

TS Small Cap Value

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Small Cap Value			
	ALTRA INDUSTRIAL MOTION CORP	24,545.00	955,536.85
	AMERICAN CAMPUS COMMUNITIES INC	18,686.00	1,045,855.42
	AMERICAN EAGLE OUTFITTERS INC	33,178.00	557,390.40
	BANK OF NT BUTTERFIELD & SON LTD/THE	33,435.00	1,199,647.80
	BANKUNITED INC	37,474.00	1,647,357.04
	BELDEN INC	11,284.00	625,133.60
	BLACK HILLS CORP	10,676.00	822,265.52
	BWX TECHNOLOGIES INC	14,014.00	754,794.04
	CABOT CORP	7,364.00	503,771.24
	CACI INTERNATIONAL INC	2,528.00	761,585.28
	CACTUS INC	19,938.00	1,131,282.12
	CAL-MAINE FOODS INC	11,418.00	630,501.96
	CALLAWAY GOLF CO	29,253.00	685,105.26
	CARTER'S INC	3,895.00	358,301.05
	CHIMERA INVESTMENT CORP	84,346.00	1,015,525.84
	CIRCOR INTERNATIONAL INC	20,614.00	548,744.68
	CLEAN HARBORS INC	14,479.00	1,616,435.56
	CORPORATE OFFICE PROPERTIES TRUST	17,679.00	504,558.66
	DORMAN PRODUCTS INC	6,011.00	571,225.33
	DREYFUS GOVERNMENT CASH MANAGE	803,454.74	803,454.74
	DYNEX CAPITAL INC	22,881.00	370,672.20
	EMCOR GROUP INC	6,840.00	770,389.20
	ENERGIZER HOLDINGS INC	8,419.00	258,968.44
	ENERPAC TOOL GROUP CORP	18,862.00	412,889.18
	ENPRO INDUSTRIES INC	10,673.00	1,043,072.29
	ENVISTA HOLDINGS CORP	23,037.00	1,122,132.27
	EXLSERVICE HOLDINGS INC	5,712.00	818,358.24
	FIRST INTERSTATE BANCSYSTEM INC	30,267.00	1,112,917.59
	GATES INDUSTRIAL CORP PLC	45,885.00	691,028.10
	GOODYEAR TIRE & RUBBER CO/THE	40,164.00	573,943.56
	HAIN CELESTIAL GROUP INC/THE	13,870.00	477,128.00
	HANOVER INSURANCE GROUP INC/THE	8,750.00	1,308,300.00
	HARMONIC INC	79,117.00	734,996.93
	HARSCO CORP	29,498.00	361,055.52
	HELMERICH & PAYNE INC	25,553.00	1,093,157.34
	HEXCEL CORP	12,306.00	731,837.82
	HILLENBRAND INC	8,174.00	361,045.58
	HOSTESS BRANDS INC	58,120.00	1,275,152.80
	HURON CONSULTING GROUP INC	15,571.00	713,307.51
	IDACORP INC	8,592.00	991,173.12
	INGEVITY CORP	8,384.00	537,162.88
	INGREDION INC	12,950.00	1,128,592.50
	INNOSPEC INC	5,447.00	504,119.85
	INTEGRA LIFESCIENCES HOLDINGS CORP	11,601.00	745,480.26
	ISHARES RUSSELL 2000 VALUE ETF	6,205.00	1,001,487.00
	ITT INC	13,957.00	1,049,705.97

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	KELLY SERVICES INC	20,132.00	436,663.08
	KORN FERRY	15,672.00	1,017,739.68
	LIVENT CORP	55,012.00	1,434,162.84
	LUMENTUM HOLDINGS INC	8,082.00	788,803.20
	LXP INDUSTRIAL TRUST	38,144.00	598,860.80
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	8,186.00	490,095.82
	MASONITE INTERNATIONAL CORP	9,193.00	817,625.42
	MGIC INVESTMENT CORP	54,542.00	739,044.10
	MGP INGREDIENTS INC	8,203.00	702,094.77
	MURPHY USA INC	8,666.00	1,732,853.36
	NEWMARK GROUP INC	110,489.00	1,758,984.88
	NMI HOLDINGS INC	27,612.00	569,359.44
	NUVASIVE INC	8,891.00	504,119.70
	O-I GLASS INC	61,841.00	815,064.38
	OXFORD INDUSTRIES INC	5,066.00	458,473.00
	PACWEST BANCORP	25,145.00	1,084,503.85
	PDC ENERGY INC	17,357.00	1,261,506.76
	PERFORMANCE FOOD GROUP CO	8,337.00	424,436.67
	PINNACLE FINANCIAL PARTNERS INC	18,575.00	1,710,386.00
	PORTLAND GENERAL ELECTRIC CO	33,314.00	1,837,267.10
	PRESTIGE CONSUMER HEALTHCARE INC	19,740.00	1,045,035.60
	RACKSPACE TECHNOLOGY INC	88,017.00	982,269.72
	REGAL REXNORD CORP	13,727.00	2,042,303.06
	ROGERS CORP	3,480.00	945,516.00
	SELECT ENERGY SERVICES INC	22,519.00	192,987.83
	SILGAN HOLDINGS INC	11,779.00	544,543.17
	SPIRE INC	7,763.00	557,072.88
	SPX FLOW INC	6,748.00	581,812.56
	STANDEX INTERNATIONAL CORP	8,293.00	828,636.56
	STEVEN MADDEN LTD	12,324.00	476,199.36
	TEGNA INC	53,651.00	1,201,782.40
	TREEHOUSE FOODS INC	30,505.00	984,091.30
	UMPQUA HOLDINGS CORP	73,319.00	1,382,796.34
	UNIVEST FINANCIAL CORP	25,437.00	680,694.12
	URBAN OUTFITTERS INC	20,319.00	510,210.09
	VALVOLINE INC	25,884.00	816,899.04
	VIAVI SOLUTIONS INC	78,016.00	1,254,497.28
	WEBSTER FINANCIAL CORP	6,669.00	374,264.28
	WESTERN ALLIANCE BANCORP	17,048.00	1,411,915.36
	WINTRUST FINANCIAL CORP	17,362.00	1,613,450.66
	YETI HOLDINGS INC	7,822.00	469,163.56
TOTAL TS Small Cap Value		2,827,987.74	75,004,732.56