

## TS Mid Cap Value

Effective Date : 09/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Mid Cap Value</b>			
	AERCAP HOLDINGS NV	186,617.00	10,788,328.77
	AKAMAI TECHNOLOGIES INC	141,851.00	14,836,196.09
	ALEXANDRIA REAL ESTATE EQUITIES INC	86,655.00	16,557,170.85
	AMERICAN CAMPUS COMMUNITIES INC	228,809.00	11,085,796.05
	AMERICAN INTERNATIONAL GROUP INC	251,852.00	13,824,156.28
	AMERIPRISE FINANCIAL INC	74,647.00	19,715,765.64
	AMERISOURCEBERGEN CORP	52,577.00	6,280,322.65
	ARCH CAPITAL GROUP LTD	375,182.00	14,324,448.76
	AUTOZONE INC	6,491.00	11,021,653.09
	AXALTA COATING SYSTEMS LTD	276,518.00	8,071,560.42
	BERRY GLOBAL GROUP INC	203,819.00	12,408,500.72
	BORGWARNER INC	304,754.00	13,168,420.34
	BOSTON PROPERTIES INC	76,270.00	8,263,854.50
	CARTER'S INC	83,410.00	8,110,788.40
	CENTENE CORP	343,051.00	21,375,507.81
	CENTERPOINT ENERGY INC	697,138.00	17,149,594.80
	CHAMPIONX CORP	138,229.00	3,090,800.44
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	22,294.00	9,200,064.98
	CHIMERA INVESTMENT CORP	947,692.00	14,073,226.20
	CIMAREX ENERGY CO	164,548.00	14,348,585.60
	CLEAN HARBORS INC	183,372.00	19,046,849.64
	COLUMBIA SPORTSWEAR CO	136,636.00	13,095,194.24
	CONSTELLATION BRANDS INC	42,192.00	8,889,432.48
	DARLING INGREDIENTS INC	207,713.00	14,934,564.70
	DIGITAL REALTY TRUST INC	55,174.00	7,969,884.30
	DOLLAR GENERAL CORP	33,104.00	7,022,682.56
	DOLLAR TREE INC	154,252.00	14,765,001.44
	DOVER CORP	98,988.00	15,392,634.00
	DREYFUS GOVERNMENT CASH MANAGE	8,275,495.82	8,275,495.82
	DTE ENERGY CO	101,260.00	11,311,754.60
	ENCOMPASS HEALTH CORP	201,220.00	15,099,548.80
	ENTERGY CORP	177,530.00	17,630,504.30
	ENVISTA HOLDINGS CORP	275,987.00	11,539,016.47
	ESSEX PROPERTY TRUST INC	39,920.00	12,764,020.80
	EVERGY INC	216,801.00	13,485,022.20
	F5 NETWORKS INC	65,609.00	13,041,757.02
	FMC CORP	124,953.00	11,440,696.68
	HAIN CELESTIAL GROUP INC/THE	202,845.00	8,677,709.10
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	167,144.00	11,741,866.00
	HASBRO INC	106,453.00	9,497,736.66
	HEXCEL CORP	184,995.00	10,986,853.05
	HOST HOTELS & RESORTS INC	403,094.00	6,582,525.02
	HUNTINGTON INGALLS INDUSTRIES INC	26,938.00	5,200,650.28
	INGREDION INC	206,415.00	18,372,999.15
	LABORATORY CORP OF AMERICA HOLDINGS	40,471.00	11,390,158.24

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Category	Issuer Name	Shares/Par	Market Value Base
	LAMB WESTON HOLDINGS INC	127,873.00	7,847,566.01
	LEIDOS HOLDINGS INC	111,646.00	10,732,529.98
	LIVENT CORP	739,979.00	17,100,914.69
	LKQ CORP	304,754.00	15,335,221.28
	NISOURCE INC	493,319.00	11,953,119.37
	PACWEST BANCORP	316,438.00	14,340,970.16
	PARKER-HANNIFIN CORP	34,403.00	9,619,766.86
	PINNACLE FINANCIAL PARTNERS INC	164,223.00	15,450,099.84
	PINNACLE WEST CAPITAL CORP	88,278.00	6,387,796.08
	PIONEER NATURAL RESOURCE	96,716.00	16,104,181.16
	PTC INC	83,410.00	9,991,683.90
	QORVO INC	89,566.00	14,974,539.54
	RACKSPACE TECHNOLOGY INC	597,176.00	8,491,842.72
	REGAL BELOIT CORP	151,241.00	22,737,571.94
	REINSURANCE GROUP OF AMERICA INC	147,347.00	16,393,827.22
	SIGNATURE BANK/NEW YORK NY	65,884.00	17,938,895.52
	SNAP-ON INC	38,622.00	8,070,066.90
	SPIRE INC	125,926.00	7,704,152.68
	STERLING BANCORP/DE	509,222.00	12,710,181.12
	TREEHOUSE FOODS INC	320,982.00	12,800,762.16
	TYSON FOODS INC	224,265.00	17,703,479.10
	VALERO ENERGY CORP	140,531.00	9,917,272.67
	VALVOLINE INC	258,992.00	8,075,370.56
	WESTERN ALLIANCE BANCORP	110,672.00	12,043,327.04
	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	165,846.00	14,297,583.66
	ZIMMER BIOMET HOLDINGS INC	88,125.00	12,897,975.00
<b>TOTAL TS Mid Cap Value</b>		<b>21,986,401.82</b>	<b>877,469,997.10</b>