ENSIGN GROUP INC	0.07%
ENSTAR GROUP LIMITED	0.30%
EPOCH HOLDING CORP	0.07%
EQUINIX INC	0.12%
ERESEARCHTECHNOLOGY INC	0.04%
EURONET WORLDWIDE INC	0.16%
EXLSERVICE HOLDINGS INC	0.11%
EXPONENT INC	0.06%
EXTRA SPACE STORAGE INC	0.05%
F5 NETWORKS INC	0.21%
FACTSET RESH SYS INC	0.17%
FAIR ISAAC CORP	0.08%
FARMER BROS CO	0.03%
FEI CO	0.09%
FIFTH STREET FINANCE CORP	0.00%
FINISH LINE INC	0.12%
FIRST BANCORP INC ME	0.07%
FIRST BANCORP N C	0.14%
FIRST FINL BANCORP OH	0.19%
FIRST FINL BANKSHARES	0.07%
FIRST FINL CORP IND	0.17%
FIRST LONG IS CORP	0.12%
FIRST MERCURY FINANCIAL CORP	0.12%
FIRST POTOMAC RLTY TR	0.02%
FIRST SOLAR INC	0.94%
FLAGSTONE REINSURANCE HOLDINGS	0.15%
FLIR SYS INC	0.33%

FLUSHING FINL CORP	0.13%
FORMFACTOR INC	0.10%
FOSSIL INC	0.31%
FRANKLIN ELEC INC	0.12%
FRANKLIN STREET PPTYS CORP	0.15%
FREDS INC	0.34%
FREIGHTCAR AMER INC	0.21%
FTI CONSULTING INC	0.19%
G & K SVCS INC	0.16%
GAMCO INVESTORS INC	0.18%
GENPACT LIMITED	0.34%
GEO GROUP INC	0.07%
GETTY RLTY CORP NEW	0.11%
GLACIER BANCORP INC NEW	0.18%
GLOBAL CASH ACCESS HLDGS INC	0.12%
GLOBAL SOURCES LTD	0.04%
GOLAR LNG LTD BERMUDA	0.08%
GORMAN RUPP CO	0.14%
GRACO INC	0.36%
GRAFTECH INTL LTD	0.29%
GREAT LAKES DREDGE & DOCK CORP	0.08%
GREAT SOUTHN BANCORP INC	0.12%
GREENHILL & CO INC	0.14%
GREENLIGHT CAPITAL RE LTD	0.13%
GSI COMMERCE INC	0.09%
GT SOLAR INTL INC	0.64%
GULFMARK OFFSHORE INC	0.06%
GULFPORT ENERGY CORP	0.11%
GYMBOREE CORP	0.19%
HAEMONETICS CORP	0.13%
HANCOCK HLDG CO	0.25%
HANSEN NAT CORP	0.25%
HARVEST NATURAL RESOURCES INC	0.09%
HAWAIIAN HOLDINGS INC	0.14%
HAWKINS INC	0.01%
HEALTHCARE SVCS GRP INC	0.10%
HEARTLAND EXPRESS INC	0.33%
HENRY JACK & ASSOC INC	0.27%
HERCULES TECH GROWTH CAP INC	0.04%
HERITAGE FINL CORP WASH	0.04%
HHGREGG INC	0.16%
HIBBETT SPORTS INC	0.24%
HILLENBRAND INC	0.27%
HILLTOP HOLDINGS INC	0.10%
HITTITE MICROWAVE CORP	0.49%
HOME BANCSHARES INC	0.04%
HOME FED BANCORP INC MD	0.05%
HORNBECK OFFSHORE SVCS INC NEW	0.04%
IBERIABANK CORP	0.11%
IDEXX LABS INC	0.22%
IHS INC	0.18%
II VI INC	0.08%
ILLUMINA INC	0.12%
IMMUCOR INC	0.09%
INDEPENDENT BANK CORP MASS	0.14%
INFORMATICA CORP	0.12%
INLAND REAL ESTATE CORP	0.09%
INNOSPEC INC	0.21%
INSITUFORM TECHNOLOGIES INC	0.05%
INTEGRATED DEVICE TECHNOLOGY	0.21%
INTER PARFUMS INC	0.10%
INTERDIGITAL INC	0.09%
INTERNATIONAL SPEEDWAY CORP	0.31%
INTERVAL LEISURE GROUP INC	0.17%
INTUITIVE SURGICAL INC	1.05%
INVACARE CORP	0.19%
INVESTMENT TECHNOLOGY GRP NEW	0.30%
INVESTORS BANCORP INC	0.11%
INVESTORS REAL ESTATE TR	0.07%
ITC HLDGS CORP	0.13%
ITRON INC	0.18%
ITT EDUCATIONAL SERVICES INC	0.30%
IXIA	0.08%
IXYS CORP	0.10%
J & J SNACK FOODS CORP	0.09%

J CREW GROUP INC	0.27%
J2 GLOBAL COMMUNICATIONS INC	0.11%
JAMES RIVER COAL CO	0.06%
JDA SOFTWARE GROUP INC	0.08%
JDS UNIPHASE CORP	0.06%
JOS A BANK CLOTHIERS INC	0.13%
KAYDON CORP	0.24%
KBW INC	0.08%
KEARNY FINL CORP	0.04%
KENEXA CORP	0.06%
KILROY RLTY CORP	0.20%
KIRBY CORP	0.26%
KIRKLANDS INC	0.03%
KNIGHT CAP GROUP INC	0.13%
KNIGHT TRANSN INC	0.14%
KNOLL INC	0.50%
KOHLBERG CAPITAL CORP	0.03%
KOPPERS HOLDINGS INC	0.29%
L-1 IDENTITY SOLUTIONS INC	0.05%
LAKELAND FINL CORP	0.09%
LANCASTER COLONY CORP	0.29%
LANCE INC	0.09%
LANDAUER INC	0.07%
LANDSTAR SYS INC	0.34%
LASALLE HOTEL PPTYS	0.07%
LATTICE SEMICONDUCTOR CORP	0.04%
LAWSON SOFTWARE INC NEW	0.25%
LAZARD LTD	0.29%
LIBERTY MEDIA CORP NEW	0.07%
LIFE TIME FITNESS INC	0.07%
LINCOLN EDL SVCS CORP	0.04%
LKQ CORP	0.10%
LORAL SPACE & COMMUNICATNS INC	0.10%
LTC PPTYS INC	0.07%
LUFKIN INDS INC	0.16%
LUMBER LIQUIDATORS HLDGS INC	0.10%
M/I HOMES INC	0.11%
MADDEN STEVEN LTD	0.14%
MAIDEN HOLDINGS LTD	0.16%
MAIN STREET CAPITAL CORP	0.12%
MANHATTAN ASSOCS INC	0.06%
MANTECH INTL CORP	0.15%
MASIMO CORP	0.15%
MATTHEWS INTL CORP	0.10%
MAXIMUS INC	0.14%
MB FINANCIAL INC NEW	0.18%
MCGRATH RENTCORP	0.07%
MCMORAN EXPLORATION CO	0.14%
MEAD JOHNSON NUTRITION CO	0.97%
MEADOWBROOK INS GROUP INC	0.18%
MEDICAL PPTYS TRUST INC	0.09%
MEDICIS PHARMACEUTICAL CORP	0.07%
MEDNAX INC	0.15%
MERCER INS GROUP INC	0.15%
MERIDIAN BIOSCIENCE INC	0.03%
MET PRO CORP	0.06%
METTLER TOLEDO INTERNATIONAL	0.72%
MICREL INC	0.16%
MICROS SYS INC	0.33%
MICROSEMI CORP	0.08%
MICROSTRATEGY INC	0.11%
MID-AMER APT CMNTYS INC	0.19%
MIDAS GROUP INC	0.08%
MIDDLESEX WATER CO	0.08%
MILLER HERMAN INC	0.37%
MINERALS TECHNOLOGIES INC	0.34%
MKS INSTRUMENT INC	0.18%
MONRO MUFFLER BRAKE INC	0.05%
MONSTER WORLDWIDE INC	0.36%
MORNINGSTAR INC	0.12%
MTS SYS CORP	0.09%
MULTI FINELINE ELECTRONIX INC	0.14%
NATIONAL BANKSHARES INC VA	0.06%
NATIONAL CINEMEDIA INC	0.15%
NATIONAL HEALTH INVS INC	0.30%

NATIONAL INSTRS CORP	0.24%
NATIONAL INTERSTATE CORP	0.21%
NATIONAL PRESTO INDS INC	0.10%
NATIONAL WESTN LIFE INS CO	0.10%
NAVIGATORS GROUP INC	0.41%
NBT BANCORP INC	0.22%
NET 1 UEPS TECHNOLOGIES INC	0.08%
NETEZZA CORP	0.05%
NETFLIX INC	0.48%
NEUSTAR INC	0.18%
NEWALLIANCE BANCSHARES INC	0.19%
NEWMARKET CORP	0.18%
NIC INC	0.12%
NORDSON CORP	0.34%
NORTHWEST BANCSHARES INC MD	0.22%
NORWOOD FINANCIAL CORP	0.09%
NOVELL INC	0.22%
NTELOS HLDGS CORP	0.20%
NU SKIN ENTERPRISES INC	0.50%
NUANCE COMMUNICATIONS INC	0.18%
OCEANEERING INTL INC	0.35%
OCWEN FINL CORP	0.08%
OMEGA HEALTHCARE INVS INC	0.14%
OMNICELL INC	0.07%
OMNIVISION TECHNOLOGIES INC	0.10%
OMNOVA SOLUTIONS INC	0.12%
ON SEMICONDUCTOR CORP	0.14%
OPTIONSXPRESS HLDGS INC	0.09%
ORIENT-EXPRESS HOTELS LTD	0.01%
ORTHOFIX INTL N V	0.09%
PACIFIC CONTINENTAL CORP	0.06%
PACWEST BANCORP DEL	0.23%
PANERA BREAD CO	0.22%
PAPA JOHNS INTL INC	0.09%
PARAMETRIC TECHNOLOGY CORP	0.27%
PARK ELECTROCHEMICAL CORP	0.13%
PENN VA CORP	0.04%
PENNS WOODS BANCORP INC	0.08%
PEOPLES FINL CORP MISS	0.06%
PETROQUEST ENERGY INC	0.15%
PINNACLE FINL PARTNERS INC	0.07%
PIPER JAFFRAY COS	0.08%
PLANTRONICS INC NEW	0.19%
PLAYBOY ENTERPRISES INC	0.10%
PMC-SIERRA INC	0.11%
POLYCOM INC	0.19%
POOL CORPORATION	0.34%
POTLATCH CORP NEW	0.50%
POWER INTEGRATIONS INC	0.08%
PRE PAID LEGAL SVCS INC	0.15%
PRICELINE COM INC	0.41%
PRIMORIS SVCS CORP	0.10%
PRIVATEBANCORP INC	0.11%
PROASSURANCE CORP	0.43%
PROGRESS SOFTWARE CORP	0.18%
PROSPERITY BANCSHARES INC	0.20%
PROVIDENT NEW YORK BANCORP	0.11%
PS BUSINESS PKS INC CALIF	0.17%
PSS WORLD MED INC	0.21%
PSYCHIATRIC SOLUTIONS INC	0.10%
QLOGIC CORP	0.29%
QUALITY SYS INC	0.09%
QUEST SOFTWARE INC	0.12%
QUICKSILVER RESOURCES INC	0.13%
RADIAN GROUP INC	0.09%
RAVEN INDS INC	0.05%
RED HAT INC	0.45%
REPUBLIC BANCORP KY	0.13%
RESMED INC	0.55%
RF MICRODEVICES INC	0.03%
RISKMETRICS GROUP INC	0.08%
RLI CORP	0.33%
ROBBINS & MYERS INC	0.18%
ROCKVILLE FINL INC	0.10%
ROFIN SINAR TECHNOLOGIES INC	0.15%

ROLLINS INC	0.22%
ROSETTA RESOURCES INC	0.07%
RPC INC	0.11%
RTI INTL METALS INC	0.06%
S Y BANCORP INC	0.08%
S1 CORPORATION	0.08%
SALESFORCE COM INC	0.75%
SANDRIDGE ENERGY INC	0.03%
SAPIENT CORP	0.13%
SAUL CTRS INC	0.09%
SAVVIS INC	0.08%
SBA COMMUNICATIONS CORP	0.07%
SCBT FINANCIAL CORP	0.17%
SCHWEITZER-MAUDUIT INTL INC	0.13%
SCIENTIFIC GAMES CORP	0.06%
SEACHANGE INTL INC	0.05%
SEMTECH CORP	0.06%
SHORE BANCSHARES INC	0.14%
SIGMA DESIGNS INC	0.04%
SIGNATURE BK NEW YORK N Y	0.13%
SILICON LABORATORIES INC	0.15%
SIMMONS 1ST NATL CORP	0.16%
SIMPSON MANUFACTURING CO INC	0.23%
SIRONA DENTAL SYSTEMS INC	0.13%
SJW CORP	0.14%
SKYWORKS SOLUTIONS INC	0.18%
SOHU COM INC	0.05%
SOLERA HOLDINGS INC	0.14%
SONICWALL INC	0.05%
SONOSITE INC	0.05%
SONUS NETWORKS INC	0.05%
SOTHEBYS	0.36%
SOUTHSIDE BANCSHARES INC	0.08%
SOVRAN SELF STORAGE INC	0.03%
ST JOE CO	0.11%
STAMPS COM INC	0.08%
STANDARD MICROSYSTEMS CORP	0.05%
STANDARD PARKING CORP	0.09%
STEINER LEISURE LTD	0.11%
STELLARONE CORP	0.10%
STERICYCLE INC	0.21%
STERIS CORP	0.24%
STERLING BANCSHARES INC	0.17%
STIFEL FINL CORP	0.15%
STRAYER ED INC	0.27%
STURM RUGER & CO INC	0.08%
SUFFOLK BANCORP	0.18%
SUN HYDRAULICS CORP	0.04%
SUNPOWER CORP	0.11%
SVB FINL GROUP	0.28%
SWIFT ENERGY CO	0.21%
SYBASE INC	0.62%
SYCAMORE NETWORKS INC	0.07%
SYKES ENTERPRISES INC	0.16%
SYMYX TECHNOLOGIES	0.04%
SYNAPTICS INC	0.10%
SYNIVERSE HLDGS INC	0.12%
SYNTEL INC	0.18%
TANGER FACTORY OUTLET CTRS INC	0.05%
TECHNE CORP	0.10%
TEKELEC	0.12%
TEMPUR PEDIC INTL INC	0.28%
TERADYNE INC	0.15%
TETRA TECH INC NEW	0.23%
TEXAS CAPITAL BANCSHARES INC	0.07%
TEXAS INDS INC	0.09%
TEXTAINER GROUP HOLDINGS LTD	0.13%
THOMAS WEISEL PARTNERS GRP INC	0.13%
TIBCO SOFTWARE INC	0.27%
TITAN INTL INC ILL	0.05%
TNS INC	0.25%
TOMPKINS FINANCIAL CORPORATION	0.19%
TOOTSIE ROLL INDS INC	0.28%
TORO CO	0.43%
TOWER GROUP INC	0.08%

TOWERS WATSON & CO	0.40%
TOWNEBANK PORTSMOUTH VA	0.10%
TRADESTATION GROUP INC	0.07%
TRANSDIGM GROUP INC	0.07%
TRIANGLE CAP CORP	0.03%
TRIMBLE NAVIGATION LTD	0.30%
TRIUMPH GROUP INC NEW	0.06%
TRUSTCO BK CORP N Y	0.46%
TW TELECOM INC	0.26%
TYCO INTERNATIONAL LTD	0.15%
U M H PROPERTIES INC	0.05%
U S GLOBAL INVS INC	0.04%
U STORE IT TR	0.12%
ULTA SALON COSMETCS & FRAG INC	0.25%
UMB FINL CORP	0.16%
UMPQUA HLDGS CORP	0.28%
UNDER ARMOUR INC	0.20%
UNIFIRST CORP MASS	0.19%
UNITED FINANCIAL BANCORP INC	0.04%
UNITED SEC BANCSHARES INC	0.09%
UNIVERSAL FST PRODS INC	0.22%
UNIVERSAL HEALTH RLTY INCM TR	0.04%
UNIVERSAL INS HLDGS INC	0.15%
UNIVERSAL TECHNICAL INST INC	0.10%
UNIVEST CORP PA	0.11%
URBAN OUTFITTERS INC	0.27%
URSTADT BIDDLE PPTYS INS	0.23%
US ECOLOGY INC	0.13%
USANA HEALTH SCIENCES INC	0.10%
VAALCO ENERGY INC	0.13%
VALASSIS COMMUNICATIONS INC	0.36%
VALEANT PHARMACEUTICALS INTL	0.17%
VALMONT INDS INC	0.11%
VALUE LINE INC	0.06%
VALUECLICK INC	0.17%
VARIAN SEMICONDUCTOR EQUIPMNT	0.15%
VCA ANTECH INC	0.11%
VECTOR GROUP LTD	0.59%
VEECO INSTRS INC DEL	0.05%
VERIFONE SYS INC	0.12%
VERISIGN INC	0.52%
VIASAT INC	0.09%
VICOR CORP	0.07%
VIRTUSA CORP	0.04%
VITAL IMAGES INC	0.04%
VOLCOM INC	0.07%
VSE CORP	0.04%
WABTEC CORP	0.10%
WADDELL & REED FINL INC	0.18%
WALTER ENERGY INC	0.15%
WARNACO GROUP INC	0.37%
WARREN RES INC	0.12%
WASHINGTON REAL ESTATE INVT TR	0.08%
WASTE CONNECTIONS INC	0.14%
WATERS CORP	0.58%
WATSCO INC	0.24%
WATTS WATER TECHNOLOGIES INC	0.26%
WD-40 CO	0.25%
WEST PHARMACEUTICAL SVSC INC	0.19%
WESTAMERICA BANCORPORATION	0.18%
WESTERN ALLIANCE BANCORP	0.12%
WESTFIELD FINANCIAL INC NEW	0.09%
WEYCO GROUP INC	0.05%
WILEY JOHN & SONS INC	0.43%
WINTHROP RLTY TR	0.04%
WINTRUST FINANCIAL CORP	0.14%
WMS INDS INC	0.18%
WOLVERINE WORLD WIDE INC	0.15%
WOODWARD GOVERNOR CO	0.04%
WORLD WRESTLING ENTMT INC	0.40%
WRIGHT MED GROUP INC	0.07%
ZEBRA TECHNOLOGIES CORP	0.10%
ZEP INC	0.08%
ZOLL MED CORP	0.06%
ZUMIEZ INC	0.04%

CASH

5.98%

**** OPEN FUTURES CONTRACTS**
RUSSELL 2000 MINI JUN 10

****** *Please note that the Fund also holds futures contracts.*

AssetMark Enhanced Fundamental Index
Small Company Value Fund
as of May 31, 2010

SECURITY DESCRIPTION	Total
KAYNE ANDERSON ENERGY DEV CO	0.06%
1 800 FLOWERS COM	0.14%
1ST SOURCE CORP	0.23%
99 CENTS ONLY STORES	0.13%
A D C TELECOMMUNICATIONS	0.29%
AAR CORP	0.17%
ABRAXIS BIOSCIENCE INC NEW	0.08%
ACCO BRANDS CORP	0.21%
ACETO CORP	0.11%
ACXIOM CORP	0.32%
ADMINISTAFF INC	0.21%
ADVANCE AMER CASH ADVANCE CTRS	0.19%
AGILYSYS INC	0.05%
AIR TRANSPORT SERVICES GRP INC	0.28%
AIRTRAN HLDGS INC	0.24%
ALAMO GROUP INC	0.07%
ALBANY INTL CORP	0.20%
ALBANY MOLECULAR RESH INC	0.05%
ALLIANCE FINANCIAL CORP NY	0.06%
ALLIANCE ONE INTL INC	0.16%
ALLIED HEALTHCARE INTL INC	0.10%
ALLIS CHALMERS ENERGY INC	0.01%
ALTRA HOLDINGS INC	0.09%
AMCOL INTL CORP	0.09%
AMERICA SVC GROUP INC	0.11%
AMERICAN AXLE & MFG HLDGS INC	0.10%
AMERICAN COMMERCIAL LINES	0.14%
AMERICAN DENTAL PARTNERS	0.04%
AMERICAN GREETINGS CORP	0.40%
AMERICAN RAILCAR INDS INC	0.18%
AMERICAN REPROGRAPHICS CO	0.07%
AMERICAN SAFETY INS HLDGS LTD	0.18%
AMERICAN WOODMARK CORP	0.21%
AMERIS BANCORP	0.14%
AMERISAFE INC	0.11%
AMERISTAR CASINOS INC	0.16%
AMN HEALTHCARE SERVICES INC	0.16%
AMPSCO-PITTSBURGH CORP	0.10%
ANN TAYLOR STORES CORP	0.46%
ANTHRACITE CAP INC	0.22%
APOGEE ENTERPRISES INC	0.18%
APPLIED INDL TECHNOLOGIES INC	0.30%
ARBITRON INC	0.16%
ARCH CHEMICALS INC	0.34%
ARKANSAS BEST CORP DEL	0.31%
ASCENT MEDIA CORP	0.03%
ASTEC INDS INC	0.12%
ATC TECHNOLOGY CORP	0.15%
ATLAS AIR WORLDWIDE HLDGS INC	0.30%
ATLAS ENERGY INC	0.31%
AUDIOVOX CORP	0.08%
AVATAR HLDGS INC	0.12%
AVIAT NETWORKS INC	0.03%
AVID TECHNOLOGY INC	0.10%
BAKER MICHAEL CORP	0.14%
BALDOR ELEC CO	0.27%
BALDWIN & LYONS INC	0.12%
BANCORP RHODE ISLAND INC	0.11%
BANNER CORP	0.16%
BARNES GROUP INC	0.22%
BARRETT BUSINESS SERVICES INC	0.10%

BASIC ENERGY SVCS INC NEW	0.00%
BEACON ROOFING SUPPLY INC	0.21%
BEBE STORES INC	0.15%
BENIHANA INC	0.04%
BIG 5 SPORTING GOODS CORP	0.28%
BIGLARI HLDGS INC	0.07%
BIOSCRIP INC	0.07%
BLACK BOX CORP DEL	0.07%
BLOUNT INTL INC NEW	0.25%
BLUEGREEN CORP	0.03%
BLYTH INC	0.53%
BOB EVANS FARMS INC	0.24%
BOISE INC	0.14%
BOOKS-A-MILLION INC	0.22%
BOSTON PRIVATE FINL HLDGS INC	0.15%
BOWNE & CO INC	0.14%
BRIGHTPOINT INC	0.38%
BRISTOW GROUP INC	0.12%
BRONCO DRILLING CO INC	0.01%
BROOKS AUTOMATION INC	0.09%
BROWN SHOE INC NEW	0.18%
BRUSH ENGINEERED MATLS INC	0.06%
BUCKEYE TECHNOLOGIES INC	0.16%
BUILD A BEAR WORKSHOP	0.10%
BUILDERS FIRSTSOURCE INC	0.18%
BWAY HOLDING COMPANY	0.16%
C D I CORP	0.22%
CABELAS INC	0.46%
CAL MAINE FOODS INC	0.13%
CALIFORNIA PIZZA KITCHEN INC	0.13%
CALLAWAY GOLF CO	0.04%
CAMBREX CORP	0.53%
CAPITAL CITY BK GROUP INC	0.15%
CAPITAL SR LIVING CORP	0.03%
CAPLEASE INC	0.01%
CARDIAC SCIENCE CORP	0.04%
CARDTRONICS INC	0.06%
CARMIKE CINEMAS INC	0.09%
CARROLS RESTAURANT GROUP INC	0.10%
CASCADE CORP	0.08%
CASTLE A M & CO	0.08%
CATHAY GENERAL BANCORP	0.17%
CATO CORP NEW	0.23%
CBIZ INC	0.06%
CELADON GROUP INC	0.08%
CENTENE CORP DEL	0.33%
CENTRAL GARDEN & PET CO	0.22%
CENTRAL PAC FINL CORP	0.30%
CENTRAL VT PUB SVC CORP	0.16%
CENVEO INC	0.17%
CERADYNE INC	0.18%
CH ENERGY GROUP INC	0.28%
CHARMING SHOPPES INC	0.22%
CHART INDS INC	0.12%
CHECKPOINT SYS INC	0.20%
CHEESECAKE FACTORY INC	0.34%
CHEMICAL FINL CORP	0.30%
CHESAPEAKE UTILS CORP	0.06%
CHILDRENS PL RETAIL STORES INC	0.39%
CHOICE HOTELS INTL INC	0.37%
CHRISTOPHER & BANKS CORP	0.17%
CIBER INC	0.14%
CINCINNATI BELL INC NEW	0.28%
CITIZENS & NORTHN CORP	0.11%
CKE RESTAURANTS INC	0.22%
CLEARWATER PAPER CORP	0.24%
COBIZ FINANCIAL INC	0.09%
COCA COLA BOTTLING CO CONS	0.19%
COGO GROUP INC	0.06%
COHERENT INC	0.13%
COLDWATER CREEK INC	0.15%

COLE KENNETH PRODTNS INC	0.18%
COLFAX CORP	0.17%
COLUMBUS MCKINNON CORP N Y	0.17%
COMFORT SYS USA INC	0.17%
COMMUNICATIONS SYS INC	0.04%
COMMUNITY BK SYS INC	0.27%
COMPASS DIVERSIFIED HOLDINGS	0.21%
COMPLETE PRODUCTION SERVICES	0.06%
COMPUTER TASK GROUP INC	0.07%
CONMED CORP	0.08%
CONNIS INC	0.06%
CONSOLIDATED GRAPHICS INC	0.21%
COURIER CORP	0.08%
CPI INTERNATIONAL INC	0.09%
CRA INTL INC	0.13%
CRACKER BARREL OLD CTRY STORE	0.33%
CROSS CTRY HEALTHCARE INC	0.11%
CSS INDS INC	0.08%
CTS CORP	0.13%
DAWSON GEOPHYSICAL CO	0.03%
DENNYS CORP	0.26%
DESTINATION MATERNITY CORP	0.16%
DHT HOLDINGS INC	0.17%
DIAMOND MGMT & TECHNOLOGY CONS	0.14%
DIME CMNTY BANCSHARES	0.17%
DOLLAR FINL CORP	0.10%
DORAL FINL CORP	0.03%
DOVER DOWNS GAMING & ENTMT INC	0.07%
DRESS BARN INC	0.39%
DREW INDS INC	0.10%
DSP GROUP INC	0.05%
DSW INC	0.25%
DYCOM INDS INC	0.30%
DYNAMEX INC	0.06%
DYNCORP INTL INC	0.36%
EARTHLINK INC	0.34%
EASTERN INS HLDGS INC	0.05%
EL PASO ELEC CO	0.34%
ELECTRONICS FOR IMAGING INC	0.10%
ELIZABETH ARDEN INC	0.13%
ELLIS PERRY INTL INC	0.08%
EMC INS GROUP INC	0.29%
EMPIRE DIST ELEC CO	0.17%
ENDEAVOUR INTL CORP	0.04%
ENERGYSOLUTIONS INC	0.23%
ENERSYS	0.35%
ENNIS INC	0.16%
ENPRO INDS INC	0.16%
ENTEGRIS INC	0.09%
ENTERPRISE FINL SVCS CORP	0.05%
ESB FINL CORP	0.03%
ESTERLINE TECHNOLOGIES CORP	0.18%
ETHAN ALLEN INTERIORS INC	0.13%
EXIDE TECHNOLOGIES	0.34%
EXTREME NETWORKS INC	0.13%
FAIRPOINT COMMUNICATIONS INC	0.15%
FBL FINL GROUP INC	0.29%
FEDERAL SIGNAL CORP	0.14%
FERRO CORP	0.26%
FINANCIAL INSTNS INC	0.12%
FIRST BUSEY CORP	0.17%
FIRST CMNTY BANCSHARES INC NEV	0.10%
FIRST COMWLTH FINL CORP PA	0.15%
FIRST DEFIANCE FINL CORP	0.11%
FIRST FINANCIAL NORTHWEST INC	0.05%
FIRST FINL HLDGS INC	0.12%
FIRST MARBLEHEAD CORP	0.27%
FIRST MERCHANTS CORP	0.19%
FIRST MIDWEST BANCORP DEL	0.37%
FIRST NIAGARA FINL GP INC	0.18%
FISHER COMMUNICATIONS INC	0.22%

FLAGSTAR BANCORP INC	0.11%
FORCE PROTECTION INC	0.09%
FOSTER L B CO	0.11%
FPIC INS GROUP INC	0.27%
FRANKLIN COVEY CO	0.02%
FULLER H B CO	0.31%
FURMANITE CORPORATION	0.07%
FURNITURE BRANDS INTL INC	0.27%
GANDER MOUNTAIN CO	0.09%
GARTNER INC	0.26%
GAYLORD ENTMT CO NEW	0.06%
GENCORP INC	0.05%
GENERAL COMMUNICATION INC	0.09%
GENESCO INC	0.24%
GENTIVA HEALTH SERVICES INC	0.15%
GFI GROUP INC	0.28%
GIBRALTAR INDS INC	0.09%
G-III APPAREL GROUP LTD	0.01%
GLATFELTER	0.35%
GLIMCHER RLTY TR	0.08%
GLOBAL CROSSING LTD	0.11%
GLOBAL INDS LTD	0.24%
GP STRATEGIES CORP	0.03%
GRACE W R & CO DEL NEW	0.47%
GRAMERCY CAP CORP	0.07%
GREENBRIER COS INC	0.17%
GRIFFON CORP	0.21%
GULF ISLAND FABRICATION INC	0.06%
H & E EQUIPMENT SERVICES INC	0.26%
HAIN CELESTIAL GROUP INC	0.21%
HALLMARK FINL SVCS INC	0.11%
HANGER ORTHOPEDIC GROUP INC	0.05%
HARLEYSVILLE GROUP INC	0.56%
HARTE-HANKS INC	0.25%
HAVERTY FURNITURE INC	0.11%
HAWK CORP	0.09%
HAYNES INTERNATIONAL INC	0.08%
HEADWATERS INC	0.13%
HEALTHSOUTH CORP	0.25%
HEALTHSPRING INC	0.36%
HEARTLAND FINL USA INC	0.10%
HEARTLAND PMT SYS INC	0.09%
HECKMANN CORP	0.07%
HEIDRICK & STRUGGLES INTL INC	0.09%
HELEN OF TROY CORP LTD	0.10%
HERCULES OFFSHORE INC	0.18%
HERSHA HOSPITALITY TR	0.06%
HEXCEL CORP NEW	0.17%
HICKORY TECH CORP	0.05%
HOOKEER FURNITURE CORP	0.07%
HORACE MANN EDUCATORS CORP NEW	0.30%
HORIZON LINES INC	0.11%
HORSEHEAD HLDG CORP	0.11%
HOT TOPIC INC	0.18%
HSN INC	0.45%
HUB GROUP INC	0.32%
HUGHES COMMUNICATIONS INC	0.11%
HURCO COMPANIES INC	0.05%
ICF INTL INC	0.03%
IMATION CORP	0.39%
IMERGENT INC	0.02%
IMPERIAL SUGAR CO NEW	0.08%
INFINITY PPTY & CAS CORP	0.33%
INFOGROUP INC	0.15%
INFOSPACE INC	0.06%
INGLES MKTS INC	0.29%
INNOPHOS HOLDINGS INC	0.15%
INTERFACE INC	0.27%
INTERLINE BRANDS INC	0.11%
INTERMEC INC	0.19%
INTERNAP NETWORK SVCS CORP	0.05%

INTERNATIONAL COAL GRP INC NEW	0.15%
INTERNATIONAL RECTIFIER CORP	0.13%
INTERNATIONAL SHIPHOLDING CORP	0.04%
INVENTIV HEALTH INC	0.19%
ION GEOPHYSICAL CORP	0.02%
IOWA TELECOMM SERVICES INC	0.16%
IPASS INC	0.06%
ISLE OF CAPRI CASINOS INC	0.16%
JACK IN THE BOX INC COM	0.36%
JACKSON HEWITT TAX SVCS INC	0.16%
JAKKS PAC INC	0.08%
JO-ANN STORES INC	0.31%
JOHN BEAN TECHNOLOGIES CORP	0.15%
JOURNAL COMMUNICATIONS INC	0.31%
K V PHARMACEUTICAL CO	0.04%
KADANT INC	0.15%
KAISER ALUMINUM CORP	0.13%
KAMAN CORP	0.19%
KENDLE INTERNATIONAL INC	0.06%
KFORCE INC	0.13%
KIMBALL INTL INC	0.33%
KITE RLTY GROUP TR	0.05%
KNIGHTSBRIDGE TANKERS LTD	0.28%
KORN FERRY INTL	0.16%
K-SWISS INC	0.08%
LA Z BOY INC	0.24%
LABRANCHE & CO INC	0.05%
LACLEDE GROUP INC	0.43%
LAKELAND BANCORP INC	0.09%
LANDEC CORP	0.06%
LANDRYS RESTAURANTS INC	0.18%
LAWSON PRODS INC	0.16%
LAYNE CHRISTENSEN CO	0.14%
LCA-VISION INC	0.08%
LIN TV CORP	0.12%
LIONBRIDGE TECHNOLOGIES INC	0.12%
LITHIA MTRS INC	0.20%
LODGENET INTERACTIVE CORP	0.06%
LSB INDS INC	0.08%
LSI INDS INC	0.07%
LUBYS INC	0.08%
M & F WORLDWIDE CORP	0.24%
MAGELLAN HEALTH SVCS INC	0.47%
MAIDENFORM BRANDS INC	0.08%
MAINSOURCE FINANCIAL GP INC	0.16%
MANNATECH INC	0.05%
MARCUS CORP	0.07%
MARTEN TRANS LTD	0.15%
MASTEC INC	0.05%
MATRIX SVC CO	0.12%
MCCORMICK & SCHMICKS SEAFD RES	0.17%
MEDCATH CORP	0.13%
MEDIACOM COMMUNICATIONS CORP	0.24%
MEDQUIST INC	0.05%
MENTOR GRAPHICS CORP	0.22%
MERCHANTS BANCSHARES	0.07%
MERCURY COMPUTER SYS	0.03%
MERITAGE HOMES CORP	0.24%
METHODE ELECTRS INC	0.17%
MGE ENERGY INC	0.33%
MICROTUNE INC DEL	0.03%
MILLER INDS INC TENN	0.18%
MINE SAFETY APPLIANCES CO	0.53%
MISSION WEST PPTYS INC	0.05%
MODINE MFG CO	0.19%
MODUSLINK GLOBAL SOLUTIONS INC	0.21%
MOLINA HEALTHCARE INC	0.40%
MOOG INC	0.18%
MORGANS HOTEL GROUP CO	0.03%
MOVADO GROUP INC	0.07%
MWI VETERINARY SUPPLY INC	0.09%

MYERS INDS INC	0.05%
MYR GROUP INC DEL	0.13%
NARA BANCORP INC	0.10%
NASB FINL INC	0.13%
NATIONAL BEVERAGE CORP	0.38%
NATIONAL FINL PARTNERS CORP	0.28%
NATIONAL HEALTHCARE CORP	0.18%
NATIONAL PENN BANCSHARES INC	0.19%
NAVIGANT CONSULTING INC	0.14%
NCI BUILDING SYS INC	0.26%
NEENAH PAPER INC	0.18%
NESS TECHNOLOGIES INC	0.04%
NETGEAR INC	0.14%
NEW YORK & CO INC	0.11%
NEWPARK RES INC	0.01%
NEWPORT CORP	0.07%
NIGHTHAWK RADIOLOGY HLDGS INC	0.07%
NORTHRIM BANCORP INC	0.07%
NORTHWEST NAT GAS CO	0.26%
NUTRI SYS INC NEW	0.35%
O CHARLEYS INC	0.11%
OCEANFIRST FINL CORP	0.08%
OIL DRI CORP AMER	0.11%
OLD DOMINION FGHT LINES INC	0.15%
OLD NATL BANCORP IND	0.25%
OLD POINT FINL CORP	0.05%
OM GROUP INC	0.26%
ON ASSIGNMENT INC	0.04%
OPNEXT INC	0.03%
OPPENHEIMER HLDGS INC	0.15%
ORBITAL SCIENCES CORP	0.34%
ORBITZ WORLDWIDE INC	0.13%
ORIENTAL FINL GROUP INC	0.04%
OSI SYSTEMS INC	0.11%
OTTER TAIL CORP	0.17%
OXFORD INDS INC	0.12%
P F CHANGS CHINA BISTRO INC	0.14%
PACER INTL INC TENN	0.23%
PACIFIC CAP BANCORP NEW	0.17%
PACIFIC SUNWEAR CALIF INC	0.16%
PAETEC HOLDING CORP	0.04%
PAR PHARMACEUTICAL COS INC	0.20%
PAREXEL INTL CORP	0.11%
PARK NATL CORP	0.33%
PARKER DRILLING CO	0.12%
PARKWAY PPTYS INC	0.04%
PATRIOT COAL CORP	0.10%
PC-TEL INC	0.03%
PEAPACK-GLADSTONE FINL CORP	0.05%
PENNANTPARK INVT CORP	0.02%
PENSON WORLDWIDE INC	0.07%
PEOPLES BANCORP INC	0.06%
PEP BOYS MANNY MOE & JACK	0.22%
PETROLEUM DEV CORP	0.01%
PHARMERICA CORP	0.21%
PHI INC	0.03%
PHOTRONICS INC	0.08%
PIER 1 IMPORTS INC	0.13%
PIKE ELEC CORP	0.12%
PINNACLE ENTMT INC	0.12%
PIONEER DRILLING CO	0.01%
PLEXUS CORP	0.27%
PMA CAP CORP	0.19%
PMI GROUP INC	0.14%
POLYONE CORP	0.33%
POLYPORE INTL INC	0.16%
POWELL INDS INC	0.08%
POWER-ONE INC	0.17%
POWERWAVE TECHNOLOGIES INC	0.08%
PREFORMED LINE PRODS CO	0.05%
PREMIERE GLOBAL SVCS INC	0.08%

PRESIDENTIAL LIFE CORP	0.14%
PRESTIGE BRANDS HLDGS INC	0.11%
PRICESMART INC	0.11%
PRIMEENERGY CORP	0.11%
PROVIDENCE SVC CORP	0.06%
PROVIDENT FINL SVCS INC	0.20%
QAD INC	0.11%
QC HLDGS INC	0.04%
QUAKER CHEM CORP	0.26%
QUANEX BUILDING PRODUCTS CORP	0.36%
QUANTUM CORP	0.10%
QUIKSILVER INC	0.31%
RADISYS CORP	0.16%
RAMCO-GERSHENSON PPTYS TR	0.04%
RC2 CORP	0.18%
REALNETWORKS INC	0.08%
RED ROBIN GOURMET BURGERS INC	0.04%
REHABCARE GROUP INC	0.09%
RENASANT CORP	0.12%
REPUBLIC AWYS HLDGS INC	0.09%
REPUBLIC FIRST BANCORP INC	0.04%
RES-CARE INC	0.11%
RESOURCE AMERICA INC	0.08%
RESOURCE CAP CORP	0.08%
RESOURCES CONNECTION INC	0.47%
RETAIL VENTURES INC	0.36%
REVLON INC	0.10%
REWARDS NETWORK INC	0.07%
REX STORES CORP	0.04%
ROGERS CORP	0.06%
RUBY TUESDAY INC	0.17%
RUSH ENTERPRISES INC	0.09%
S & T BANCORP INC	0.20%
SAFETY INS GROUP INC	0.46%
SAIA INC	0.14%
SALLY BEAUTY HLDGS INC	0.31%
SANDERS MORRIS HARRIS GROUP	0.02%
SANDERSON FARMS INC	0.13%
SANDY SPRING BANCORP INC	0.17%
SANTANDER BANCORP	0.20%
SAUER-DANFOSS INC	0.17%
SCANSOURCE INC	0.31%
SCHAWK INC	0.09%
SCHOOL SPECIALTY INC	0.06%
SCHULMAN A INC	0.36%
SEABRIGHT HOLDINGS INC	0.25%
SEALY CORP	0.24%
SENECA FOODS CORP NEW	0.10%
SENSIENT TECHNOLOGIES CORP	0.18%
SFN GROUP INC	0.23%
SHOE CARNIVAL INC	0.22%
SIERRA BANCORP	0.09%
SILICON IMAGE INC	0.15%
SINCLAIR BROADCAST GROUP INC	0.40%
SKECHERS U S A INC	0.25%
SKILLED HEALTHCARE GROUP INC	0.08%
SKYLINE CORP	0.07%
SMART MODULAR TECHNOLOGIES INC	0.15%
SOLUTIA INC	0.23%
SONIC CORP	0.11%
SOUTH JERSEY INDS INC	0.29%
SOUTHWEST BANCORP INC OKLA	0.17%
SPARTAN MTRS INC	0.08%
SPARTAN STORES INC	0.20%
SPARTECH CORP	0.27%
SPEEDWAY MOTORSPORTS INC	0.12%
SRA INTL INC	0.26%
STAGE STORES INC	0.25%
STANDARD MTR PRODS INC	0.15%
STANDARD PAC CORP NEW	0.19%
STANDARD REGISTER CO	0.14%

STANDEX INTL CORP	0.19%
STANLEY FURNITURE CO INC	0.03%
STARTEK INC	0.14%
STATE AUTO FINL CORP	0.20%
STATE BANCORP INC N.Y	0.10%
STEIN MART INC	0.25%
STEPAN CO	0.22%
STERLING BANCORP	0.13%
STERLING CONSTRUCTION CO INC	0.05%
STERLING FINL CORP WASH	0.41%
STEWART ENTERPRISES INC	0.21%
STEWART INFORMATION SVCS CORP	0.14%
STILLWATER MNG CO	0.09%
STONE ENERGY CORP	0.21%
STONERIDGE INC	0.08%
STRATEGIC HOTELS & RESORTS INC	0.15%
SUN BANCORP INC	0.13%
SUN COMMUNITIES INC	0.04%
SUN HEALTHCARE GROUP INC	0.15%
SUNRISE SENIOR LIVING INC	0.11%
SUPER MICRO COMPUTER INC	0.08%
SUPERIOR INDS INTL INC	0.14%
SUPERIOR WELL SVCS INC	0.00%
SUREWEST COMMUNICATIONS	0.03%
SUSSER HLDGS CORP	0.27%
SUTOR TECH GROUP LTD	0.02%
SWS GROUP INC	0.24%
SYMMETRICOM INC	0.06%
SYSTEMAX INC	0.34%
TAKE-TWO INTERACTIVE SOFTWARE	0.19%
TAL INTL GROUP INC	0.35%
TALBOTS INC	0.15%
TAUBMAN CTRS INC	0.21%
TBS INTERNATIONAL PLC	0.02%
TEAM INC	0.03%
TECHNITROL INC	0.09%
TECUMSEH PRODS CO	0.16%
TEEKAY TANKERS LTD	0.31%
TELEDYNE TECHNOLOGIES INC	0.27%
TELETECH HOLDINGS INC	0.24%
TENNANT CO	0.13%
TETRA TECHNOLOGIES INC DEL	0.16%
TEXAS ROADHOUSE INC	0.05%
THQ INC	0.11%
TIMBERLAND CO	0.35%
TRACTOR SUPPLY CO	0.53%
TREDEGAR CORP	0.22%
TREE COM INC	0.05%
TREEHOUSE FOODS INC	0.19%
TRICO BANCSHARES	0.10%
TRIDENT MICROSYSTEMS INC	0.03%
TRIPLE-S MGMT CORP	0.27%
TRUEBLUE INC	0.37%
TTM TECHNOLOGIES INC	0.16%
TUESDAY MORNING CORP	0.19%
TWIN DISC INC	0.11%
U S CONCRETE INC	0.08%
UIL HLDG CORP	0.28%
ULTRAPETROL BAHAMAS LTD	0.06%
UNIFI INC	0.06%
UNION DRILLING INC	0.00%
UNION FIRST MKT BANKSH CP	0.20%
UNISYS CORP	0.37%
UNITED AMER INDEMNITY LTD	0.23%
UNITED BANKSHARES INC WEST VA	0.28%
UNITED CMNTY BKS BLAIRSVLE GA	0.14%
UNITED FIRE & CAS CO	0.24%
UNITED NAT FOODS INC	0.52%
UNITED ONLINE INC	0.11%
UNIVERSAL ELECTRS INC	0.04%
UNIVERSAL TRUCKLOAD SVCS INC	0.14%

USA MOBILITY INC	0.72%
USA TRUCK INC	0.09%
UTSTARCOM INC	0.07%
VAIL RESORTS INC	0.29%
VENOCO INC	0.07%
VIAD CORP	0.24%
VILLAGE SUPER MKT INC	0.28%
VOLT INFORMATION SCIENCES INC	0.22%
WASHINGTON BKG CO OAK HBR WASH	0.08%
WASHINGTON TR BANCORP	0.09%
WASTE SERVICES INC DEL	0.10%
WAUSAU PAPER CORP	0.26%
WEIGHT WATCHERS INTL INC NEW	0.57%
WESBANCO INC	0.20%
WEST MARINE INC	0.11%
WET SEAL INC	0.10%
WILLBROS GROUP INC DEL	0.16%
WILLIAMS CLAYTON ENERGY INC	0.07%
WILSHIRE BANCORP INC	0.12%
WINNEBAGO INDS INC	0.16%
WORLD ACCEP CORP DEL	0.03%
WSFS FINL CORP	0.07%
ZALE CORP NEW	0.22%
ZORAN CORP	0.08%
ZYGO CORP	0.04%
CASH	5.85%

OPEN FUTURES CONTRACTS

** RUSSELL 2000 MINI JUN 10

** *Please note that the Fund also holds futures contracts.*