

TS Small Cap Value

Effective Date : 06/30/2023

All Accounts

| Category | Issuer Name | Shares/Par | Market Value Base |
|---------------------------|------------------------------------|--------------|-------------------|
| TS Small Cap Value | | | |
| | AMEDISYS INC | 17,102.00 | 1,563,806.88 |
| | AMERICAN EAGLE OUTFITTERS INC | 68,437.00 | 807,556.60 |
| | AXALTA COATING SYSTEMS LTD | 43,146.00 | 1,415,620.26 |
| | AZEK CO INC/THE | 48,021.00 | 1,454,556.09 |
| | BELDEN INC | 13,218.00 | 1,264,301.70 |
| | BLACK HILLS CORP | 18,209.00 | 1,097,274.34 |
| | BWX TECHNOLOGIES INC | 26,901.00 | 1,925,304.57 |
| | CABOT CORP | 12,568.00 | 840,673.52 |
| | CACI INTERNATIONAL INC | 5,429.00 | 1,850,420.36 |
| | CACTUS INC | 30,595.00 | 1,294,780.40 |
| | CARTER'S INC | 6,652.00 | 482,935.20 |
| | CHAMPIONX CORP | 53,448.00 | 1,659,025.92 |
| | CHEESECAKE FACTORY INC/THE | 24,463.00 | 845,930.54 |
| | CHIMERA INVESTMENT CORP | 188,619.00 | 1,088,331.63 |
| | CIRCOR INTERNATIONAL INC | 20,702.00 | 1,168,627.90 |
| | CITY HOLDING CO | 9,487.00 | 853,735.13 |
| | CIVITAS RESOURCES INC | 18,830.00 | 1,306,237.10 |
| | CLEAN HARBORS INC | 14,808.00 | 2,434,879.44 |
| | COLUMBIA BANKING SYSTEM INC | 99,453.00 | 2,016,906.84 |
| | CORPORATE OFFICE PROPERTIES TRUST | 49,854.00 | 1,184,032.50 |
| | DORMAN PRODUCTS INC | 14,977.00 | 1,180,636.91 |
| | DREYFUS GOVERNMENT CASH MANAGE | 3,187,782.95 | 3,187,782.95 |
| | EMCOR GROUP INC | 11,674.00 | 2,157,121.72 |
| | ENCOMPASS HEALTH CORP | 34,268.00 | 2,320,286.28 |
| | ENERPAC TOOL GROUP CORP | 32,184.00 | 868,968.00 |
| | ENPRO INDUSTRIES INC | 14,136.00 | 1,887,580.08 |
| | ENVIRI CORP | 50,407.00 | 497,517.09 |
| | ENVISTA HOLDINGS CORP | 39,317.00 | 1,330,487.28 |
| | EXLSERVICE HOLDINGS INC | 9,747.00 | 1,472,381.82 |
| | FIRST AMERICAN FINANCIAL CORP | 24,614.00 | 1,403,490.28 |
| | FIRST INTERSTATE BANCSYSTEM INC | 70,448.00 | 1,679,480.32 |
| | GATES INDUSTRIAL CORP PLC | 78,299.00 | 1,055,470.52 |
| | GOODYEAR TIRE & RUBBER CO/THE | 50,263.00 | 687,597.84 |
| | HAIN CELESTIAL GROUP INC/THE | 44,438.00 | 555,919.38 |
| | HANOVER INSURANCE GROUP INC/THE | 11,978.00 | 1,353,873.34 |
| | HARMONIC INC | 120,840.00 | 1,953,982.80 |
| | HEXCEL CORP | 16,929.00 | 1,286,942.58 |
| | HOSTESS BRANDS INC | 52,202.00 | 1,321,754.64 |
| | HURON CONSULTING GROUP INC | 38,187.00 | 3,242,458.17 |
| | IDACORP INC | 14,653.00 | 1,503,397.80 |
| | INDEPENDENT BANK CORP | 27,827.00 | 1,238,579.77 |
| | INGEVITY CORP | 20,043.00 | 1,165,700.88 |
| | INGREDION INC | 17,440.00 | 1,847,768.00 |
| | INNOSPEC INC | 7,516.00 | 754,907.04 |
| | INTEGRA LIFESCIENCES HOLDINGS CORP | 41,280.00 | 1,697,846.40 |
| | ITT INC | 22,530.00 | 2,100,021.30 |

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| | KORN FERRY | 26,744.00 | 1,324,897.76 |
| | LANCASTER COLONY CORP | 5,502.00 | 1,106,397.18 |
| | LIVENT CORP | 78,634.00 | 2,156,930.62 |
| | LUMENTUM HOLDINGS INC | 29,885.00 | 1,695,376.05 |
| | MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC | 9,899.00 | 648,681.47 |
| | MASONITE INTERNATIONAL CORP | 15,690.00 | 1,607,283.60 |
| | MGIC INVESTMENT CORP | 74,755.00 | 1,180,381.45 |
| | MGP INGREDIENTS INC | 9,042.00 | 960,983.76 |
| | MURPHY USA INC | 8,853.00 | 2,754,256.83 |
| | NATIONAL BANK HOLDINGS CORP | 18,105.00 | 525,769.20 |
| | NATIONAL INSTRUMENTS CORP | 16,313.00 | 936,366.20 |
| | NATIONAL STORAGE AFFILIATES TR | 35,800.00 | 1,246,914.00 |
| | NEWMARK GROUP INC | 161,084.00 | 1,001,942.48 |
| | NMI HOLDINGS INC | 32,869.00 | 848,677.58 |
| | NUVASIVE INC | 21,809.00 | 907,036.31 |
| | O-I GLASS INC | 60,420.00 | 1,288,758.60 |
| | OLD NATIONAL BANCORP/IN | 118,507.00 | 1,651,987.58 |
| | OXFORD INDUSTRIES INC | 6,612.00 | 650,753.04 |
| | PDC ENERGY INC | 29,627.00 | 2,107,664.78 |
| | PERFORMANCE FOOD GROUP CO | 25,924.00 | 1,561,661.76 |
| | PINNACLE FINANCIAL PARTNERS INC | 25,718.00 | 1,456,924.70 |
| | PORTLAND GENERAL ELECTRIC CO | 50,285.00 | 2,354,846.55 |
| | PRESTIGE CONSUMER HEALTHCARE INC | 42,965.00 | 2,553,409.95 |
| | PRIMERICA INC | 12,539.00 | 2,479,712.64 |
| | QUIDELORTHO CORP | 12,485.00 | 1,034,507.10 |
| | REGAL REXNORD CORP | 9,740.00 | 1,498,986.00 |
| | SILGAN HOLDINGS INC | 22,697.00 | 1,064,262.33 |
| | SPIRE INC | 13,241.00 | 840,009.04 |
| | STAG INDUSTRIAL INC | 57,924.00 | 2,078,313.12 |
| | STANDEX INTERNATIONAL CORP | 14,160.00 | 2,003,215.20 |
| | STEVEN MADDEN LTD | 33,470.00 | 1,094,134.30 |
| | TEGNA INC | 40,222.00 | 653,205.28 |
| | TOPGOLF CALLAWAY BRANDS CORP | 71,143.00 | 1,412,188.55 |
| | TREEHOUSE FOODS INC | 42,386.00 | 2,135,406.68 |
| | UNIVEST FINANCIAL CORP | 43,413.00 | 784,907.04 |
| | URBAN OUTFITTERS INC | 34,669.00 | 1,148,583.97 |
| | VALLEY NATIONAL BANCORP | 167,327.00 | 1,296,784.25 |
| | VALMONT INDUSTRIES INC | 6,295.00 | 1,832,159.75 |
| | VALVOLINE INC | 38,479.00 | 1,443,347.29 |
| | VIAVI SOLUTIONS INC | 181,583.00 | 2,057,335.39 |
| | WINTRUST FINANCIAL CORP | 29,647.00 | 2,152,965.14 |
| | YETI HOLDINGS INC | 13,355.00 | 518,708.20 |
| TOTAL TS Small Cap Value | | 6,573,738.95 | 126,363,522.83 |