

TS Small Cap Value

Effective Date : 09/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Small Cap Value			
	ALTRA INDUSTRIAL MOTION CORP	18,004.00	996,521.40
	AMERICAN CAMPUS COMMUNITIES INC	15,872.00	768,998.40
	AMERICAN EAGLE OUTFITTERS INC	24,668.00	636,434.40
	BANK OF NT BUTTERFIELD & SON LTD/THE	34,875.00	1,238,411.25
	BANKUNITED INC	39,088.00	1,634,660.16
	BELDEN INC	11,677.00	680,302.02
	BLACK HILLS CORP	11,136.00	698,895.36
	BWX TECHNOLOGIES INC	14,618.00	787,325.48
	CABOT CORP	9,829.00	492,629.48
	CACI INTERNATIONAL INC	3,319.00	869,909.90
	CACTUS INC	25,691.00	969,064.52
	CAL-MAINE FOODS INC	9,370.00	338,819.20
	CALLAWAY GOLF CO	12,788.00	353,332.44
	CARTER'S INC	4,063.00	395,086.12
	CHIMERA INVESTMENT CORP	87,979.00	1,306,488.15
	CIRCOR INTERNATIONAL INC	13,433.00	443,423.33
	CLEAN HARBORS INC	13,324.00	1,383,963.88
	COGENT COMMUNICATIONS HOLDINGS INC	5,250.00	371,910.00
	COLUMBIA PROPERTY TRUST INC	40,838.00	776,738.76
	CORPORATE OFFICE PROPERTIES TRUST	18,440.00	497,511.20
	DORMAN PRODUCTS INC	6,274.00	593,959.58
	DREYFUS GOVERNMENT CASH MANAGE	1,103,921.50	1,103,921.50
	DYNEX CAPITAL INC	23,866.00	412,404.48
	EMCOR GROUP INC	4,706.00	542,978.28
	ENERGIZER HOLDINGS INC	8,781.00	342,898.05
	ENERPAC TOOL GROUP CORP	19,674.00	407,842.02
	ENPRO INDUSTRIES INC	11,014.00	959,539.68
	ENVISTA HOLDINGS CORP	23,841.00	996,792.21
	EXLSERVICE HOLDINGS INC	5,911.00	727,762.32
	FNB CORP/PA	106,026.00	1,232,022.12
	GATES INDUSTRIAL CORP PLC	7,479.00	121,683.33
	GOODYEAR TIRE & RUBBER CO/THE	44,857.00	793,968.90
	HAIN CELESTIAL GROUP INC/THE	8,456.00	361,747.68
	HANOVER INSURANCE GROUP INC/THE	9,127.00	1,183,041.74
	HARMONIC INC	82,525.00	722,093.75
	HARSCO CORP	30,768.00	521,517.60
	HELMERICH & PAYNE INC	17,534.00	480,606.94
	HEXCEL CORP	12,837.00	762,389.43
	HILLENBRAND INC	8,526.00	363,633.90
	HOSTESS BRANDS INC	94,896.00	1,648,343.52
	HURON CONSULTING GROUP INC	14,039.00	730,028.00
	IDACORP INC	8,962.00	926,491.56
	INGEVITY CORP	8,745.00	624,130.65
	INGREDION INC	13,508.00	1,202,347.08
	INNOSPEC INC	5,681.00	478,453.82
	INTEGRA LIFESCIENCES HOLDINGS CORP	12,101.00	828,676.48

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	ISHARES RUSSELL 2000 VALUE ETF	6,910.00	1,107,189.30
	ITT INC	14,558.00	1,249,658.72
	KELLY SERVICES INC	15,774.00	297,813.12
	KEMPER CORP	4,487.00	299,686.73
	KORN FERRY	16,347.00	1,182,868.92
	LEXINGTON REALTY TRUST	39,787.00	507,284.25
	LIVENT CORP	58,469.00	1,351,218.59
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	8,473.00	549,643.51
	MASONITE INTERNATIONAL CORP	9,589.00	1,017,680.57
	MGIC INVESTMENT CORP	98,508.00	1,473,679.68
	MGP INGREDIENTS INC	8,557.00	557,060.70
	MURPHY USA INC	9,040.00	1,512,030.40
	NEWMARK GROUP INC	114,779.00	1,642,487.49
	NUVASIVE INC	9,274.00	555,048.90
	O-I GLASS INC	60,203.00	859,096.81
	OXFORD INDUSTRIES INC	5,298.00	477,720.66
	PACWEST BANCORP	26,228.00	1,188,652.96
	PDC ENERGY INC	18,105.00	857,995.95
	PERFORMANCE FOOD GROUP CO	8,623.00	400,624.58
	PINNACLE FINANCIAL PARTNERS INC	21,375.00	2,010,960.00
	PORTLAND GENERAL ELECTRIC CO	34,692.00	1,630,177.08
	PRESTIGE CONSUMER HEALTHCARE INC	20,591.00	1,155,361.01
	RACKSPACE TECHNOLOGY INC	41,607.00	591,651.54
	REGAL BELOIT CORP	12,696.00	1,908,716.64
	ROGERS CORP	6,058.00	1,129,695.84
	SELECT ENERGY SERVICES INC	23,489.00	121,907.91
	SILGAN HOLDINGS INC	12,287.00	471,329.32
	SPECTRUM BRANDS HOLDINGS INC	7,312.00	699,539.04
	SPIRE INC	8,097.00	495,374.46
	SPX FLOW INC	11,422.00	834,948.20
	STANDEX INTERNATIONAL CORP	8,650.00	855,571.50
	STERLING BANCORP/DE	71,255.00	1,778,524.80
	STEVEN MADDEN LTD	14,292.00	573,966.72
	TEGNA INC	55,961.00	1,103,550.92
	TREEHOUSE FOODS INC	28,027.00	1,117,716.76
	UMPQUA HOLDINGS CORP	71,890.00	1,455,772.50
	UNIVEST FINANCIAL CORP	26,533.00	726,738.87
	URBAN OUTFITTERS INC	11,048.00	328,015.12
	VALVOLINE INC	22,142.00	690,387.56
	VIAVI SOLUTIONS INC	80,740.00	1,270,847.60
	VISTA OUTDOOR INC	13,759.00	554,625.29
	WESTERN ALLIANCE BANCORP	17,782.00	1,935,037.24
	WINTRUST FINANCIAL CORP	4,697.00	377,497.89
	ZURN WATER SOLUTIONS CORP	11,012.00	707,961.48
TOTAL TS Small Cap Value		3,278,740.50	76,323,017.20