

TS Mid Cap Value

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Mid Cap Value			
	AERCAP HOLDINGS NV	181,761.00	7,441,295.34
	AKAMAI TECHNOLOGIES INC	138,142.00	12,616,508.86
	ALEXANDRIA REAL ESTATE EQUITIES INC	84,403.00	12,240,967.09
	AMERICAN INTERNATIONAL GROUP INC	245,266.00	12,540,450.58
	AMERIPRISE FINANCIAL INC	68,008.00	16,164,141.44
	AMERISOURCEBERGEN CORP	51,209.00	7,245,049.32
	ARCH CAPITAL GROUP LTD	365,394.00	16,621,773.06
	AUTOZONE INC	4,099.00	8,809,242.88
	AXALTA COATING SYSTEMS LTD	451,214.00	9,976,341.54
	BERRY GLOBAL GROUP INC	223,153.00	12,193,079.92
	BORGWARNER INC	296,829.00	9,905,183.73
	BOSTON PROPERTIES INC	74,283.00	6,609,701.34
	CARTER'S INC	81,216.00	5,724,103.68
	CASEY'S GENERAL STORES INC	47,464.00	8,779,890.72
	CENTENE CORP	299,713.00	25,358,716.93
	CENTERPOINT ENERGY INC	596,238.00	17,636,720.04
	CHAMPIONX CORP	404,306.00	8,025,474.10
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	32,164.00	6,882,131.08
	CHIMERA INVESTMENT CORP	922,973.00	8,140,621.86
	CLEAN HARBORS INC	196,587.00	17,234,782.29
	COLUMBIA SPORTSWEAR CO	115,372.00	8,258,327.76
	CONSTELLATION BRANDS INC	51,512.00	12,005,386.72
	COTERRA ENERGY INC	643,247.00	16,589,340.13
	DARLING INGREDIENTS INC	223,358.00	13,356,808.40
	DIGITAL REALTY TRUST INC	53,739.00	6,976,934.37
	DOLLAR TREE INC	93,111.00	14,511,349.35
	DOVER CORP	114,382.00	13,876,824.24
	DREYFUS GOVERNMENT CASH MANAGE	8,691,759.75	8,691,759.75
	DTE ENERGY CO	98,622.00	12,500,338.50
	ENCOMPASS HEALTH CORP	195,980.00	10,984,679.00
	ENTERGY CORP	151,046.00	17,013,821.44
	ENVISTA HOLDINGS CORP	268,694.00	10,355,466.76
	ESSEX PROPERTY TRUST INC	38,862.00	10,162,801.62
	EVERGY INC	181,761.00	11,859,905.25
	F5 INC	63,859.00	9,772,981.36
	FMC CORP	146,643.00	15,692,267.43
	GLOBAL PAYMENTS INC	111,583.00	12,345,543.12
	HAIN CELESTIAL GROUP INC/THE	170,375.00	4,044,702.50
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	96,092.00	6,287,299.56
	HASBRO INC	129,894.00	10,635,720.72
	HEXCEL CORP	180,192.00	9,425,843.52
	HOST HOTELS & RESORTS INC	392,567.00	6,155,450.56
	HUNTINGTON INGALLS INDUSTRIES INC	26,212.00	5,709,497.84
	INGREDION INC	201,040.00	17,723,686.40
	LABORATORY CORP OF AMERICA HOLDINGS	43,235.00	10,132,554.60

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	LAMB WESTON HOLDINGS INC	160,255.00	11,451,822.30
	LEIDOS HOLDINGS INC	85,921.00	8,653,103.91
	LIVENT CORP	555,871.00	12,612,712.99
	LKQ CORP	296,829.00	14,571,335.61
	NISOURCE INC	488,608.00	14,409,049.92
	PACWEST BANCORP	196,587.00	5,241,009.42
	PARKER-HANNIFIN CORP	33,498.00	8,242,182.90
	PINNACLE FINANCIAL PARTNERS INC	108,529.00	7,847,731.99
	PIONEER NATURAL RESOURCES CO	91,336.00	20,375,234.88
	PROGRESSIVE CORP/THE	152,058.00	17,679,783.66
	PTC INC	81,216.00	8,636,509.44
	QORVO INC	100,191.00	9,450,015.12
	RACKSPACE TECHNOLOGY INC	776,633.00	5,568,458.61
	REGAL REXNORD CORP	161,217.00	18,301,353.84
	REINSURANCE GROUP OF AMERICA INC	143,506.00	16,831,818.74
	SCOTTS MIRACLE-GRO CO/THE	57,838.00	4,568,623.62
	SIGNATURE BANK/NEW YORK NY	87,212.00	15,629,262.52
	SNAP-ON INC	53,992.00	10,638,043.76
	TREEHOUSE FOODS INC	349,910.00	14,633,236.20
	VALERO ENERGY CORP	93,158.00	9,900,832.24
	VALVOLINE INC	252,249.00	7,272,338.67
	WEBSTER FINANCIAL CORP	76,155.00	3,209,933.25
	WEC ENERGY GROUP INC	145,986.00	14,692,031.04
	WESTERN ALLIANCE BANCORP	231,737.00	16,360,632.20
	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	130,248.00	10,690,755.84
	ZIMMER BIOMET HOLDINGS INC	85,972.00	9,032,218.32
TOTAL TS Mid Cap Value		22,244,271.75	801,715,497.69