

TS Small Cap Value

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Small Cap Value			
	ALTRA INDUSTRIAL MOTION CORP	17,584.00	650,080.48
	AMERICAN EAGLE OUTFITTERS INC	38,596.00	571,606.76
	BANK OF NT BUTTERFIELD & SON LTD/THE	36,482.00	812,818.96
	BANKUNITED INC	33,006.00	723,161.46
	BELDEN INC	6,598.00	205,329.76
	BJ'S WHOLESALE CLUB HOLDINGS INC	13,879.00	576,672.45
	BLACK HILLS CORP	9,622.00	514,680.78
	BLACKSTONE MORTGAGE TRUST INC	33,806.00	742,717.82
	BWX TECHNOLOGIES INC	16,355.00	920,950.05
	CABOT CORP	7,791.00	280,709.73
	CACI INTERNATIONAL INC	3,714.00	791,676.24
	CAL-MAINE FOODS INC	12,541.00	481,198.17
	CALLAWAY GOLF CO	18,510.00	354,281.40
	CARTER'S INC	4,548.00	393,765.84
	CIRCOR INTERNATIONAL INC	15,030.00	411,070.50
	CLEAN HARBORS INC	12,510.00	700,935.30
	COGENT COMMUNICATIONS HOLDINGS INC	7,428.00	446,051.40
	COLUMBIA PROPERTY TRUST INC	45,695.00	498,532.45
	CORPORATE OFFICE PROPERTIES TRUST	24,074.00	571,035.28
	DARLING INGREDIENTS INC	42,178.00	1,519,673.34
	DMC GLOBAL INC	9,438.00	310,887.72
	DREYFUS GOVERNMENT CASH MANAGE	182,216.86	182,216.86
	DYNEX CAPITAL INC	26,704.00	406,167.84
	EMCOR GROUP INC	5,265.00	356,493.15
	ENERPAC TOOL GROUP CORP	22,013.00	414,064.53
	ENPRO INDUSTRIES INC	9,797.00	552,648.77
	ENVISTA HOLDINGS CORP	43,046.00	1,062,375.28
	EXLSERVICE HOLDINGS INC	11,008.00	726,197.76
	FIRST HORIZON NATIONAL CORP	126,260.00	1,190,631.80
	FNB CORP/PA	114,336.00	775,198.08
	HAIN CELESTIAL GROUP INC/THE	16,808.00	576,514.40
	HANOVER INSURANCE GROUP INC/THE	8,707.00	811,318.26
	HARSCO CORP	34,426.00	478,865.66
	HAWAIIAN ELECTRIC INDUSTRIES INC	9,165.00	304,644.60
	HEXCEL CORP	8,081.00	271,117.55
	HILLENBRAND INC	9,540.00	270,554.40
	HOSTESS BRANDS INC	60,731.00	748,813.23
	HURON CONSULTING GROUP INC	15,708.00	617,795.64
	IDACORP INC	10,026.00	801,077.40
	INGEVITY CORP	8,944.00	442,191.36
	INNOSPEC INC	6,357.00	402,525.24
	INTEGRA LIFESCIENCES HOLDINGS CORP	15,496.00	731,721.12
	ISHARES RUSSELL 2000 VALUE ETF	14,355.00	1,425,882.15
	ITT INC	16,290.00	961,924.50
	KELLY SERVICES INC	17,651.00	300,773.04
	KEMPER CORP	9,066.00	605,880.78

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	KORN FERRY	17,325.00	502,425.00
	LEXINGTON REALTY TRUST	44,519.00	465,223.55
	LIVENT CORP	58,627.00	525,884.19
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	15,958.00	542,731.58
	MANTECH INTERNATIONAL CORP/VA	9,182.00	632,456.16
	MASONITE INTERNATIONAL CORP	6,884.00	677,385.60
	MGIC INVESTMENT CORP	92,076.00	815,793.36
	MGP INGREDIENTS INC	10,748.00	427,125.52
	MURPHY USA INC	11,811.00	1,514,996.97
	NEWMARK GROUP INC	64,490.00	278,596.80
	NUVASIVE INC	10,376.00	503,962.32
	O-I GLASS INC	54,567.00	577,864.53
	OLIN CORP	30,028.00	371,746.64
	OXFORD INDUSTRIES INC	6,626.00	267,425.36
	PARSLEY ENERGY INC	36,543.00	342,042.48
	PDC ENERGY INC	20,257.00	251,085.52
	PINNACLE FINANCIAL PARTNERS INC	13,365.00	475,660.35
	PORTLAND GENERAL ELECTRIC CO	49,000.00	1,739,500.00
	PRESTIGE CONSUMER HEALTHCARE INC	23,041.00	839,153.22
	REGAL BELOIT CORP	7,657.00	718,762.59
	ROGERS CORP	4,713.00	462,156.78
	SANDERSON FARMS INC	6,493.00	765,979.21
	SELECT ENERGY SERVICES INC	26,282.00	100,922.88
	SENSIENT TECHNOLOGIES CORP	5,481.00	316,472.94
	SILGAN HOLDINGS INC	13,749.00	505,550.73
	SPECTRUM BRANDS HOLDINGS INC	8,520.00	487,003.20
	SPIRE INC	10,933.00	581,635.60
	SPX FLOW INC	7,350.00	314,727.00
	STANDEX INTERNATIONAL CORP	9,677.00	572,878.40
	STERLING BANCORP/DE	75,219.00	791,303.88
	STEVEN MADDEN LTD	11,069.00	215,845.50
	TEAM INC	52,238.00	287,309.00
	TEGNA INC	62,001.00	728,511.75
	TEXAS ROADHOUSE INC	5,374.00	326,685.46
	TREEHOUSE FOODS INC	31,360.00	1,271,020.80
	UMPQUA HOLDINGS CORP	49,145.00	521,919.90
	UNIVEST FINANCIAL CORP	29,688.00	426,616.56
	VALVOLINE INC	37,465.00	713,333.60
	VIAVI SOLUTIONS INC	67,260.00	788,959.80
	VIRTUSA CORP	13,595.00	668,330.20
	VISTA OUTDOOR INC	32,714.00	660,168.52
	W R GRACE & CO	16,930.00	682,109.70
	WESTERN ALLIANCE BANCORP	14,683.00	464,276.46
TOTAL TS Small Cap Value		2,386,400.86	53,018,968.90