

TS Small Cap Value

Effective Date : 06/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Small Cap Value			
	ALTRA INDUSTRIAL MOTION CORP	24,160.00	769,737.60
	BANK OF NT BUTTERFIELD & SON LTD/THE	41,053.00	1,001,282.67
	BANKUNITED INC	45,353.00	918,398.25
	BELDEN INC	9,067.00	295,130.85
	BJ'S WHOLESALE CLUB HOLDINGS INC	25,106.00	935,700.62
	BLACK HILLS CORP	10,890.00	617,027.40
	BLACKSTONE MORTGAGE TRUST INC	46,451.00	1,119,004.59
	BWX TECHNOLOGIES INC	22,471.00	1,272,757.44
	CABOT CORP	10,705.00	396,620.25
	CACI INTERNATIONAL INC	6,662.00	1,444,854.56
	CAL-MAINE FOODS INC	17,231.00	766,434.88
	CALLAWAY GOLF CO	43,150.00	755,556.50
	CARTER'S INC	9,614.00	775,849.80
	CIRCOR INTERNATIONAL INC	17,019.00	433,644.12
	CLEAN HARBORS INC	17,192.00	1,031,176.16
	COGENT COMMUNICATIONS HOLDINGS INC	13,031.00	1,008,078.16
	COLUMBIA PROPERTY TRUST INC	62,788.00	825,034.32
	CORPORATE OFFICE PROPERTIES TRUST	41,885.00	1,061,365.90
	DARLING INGREDIENTS INC	98,622.00	2,428,073.64
	DMC GLOBAL INC	12,969.00	357,944.40
	DREYFUS GOVERNMENT CASH MANAGE	152.87	152.87
	DYNEX CAPITAL INC	31,525.00	450,807.50
	EMCOR GROUP INC	7,234.00	478,456.76
	ENERPAC TOOL GROUP CORP	26,373.00	464,164.80
	ENPRO INDUSTRIES INC	13,461.00	663,492.69
	ENVISTA HOLDINGS CORP	59,146.00	1,247,389.14
	EXLSERVICE HOLDINGS INC	21,821.00	1,383,451.40
	FIRST HORIZON NATIONAL CORP	70,230.00	699,490.80
	FNB CORP/PA	157,104.00	1,178,280.00
	GENERAC HOLDINGS INC	5,369.00	654,642.17
	HAIN CELESTIAL GROUP INC/THE	33,631.00	1,059,712.81
	HANOVER INSURANCE GROUP INC/THE	7,918.00	802,330.94
	HARSCO CORP	47,305.00	639,090.55
	HAWAIIAN ELECTRIC INDUSTRIES INC	12,594.00	454,139.64
	HEXCEL CORP	14,945.00	675,812.90
	HILLENBRAND INC	13,108.00	354,833.56
	HOSTESS BRANDS INC	83,450.00	1,019,759.00
	HURON CONSULTING GROUP INC	21,584.00	955,092.00
	IBERIABANK CORP	22,526.00	1,025,834.04
	IDACORP INC	11,351.00	991,736.87
	INGEVITY CORP	12,289.00	646,032.73
	INNOSPEC INC	7,332.00	566,397.00
	INTEGRA LIFESCIENCES HOLDINGS CORP	21,292.00	1,000,511.08
	ISHARES RUSSELL 2000 VALUE ETF	11,307.00	1,101,980.22
	ITT INC	22,385.00	1,314,894.90
	KELLY SERVICES INC	24,254.00	383,577.01

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	KEMPER CORP	12,458.00	903,454.16
	KORN FERRY	23,806.00	731,558.38
	LEXINGTON REALTY TRUST	61,174.00	645,385.70
	LIVENT CORP	80,560.00	496,249.60
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	52,874.00	1,816,221.90
	MANTECH INTERNATIONAL CORP/VA	19,831.00	1,358,225.19
	MASONITE INTERNATIONAL CORP	9,458.00	735,643.24
	MGIC INVESTMENT CORP	87,379.00	715,634.01
	MGP INGREDIENTS INC	14,768.00	542,059.44
	MURPHY USA INC	19,307.00	2,173,775.13
	NEXSTAR MEDIA GROUP INC	12,157.00	1,017,419.33
	NUVASIVE INC	14,258.00	793,600.28
	O-I GLASS INC	49,464.00	444,186.72
	OLIN CORP	41,260.00	474,077.40
	OXFORD INDUSTRIES INC	9,104.00	400,667.04
	PARSLEY ENERGY INC	25,554.00	272,916.72
	PDC ENERGY INC	8,694.00	108,153.36
	PINNACLE FINANCIAL PARTNERS INC	8,090.00	339,699.10
	PORTLAND GENERAL ELECTRIC CO	34,386.00	1,437,678.66
	PRESTIGE CONSUMER HEALTHCARE INC	31,661.00	1,189,187.16
	REGAL BELOIT CORP	10,521.00	918,693.72
	SANDERSON FARMS INC	7,394.00	856,890.66
	SELECT ENERGY SERVICES INC	36,114.00	176,958.60
	SEMTECH CORP	9,497.00	495,933.34
	SENSIENT TECHNOLOGIES CORP	7,532.00	392,869.12
	SILGAN HOLDINGS INC	23,547.00	762,687.33
	SPECTRUM BRANDS HOLDINGS INC	11,707.00	537,351.30
	SPIRE INC	13,283.00	872,825.93
	SPX FLOW INC	10,099.00	378,106.56
	STANDEX INTERNATIONAL CORP	13,297.00	765,242.35
	STERLING BANCORP/DE	103,358.00	1,211,355.76
	STEVEN MADDEN LTD	15,211.00	375,559.59
	TEAM INC	71,779.00	399,809.03
	TEXAS ROADHOUSE INC	7,383.00	388,124.31
	TREEHOUSE FOODS INC	33,056.00	1,447,852.80
	UMPQUA HOLDINGS CORP	47,882.00	509,464.48
	UNIVEST FINANCIAL CORP	40,792.00	658,382.88
	VALVOLINE INC	51,479.00	995,089.07
	VIAVI SOLUTIONS INC	104,151.00	1,326,883.74
	VIRTUSA CORP	38,220.00	1,241,003.40
	VISTA OUTDOOR INC	44,951.00	649,541.95
	W R GRACE & CO	23,261.00	1,181,891.41
	WESTERN ALLIANCE BANCORP	10,171.00	385,175.77
	YETI HOLDINGS INC	9,300.00	397,389.00
TOTAL TS Small Cap Value		2,695,333.87	72,346,610.11