

# RS MidCap Value Composite

9/30/09 (unaudited)



| Security                                     | Security Symbol | Cusip     | Quantity   | Price | Market Value         | Pct Assets     |                                  |
|--|-----------------|-----------|------------|-------|----------------------|----------------|----------------------------------|
| ACE Ltd.                                     | ace             | h0023r105 | 1,307,965  | 53.46 | 69,923,809           | 2.62%          | COMMON STOCK U.S.                |
| Advance Auto Parts, Inc.                     | aap             | 00751y106 | 1,344,402  | 39.28 | 52,808,111           | 1.98%          | COMMON STOCK U.S.                |
| Aflac, Inc.                                  | afl             | 001055102 | 1,458,681  | 42.74 | 62,344,026           | 2.33%          | COMMON STOCK U.S.                |
| Agilent Technologies, Inc.                   | a               | 00846u101 | 3,764,366  | 27.83 | 104,762,306          | 3.92%          | COMMON STOCK U.S.                |
| Allegheny Technologies, Inc.                 | ati             | 01741r102 | 1,472,804  | 34.99 | 51,533,412           | 1.93%          | COMMON STOCK U.S.                |
| Ameriprise Financial, Inc.                   | amp             | 03076c106 | 2,583,752  | 36.33 | 93,867,710           | 3.51%          | COMMON STOCK U.S.                |
| Aon Corp.                                    | aoc             | 037389103 | 1,764,890  | 40.69 | 71,813,374           | 2.69%          | COMMON STOCK U.S.                |
| Assurant, Inc.                               | aiz             | 04621X108 | 1,837,611  | 32.06 | 58,913,809           | 2.20%          | COMMON STOCK U.S.                |
| Atmel Corp.                                  | atml            | 049513104 | 14,451,428 | 4.19  | 60,551,483           | 2.26%          | COMMON STOCK U.S.                |
| Biovail Corp.                                | bvf             | 09067j109 | 7,035,052  | 15.43 | 108,550,852          | 4.06%          | COMMON STOCK U.S.                |
| Calpine Corp.                                | cpn             | 131347304 | 4,671,146  | 11.52 | 53,811,602           | 2.01%          | COMMON STOCK U.S.                |
| Canadian Natural Resources Ltd.              | cnq             | 136385101 | 360,106    | 67.19 | 24,195,522           | 0.91%          | COMMON STOCK U.S.                |
| Career Education Corp.                       | ceco            | 141665109 | 4,490,853  | 24.38 | 109,486,996          | 4.10%          | COMMON STOCK U.S.                |
| Converse Technology, Inc.                    | cmvt            | 205862402 | 11,568,977 | 8.75  | 101,228,549          | 3.79%          | COMMON STOCK U.S.                |
| Copart, Inc.                                 | cppt            | 217204106 | 1,183,638  | 33.21 | 39,308,618           | 1.47%          | COMMON STOCK U.S.                |
| Covidien PLC                                 | cov             | G2554F105 | 1,819,101  | 43.26 | 78,694,309           | 2.94%          | COMMON STOCK U.S.                |
| Cummins, Inc.                                | cmi             | 231021106 | 1,588,745  | 44.81 | 71,191,663           | 2.66%          | COMMON STOCK U.S.                |
| Eastman Chemical Co.                         | emn             | 277432100 | 757,242    | 53.54 | 40,542,737           | 1.52%          | COMMON STOCK U.S.                |
| Fidelity National Financial, Inc., Class A   | fnf             | 31620r105 | 2,477,798  | 15.08 | 37,365,194           | 1.40%          | COMMON STOCK U.S.                |
| Fidelity National Information Services, Inc. | fis             | 31620M106 | 2,281,555  | 25.51 | 58,202,468           | 2.18%          | COMMON STOCK U.S.                |
| Genworth Financial, Inc., Class A            | gnw             | 37247D106 | 2,102,480  | 11.95 | 25,124,636           | 0.94%          | COMMON STOCK U.S.                |
| Hasbro, Inc.                                 | has             | 418056107 | 1,879,691  | 27.75 | 52,161,425           | 1.95%          | COMMON STOCK U.S.                |
| Interval Leisure Group, Inc.                 | iilg            | 46113m108 | 2,510,734  | 12.48 | 31,333,960           | 1.17%          | COMMON STOCK U.S.                |
| Invesco Ltd.                                 | ivz             | G491BT108 | 1,892,097  | 22.76 | 43,064,128           | 1.61%          | COMMON STOCK U.S.                |
| Liberty Global, Inc., Series C               | lbtyk           | 530555309 | 3,266,567  | 22.46 | 73,367,095           | 2.74%          | COMMON STOCK U.S.                |
| Martin Marietta Materials, Inc.              | mlm             | 573284106 | 918,814    | 92.07 | 84,595,205           | 3.16%          | COMMON STOCK U.S.                |
| PartnerRe Ltd.                               | pre             | G6852T105 | 804,870    | 76.94 | 61,926,698           | 2.32%          | COMMON STOCK U.S.                |
| Peabody Energy Corp.                         | btu             | 704549104 | 1,388,660  | 37.22 | 51,685,925           | 1.93%          | COMMON STOCK U.S.                |
| People's United Financial, Inc.              | pbct            | 712704105 | 2,602,337  | 15.56 | 40,492,364           | 1.51%          | COMMON STOCK U.S.                |
| Praxair, Inc.                                | px              | 74005p104 | 810,766    | 81.69 | 66,231,475           | 2.48%          | COMMON STOCK U.S.                |
| Principal Financial Group, Inc.              | pfq             | 74251v102 | 952,540    | 27.39 | 26,090,071           | 0.98%          | COMMON STOCK U.S.                |
| Prudential Financial, Inc.                   | pru             | 744320102 | 1,178,010  | 49.91 | 58,794,479           | 2.20%          | COMMON STOCK U.S.                |
| Regions Financial Corp.                      | rf              | 7591EP100 | 5,562,170  | 6.21  | 34,541,076           | 1.29%          | COMMON STOCK U.S.                |
| Rockwell Collins, Inc.                       | col             | 774341101 | 1,033,120  | 50.80 | 52,482,496           | 1.96%          | COMMON STOCK U.S.                |
| Scientific Games Corp., Class A              | sgms            | 80874P109 | 5,278,918  | 15.83 | 83,565,272           | 3.13%          | COMMON STOCK U.S.                |
| Southwestern Energy Co.                      | swn             | 845467109 | 1,679,060  | 42.68 | 71,662,281           | 2.68%          | COMMON STOCK U.S.                |
| State Street Corp.                           | stt             | 857477103 | 708,788    | 52.60 | 37,282,249           | 1.39%          | COMMON STOCK U.S.                |
| Synopsys, Inc.                               | snps            | 871607107 | 608,805    | 22.42 | 13,649,408           | 0.51%          | COMMON STOCK U.S.                |
| Talisman Energy, Inc.                        | tlim            | 87425e103 | 841,265    | 17.34 | 14,587,535           | 0.55%          | COMMON STOCK U.S.                |
| XTO Energy, Inc.                             | xto             | 98385x106 | 873        | 41.32 | 36,072               | 0.00%          | COMMON STOCK U.S.                |
| eBay, Inc.                                   | ebay            | 278642103 | 2,614,263  | 23.61 | 61,722,749           | 2.31%          | COMMON STOCK U.S.                |
| Talisman Energy, Inc.                        | tlim.cn         | 2068299   | 3,767,722  | 17.40 | 65,560,787           | 2.45%          | COMMON STOCK CANADA              |
| Antofagasta PLC                              | anto.ln         | 0045614   | 1,145,814  | 12.13 | 13,895,494           | 0.52%          | COMMON STOCK GREAT BRITAIN       |
| AP Alternative Assets, L.P. 144A             | aaa.na          | b15y0c5   | 3,687,987  | 5.20  | 19,161,556           | 0.72%          | RESTRICTED DEPOSITARY INSTRUMENT |
| KKR & Co. (Guernsey), L.P. 144A              | kkf.na          | b13bnq3   | 5,657,425  | 9.35  | 52,871,001           | 1.98%          | RESTRICTED DEPOSITARY INSTRUMENT |
| Alexandria Real Estate Equities, Inc.        | are             | 015271109 | 822,165    | 54.35 | 44,684,668           | 1.67%          | REITs                            |
| Cash / Other Assets and Liabilities          |                 |           |            |       | 143,854,416          | 5.38%          |                                  |
| <b>TOTAL NET ASSETS</b>                      |                 |           |            |       | <b>2,673,521,071</b> | <b>100.00%</b> |                                  |

As the portfolio is actively managed on a daily basis, the securities shown do not represent the current or future composition of the portfolio.