

TS Small Cap Value

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Small Cap Value			
	ALTRA INDUSTRIAL MOTION CORP	27,908.00	1,667,503.00
	AMEDISYS INC	13,937.00	1,164,296.98
	AMERICAN EAGLE OUTFITTERS INC	71,899.00	1,003,710.04
	AXALTA COATING SYSTEMS LTD	45,315.00	1,154,173.05
	AZEK CO INC/THE	50,425.00	1,024,636.00
	BANKUNITED INC	67,170.00	2,281,764.90
	BELDEN INC	18,040.00	1,297,076.00
	BLACK HILLS CORP	19,136.00	1,346,026.24
	BWX TECHNOLOGIES INC	28,258.00	1,641,224.64
	CABOT CORP	13,196.00	882,020.64
	CACI INTERNATIONAL INC	6,645.00	1,997,420.55
	CACTUS INC	32,128.00	1,614,753.28
	CARTER'S INC	6,982.00	520,927.02
	CHAMPIONX CORP	56,134.00	1,627,324.66
	CHEESECAKE FACTORY INC/THE	6,596.00	209,159.16
	CHIMERA INVESTMENT CORP	198,096.00	1,089,528.00
	CIRCOR INTERNATIONAL INC	36,994.00	886,376.24
	CLEAN HARBORS INC	16,592.00	1,893,479.04
	CORPORATE OFFICE PROPERTIES TRUST	52,364.00	1,358,322.16
	DORMAN PRODUCTS INC	15,729.00	1,272,004.23
	DREYFUS GOVERNMENT CASH MANAGE	882,205.63	882,205.63
	EMCOR GROUP INC	12,260.00	1,815,828.60
	ENCOMPASS HEALTH CORP	40,516.00	2,423,261.96
	ENERPAC TOOL GROUP CORP	33,809.00	860,439.05
	ENPRO INDUSTRIES INC	14,844.00	1,613,394.36
	ENVISTA HOLDINGS CORP	41,292.00	1,390,301.64
	EXLSERVICE HOLDINGS INC	10,238.00	1,734,624.34
	FIRST INTERSTATE BANCSYSTEM INC	73,979.00	2,859,288.35
	GATES INDUSTRIAL CORP PLC	82,247.00	938,438.27
	GOODYEAR TIRE & RUBBER CO/THE	71,992.00	730,718.80
	HAIN CELESTIAL GROUP INC/THE	46,691.00	755,460.38
	HARMONIC INC	141,815.00	1,857,776.50
	HARSCO CORP	52,874.00	332,577.46
	HELMERICH & PAYNE INC	22,427.00	1,111,706.39
	HEXCEL CORP	22,059.00	1,298,172.15
	HILLENBRAND INC	14,651.00	625,158.17
	HOSTESS BRANDS INC	54,848.00	1,230,789.12
	HURON CONSULTING GROUP INC	40,110.00	2,911,986.00
	IDACORP INC	15,401.00	1,660,997.85
	INDEPENDENT BANK CORP	24,601.00	2,077,062.43
	INGEVITY CORP	19,202.00	1,352,588.88
	INGREDION INC	18,320.00	1,794,077.60
	INNOSPEC INC	7,892.00	811,771.12
	INTEGRA LIFESCIENCES HOLDINGS CORP	35,819.00	2,008,371.33
	ISHARES RUSSELL 2000 VALUE ETF	9,138.00	1,267,166.46
	ITT INC	25,018.00	2,028,959.80

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Category	Issuer Name	Shares/Par	Market Value Base
	KELLY SERVICES INC	34,815.00	588,373.50
	KORN FERRY	28,092.00	1,422,017.04
	LANCASTER COLONY CORP	4,028.00	794,724.40
	LIVENT CORP	93,267.00	1,853,215.29
	LUMENTUM HOLDINGS INC	25,881.00	1,350,211.77
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	10,397.00	654,803.06
	MASONITE INTERNATIONAL CORP	16,479.00	1,328,372.19
	MGIC INVESTMENT CORP	78,517.00	1,020,721.00
	MGP INGREDIENTS INC	9,494.00	1,009,971.72
	MURPHY USA INC	7,261.00	2,029,739.94
	NATIONAL INSTRUMENTS CORP	40,281.00	1,486,368.90
	NATIONAL STORAGE AFFILIATES TR	37,633.00	1,359,303.96
	NEWMARK GROUP INC	126,126.00	1,005,224.22
	NMI HOLDINGS INC	34,519.00	721,447.10
	NUVASIVE INC	22,906.00	944,643.44
	O-I GLASS INC	106,773.00	1,769,228.61
	OLD NATIONAL BANCORP/IN	101,744.00	1,829,357.12
	OXFORD INDUSTRIES INC	6,937.00	646,389.66
	PACWEST BANCORP	45,072.00	1,034,402.40
	PDC ENERGY INC	31,112.00	1,974,989.76
	PERFORMANCE FOOD GROUP CO	27,222.00	1,589,492.58
	PINNACLE FINANCIAL PARTNERS INC	26,987.00	1,980,845.80
	PORTLAND GENERAL ELECTRIC CO	52,870.00	2,590,630.00
	PREMIER INC	30,235.00	1,057,620.30
	PRESTIGE CONSUMER HEALTHCARE INC	52,736.00	3,301,273.60
	PRIMERICA INC	13,166.00	1,867,202.12
	REGAL REXNORD CORP	13,080.00	1,569,338.40
	SELECT ENERGY SERVICES INC	80,038.00	739,551.12
	SILGAN HOLDINGS INC	15,334.00	794,914.56
	SPIRE INC	13,915.00	958,186.90
	STAG INDUSTRIAL INC	60,876.00	1,966,903.56
	STANDEX INTERNATIONAL CORP	14,864.00	1,522,222.24
	STEVEN MADDEN LTD	35,158.00	1,123,649.68
	TEGNA INC	17,468.00	370,146.92
	TOPGOLF CALLAWAY BRANDS CORP	62,176.00	1,227,976.00
	TREEHOUSE FOODS INC	44,539.00	2,199,335.82
	UMPQUA HOLDINGS CORP	131,422.00	2,345,882.70
	UNIVEST FINANCIAL CORP	45,595.00	1,191,397.35
	URBAN OUTFITTERS INC	36,422.00	868,664.70
	VALMONT INDUSTRIES INC	6,609.00	2,185,398.03
	VALVOLINE INC	46,393.00	1,514,731.45
	VIAVI SOLUTIONS INC	139,841.00	1,469,728.91
	WESTERN ALLIANCE BANCORP	35,353.00	2,105,624.68
	WINTRUST FINANCIAL CORP	31,121.00	2,630,346.92
	YETI HOLDINGS INC	14,021.00	579,207.51
TOTAL TS Small Cap Value		4,506,567.63	128,878,625.40