

LSV Asset Management  
 LSV GLOBAL MANAGED VOL FUND  
 LSVGMPV

As of: 9/30/18

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	10,400	14.11	146,735.95	0.68%
AUD	6123451	COCA-COLA AMATIL NPV	27,200	7.06	192,082.28	0.89%
CAD	2076009	BANK OF MONTREAL COM NPV	1,000	82.42	82,423.02	0.38%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,400	59.56	83,386.97	0.39%
CAD	2170525	CANADIAN IMP BANK COM NPV	900	93.63	84,269.69	0.39%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,100	117.08	128,790.04	0.60%
CAD	2521800	LOBLAWS COS LTD COM NPV	2,100	51.34	107,810.61	0.50%
CAD	2077303	NATL BK OF CANADA COM NPV	1,700	49.91	84,842.18	0.39%
CAD	2697864	POWER FINL CORP COM NPV	4,300	22.89	98,434.94	0.46%
CAD	2381093	TELUS CORPORATION COM NPV	4,000	36.83	147,330.96	0.68%
CAD	2897222	TORONTO-DOMINION COM NPV	1,800	60.72	109,300.63	0.51%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	300	243.40	73,019.04	0.34%
CHF	7437805	SWISS LIFE HOLDINGS AG	400	380.84	152,334.15	0.71%
CHF	B545MG5	SWISS RE AG CHF0.10	1,500	92.75	139,127.76	0.65%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	600	113.84	68,304.67	0.32%
DKK	4588825	DANSKE BANK A/S DKK10	4,400	26.28	115,613.63	0.54%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	7,200	15.34	110,461.27	0.51%
DKK	B14LS01	SPAR NORD BANK AS DKK10	900	9.28	8,354.68	0.04%
EUR	B86S2N0	AGEAS NPV	2,200	53.79	118,335.95	0.55%
EUR	7144569	ENEL SPA EUR1	14,100	5.12	72,255.99	0.34%
EUR	4295374	EVN AG NPV	900	19.61	17,645.51	0.08%
EUR	B5ZQ9D3	EVONIK INDUSTRIES NPV	2,900	35.83	103,913.60	0.48%
EUR	7598003	HERA EUR1	34,500	3.12	107,472.44	0.50%
EUR	BD0Q398	KON AHOLD DELHAIZE EURO.01	6,100	22.94	139,931.72	0.65%
EUR	4588364	MICHELIN (CGDE) EUR2	800	119.58	95,661.15	0.44%
EUR	5294121	MUENCHENER RUECKVE NPV(REGD)	500	221.56	110,778.07	0.51%
EUR	5671735	SANOFI EUR2	2,700	88.92	240,096.00	1.11%
EUR	BY7VY5	SIGNIFY NV EURO.01	2,600	25.90	67,343.77	0.31%
EUR	B8FOTD6	TALANX AG NPV	1,500	38.03	57,041.27	0.26%
EUR	B15C557	TOTAL EUR2.5	5,200	64.86	337,262.46	1.57%
EUR	BD5GZX1	TOTAL SA.DIV 31/12/2049	5,200	-	0.00	0.00%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	18,900	8.21	155,223.95	0.72%
GBP	0798059	BP ORD USD0.25	13,400	7.68	102,975.88	0.48%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	12,000	20.04	240,487.70	1.12%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	300	34.83	10,449.35	0.05%
GBP	B03MM40	ROYAL DUTCH SHELL 'B'ORD EURO.07	4,800	35.07	168,316.36	0.78%
GBP	BDVZYZ7	ROYAL MAIL PLC ORD GBP0.01	15,800	6.22	98,301.64	0.46%
GBP	B019KW7	SAINSBURY(J) ORD GBP0.28571428	9,000	4.20	37,767.90	0.18%
GBP	0875413	TATE & LYLE ORD GBP0.25	14,700	8.90	130,889.60	0.61%
GBP	3169889	WILLIAM HILL ORD GBP0.10	13,900	3.29	45,696.39	0.21%
HKD	6073556	CHINA MOBILE LTD NPV	28,100	9.86	277,053.38	1.29%
HKD	6559335	CHINA TELECOM CORP LTD 'H'CNV1	146,000	0.50	72,581.12	0.34%
HKD	B01G0P1	DAH SING BANKING G NPV	30,400	2.01	61,150.43	0.28%
HKD	BP4JH17	JOHNSON ELEC HLDGS HKD0.05	28,000	2.82	79,080.88	0.37%
HKD	6486314	KERRY PROPERTIES HKD1	20,000	3.39	67,860.29	0.32%
HKD	6568353	NWS HOLDINGS LTD HKD1	33,000	1.98	65,283.90	0.30%
HKD	6848743	SHN EXPRESSWAY 'H'CNV1	54,000	1.00	54,242.23	0.25%

HUF	4577469	MAGYAR TELEKOM HUF100	70,500	1.44	101,266.97	0.47%
IDR	6727121	PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)	131,500	0.50	65,302.15	0.30%
ILS	6075808	BANK HAPOALIM B.M. ILS1	9,300	7.33	68,134.87	0.32%
ILS	6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	5,000	17.52	87,618.94	0.41%
JPY	BFSSCF9	AEON REIT INVESTME REIT	50	1074.97	53,748.29	0.25%
JPY	6010702	AISIN SEIKI CO NPV	3,900	48.69	189,875.42	0.88%
JPY	6985383	ASTELLAS PHARMA NPV	4,800	17.45	83,757.54	0.39%
JPY	6172390	CANON ELECTRONICS NPV	1,300	21.01	27,308.18	0.13%
JPY	6172323	CANON INC NPV	3,100	31.78	98,525.33	0.46%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	10,000	9.09	90,945.11	0.42%
JPY	B249GF3	DOUTOR NICHIRE HO NPV	1,300	18.58	24,149.32	0.11%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	2,500	45.03	112,580.89	0.52%
JPY	6435145	HONDA MOTOR CO NPV	3,400	30.28	102,941.41	0.48%
JPY	B8BRV46	JAPAN AIRLINES CO NPV	4,000	35.96	143,821.81	0.67%
JPY	6248990	KDDI CORP NPV	4,200	27.64	116,069.90	0.54%
JPY	6744540	MITSUBISHI SHOKUHI NPV	1,900	26.72	50,768.15	0.24%
JPY	6640745	NIPPON FLOUR MILLS NPV	3,700	17.63	65,247.17	0.30%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	5,700	45.18	257,537.53	1.20%
JPY	6661768	OSAKA GAS CO LTD NPV	3,100	19.51	60,479.82	0.28%
JPY	6858548	SUMITOMO OSAKA CEM NPV	1,000	41.47	41,466.74	0.19%
JPY	6880507	TEIJIN LTD NPV	5,400	19.18	103,592.90	0.48%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,200	62.46	74,957.08	0.35%
JPY	6910705	UBE INDUSTRIES NPV	3,800	27.20	103,376.33	0.48%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	10.90	63,216.09	0.29%
KRW	B3DF0Y6	KB FINANCIAL GROUP KRW5000	2,000	48.86	97,723.69	0.45%
KRW	6490928	KIA MOTORS CORP KRW5000	2,000	31.64	63,286.00	0.29%
KRW	6175076	KT&G CORPORATION KRW5000	1,100	93.76	103,132.75	0.48%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	16.50	67,640.30	0.31%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	3,100	33.18	102,844.26	0.48%
KRW	6773812	SAMSUNG ELECTRONIC PFD KRW5000	0	-	0.00	0.00%
KRW	6224871	SK TELECOM KRW500	700	254.23	177,958.08	0.83%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	1.00	22,254.20	0.10%
MYR	6904612	TENAGA NASIONL BHD MYR1	39,600	3.74	147,931.86	0.69%
NZD	BCZVPY0	Z ENERGY LIMITED NPV	21,000	4.74	99,541.95	0.46%
SGD	6175203	DBS GROUP HLDGS NPV	5,000	19.09	95,473.34	0.44%
SGD	B4LR5Q8	MAPLETREE IND TST NPV (REIT)	38,200	1.45	55,356.24	0.26%
SGD	6916781	UTD O/S BANK NPV	8,300	19.82	164,499.58	0.76%
SGD	B17KMY7	YANLORD LAND GROUP NPV	31,200	1.08	33,795.15	0.16%
THB	6491084	KIATNAKIN BANK THB10(LOCAL)	27,300	2.33	63,522.73	0.29%
THB	B67QFW9	PTT GLOBAL CHEMICAL PUBLIC CO LTD SHS	25,800	2.51	64,819.11	0.30%
THB	BD0BDH1	PTT PUBLIC COMPANY THB1(LOCAL)	26,000	1.68	43,614.72	0.20%
THB	B0300P1	THAI OIL PCL THB10(LOCAL)	37,200	2.74	101,799.63	0.47%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	41,200	2.59	106,694.50	0.50%
TWD	6191328	CHINA MOTOR CO TWD10	77,000	0.84	64,685.75	0.30%
TWD	5A86VVU	CHINA SYNTHETIC RUBBER CORPORATION RIGHT 05/10/2018	5,772	0.05	264.66	0.00%
TWD	6580119	FIRST FINL HLDG CO TWD10	192,674	0.68	131,255.34	0.61%
TWD	6293989	GREATEK ELECTRONIC TWD10	59,000	1.65	97,389.71	0.45%
TWD	6191265	INTERNATIONAL CSRC INVESTMENT HOLDINGS CO	27,720	1.29	35,770.08	0.17%
TWD	6525875	SINOPAC FIN HLDGS TWD10	299,880	0.37	109,509.78	0.51%
TWD	6869971	TAICHUNG COMM BANK TWD10	315,000	0.35	110,904.60	0.51%
USD	212485106	#REORG/CONVERGYS CASH & STOCK MERGER SYNEX CORP 2003619 10-05-2018	0	-	0.00	0.00%
USD	00287Y109	ABBVIE INC COM USD0.01	700	94.58	66,206.00	0.31%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	700	76.44	53,508.00	0.25%
USD	001055102	AFLAC INC COM	2,700	47.07	127,089.00	0.59%
USD	01973R101	ALLISON TRANSMISSION HOLDING	3,400	52.01	176,834.00	0.82%
USD	020002101	ALLSTATE CORP COM	3,300	98.70	325,710.00	1.51%

USD	02209S103	ALTRIA GROUP INC COM	3,400	60.31	205,054.00	0.95%
USD	G02602103	AMDOCS ORD GBP0.01	3,500	65.98	230,930.00	1.07%
USD	025932104	AMER FINL GROUP INC OH COM STK	800	110.97	88,776.00	0.41%
USD	023608102	AMEREN CORP COM	3,500	63.22	221,270.00	1.03%
USD	031162100	AMGEN INC COM	900	207.29	186,561.00	0.87%
USD	035710409	ANNALY CAP MGMT INC COM	10,200	10.23	104,346.00	0.48%
USD	037833100	APPLE INC COM STK	1,600	225.74	361,184.00	1.68%
USD	00206R102	AT&T INC COM	5,093	33.58	171,022.94	0.79%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	1,300	214.11	278,343.00	1.29%
USD	109641100	BRINKER INTL INC COM	1,600	46.73	74,768.00	0.35%
USD	134429109	CAMPBELL SOUP CO COM	900	36.63	32,967.00	0.15%
USD	166764100	CHEVRON CORP COM	2,100	122.28	256,788.00	1.19%
USD	17275R102	CISCO SYSTEMS INC	5,100	48.65	248,115.00	1.15%
USD	20030N101	COMCAST CORP NEW-CL A	2,200	35.41	77,902.00	0.36%
USD	21676P103	COOPER-STANDARD HOLDING COM	300	119.98	35,994.00	0.17%
USD	277432100	EASTMAN CHEM CO COM	900	95.72	86,148.00	0.40%
USD	278642103	EBAY INC COM USD0.001	2,900	33.02	95,758.00	0.44%
USD	281020107	EDISON INTL COM	1,400	67.68	94,752.00	0.44%
USD	532457108	ELI LILLY & CO COM	1,600	107.31	171,696.00	0.80%
USD	29364G103	ENTERGY CORP NEW COM	3,900	81.13	316,407.00	1.47%
USD	G3223R108	EVEREST RE GROUP COM	400	228.47	91,388.00	0.42%
USD	30161N101	EXELON CORP COM	7,700	43.66	336,182.00	1.56%
USD	30231G102	EXXON MOBIL CORP COM	2,400	85.02	204,048.00	0.95%
USD	315616102	F5 NETWORKS INC COM STK	600	199.42	119,652.00	0.56%
USD	337932107	FIRSTENERGY CORP COM	4,400	37.17	163,548.00	0.76%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	9,400	9.25	86,950.00	0.40%
USD	375558103	GILEAD SCIENCES INC	900	77.21	69,489.00	0.32%
USD	40412C101	HCA HEALTHCARE INC COM	2,800	139.12	389,536.00	1.81%
USD	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	700	16.31	11,417.00	0.05%
USD	40434L105	HP INC COM	700	25.77	18,039.00	0.08%
USD	457187102	INGREDION INC COM	700	104.96	73,472.00	0.34%
USD	458140100	INTEL CORP COM	6,100	47.29	288,469.00	1.34%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,300	151.21	196,573.00	0.91%
USD	478160104	JOHNSON & JOHNSON COM USD1	3,800	138.17	525,046.00	2.44%
USD	48203R104	JUNIPER NETWORKS INC COM	4,200	29.97	125,874.00	0.58%
USD	487836108	KELLOGG CO COM USD0.25	1,600	70.02	112,032.00	0.52%
USD	494368103	KIMBERLY-CLARK CORP COM	1,000	113.64	113,640.00	0.53%
USD	482480100	KLA-TENCOR CORP	400	101.71	40,684.00	0.19%
USD	500255104	KOHL'S CORP COM	800	74.55	59,640.00	0.28%
USD	501044101	KROGER CO COM	3,800	29.11	110,618.00	0.51%
USD	58933Y105	MERCK & CO INC NEW COM	2,400	70.94	170,256.00	0.79%
USD	55272X102	MFA FINL INC	10,000	7.35	73,500.00	0.34%
USD	60871R209	MOLSON COORS BREWING COM CL B	1,300	61.50	79,950.00	0.37%
USD	620076307	MOTOROLA SOLUTIONS INC	2,200	130.14	286,308.00	1.33%
USD	647551100	NEW MTN FIN CORP COM	7,700	13.50	103,950.00	0.48%
USD	68389X105	ORACLE CORP COM	2,500	51.56	128,900.00	0.60%
USD	717081103	PFIZER INC COM	13,300	44.07	586,131.00	2.72%
USD	718546104	PHILLIPS 66 COM	710	112.72	80,031.20	0.37%
USD	744573106	PUB SERVICE ENTERPRISE GROUP INC COM	2,100	52.79	110,859.00	0.51%
USD	760759100	REPUBLIC SVCS INC COM	1,300	72.66	94,458.00	0.44%
USD	81618T100	SELECT INCOME REIT COM SH BEN INT COM SHBEN INT	600	21.94	13,164.00	0.06%
USD	81721M109	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	7,200	17.56	126,432.00	0.59%
USD	832696405	SMUCKER J M CO COM NEW	1,200	102.61	123,132.00	0.57%
USD	835495102	SONOCO PROD CO COM	2,100	55.50	116,550.00	0.54%
USD	84860W102	SPIRIT RLTY CAP INC NEW COM	12,100	8.06	97,526.00	0.45%
USD	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	4,900	21.52	105,448.00	0.49%

USD	871237103	SYKES ENTERPRISES INC COM	1,600	30.49	48,784.00	0.23%
USD	87612E106	TARGET CORP COM STK	3,900	88.21	344,019.00	1.60%
USD	89417E109	TRAVELERS COS INC COM STK	600	129.71	77,826.00	0.36%
USD	90187B408	TWO HARBORS INVESMENT CORP	6,900	14.93	103,017.00	0.48%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	3,200	59.53	190,496.00	0.88%
USD	913017109	UNITED TECHNOLOGIES CORP COM	600	139.81	83,886.00	0.39%
USD	91913Y100	VALERO ENERGY CORP COM STK NEW	1,000	113.75	113,750.00	0.53%
USD	92343V104	VERIZON COMMUNICATIONS COM	6,600	53.39	352,374.00	1.64%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	4,700	72.90	342,630.00	1.59%
USD	931142103	WALMART INC COM	3,000	93.91	281,730.00	1.31%
USD	254687106	WALT DISNEY CO	800	116.94	93,552.00	0.43%
USD	94106L109	WASTE MGMT INC DEL COM STK	2,000	90.36	180,720.00	0.84%
USD	959802109	WESTERN UNION CO	5,400	19.06	102,924.00	0.48%
ZAR	6342836	ASTRAL FOODS ZAR0.01	1,600	17.42	27,879.37	0.13%
<b>Total</b>			2,423,499		21,280,685.86	98.79%
<b>Cash Balance - Trade</b>					260,540.13	1.21%
<b>Portfolio Total Including Cash</b>					21,541,225.99	100.00%

Holdings are subject to change.