

TS Mid Cap Value

Effective Date : 12/29/2023

All Accounts

| Category | Issuer Name | Shares/Par | Market Value Base |
|-------------------------|--|---------------|-------------------|
| TS Mid Cap Value | | | |
| | ADVANCE AUTO PARTS | 42,061.00 | 2,566,982.83 |
| | AERCAP HOLDINGS NV | 181,374.00 | 13,479,715.68 |
| | AKAMAI TECHNOLOGIES INC | 114,584.00 | 13,561,016.40 |
| | ALEXANDRIA REAL ESTATE E | 84,386.00 | 10,697,613.22 |
| | ALLSTATE CORP | 119,998.00 | 16,797,320.04 |
| | AMERICAN INTERNATIONAL GROUP INC | 233,863.00 | 15,844,218.25 |
| | AMERIPRISE FINANCIAL INC | 37,029.00 | 14,064,725.07 |
| | AXALTA COATING SYSTEMS LTD | 428,357.00 | 14,551,287.29 |
| | BERRY GLOBAL GROUP INC | 134,057.00 | 9,034,101.23 |
| | BORGWARNER INC | 155,743.00 | 5,583,386.55 |
| | CARTER'S INC | 67,348.00 | 5,043,691.72 |
| | CASEY'S GENERAL STORES INC | 24,782.00 | 6,808,606.68 |
| | CENCORA INC | 74,287.00 | 15,257,064.06 |
| | CENTERPOINT ENERGY INC | 444,203.00 | 12,690,879.71 |
| | CHAMPIONX CORP | 335,506.00 | 9,800,130.26 |
| | CHIMERA INVESTMENT CORP | 845,267.00 | 4,217,882.33 |
| | CLEAN HARBORS INC | 99,706.00 | 17,399,694.06 |
| | COLUMBIA SPORTSWEAR CO | 110,593.00 | 8,796,567.22 |
| | CONSTELLATION BRANDS INC | 37,950.00 | 9,174,412.50 |
| | COTERRA ENERGY INC | 378,047.00 | 9,647,759.44 |
| | DARLING INGREDIENTS INC | 244,672.00 | 12,194,452.48 |
| | DIGITAL REALTY TRUST INC | 84,155.00 | 11,325,579.90 |
| | DISCOVER FINANCIAL SVS | 51,763.00 | 5,818,161.20 |
| | DOLLAR TREE INC | 63,636.00 | 9,039,493.80 |
| | DOVER CORP | 84,542.00 | 13,003,405.02 |
| | DREYFUS GOVERNMENT CASH MANAGE | 12,326,469.92 | 12,326,469.92 |
| | DTE ENERGY CO | 104,602.00 | 11,533,416.52 |
| | ENCOMPASS HEALTH CORP | 189,635.00 | 12,652,447.20 |
| | ENTERGY CORP | 101,078.00 | 10,228,082.82 |
| | ENVISTA HOLDINGS CORP | 222,932.00 | 5,363,743.92 |
| | ESSEX PROPERTY TRUST INC | 32,216.00 | 7,987,635.04 |
| | EVERGY INC | 133,627.00 | 6,975,329.40 |
| | F5 INC | 67,935.00 | 12,159,006.30 |
| | FIRST HORIZON CORP | 771,530.00 | 10,924,864.80 |
| | FMC CORP | 96,133.00 | 6,061,185.65 |
| | GENPACT LTD | 235,560.00 | 8,176,287.60 |
| | GLOBAL PAYMENTS INC | 115,670.00 | 14,690,090.00 |
| | HASBRO INC | 157,926.00 | 8,063,701.56 |
| | HEXCEL CORP | 149,487.00 | 11,024,666.25 |
| | HOLOGIC INC | 63,524.00 | 4,538,789.80 |
| | HOST HOTELS & RESORTS INC | 254,981.00 | 4,964,480.07 |
| | INGREDION INC | 90,244.00 | 9,794,181.32 |
| | INTERNATIONAL FLAVORS & FRAGRANCES INC | 71,935.00 | 5,824,576.95 |
| | KEYSIGHT TECHNOLOGIES INC | 79,099.00 | 12,583,859.91 |
| | L3HARRIS TECH INC | 35,099.00 | 7,392,551.38 |

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| | LABORATORY CORP OF AMER | 59,438.00 | 13,509,663.02 |
| | LAMB WESTON HLD | 108,105.00 | 11,685,069.45 |
| | LEIDOS HOLDINGS INC | 128,183.00 | 13,874,527.92 |
| | LIVENT CORP | 421,553.00 | 7,579,522.94 |
| | LKQ CORP | 304,897.00 | 14,571,027.63 |
| | NISOURCE INC | 405,424.00 | 10,764,007.20 |
| | PARKER-HANNIFIN CORP | 23,189.00 | 10,683,172.30 |
| | PERMIAN RESOURCES CORP | 650,651.00 | 8,848,853.60 |
| | PINNACLE FINANCIAL PARTNERS INC | 89,912.00 | 7,842,124.64 |
| | PIONEER NATURAL RESOURCE | 36,091.00 | 8,116,144.08 |
| | PROGRESSIVE CORP | 75,353.00 | 12,002,225.84 |
| | PTC INC | 67,348.00 | 11,783,206.08 |
| | QORVO INC | 83,093.00 | 9,357,102.73 |
| | REGAL REXNORD CORP | 120,817.00 | 17,883,332.34 |
| | REINSURANCE GRP OF AMER | 101,709.00 | 16,454,482.02 |
| | SCOTTS MIRACLE-GRO CO | 47,958.00 | 3,057,322.50 |
| | SNAP-ON INC | 49,127.00 | 14,189,842.68 |
| | TREEHOUSE FOODS INC | 235,978.00 | 9,781,288.10 |
| | TYSON FOODS INC | 219,848.00 | 11,816,830.00 |
| | VALERO ENERGY CORP | 35,272.00 | 4,585,360.00 |
| | VALVOLINE INC | 249,343.00 | 9,370,309.94 |
| | WEBSTER FINANCIAL CORP | 152,545.00 | 7,743,184.20 |
| | WEC ENERGY GROUP INC | 127,631.00 | 10,742,701.27 |
| | WESCO INTERNATIONAL INC | 61,909.00 | 10,764,736.92 |
| | WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP | 79,425.00 | 10,079,032.50 |
| | WILLIS TOWERS WATSON PLC | 30,890.00 | 7,450,668.00 |
| | ZIMMER BIOMET HOLDINGS | 85,919.00 | 10,456,342.30 |
| TOTAL TS Mid Cap Value | | 23,829,199.92 | 734,655,593.55 |