

TS Small Cap Value

Effective Date : 12/31/2020

All Accounts

| Category | Issuer Name | Shares/Par | Market Value Base |
|---------------------------|--------------------------------------|------------|-------------------|
| TS Small Cap Value | | | |
| | ALTRA INDUSTRIAL MOTION CORP | 16,839.00 | 933,385.77 |
| | AMERICAN CAMPUS COMMUNITIES INC | 15,369.00 | 657,332.13 |
| | AMERICAN EAGLE OUTFITTERS INC | 29,331.00 | 588,673.17 |
| | BANK OF NT BUTTERFIELD & SON LTD/THE | 34,935.00 | 1,088,574.60 |
| | BANKUNITED INC | 41,882.00 | 1,456,655.96 |
| | BELDEN INC | 6,318.00 | 264,724.20 |
| | BJ'S WHOLESALE CLUB HOLDINGS INC | 9,038.00 | 336,936.64 |
| | BLACK HILLS CORP | 9,214.00 | 566,200.30 |
| | BLACKSTONE MORTGAGE TRUST INC | 32,372.00 | 891,201.16 |
| | BWX TECHNOLOGIES INC | 15,661.00 | 944,045.08 |
| | CABOT CORP | 9,826.00 | 440,990.88 |
| | CACI INTERNATIONAL INC | 3,556.00 | 886,617.48 |
| | CACTUS INC | 4,602.00 | 119,974.14 |
| | CAL-MAINE FOODS INC | 12,009.00 | 450,817.86 |
| | CALLAWAY GOLF CO | 13,555.00 | 325,455.55 |
| | CARTER'S INC | 4,355.00 | 409,674.85 |
| | CIRCOR INTERNATIONAL INC | 14,393.00 | 553,266.92 |
| | CLEAN HARBORS INC | 14,276.00 | 1,086,403.60 |
| | COGENT COMMUNICATIONS HOLDINGS INC | 7,113.00 | 425,855.31 |
| | COLUMBIA PROPERTY TRUST INC | 43,758.00 | 627,489.72 |
| | CORPORATE OFFICE PROPERTIES TRUST | 19,758.00 | 515,288.64 |
| | DMC GLOBAL INC | 9,038.00 | 390,893.50 |
| | DREYFUS GOVERNMENT CASH MANAGE | 183,460.02 | 183,460.02 |
| | DYNEX CAPITAL INC | 25,572.00 | 455,181.60 |
| | EMCOR GROUP INC | 5,042.00 | 461,141.32 |
| | ENERGIZER HOLDINGS INC | 9,409.00 | 396,871.62 |
| | ENERPAC TOOL GROUP CORP | 21,080.00 | 476,618.80 |
| | ENPRO INDUSTRIES INC | 9,382.00 | 708,528.64 |
| | ENVISTA HOLDINGS CORP | 31,372.00 | 1,058,177.56 |
| | EXLSERVICE HOLDINGS INC | 10,541.00 | 897,355.33 |
| | FIRST HORIZON CORP | 120,906.00 | 1,542,760.56 |
| | FNB CORP/PA | 109,488.00 | 1,040,136.00 |
| | HAIN CELESTIAL GROUP INC/THE | 13,190.00 | 529,578.50 |
| | HANOVER INSURANCE GROUP INC/THE | 9,780.00 | 1,143,477.60 |
| | HARMONIC INC | 64,244.00 | 474,763.16 |
| | HARSCO CORP | 32,966.00 | 592,728.68 |
| | HAWAIIAN ELECTRIC INDUSTRIES INC | 8,777.00 | 310,618.03 |
| | HEXCEL CORP | 13,605.00 | 659,706.45 |
| | HILLENBRAND INC | 9,135.00 | 363,573.00 |
| | HOSTESS BRANDS INC | 58,156.00 | 851,403.84 |
| | HURON CONSULTING GROUP INC | 15,042.00 | 886,725.90 |
| | IDACORP INC | 9,601.00 | 921,984.03 |
| | INGEVITY CORP | 8,565.00 | 648,627.45 |
| | INGREDION INC | 12,188.00 | 958,829.96 |
| | INNOSPEC INC | 6,088.00 | 552,364.24 |
| | INTEGRA LIFESCIENCES HOLDINGS CORP | 14,839.00 | 963,347.88 |

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| | ISHARES RUSSELL 2000 VALUE ETF | 7,741.00 | 1,019,876.75 |
| | ITT INC | 15,599.00 | 1,201,434.98 |
| | KELLY SERVICES INC | 16,903.00 | 347,694.71 |
| | KEMPER CORP | 8,682.00 | 667,038.06 |
| | KORN FERRY | 16,590.00 | 721,665.00 |
| | LEXINGTON REALTY TRUST | 42,632.00 | 452,751.84 |
| | LIVENT CORP | 44,104.00 | 830,919.36 |
| | MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC | 15,281.00 | 841,066.24 |
| | MANTECH INTERNATIONAL CORP/VA | 7,356.00 | 654,242.64 |
| | MASONITE INTERNATIONAL CORP | 10,276.00 | 1,010,541.84 |
| | MGIC INVESTMENT CORP | 105,550.00 | 1,324,652.50 |
| | MGP INGREDIENTS INC | 10,292.00 | 484,341.52 |
| | MURPHY USA INC | 11,311.00 | 1,480,270.57 |
| | NEWMARK GROUP INC | 101,347.00 | 738,819.63 |
| | NUVASIVE INC | 9,936.00 | 559,694.88 |
| | O-I GLASS INC | 52,253.00 | 621,810.70 |
| | OLIN CORP | 20,341.00 | 499,574.96 |
| | OXFORD INDUSTRIES INC | 6,345.00 | 415,660.95 |
| | PARSLEY ENERGY INC | 27,869.00 | 395,739.80 |
| | PDC ENERGY INC | 19,398.00 | 398,240.94 |
| | PINNACLE FINANCIAL PARTNERS INC | 22,904.00 | 1,475,017.60 |
| | PORTLAND GENERAL ELECTRIC CO | 46,922.00 | 2,006,853.94 |
| | PRESTIGE CONSUMER HEALTHCARE INC | 22,064.00 | 769,371.68 |
| | REGAL BELOIT CORP | 6,696.00 | 822,335.76 |
| | ROGERS CORP | 4,514.00 | 700,979.06 |
| | SANDERSON FARMS INC | 6,217.00 | 821,887.40 |
| | SELECT ENERGY SERVICES INC | 25,168.00 | 103,188.80 |
| | SENSIENT TECHNOLOGIES CORP | 4,355.00 | 321,268.35 |
| | SILGAN HOLDINGS INC | 13,166.00 | 488,195.28 |
| | SPECTRUM BRANDS HOLDINGS INC | 8,159.00 | 644,397.82 |
| | SPIRE INC | 10,470.00 | 670,498.80 |
| | SPX FLOW INC | 7,038.00 | 407,922.48 |
| | STANDEX INTERNATIONAL CORP | 9,267.00 | 718,377.84 |
| | STERLING BANCORP/DE | 76,349.00 | 1,372,755.02 |
| | STEVEN MADDEN LTD | 17,588.00 | 621,208.16 |
| | TEAM INC | 50,023.00 | 545,250.70 |
| | TEGNA INC | 59,962.00 | 836,469.90 |
| | TEXAS ROADHOUSE INC | 5,146.00 | 402,211.36 |
| | TREEHOUSE FOODS INC | 30,030.00 | 1,275,974.70 |
| | UMPQUA HOLDINGS CORP | 47,061.00 | 712,503.54 |
| | UNIVEST FINANCIAL CORP | 28,429.00 | 585,068.82 |
| | VALVOLINE INC | 35,877.00 | 830,193.78 |
| | VIAVI SOLUTIONS INC | 64,408.00 | 964,509.80 |
| | VISTA OUTDOOR INC | 21,316.00 | 506,468.16 |
| | W R GRACE & CO | 16,212.00 | 888,741.84 |
| | WESTERN ALLIANCE BANCORP | 20,639.00 | 1,237,308.05 |

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| TOTAL TS Small Cap Value | | 2,379,412.02 | 66,433,414.14 |