

**TS Mid Cap Value**

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Mid Cap Value</b>			
	AERCAP HOLDINGS NV	187,298.00	9,591,530.58
	AKAMAI TECHNOLOGIES INC	128,340.00	14,964,444.00
	ALEXANDRIA REAL ESTATE EQUITIES INC	86,972.00	15,823,685.68
	AMERICAN CAMPUS COMMUNITIES INC	229,645.00	10,729,014.40
	AMERICAN INTERNATIONAL GROUP INC	252,772.00	12,031,947.20
	AMERIPRISE FINANCIAL INC	74,920.00	18,646,089.60
	AMERISOURCEBERGEN CORP	52,770.00	6,041,637.30
	ARCH CAPITAL GROUP LTD	376,551.00	14,662,895.94
	AUTOZONE INC	7,167.00	10,694,740.74
	AXALTA COATING SYSTEMS LTD	364,796.00	11,122,630.04
	BERRY GLOBAL GROUP INC	205,501.00	13,402,775.22
	BORGWARNER INC	305,867.00	14,846,784.18
	BOSTON PROPERTIES INC	76,549.00	8,771,749.91
	CARTER'S INC	83,714.00	8,636,773.38
	CENTENE CORP	344,304.00	25,110,090.72
	CENTERPOINT ENERGY INC	699,682.00	17,156,202.64
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	32,040.00	11,852,236.80
	CHIMERA INVESTMENT CORP	953,363.00	14,357,646.78
	CIMAREX ENERGY CO	120,523.00	8,731,891.35
	CLEAN HARBORS INC	184,041.00	17,141,578.74
	COLUMBIA SPORTSWEAR CO	137,136.00	13,488,696.96
	CONSTELLATION BRANDS INC	42,347.00	9,904,539.83
	DARLING INGREDIENTS INC	246,454.00	16,635,645.00
	DIGITAL REALTY TRUST INC	55,376.00	8,331,872.96
	DOLLAR GENERAL CORP	33,225.00	7,189,557.75
	DOLLAR TREE INC	124,432.00	12,380,984.00
	DOVER CORP	99,350.00	14,962,110.00
	DREYFUS GOVERNMENT CASH MANAGE	3,863,758.72	3,863,758.72
	DTE ENERGY CO	101,630.00	13,171,248.00
	ENCOMPASS HEALTH CORP	176,224.00	13,750,758.72
	ENTERGY CORP	178,178.00	17,764,346.60
	ENVISTA HOLDINGS CORP	314,662.00	13,596,545.02
	ESSEX PROPERTY TRUST INC	40,067.00	12,020,500.67
	EVERGY INC	217,592.00	13,149,084.56
	FMC CORP	125,104.00	13,536,252.80
	HAIN CELESTIAL GROUP INC/THE	203,585.00	8,167,830.20
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	167,440.00	10,376,256.80
	HASBRO INC	106,842.00	10,098,705.84
	HEXCEL CORP	185,670.00	11,585,808.00
	HOST HOTELS & RESORTS INC	404,565.00	6,914,015.85
	HUNTINGTON INGALLS INDUSTRIES INC	27,036.00	5,697,837.00
	INGREDION INC	207,169.00	18,748,794.50
	LABORATORY CORP OF AMERICA HOLDINGS	49,838.00	13,747,812.30
	LAMB WESTON HOLDINGS INC	128,340.00	10,351,904.40
	LEIDOS HOLDINGS INC	112,054.00	11,328,659.40

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	LIVENT CORP	745,878.00	14,440,198.08
	LKQ CORP	463,657.00	22,821,197.54
	NISOURCE INC	495,120.00	12,130,440.00
	OLIN CORP	102,935.00	4,761,773.10
	PACWEST BANCORP	265,476.00	10,926,992.16
	PARKER-HANNIFIN CORP	34,529.00	10,604,201.19
	PINNACLE FINANCIAL PARTNERS INC	164,823.00	14,552,222.67
	PINNACLE WEST CAPITAL CORP	88,601.00	7,262,623.97
	PIONEER NATURAL RESOURCE	97,070.00	15,775,816.40
	PTC INC	83,714.00	11,825,439.64
	QORVO INC	83,063.00	16,251,275.95
	RACKSPACE TECHNOLOGY INC	597,971.00	11,726,211.31
	REGAL BELOIT CORP	151,794.00	20,266,016.94
	REINSURANCE GROUP OF AMERICA INC	147,885.00	16,858,890.00
	SIGNATURE BANK/NEW YORK NY	66,125.00	16,243,606.25
	SNAP-ON INC	38,888.00	8,688,745.84
	SPIRE INC	126,387.00	9,133,988.49
	STERLING BANCORP/DE	511,080.00	12,669,673.20
	TREEHOUSE FOODS INC	322,192.00	14,343,987.84
	TYSON FOODS INC	288,138.00	21,253,058.88
	VALERO ENERGY CORP	126,712.00	9,893,672.96
	VALVOLINE INC	335,602.00	10,893,640.92
	WESTERN ALLIANCE BANCORP	110,840.00	10,291,494.00
	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	166,452.00	13,698,999.60
	ZIMMER BIOMET HOLDINGS INC	65,147.00	10,476,940.54
<b>TOTAL TS Mid Cap Value</b>		<b>17,794,968.72</b>	<b>882,870,978.55</b>