

TS Small Cap Value

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Small Cap Value			
	ALTRA INDUSTRIAL MOTION CORP	24,360.00	858,690.00
	AMEDISYS INC	4,718.00	495,956.16
	AMERICAN CAMPUS COMMUNITIES INC	10,895.00	702,400.65
	AMERICAN EAGLE OUTFITTERS INC	39,763.00	444,550.34
	AXALTA COATING SYSTEMS LTD	25,062.00	554,120.82
	BANK OF NT BUTTERFIELD & SON LTD/THE	33,145.00	1,033,792.55
	BANKUNITED INC	37,148.00	1,321,354.36
	BELDEN INC	11,186.00	595,878.22
	BLACK HILLS CORP	10,583.00	770,124.91
	BWX TECHNOLOGIES INC	18,043.00	993,988.87
	CABOT CORP	7,298.00	465,539.42
	CACI INTERNATIONAL INC	3,676.00	1,035,823.28
	CACTUS INC	13,208.00	531,886.16
	CALLAWAY GOLF CO	28,999.00	591,579.60
	CARTER'S INC	3,861.00	272,123.28
	CHAMPIONX CORP	31,045.00	616,243.25
	CHIMERA INVESTMENT CORP	97,830.00	862,860.60
	CIRCOR INTERNATIONAL INC	20,459.00	335,323.01
	CLEAN HARBORS INC	14,354.00	1,258,415.18
	CORPORATE OFFICE PROPERTIES TRUST	17,525.00	458,979.75
	DORMAN PRODUCTS INC	5,959.00	653,761.89
	DREYFUS GOVERNMENT CASH MANAGE	1,428,754.23	1,428,754.23
	DYNEX CAPITAL INC	22,682.00	361,097.44
	EMCOR GROUP INC	6,781.00	698,171.76
	ENCOMPASS HEALTH CORP	8,459.00	474,126.95
	ENERPAC TOOL GROUP CORP	18,698.00	355,635.96
	ENPRO INDUSTRIES INC	10,581.00	866,901.33
	ENVISTA HOLDINGS CORP	22,837.00	880,137.98
	EXLSERVICE HOLDINGS INC	5,662.00	834,182.46
	FIRST INTERSTATE BANCSYSTEM INC	40,914.00	1,559,232.54
	GATES INDUSTRIAL CORP PLC	45,487.00	491,714.47
	GOODYEAR TIRE & RUBBER CO/THE	39,815.00	426,418.65
	HAIN CELESTIAL GROUP INC/THE	13,750.00	326,425.00
	HANOVER INSURANCE GROUP INC/THE	4,014.00	587,047.50
	HARMONIC INC	78,430.00	679,988.10
	HARSCO CORP	29,242.00	207,910.62
	HELMERICH & PAYNE INC	16,331.00	703,212.86
	HEXCEL CORP	12,200.00	638,182.00
	HILLENBRAND INC	8,103.00	331,898.88
	HOSTESS BRANDS INC	49,792.00	1,056,088.32
	HURON CONSULTING GROUP INC	25,231.00	1,639,762.69
	IDACORP INC	8,517.00	902,120.64
	INGEVITY CORP	8,311.00	524,756.54
	INGREDION INC	12,837.00	1,131,709.92
	INNOSPEC INC	5,399.00	517,170.21
	INTEGRA LIFESCIENCES HOLDINGS CORP	14,527.00	784,893.81

TS Small Cap Value

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	ISHARES RUSSELL 2000 VALUE ETF	3,905.00	531,665.75
	ITT INC	13,836.00	930,332.64
	KELLY SERVICES INC	19,934.00	395,291.22
	KORN FERRY	15,536.00	901,398.72
	LANCASTER COLONY CORP	3,962.00	510,226.36
	LIVENT CORP	45,246.00	1,026,631.74
	LUMENTUM HOLDINGS INC	8,012.00	636,313.04
	LXP INDUSTRIAL TRUST	37,813.00	406,111.62
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	8,115.00	374,101.50
	MASONITE INTERNATIONAL CORP	9,114.00	700,228.62
	MGIC INVESTMENT CORP	54,068.00	681,256.80
	MGP INGREDIENTS INC	5,912.00	591,732.08
	MURPHY USA INC	8,591.00	2,000,586.17
	NEWMARK GROUP INC	88,042.00	851,366.14
	NMI HOLDINGS INC	27,372.00	455,743.80
	NUVASIVE INC	12,674.00	623,053.84
	O-I GLASS INC	61,548.00	861,672.00
	OXFORD INDUSTRIES INC	5,022.00	445,652.28
	PACWEST BANCORP	24,927.00	664,553.82
	PDC ENERGY INC	17,207.00	1,060,123.27
	PERFORMANCE FOOD GROUP CO	8,265.00	380,024.70
	PINNACLE FINANCIAL PARTNERS INC	14,925.00	1,079,226.75
	PORTLAND GENERAL ELECTRIC CO	29,229.00	1,412,637.57
	PRESTIGE CONSUMER HEALTHCARE INC	29,166.00	1,714,960.80
	RACKSPACE TECHNOLOGY INC	87,289.00	625,862.13
	REGAL REXNORD CORP	13,608.00	1,544,780.16
	ROGERS CORP	2,034.00	533,091.06
	SELECT ENERGY SERVICES INC	22,324.00	152,249.68
	SILGAN HOLDINGS INC	11,677.00	482,843.95
	SPIRE INC	7,696.00	572,351.52
	STANDEX INTERNATIONAL CORP	8,221.00	696,976.38
	STEVEN MADDEN LTD	12,217.00	393,509.57
	TEGNA INC	33,661.00	705,871.17
	TREEHOUSE FOODS INC	26,776.00	1,119,772.32
	UMPQUA HOLDINGS CORP	72,683.00	1,218,893.91
	UNIVEST FINANCIAL CORP	25,216.00	641,495.04
	URBAN OUTFITTERS INC	20,143.00	375,868.38
	VALMONT INDUSTRIES INC	2,855.00	641,318.65
	VALVOLINE INC	25,658.00	739,720.14
	VIAMI SOLUTIONS INC	77,339.00	1,023,194.97
	WEBSTER FINANCIAL CORP	6,643.00	280,002.45
	WESTERN ALLIANCE BANCORP	19,552.00	1,380,371.20
	WINTRUST FINANCIAL CORP	17,211.00	1,379,461.65
	YETI HOLDINGS INC	7,754.00	335,515.58
TOTAL TS Small Cap Value		3,449,449.23	67,338,974.30