

## TS Mid Cap Value

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Mid Cap Value</b>			
	AERCAP HOLDINGS NV	182,729.00	11,954,131.18
	AKAMAI TECHNOLOGIES INC	138,874.00	16,253,812.96
	ALEXANDRIA REAL ESTATE EQUITIES INC	84,850.00	18,918,156.00
	AMERICAN CAMPUS COMMUNITIES INC	253,278.00	14,510,296.62
	AMERICAN INTERNATIONAL GROUP INC	246,605.00	14,021,960.30
	AMERIPRISE FINANCIAL INC	73,092.00	22,048,932.72
	AMERISOURCEBERGEN CORP	51,482.00	6,841,442.98
	ARCH CAPITAL GROUP LTD	367,365.00	16,329,374.25
	AUTOZONE INC	4,131.00	8,660,187.09
	AXALTA COATING SYSTEMS LTD	270,757.00	8,967,471.84
	BERRY GLOBAL GROUP INC	224,359.00	16,553,207.02
	BORGWARNER INC	298,404.00	13,449,068.28
	BOSTON PROPERTIES INC	74,681.00	8,601,757.58
	CARTER'S INC	81,672.00	8,266,839.84
	CENTENE CORP	335,904.00	27,678,489.60
	CENTERPOINT ENERGY INC	682,612.00	19,051,700.92
	CHAMPIONX CORP	405,018.00	8,185,413.78
	CHIMERA INVESTMENT CORP	927,946.00	13,993,425.68
	CLEAN HARBORS INC	197,665.00	19,721,037.05
	COLUMBIA SPORTSWEAR CO	115,993.00	11,302,357.92
	CONSTELLATION BRANDS INC	51,800.00	13,000,246.00
	COTERRA ENERGY INC	646,702.00	12,287,338.00
	DARLING INGREDIENTS INC	271,392.00	18,804,751.68
	DIGITAL REALTY TRUST INC	54,024.00	9,555,224.88
	DOLLAR TREE INC	117,264.00	16,477,937.28
	DOVER CORP	96,926.00	17,601,761.60
	DREYFUS GOVERNMENT CASH MANAGE	6,420,566.34	6,420,566.34
	DTE ENERGY CO	99,150.00	11,852,391.00
	ENCOMPASS HEALTH CORP	197,030.00	12,858,177.80
	ENTERGY CORP	173,831.00	19,582,062.15
	ENVISTA HOLDINGS CORP	270,121.00	12,171,652.26
	ESSEX PROPERTY TRUST INC	39,088.00	13,767,966.24
	EVERGY INC	212,283.00	14,564,736.63
	F5 INC	64,193.00	15,708,669.03
	FMC CORP	147,454.00	16,203,720.06
	GLOBAL PAYMENTS INC	84,484.00	11,420,547.12
	HAIN CELESTIAL GROUP INC/THE	171,289.00	7,298,624.29
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	96,608.00	6,669,816.32
	HASBRO INC	130,612.00	13,293,689.36
	HEXCEL CORP	181,140.00	9,383,052.00
	HOST HOTELS & RESORTS INC	394,695.00	6,863,746.05
	HUNTINGTON INGALLS INDUSTRIES INC	26,377.00	4,925,640.98
	INGREDION INC	202,114.00	19,532,296.96
	LAMB WESTON HOLDINGS INC	161,119.00	10,211,722.22
	LEIDOS HOLDINGS INC	109,320.00	9,718,548.00

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	LIVENT CORP	616,512.00	15,030,562.56
	LKQ CORP	298,404.00	17,913,192.12
	NISOURCE INC	483,040.00	13,336,734.40
	PACWEST BANCORP	309,845.00	13,995,698.65
	PARKER-HANNIFIN CORP	33,686.00	10,716,190.32
	PINNACLE FINANCIAL PARTNERS INC	160,802.00	15,356,591.00
	PIONEER NATURAL RESOURCES CO	94,701.00	17,224,217.88
	PROGRESSIVE CORP/THE	153,099.00	15,715,612.35
	PTC INC	81,672.00	9,894,562.80
	QORVO INC	100,739.00	15,754,572.21
	RACKSPACE TECHNOLOGY INC	780,809.00	10,517,497.23
	REGAL REXNORD CORP	162,073.00	27,581,583.14
	REINSURANCE GROUP OF AMERICA INC	144,276.00	15,796,779.24
	SCOTTS MIRACLE-GRO CO/THE	58,457.00	9,411,577.00
	SIGNATURE BANK/NEW YORK NY	64,511.00	20,867,373.17
	SNAP-ON INC	37,817.00	8,145,025.46
	SPIRE INC	123,302.00	8,041,756.44
	STERLING BANCORP/DE	498,612.00	12,859,203.48
	TREEHOUSE FOODS INC	314,294.00	12,738,335.82
	TYSON FOODS INC	177,009.00	15,428,104.44
	VALERO ENERGY CORP	137,603.00	10,335,361.33
	VALVOLINE INC	253,596.00	9,456,594.84
	WESTERN ALLIANCE BANCORP	108,366.00	11,665,599.90
	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	131,373.00	12,100,767.03
	ZIMMER BIOMET HOLDINGS INC	86,439.00	10,981,210.56
<b>TOTAL TS Mid Cap Value</b>		<b>20,848,036.34</b>	<b>936,348,651.23</b>