

TS Mid Cap Value

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Mid Cap Value			
	AERCAP HOLDINGS NV	205,935.00	5,187,502.65
	AGNC INVESTMENT CORP	774,143.00	10,768,329.13
	ALEXANDRIA REAL ESTATE EQUITIES INC	95,426.00	15,268,160.00
	ALLSTATE CORP/THE	120,951.00	11,386,327.14
	AMERICAN CAMPUS COMMUNITIES INC	252,053.00	8,801,690.76
	AMERIPRISE FINANCIAL INC	89,625.00	13,812,108.75
	AMERISOURCEBERGEN CORP	58,010.00	5,622,329.20
	ARCH CAPITAL GROUP LTD	232,910.00	6,812,617.50
	BERRY GLOBAL GROUP INC	264,235.00	12,767,835.20
	BORGWARNER INC	193,463.00	7,494,756.62
	BOSTON PROPERTIES INC	84,114.00	6,754,354.20
	CARTER'S INC	91,946.00	7,960,684.68
	CENTENE CORP	242,482.00	14,143,975.06
	CENTERPOINT ENERGY INC	768,342.00	14,867,417.70
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	38,867.00	8,801,432.15
	CIMAREX ENERGY CO	132,263.00	3,217,958.79
	CLEAN HARBORS INC	176,640.00	9,897,139.20
	COLUMBIA SPORTSWEAR CO	104,418.00	9,082,277.64
	CONSTELLATION BRANDS INC	46,698.00	8,849,737.98
	DARLING INGREDIENTS INC	558,926.00	20,138,103.78
	DENTSPLY SIRONA INC	220,148.00	9,627,072.04
	DIAMONDBACK ENERGY INC	131,683.00	3,966,291.96
	DIGITAL REALTY TRUST INC	60,620.00	8,896,591.20
	DOLLAR GENERAL CORP	36,546.00	7,660,772.52
	DOLLAR TREE INC	102,388.00	9,352,119.92
	DOVER CORP	72,512.00	7,855,950.08
	DREYFUS GOVERNMENT CASH MANAGE	6,173,920.38	6,173,920.38
	DTE ENERGY CO	111,959.00	12,879,763.36
	ENCOMPASS HEALTH CORP	193,463.00	12,571,225.74
	ENTERGY CORP	149,666.00	14,746,590.98
	ENVISTA HOLDINGS CORP	473,361.00	11,682,549.48
	EVERGY INC	239,291.00	12,160,768.62
	FMC CORP	110,799.00	11,734,722.09
	HAIN CELESTIAL GROUP INC/THE	333,267.00	11,431,058.10
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	204,485.00	7,537,317.10
	HASBRO INC	101,227.00	8,373,497.44
	HEXCEL CORP	144,445.00	4,846,129.75
	HOST HOTELS & RESORTS INC	444,647.00	4,797,741.13
	HUNTINGTON INGALLS INDUSTRIES INC	29,585.00	4,164,088.75
	INGREDION INC	71,062.00	5,377,972.16
	ISHARES RUSSELL MID-CAP VALUE ETF	42,637.00	3,446,775.08
	KROGER CO/THE	221,018.00	7,494,720.38
	LABORATORY CORP OF AMERICA HOLDINGS	54,819.00	10,320,773.13
	LAMB WESTON HOLDINGS INC	140,964.00	9,341,684.28
	LEIDOS HOLDINGS INC	122,981.00	10,963,756.15

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	LIVENT CORP	695,830.00	6,241,595.10
	LKQ CORP	596,923.00	16,552,674.79
	M&T BANK CORP	42,057.00	3,873,029.13
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	199,554.00	6,786,831.54
	MID-AMERICA APARTMENT COMMUNITIES INC	85,855.00	9,954,887.25
	NISOURCE INC	619,837.00	13,636,414.00
	OLIN CORP	312,964.00	3,874,494.32
	PACWEST BANCORP	215,797.00	3,685,812.76
	PARKER-HANNIFIN CORP	37,997.00	7,688,312.98
	PINNACLE FINANCIAL PARTNERS INC	180,991.00	6,441,469.69
	PINNACLE WEST CAPITAL CORP	97,167.00	7,243,799.85
	PIONEER NATURAL RESOURCES CO	57,720.00	4,963,342.80
	PTC INC	134,583.00	11,132,705.76
	QORVO INC	100,357.00	12,947,056.57
	REGAL BELOIT CORP	142,124.00	13,341,179.88
	REINSURANCE GROUP OF AMERICA INC	152,276.00	14,495,152.44
	RPM INTERNATIONAL INC	102,098.00	8,457,798.32
	SIGNATURE BANK/NEW YORK NY	107,028.00	8,882,253.72
	SNAP-ON INC	60,620.00	8,919,020.60
	SPIRE INC	138,934.00	7,391,288.80
	STERICYCLE INC	144,735.00	9,126,989.10
	STERLING BANCORP/DE	561,247.00	5,904,318.44
	SYNOPSIS INC	42,927.00	9,185,519.46
	TREEHOUSE FOODS INC	391,857.00	15,881,964.21
	TYSON FOODS INC	192,303.00	11,438,182.44
	VALVOLINE INC	429,274.00	8,173,376.96
	ZIMMER BIOMET HOLDINGS INC	71,352.00	9,713,861.28
TOTAL TS Mid Cap Value		20,433,347.38	664,971,922.14