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GCM Small Cap Core Q1 2009 Holdings Based Attribution									
Ticker	Mkt Cap \$Bn	StockName	Sector	Country	Avg Weight	Stock Return	Index Weight	Stock	Rel
SNX	0.64	SYNNEX CORP	TECHNOLOGY	United States	2.01%	73.34%	0.04%	73.61%	1.44%
BKE	1.47	BUCKLE INC	CONSUMER DISCRET	United States	2.85%	50.76%	0.09%	47.69%	1.40%
COO	1.18	COOPER COS INC	HEALTH CARE	United States	2.03%	34.24%	0.00%	0.00%	0.70%
OTEX	1.75	OPEN TEXT CORP	TECHNOLOGY	United States	3.27%	13.87%	0.00%	0.00%	0.45%
ALGT	0.85	ALLEGIANTRAVEL CO	AUTO & TRANSPORT	United States	1.05%	29.50%	0.08%	-6.40%	0.32%
ODSY	0.31	ODYSSEY HEALTHCARE INC	HEALTH CARE	United States	1.69%	13.89%	0.05%	4.87%	0.23%
PRAA	0.41	PORTFOLIO RECOVERY ASSOCS INC	FINANCIAL SERVICES	United States	1.39%	14.51%	0.06%	-20.69%	0.21%
JOSB	0.50	JOS A BANK CLOTHIERS INC	CONSUMER DISCRET	United States	3.22%	6.24%	0.07%	6.35%	0.20%
AZZ	0.33	AZZ INC	PRODUCER DURABLE	United States	2.70%	5.16%	0.04%	5.14%	0.14%
UBSI	0.79	UNITED BANKSHARES INC WEST VA	FINANCIAL SERVICES	United States	0.40%	13.28%	0.12%	-47.13%	0.11%
GWR	0.73	GENESEE & WYO INC	AUTO & TRANSPORT	United States	0.52%	9.68%	0.12%	-30.33%	0.09%
HOC	1.08	HOLLY CORP	INTEGRATED OILS	United States	0.48%	13.59%	0.00%	0.00%	0.06%
UHS	1.74	UNIVERSAL HLTH SVCS INC	HEALTH CARE	United States	0.61%	9.96%	0.00%	0.00%	0.06%
WABC	1.33	WESTAMERICA BANCORPORATION	FINANCIAL SERVICES	United States	0.38%	10.63%	0.20%	-10.21%	0.06%
DRIV	1.11	DIGITAL RIV INC	TECHNOLOGY	United States	0.39%	10.16%	0.15%	20.24%	0.01%
GLF	0.61	GULFMARK OFFSHORE INC	AUTO & TRANSPORT	United States	2.14%	0.37%	0.08%	0.29%	0.01%
SEPR	1.59	SEPRACOR INC	HEALTH CARE	United States	0.41%	1.62%	0.00%	0.00%	0.01%
UAM	0.66	UNIVERSAL AMERICAN CORP	HEALTH CARE	United States	0.02%	7.36%	0.05%	-3.97%	0.00%
CKH	1.19	SEACOR HOLDINGS INC	OTHER ENERGY	United States	0.70%	0.52%	0.00%	0.00%	0.00%
DLM	1.47	DEL MONTE FOODS CO	CONSUMER STAPLES	United States	0.16%	-1.02%	0.00%	0.00%	0.00%
TRLG	0.31	TRUE RELIGION APPAREL INC	CONSUMER DISCRET	United States	2.24%	-0.22%	0.03%	-5.07%	0.00%
NUS	0.66	NU SKIN ENTERPRISES INC	CONSUMER DISCRET	United States	0.23%	-6.32%	0.08%	1.77%	-0.02%
RKT	1.02	ROCK-TENN CO	MATERIALS & PROCE	United States	0.68%	-8.86%	0.17%	-20.61%	-0.03%
DRCO	0.07	DYNAMICS RESH CORP	TECHNOLOGY	United States	0.94%	-3.00%	0.00%	0.00%	-0.03%
PSSI	0.83	PSS WORLD MED INC	HEALTH CARE	United States	0.56%	-13.81%	0.15%	-23.75%	-0.04%
OMI	1.33	OWENS & MINOR INC NEW	HEALTH CARE	United States	0.78%	-9.53%	0.23%	-11.35%	-0.05%
MTXX	0.16	MATRIX INITIATIVES INC	HEALTH CARE	United States	2.40%	-2.01%	0.00%	0.00%	-0.05%
ATW	1.08	ATWOOD OCEANICS INC	OTHER ENERGY	United States	2.07%	-2.38%	0.00%	0.00%	-0.05%
PAS	2.15	PEPSIAMERICAS INC	CONSUMER STAPLES	United States	0.93%	-6.19%	0.00%	0.00%	-0.06%
SYNT	0.86	SYNTEL INC	TECHNOLOGY	United States	1.31%	-5.51%	0.04%	-10.73%	-0.07%
LMIA	0.08	LMI AEROSPACE INC	PRODUCER DURABLE	United States	0.62%	-13.34%	0.01%	-36.33%	-0.08%
INSU	0.60	INSITUFORM TECHNOLOGIES INC	MATERIALS & PROCE	United States	1.85%	-5.62%	0.08%	-20.57%	-0.09%
HELE	0.41	HELEN OF TROY CORP LTD	CONSUMER STAPLES	United States	0.37%	-32.43%	0.06%	-20.80%	-0.11%
POR	1.29	PORTLAND GEN ELEC CO	UTILITIES	United States	1.92%	-7.14%	0.17%	-8.45%	-0.12%
WRLD	0.28	WORLD ACCEP CORP DEL	FINANCIAL SERVICES	United States	1.12%	-11.57%	0.04%	-13.46%	-0.12%
LNN	0.34	LINDSAY CORP	PRODUCER DURABLE	United States	1.37%	-12.58%	0.05%	-14.84%	-0.16%
SF	1.17	STIFEL FINL CORP	FINANCIAL SERVICES	United States	3.22%	-5.50%	0.15%	-5.54%	-0.17%
UVV	0.75	UNIVERSAL CORP VA	CONSUMER STAPLES	United States	2.37%	-7.17%	0.12%	1.61%	-0.17%
VDSI	0.22	VASCO DATA SEC INTL INC	TECHNOLOGY	United States	0.57%	-32.46%	0.03%	-44.14%	-0.17%
FMBI	0.43	FIRST MIDWEST BANCORP DEL	FINANCIAL SERVICES	United States	0.94%	-23.46%	0.08%	-56.94%	-0.18%
HAYN	0.21	HAYNES INTERNATIONAL INC	MATERIALS & PROCE	United States	0.97%	-19.98%	0.03%	-27.62%	-0.19%
NITE	1.34	KNIGHT CAPITAL GROUP INC	FINANCIAL SERVICES	United States	2.22%	-9.69%	0.25%	-8.73%	-0.19%
PETS	0.39	PETMED EXPRESS INC	CONSUMER DISCRET	United States	3.09%	-6.56%	0.06%	-6.52%	-0.20%
TGI	0.60	TRIUMPH GROUP INC NEW	PRODUCER DURABLE	United States	2.63%	-9.30%	0.10%	-9.94%	-0.23%
JDAS	0.37	JDA SOFTWARE GROUP INC	TECHNOLOGY	United States	2.06%	-12.02%	0.05%	-12.03%	-0.24%
WBSN	0.55	WEBSENSE INC	TECHNOLOGY	United States	1.10%	-26.22%	0.08%	-19.84%	-0.27%
MTSC	0.38	MTS SYS CORP	PRODUCER DURABLE	United States	2.13%	-13.48%	0.07%	-14.01%	-0.28%
CSH	0.47	CASH AMER INTL INC	FINANCIAL SERVICES	United States	1.05%	-34.20%	0.08%	-42.64%	-0.33%
INT	0.92	WORLD FUEL SVCS CORP	CONSUMER DISCRET	United States	2.58%	-14.17%	0.14%	-14.30%	-0.35%
WL	0.68	WILMINGTON TRUST CORP	FINANCIAL SERVICES	United States	0.61%	-57.73%	0.00%	0.00%	-0.35%
AFSI	0.57	AMTRUST FINANCIAL SERVICES INC	FINANCIAL SERVICES	United States	2.16%	-17.18%	0.02%	-17.22%	-0.37%

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HMN	0.32	HORACE MANN EDUCATORS CORP NEW	FINANCIAL SERVICES	United States	1.31%	-29.25%	0.06%	-8.26%	-0.38%
PACR	0.12	PACER INTL INC TENN	AUTO & TRANSPORT/	United States	0.76%	-54.97%	0.03%	-66.44%	-0.40%
AMED	0.75	AMEDISYS INC	HEALTH CARE	United States	1.39%	-33.26%	0.16%	-33.50%	-0.41%
ROCK	0.14	GIBRALTAR INDS INC	MATERIALS & PROCE	United States	0.85%	-52.54%	0.03%	-60.47%	-0.43%
HS	0.48	HEALTHSPRING INC	HEALTH CARE	United States	1.53%	-36.24%	0.10%	-58.09%	-0.50%
ATAC	0.22	ATC TECHNOLOGY CORP	AUTO & TRANSPORT/	United States	1.72%	-33.62%	0.04%	-23.45%	-0.57%
LDSH	0.12	LADISH INC	PRODUCER DURABLE	United States	1.22%	-59.28%	0.02%	-47.58%	-0.71%
EZPW	0.53	EZCORP INC	CONSUMER DISCRET	United States	3.21%	-23.03%	0.08%	-23.93%	-0.72%
NWPX	0.26	NORTHWEST PIPE CO	MATERIALS & PROCE	United States	2.49%	-33.14%	0.05%	-33.18%	-0.81%
AMSG	0.50	AMSURG CORP	HEALTH CARE	United States	2.65%	-32.14%	0.09%	-32.09%	-0.82%
SWSI	0.12	SUPERIOR WELL SVCS INC	OTHER ENERGY	United States	1.75%	-48.34%	0.02%	-48.70%	-0.84%
AVCT	0.56	AVOCENT CORP	TECHNOLOGY	United States	2.74%	-32.25%	0.10%	-32.21%	-0.85%
LHCG	0.41	LHC GROUP INC	HEALTH CARE	United States	1.89%	-48.21%	0.06%	-38.11%	-0.89%
DECK	0.71	DECKERS OUTDOOR CORP	CONSUMER DISCRET	United States	2.97%	-32.44%	0.11%	-33.59%	-0.93%