

LSV Asset Management
LSV GLOBAL MANAGED VOL FUND
LSVGMVP

As of: 12/31/20
Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	13,300	9.22	122,642.19	Australia	0.82%
CAD	2076009	BANK OF MONTREAL COM NPV	800	75.97	60,772.37	Canada	0.41%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	54.00	59,403.45	Canada	0.40%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	85.34	51,202.51	Canada	0.34%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	131.34	91,939.56	Canada	0.62%
CAD	B3KT0S5	CI FINANCIAL CORP COMSTK	4,500	12.39	55,737.83	Canada	0.37%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,800	49.30	88,742.54	Canada	0.60%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	3,045	22.94	69,862.91	Canada	0.47%
CAD	2381093	TELUS CORPORATION COM NPV	3,700	19.79	73,215.86	Canada	0.49%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	400	349.57	139,826.91	Switzerland	0.94%
CHF	7437805	SWISS LIFE HOLDINGS AG	200	466.54	93,308.45	Switzerland	0.63%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	97.86	127,213.08	Switzerland	0.86%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	9,500	17.11	162,562.67	Denmark	1.09%
EUR	B86S2N0	AGEAS NPV	1,500	53.32	79,983.47	Belgium	0.54%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	56.60	135,843.42	France	0.91%
EUR	5468324	EBRO FOODS SA EURO.60	5,900	23.17	136,726.82	Spain	0.92%
EUR	5271782	ENDESA SA EUR1.2	3,000	27.35	82,039.03	Spain	0.55%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	1,300	59.31	77,097.11	Belgium	0.52%
EUR	7598003	HERA EUR1	22,200	3.65	80,945.18	Italy	0.54%
EUR	BD0Q398	KON AHOLD DELHAIZE EURO.01	7,400	28.28	209,244.19	Netherlands	1.41%
EUR	4563640	MAYR-MELNHOF KARTO NPV	800	201.89	161,508.61	Austria	1.09%
EUR	4588364	MICHELIN (CGDE) EUR2	600	128.41	77,046.95	France	0.52%
EUR	5671735	SANOFI EUR2	1,600	96.29	154,069.42	France	1.04%
EUR	BYY7VY5	SIGNIFY NV EURO.01	1,900	42.25	80,273.45	Netherlands	0.54%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	32.86	77,363.16	Finland	0.52%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	18,500	6.68	123,610.56	United Kingdom	0.83%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	400	37.02	14,806.80	United Kingdom	0.10%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	1.81	54,776.08	United Kingdom	0.37%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	9,800	18.34	179,775.81	United Kingdom	1.21%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	20.99	96,551.79	United Kingdom	0.65%
GBP	0875413	TATE & LYLE ORD GBP0.25	11,800	9.22	108,780.80	United Kingdom	0.73%
GBP	0884709	TESCO ORD GBP0.05	16,720	3.16	52,887.41	United Kingdom	0.36%
GBP	0604316	WM MORRISON SUPERMARKETS ORD GBP0.10	24,000	2.42	58,182.86	United Kingdom	0.39%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.53	44,416.64	China	0.30%
HKD	6073556	CHINA MOBILE LTD NPV	21,500	5.70	122,558.47	China	0.82%
HKD	6711566	CHINA RES PWR HLDG NPV	62,000	1.08	66,766.83	China	0.45%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	1.03	20,531.74	Hong Kong	0.14%
HKD	6848743	SHN EXPRESSWAY 'H'CNY1	110,000	0.94	103,561.46	China	0.70%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.28	62,559.83	Hungary	0.42%
JPY	BFSSCF9	AEON REIT INVESTME REIT	60	1278.51	76,710.74	Japan	0.52%
JPY	6985383	ASTELLAS PHARMA NPV	4,800	15.44	74,107.22	Japan	0.50%
JPY	6172323	CANON INC NPV	2,500	19.16	47,895.78	Japan	0.32%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	11.42	59,381.08	Japan	0.40%
JPY	6512714	EDION CORP NPV	13,100	10.15	132,973.03	Japan	0.89%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	1,400	52.67	73,739.16	Japan	0.50%
JPY	B0B8154	FUKUOKA REIT CORP REIT	40	1481.91	59,276.48	Japan	0.40%
JPY	6435145	HONDA MOTOR CO NPV	2,500	27.87	69,676.50	Japan	0.47%
JPY	6467803	ITOCHU CORP NPV	2,900	28.71	83,254.39	Japan	0.56%
JPY	6248990	KDDI CORP NPV	2,200	29.70	65,331.98	Japan	0.44%
JPY	6484277	K'S HOLDINGS CORP NPV	5,700	13.91	79,279.38	Japan	0.53%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	9,850	12.66	124,740.91	Japan	0.84%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9,400	25.62	240,861.06	Japan	1.62%

JPY	6880507	TEIJIN LTD NPV	3,400	18.79	63,886.87	Japan	0.43%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,400	77.07	107,896.75	Japan	0.73%
JPY	6910705	UBE INDUSTRIES NPV	2,500	18.13	45,329.07	Japan	0.30%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	5.63	32,638.87	Japan	0.22%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	76.50	76,498.20	Korea, Republic Of	0.51%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	10.82	44,347.79	Korea, Republic Of	0.30%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	29.92	62,827.95	Korea, Republic Of	0.42%
KRW	6224871	SK TELECOM KRW500	900	219.09	197,183.10	Korea, Republic Of	1.33%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.91	20,234.93	Malaysia	0.14%
MYR	6244675	RHB BANK BHD NPV	79,800	1.35	108,119.33	Malaysia	0.73%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	18.95	58,732.64	Singapore	0.39%
SGD	6916781	UTD O/S BANK NPV	4,400	17.09	75,205.99	Singapore	0.51%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	1.73	47,155.37	Thailand	0.32%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.37	43,162.55	Thailand	0.29%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	28,600	2.95	84,482.64	Thailand	0.57%
TWD	6140579	CHICONY ELECTRONI TWD10	26,000	3.07	79,763.68	Taiwan	0.54%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	1.99	73,741.90	Taiwan	0.50%
TWD	6525875	SINOPAC FIN HLDGS TWD10	300,000	0.41	122,250.69	Taiwan	0.82%
TWD	6869971	TAICHUNG COMM BANK TWD10	239,048	0.39	92,308.02	Taiwan	0.62%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	68.36	88,868.00	Russian Federation	0.60%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	43.13	107,825.00	United States	0.72%
USD	020002101	ALLSTATE CORP COM	2,800	109.93	307,804.00	United States	2.07%
USD	02209S103	ALTRIA GROUP INC COM	3,500	41.00	143,500.00	United States	0.96%
USD	G02602103	AMDOCS ORD GBP0.01	3,100	70.93	219,883.00	United States	1.48%
USD	025932104	AMER FINL GROUP INC OH COM STK	1,200	87.62	105,144.00	United States	0.71%
USD	031162100	AMGEN INC COM	800	229.92	183,936.00	United States	1.24%
USD	035710409	ANNALY CAP MGMT INC COM	7,900	8.45	66,755.00	United States	0.45%
USD	00206R102	AT&T INC COM	10,200	28.76	293,352.00	United States	1.97%
USD	053332102	AUTOZONE INC COM	140	1185.44	165,961.60	United States	1.12%
USD	G0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	1,400	50.39	70,546.00	United States	0.47%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	42.44	89,124.00	United States	0.60%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	600	231.87	139,122.00	United States	0.94%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	4,400	11.91	52,404.00	United States	0.35%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	3,700	62.03	229,511.00	United States	1.54%
USD	127190304	CACI INTL INC CL A CL A	500	249.33	124,665.00	United States	0.84%
USD	12508E101	CDK GLOBAL INC COM	800	51.83	41,464.00	United States	0.28%
USD	M22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	600	132.91	79,746.00	Israel	0.54%
USD	17275R102	CISCO SYSTEMS INC	2,000	44.75	89,500.00	United States	0.60%
USD	20030N101	COMCAST CORP NEW-CL A	4,900	52.40	256,760.00	United States	1.73%
USD	126650100	CVS HEALTH CORP COM	1,800	68.30	122,940.00	United States	0.83%
USD	23331A109	D R HORTON INC COM	1,500	68.92	103,380.00	United States	0.69%
USD	278642103	EBAY INC COM USD0.001	2,900	50.25	145,725.00	United States	0.98%

USD	29364G103	ENTERGY CORP NEW COM	1,800	99.84	179,712.00	United States	1.21%
USD	30161N101	EXELON CORP COM	6,500	42.22	274,430.00	United States	1.84%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	8,000	8.79	70,320.00	United States	0.47%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	3,900	16.56	64,584.00	United States	0.43%
USD	370334104	GENERAL MILLS INC COM	2,600	58.80	152,880.00	United States	1.03%
USD	375558103	GILEAD SCIENCES INC	1,900	58.26	110,694.00	United States	0.74%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM	2,100	48.98	102,858.00	United States	0.69%
USD	457187102	INGREDION INC COM	700	78.67	55,069.00	United States	0.37%
USD	458140100	INTEL CORP COM	5,800	49.82	288,956.00	United States	1.94%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,500	125.88	188,820.00	United States	1.27%
USD	46146L101	INVESTORS BANCORP INC NEW COM	8,900	10.56	93,984.00	United States	0.63%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	600	165.05	99,030.00	United States	0.67%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,200	157.38	188,856.00	United States	1.27%
USD	48203R104	JUNIPER NETWORKS INC COM	3,900	22.51	87,789.00	United States	0.59%
USD	494368103	KIMBERLY-CLARK CORP COM	800	134.83	107,864.00	United States	0.73%
USD	501044101	KROGER CO COM	4,500	31.76	142,920.00	United States	0.96%
USD	58933Y105	MERCK & CO INC NEW COM	4,300	81.80	351,740.00	United States	2.36%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	2,000	45.19	90,380.00	United States	0.61%
USD	636180101	NATL FUEL GAS CO COM	2,100	41.13	86,373.00	United States	0.58%
USD	647551100	NEW MTN FIN CORP COM	4,200	11.36	47,712.00	United States	0.32%
USD	68389X105	ORACLE CORP COM	5,700	64.69	368,733.00	United States	2.48%
USD	717081103	PFIZER INC COM	5,800	36.81	213,498.00	United States	1.44%
USD	718546104	PHILLIPS 66 COM	1,100	69.94	76,934.00	United States	0.52%
USD	744573106	PUB SERVICE ENTERPRISE GROUP INC COM	1,700	58.30	99,110.00	United States	0.67%
USD	760759100	REPUBLIC SVCS INC COM	1,100	96.30	105,930.00	United States	0.71%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,600	45.79	119,054.00	United States	0.80%
USD	832696405	SMUCKER J M CO COM NEW	1,600	115.60	184,960.00	United States	1.24%
USD	871237103	SYKES ENTERPRISES INC COM	1,600	37.67	60,272.00	United States	0.41%
USD	87612E106	TARGET CORP COM STK	2,300	176.53	406,019.00	United States	2.73%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,300	64.44	148,212.00	United States	1.00%
USD	92343V104	VERIZON COMMUNICATIONS COM	4,800	58.75	282,000.00	United States	1.90%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	1,200	39.88	47,856.00	United States	0.32%
USD	931142103	WALMART INC COM	600	144.15	86,490.00	United States	0.58%
USD	94106L109	WASTE MGMT INC DEL COM STK	800	117.93	94,344.00	United States	0.63%
USD	959802109	WESTERN UNION CO	6,400	21.94	140,416.00	United States	0.94%
Total			1,686,757		14,728,046.87		99.01%
Cash Balance - Trade					147,361.12		0.99%
Portfolio Total Including Cash					14,875,407.99		100.00%