

TS Small Cap Value

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Small Cap Value			
	ALTRA INDUSTRIAL MOTION CORP	18,004.00	1,170,620.08
	AMERICAN CAMPUS COMMUNITIES INC	15,872.00	741,539.84
	AMERICAN EAGLE OUTFITTERS INC	19,383.00	727,443.99
	BANK OF NT BUTTERFIELD & SON LTD/THE	34,875.00	1,236,318.75
	BANKUNITED INC	39,088.00	1,668,666.72
	BELDEN INC	14,633.00	739,990.81
	BLACK HILLS CORP	11,136.00	730,855.68
	BWX TECHNOLOGIES INC	14,618.00	849,598.16
	CABOT CORP	9,829.00	559,564.97
	CACI INTERNATIONAL INC	3,319.00	846,743.28
	CACTUS INC	25,691.00	943,373.52
	CAL-MAINE FOODS INC	9,370.00	339,287.70
	CALLAWAY GOLF CO	12,788.00	431,339.24
	CARTER'S INC	4,063.00	419,179.71
	CHIMERA INVESTMENT CORP	87,979.00	1,324,963.74
	CIRCOR INTERNATIONAL INC	13,433.00	437,915.80
	CLEAN HARBORS INC	13,324.00	1,240,997.36
	COGENT COMMUNICATIONS HOLDINGS INC	6,639.00	510,472.71
	COLUMBIA PROPERTY TRUST INC	40,838.00	710,172.82
	CORPORATE OFFICE PROPERTIES TRUST	18,440.00	516,135.60
	DMC GLOBAL INC	6,107.00	343,274.47
	DORMAN PRODUCTS INC	6,274.00	650,425.58
	DREYFUS GOVERNMENT CASH MANAGE	459,946.01	459,946.01
	DYNEX CAPITAL INC	23,866.00	445,339.56
	EMCOR GROUP INC	4,706.00	579,732.14
	ENERGIZER HOLDINGS INC	8,781.00	377,407.38
	ENERPAC TOOL GROUP CORP	19,674.00	523,721.88
	ENPRO INDUSTRIES INC	8,756.00	850,645.40
	ENVISTA HOLDINGS CORP	26,331.00	1,137,762.51
	EXLSERVICE HOLDINGS INC	7,540.00	801,200.40
	FNB CORP/PA	115,242.00	1,420,933.86
	GOODYEAR TIRE & RUBBER CO/THE	44,857.00	769,297.55
	HAIN CELESTIAL GROUP INC/THE	8,456.00	339,254.72
	HANOVER INSURANCE GROUP INC/THE	9,127.00	1,237,986.28
	HARMONIC INC	82,525.00	703,113.00
	HARSCO CORP	30,768.00	628,282.56
	HELMERICH & PAYNE INC	17,534.00	572,134.42
	HEXCEL CORP	12,837.00	801,028.80
	HILLENBRAND INC	8,526.00	375,826.08
	HOSTESS BRANDS INC	47,996.00	777,055.24
	HURON CONSULTING GROUP INC	14,039.00	690,016.85
	IDACORP INC	8,962.00	873,795.00
	INGEVITY CORP	8,745.00	711,493.20
	INGREDION INC	13,508.00	1,222,474.00
	INNOSPEC INC	5,681.00	514,755.41
	INTEGRA LIFESCIENCES HOLDINGS CORP	12,101.00	825,772.24

TS Small Cap Value

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	ISHARES RUSSELL 2000 VALUE ETF	6,910.00	1,145,470.70
	ITT INC	14,558.00	1,333,367.22
	KELLY SERVICES INC	15,774.00	378,102.78
	KEMPER CORP	8,103.00	598,811.70
	KORN FERRY	16,347.00	1,185,974.85
	LEXINGTON REALTY TRUST	39,787.00	475,454.65
	LIVENT CORP	58,469.00	1,131,959.84
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	9,953.00	637,788.24
	MASONITE INTERNATIONAL CORP	9,589.00	1,071,954.31
	MGIC INVESTMENT CORP	98,508.00	1,339,708.80
	MGP INGREDIENTS INC	8,557.00	578,795.48
	MURPHY USA INC	9,040.00	1,205,664.80
	NEWMARK GROUP INC	94,587.00	1,135,989.87
	NUVASIVE INC	9,274.00	628,591.72
	O-I GLASS INC	48,383.00	790,094.39
	OLIN CORP	13,676.00	632,651.76
	OXFORD INDUSTRIES INC	5,298.00	523,654.32
	PACWEST BANCORP	26,228.00	1,079,544.48
	PDC ENERGY INC	18,105.00	829,027.95
	PINNACLE FINANCIAL PARTNERS INC	21,375.00	1,887,198.75
	PORTLAND GENERAL ELECTRIC CO	34,942.00	1,610,127.36
	PRESTIGE CONSUMER HEALTHCARE INC	20,591.00	1,072,791.10
	RACKSPACE TECHNOLOGY INC	41,607.00	815,913.27
	REGAL BELOIT CORP	10,379.00	1,385,700.29
	REXNORD CORP	11,012.00	551,040.48
	ROGERS CORP	6,058.00	1,216,446.40
	SANDERSON FARMS INC	5,942.00	1,116,917.74
	SELECT ENERGY SERVICES INC	23,489.00	141,873.56
	SILGAN HOLDINGS INC	12,287.00	509,910.50
	SPECTRUM BRANDS HOLDINGS INC	5,302.00	450,882.08
	SPIRE INC	8,097.00	585,170.19
	SPX FLOW INC	11,422.00	745,171.28
	STANDEX INTERNATIONAL CORP	8,650.00	820,971.50
	STERLING BANCORP/DE	71,255.00	1,766,411.45
	STEVEN MADDEN LTD	14,292.00	625,417.92
	TEAM INC	46,687.00	312,802.90
	TEGNA INC	55,961.00	1,049,828.36
	TEXAS ROADHOUSE INC	3,299.00	317,363.80
	TREEHOUSE FOODS INC	28,027.00	1,247,762.04
	UMPQUA HOLDINGS CORP	71,890.00	1,326,370.50
	UNIVEST FINANCIAL CORP	26,533.00	699,675.21
	URBAN OUTFITTERS INC	11,048.00	455,398.56
	VALVOLINE INC	29,369.00	953,317.74
	VIAVI SOLUTIONS INC	71,335.00	1,259,776.10
	VISTA OUTDOOR INC	14,652.00	678,094.56
	WESTERN ALLIANCE BANCORP	17,782.00	1,651,058.70

TS Small Cap Value

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TOTAL TS Small Cap Value		2,620,636.01	76,733,855.22