

## TS Mid Cap Value

Effective Date : 12/31/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Mid Cap Value</b>			
	AERCAP HOLDINGS NV	200,236.00	9,126,756.88
	AGNC INVESTMENT CORP	752,718.00	11,742,400.80
	ALEXANDRIA REAL ESTATE EQUITIES INC	92,785.00	16,536,142.70
	AMERICAN CAMPUS COMMUNITIES INC	245,077.00	10,481,943.29
	AMERICAN INTERNATIONAL GROUP INC	269,578.00	10,206,223.08
	AMERIPRISE FINANCIAL INC	87,145.00	16,934,887.85
	AMERISOURCEBERGEN CORP	56,404.00	5,514,055.04
	ARCH CAPITAL GROUP LTD	402,446.00	14,516,227.22
	AUTOZONE INC	7,629.00	9,043,721.76
	BERRY GLOBAL GROUP INC	256,922.00	14,436,447.18
	BORGWARNER INC	292,758.00	11,312,169.12
	BOSTON PROPERTIES INC	81,786.00	7,731,230.58
	CARTER'S INC	89,401.00	8,409,952.07
	CENTENE CORP	235,771.00	14,153,333.13
	CENTERPOINT ENERGY INC	747,077.00	16,166,746.28
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	37,791.00	9,442,459.26
	CIMAREX ENERGY CO	128,602.00	4,823,861.02
	CLEAN HARBORS INC	196,570.00	14,958,977.00
	COLUMBIA SPORTSWEAR CO	101,528.00	8,871,516.64
	CONSTELLATION BRANDS INC	45,406.00	9,946,184.30
	DARLING INGREDIENTS INC	294,713.00	16,999,045.84
	DENTSPLY SIRONA INC	154,266.00	8,077,367.76
	DIGITAL REALTY TRUST INC	58,943.00	8,223,137.93
	DOLLAR GENERAL CORP	35,535.00	7,473,010.50
	DOLLAR TREE INC	118,167.00	12,766,762.68
	DOVER CORP	70,506.00	8,901,382.50
	DREYFUS GOVERNMENT CASH MANAGE	8,938,851.67	8,938,851.67
	DTE ENERGY CO	108,861.00	13,216,814.01
	ENCOMPASS HEALTH CORP	188,109.00	15,554,733.21
	ENTERGY CORP	145,524.00	14,529,116.16
	ENVISTA HOLDINGS CORP	402,164.00	13,564,991.72
	EVERGY INC	232,668.00	12,915,400.68
	FMC CORP	107,733.00	12,381,753.69
	HAIN CELESTIAL GROUP INC/THE	216,717.00	8,701,187.55
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	265,101.00	12,984,646.98
	HASBRO INC	113,829.00	10,647,564.66
	HEXCEL CORP	198,544.00	9,627,398.56
	HOST HOTELS & RESORTS INC	432,340.00	6,325,134.20
	HUNTINGTON INGALLS INDUSTRIES INC	28,766.00	4,904,027.68
	INGREDION INC	221,106.00	17,394,409.02
	ISHARES RUSSELL MID-CAP VALUE ETF	82,627.00	8,011,513.92
	LABORATORY CORP OF AMERICA HOLDINGS	53,302.00	10,849,622.10
	LAMB WESTON HOLDINGS INC	137,063.00	10,792,340.62
	LEIDOS HOLDINGS INC	119,577.00	12,569,934.24
	LIVENT CORP	591,899.00	11,151,377.16

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	LKQ CORP	580,402.00	20,453,366.48
	M&T BANK CORP	40,893.00	5,205,678.90
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	194,031.00	10,679,466.24
	MID-AMERICA APARTMENT COMMUNITIES INC	83,479.00	10,575,954.51
	NISOURCE INC	602,682.00	13,825,525.08
	OLIN CORP	206,722.00	5,077,092.32
	PACWEST BANCORP	209,825.00	5,329,555.00
	PARKER-HANNIFIN CORP	36,945.00	10,064,187.45
	PARSLEY ENERGY INC	379,884.00	5,394,352.80
	PINNACLE FINANCIAL PARTNERS INC	175,982.00	11,333,240.80
	PINNACLE WEST CAPITAL CORP	94,477.00	7,553,436.15
	PIONEER NATURAL RESOURCES CO	56,122.00	6,391,734.58
	PTC INC	130,858.00	15,651,925.38
	QORVO INC	74,593.00	12,402,578.11
	REGAL BELOIT CORP	138,191.00	16,971,236.71
	REINSURANCE GROUP OF AMERICA INC	148,062.00	17,160,385.80
	RPM INTERNATIONAL INC	99,272.00	9,011,912.16
	SIGNATURE BANK/NEW YORK NY	104,066.00	14,079,089.14
	SNAP-ON INC	58,943.00	10,087,505.02
	SPIRE INC	135,089.00	8,651,099.56
	STERICYCLE INC	140,729.00	9,756,741.57
	STERLING BANCORP/DE	545,713.00	9,811,919.74
	TREEHOUSE FOODS INC	381,012.00	16,189,199.88
	TYSON FOODS INC	186,981.00	12,049,055.64
	VALERO ENERGY CORP	135,734.00	7,678,472.38
	VALVOLINE INC	417,393.00	9,658,474.02
	ZIMMER BIOMET HOLDINGS INC	69,378.00	10,690,456.02
<b>TOTAL TS Mid Cap Value</b>		<b>23,071,999.67</b>	<b>793,590,401.68</b>