

TS Small Cap Value

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Small Cap Value			
	ALTRA INDUSTRIAL MOTION CORP	17,752.00	915,470.64
	AMERICAN CAMPUS COMMUNITIES INC	19,218.00	1,100,999.22
	AMERICAN EAGLE OUTFITTERS INC	34,122.00	863,969.04
	BANK OF NT BUTTERFIELD & SON LTD/THE	34,387.00	1,310,488.57
	BANKUNITED INC	38,541.00	1,630,669.71
	BELDEN INC	11,606.00	762,862.38
	BLACK HILLS CORP	10,980.00	774,858.60
	BWX TECHNOLOGIES INC	14,413.00	690,094.44
	CABOT CORP	9,692.00	544,690.40
	CACI INTERNATIONAL INC	3,273.00	881,124.33
	CACTUS INC	25,332.00	965,909.16
	CAL-MAINE FOODS INC	9,239.00	341,750.61
	CALLAWAY GOLF CO	12,609.00	345,990.96
	CARTER'S INC	4,006.00	405,487.32
	CHIMERA INVESTMENT CORP	86,748.00	1,308,159.84
	CIRCOR INTERNATIONAL INC	13,245.00	359,999.10
	CLEAN HARBORS INC	14,892.00	1,485,774.84
	COGENT COMMUNICATIONS HOLDINGS INC	5,218.00	381,853.24
	CORPORATE OFFICE PROPERTIES TRUST	18,182.00	508,550.54
	DORMAN PRODUCTS INC	6,182.00	698,627.82
	DREYFUS GOVERNMENT CASH MANAGE	18.60	18.60
	DYNEX CAPITAL INC	23,532.00	393,219.72
	EMCOR GROUP INC	7,035.00	896,188.65
	ENERGIZER HOLDINGS INC	8,659.00	347,225.90
	ENERPAC TOOL GROUP CORP	19,399.00	393,411.72
	ENPRO INDUSTRIES INC	10,977.00	1,208,238.39
	ENVISTA HOLDINGS CORP	23,693.00	1,067,606.58
	EXLSERVICE HOLDINGS INC	5,874.00	850,378.98
	GATES INDUSTRIAL CORP PLC	47,192.00	750,824.72
	GOODYEAR TIRE & RUBBER CO/THE	33,364.00	711,320.48
	HAIN CELESTIAL GROUP INC/THE	8,338.00	355,282.18
	HANOVER INSURANCE GROUP INC/THE	9,000.00	1,179,540.00
	HARMONIC INC	81,370.00	956,911.20
	HARSCO CORP	30,338.00	506,947.98
	HELMERICH & PAYNE INC	17,289.00	409,749.30
	HEXCEL CORP	12,657.00	655,632.60
	HILLENBRAND INC	8,407.00	437,079.93
	HOSTESS BRANDS INC	88,181.00	1,800,656.02
	HURON CONSULTING GROUP INC	13,843.00	690,765.70
	IDACORP INC	8,837.00	1,001,320.47
	INGEVITY CORP	8,623.00	618,269.10
	INGREDION INC	13,319.00	1,287,148.16
	INNOSPEC INC	5,602.00	506,084.68
	INTEGRA LIFESCIENCES HOLDINGS CORP	11,932.00	799,324.68
	ISHARES RUSSELL 2000 VALUE ETF	6,651.00	1,104,398.55
	ITT INC	14,354.00	1,466,835.26

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Category	Issuer Name	Shares/Par	Market Value Base
	KELLY SERVICES INC	15,553.00	260,823.81
	KORN FERRY	16,118.00	1,220,616.14
	LIVENT CORP	48,775.00	1,189,134.50
	LUMENTUM HOLDINGS INC	8,312.00	879,160.24
	LXP INDUSTRIAL TRUST	39,231.00	612,788.22
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	8,419.00	659,207.70
	MASONITE INTERNATIONAL CORP	9,455.00	1,115,217.25
	MGIC INVESTMENT CORP	56,095.00	808,889.90
	MGP INGREDIENTS INC	8,437.00	717,060.63
	MURPHY USA INC	8,913.00	1,775,826.12
	NEWMARK GROUP INC	113,635.00	2,124,974.50
	NMI HOLDINGS INC	28,398.00	620,496.30
	NUVASIVE INC	9,145.00	479,929.60
	O-I GLASS INC	50,111.00	602,835.33
	OXFORD INDUSTRIES INC	5,210.00	528,919.20
	PACWEST BANCORP	25,861.00	1,168,141.37
	PDC ENERGY INC	17,851.00	870,771.78
	PERFORMANCE FOOD GROUP CO	8,575.00	393,506.75
	PINNACLE FINANCIAL PARTNERS INC	19,104.00	1,824,432.00
	PORTLAND GENERAL ELECTRIC CO	34,262.00	1,813,145.04
	PRESTIGE CONSUMER HEALTHCARE INC	20,302.00	1,231,316.30
	RACKSPACE TECHNOLOGY INC	69,324.00	933,794.28
	REGAL REXNORD CORP	15,642.00	2,661,955.56
	ROGERS CORP	5,973.00	1,630,629.00
	SELECT ENERGY SERVICES INC	23,161.00	144,293.03
	SILGAN HOLDINGS INC	12,115.00	519,006.60
	SPECTRUM BRANDS HOLDINGS INC	7,251.00	737,571.72
	SPIRE INC	7,984.00	520,716.48
	SPX FLOW INC	11,262.00	973,937.76
	STANDEX INTERNATIONAL CORP	8,529.00	943,819.14
	STERLING BANCORP/DE	70,258.00	1,811,953.82
	STEVEN MADDEN LTD	12,675.00	589,007.25
	TEGNA INC	55,178.00	1,024,103.68
	TREEHOUSE FOODS INC	27,635.00	1,120,046.55
	UMPQUA HOLDINGS CORP	75,407.00	1,450,830.68
	UNIVEST FINANCIAL CORP	26,161.00	782,737.12
	URBAN OUTFITTERS INC	20,898.00	613,565.28
	VALVOLINE INC	22,020.00	821,125.80
	VIAVI SOLUTIONS INC	80,238.00	1,413,793.56
	VISTA OUTDOOR INC	11,766.00	542,059.62
	WESTERN ALLIANCE BANCORP	17,533.00	1,887,427.45
	WINTRUST FINANCIAL CORP	17,857.00	1,621,772.74
TOTAL TS Small Cap Value		2,058,750.60	80,313,050.11