

LSV Asset Management
LSV GLOBAL MANAGED VOL FUND
LSVGMVP

As of: 12/31/21

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% OF PORTFOLIO
AUD	BSS7GP5	AGL ENERGY NPV	13,300	4.46	59,372.36	Australia	0.33%
BRL	B6XFBX3	TELEFONICA BRASIL COM NPV	9,700	8.65	83,921.54	Brazil	0.46%
CAD	2528102	ALIMENTATION COUCH COM NPV CL A	2,100	41.96	88,113.05	Canada	0.48%
CAD	2076009	BANK OF MONTREAL COM NPV	800	107.82	86,254.21	Canada	0.47%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	70.89	77,983.61	Canada	0.43%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	116.73	70,039.19	Canada	0.38%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	143.64	100,548.63	Canada	0.55%
CAD	B3KT055	CI FINANCIAL CORP COMSTK	4,500	20.93	94,193.09	Canada	0.52%
CAD	BZCDFX9	COGECO COMMUNICATI SUB VTG SHS	1,000	79.75	79,745.08	Canada	0.44%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,800	82.05	147,687.92	Canada	0.81%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	2,200	33.09	72,802.12	Canada	0.40%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	400	416.07	166,427.04	Switzerland	0.91%
CHF	7437805	SWISS LIFE HOLDINGS AG	150	613.51	92,026.56	Switzerland	0.50%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	100.20	130,263.95	Switzerland	0.71%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	20.99	170,043.96	Denmark	0.93%
EUR	B8652N0	AGEAS NPV	1,500	51.80	77,699.20	Belgium	0.43%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	53.81	129,149.54	France	0.71%
EUR	4617859	DEUTSCHE POST AG NPV(REGD)	1,800	64.30	115,735.13	Germany	0.63%
EUR	5271782	ENDESA SA EUR1.2	3,000	22.97	68,914.33	Spain	0.38%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	1,300	42.37	55,083.70	Belgium	0.30%
EUR	7598003	HERA EUR1	22,200	4.16	92,425.03	Italy	0.51%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	150.68	105,475.31	Germany	0.58%
EUR	BDOQ398	KON AHOLD DELHAIZE EUR0.01	7,400	34.27	253,594.49	Netherlands	1.39%
EUR	4563640	MAYR-MELNHOF KARTO NPV	800	200.83	160,663.63	Austria	0.88%
EUR	4588364	MICHELIN (CGDE) EUR2	600	163.93	98,356.44	France	0.54%
EUR	B233HR5	REN-REDES ENERGET EUR1(REGD)	22,200	2.89	64,250.67	Portugal	0.35%
EUR	5671735	SANOFI EUR2	1,600	100.73	161,173.10	France	0.88%
EUR	BY7VY5	SIGNIFY NV EUR0.01	1,900	46.38	88,112.54	Netherlands	0.48%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	31.25	73,563.11	Finland	0.40%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	13,800	7.45	102,765.38	United Kingdom	0.56%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	2,300	37.02	85,154.96	United Kingdom	0.47%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	2.30	69,583.05	United Kingdom	0.38%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	12,700	21.76	276,359.56	United Kingdom	1.51%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	21.89	100,715.56	United Kingdom	0.55%
GBP	0875413	TATE & LYLE ORD GBP0.25	11,800	8.96	105,708.33	United Kingdom	0.58%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.60	50,747.15	China	0.28%
HKD	6711566	CHINA RES PWR HLDG NPV	36,000	3.35	120,518.71	China	0.66%
HKD	B09N7M0	CHINA SHENHUA ENERGY CO 'H'	35,500	2.34	83,236.92	China	0.46%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.85	17,085.03	Hong Kong	0.09%
HKD	6848743	SHN EXPRESSWAY 'H'CNV1	110,000	0.97	106,524.89	China	0.58%
HKD	B8RZJZ1	THE PEOPLE S INSUR 'H'CNV1	370,000	0.30	112,001.85	China	0.61%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.27	61,960.14	Hungary	0.34%
JPY	BFSSCF9	AEON REIT INVESTME REIT	60	1398.98	83,939.04	Japan	0.46%
JPY	6172323	CANON INC NPV	2,500	24.32	60,809.34	Japan	0.33%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	9.25	48,091.70	Japan	0.26%
JPY	6512714	EDION CORP NPV	13,100	9.32	122,064.17	Japan	0.67%
JPY	B0B8154	FUKUOKA REIT CORP REIT	40	1448.48	57,939.30	Japan	0.32%
JPY	6435145	HONDA MOTOR CO NPV	2,500	28.05	70,122.88	Japan	0.38%
JPY	6467803	ITOCHU CORP NPV	1,400	30.55	42,770.18	Japan	0.23%
JPY	6248990	KDDI CORP NPV	5,200	29.20	151,816.25	Japan	0.83%
JPY	6484277	K'S HOLDINGS CORP NPV	5,700	9.71	55,339.33	Japan	0.30%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	9,850	12.70	125,140.46	Japan	0.69%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9,400	27.35	257,131.69	Japan	1.41%

JPY	6732200	RENGO CO NPV	9,200	7.56	69,506.32	Japan	0.38%
JPY	6880507	TEIJIN LTD NPV	3,400	12.29	41,778.47	Japan	0.23%
JPY	6900643	TOYOTA MOTOR CORP NPV	7,000	18.28	127,988.36	Japan	0.70%
JPY	6910705	UBE INDUSTRIES NPV	2,500	17.35	43,376.32	Japan	0.24%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	5.84	33,896.92	Japan	0.19%
KRW	6505316	KT CORPORATION KRW5000	4,400	25.74	113,261.83	Korea, Republic Of	0.62%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	66.46	66,456.36	Korea, Republic Of	0.36%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	11.44	46,906.41	Korea, Republic Of	0.26%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	26.50	55,646.69	Korea, Republic Of	0.30%
KRW	BMG3GS6	SK SQUARE CO LTD KRW100	1,766	55.86	98,643.45	Korea, Republic Of	0.54%
KRW	6224871	SK TELECOM KRW100	2,733	48.71	133,115.21	Korea, Republic Of	0.73%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.76	16,968.55	Malaysia	0.09%
MYR	6244675	RHB BANK BHD NPV	79,800	1.29	102,862.70	Malaysia	0.56%
SEK	5554041	SECURITAS SER'B'NPV	5,400	13.77	74,345.17	Sweden	0.41%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	24.23	75,099.95	Singapore	0.41%
SGD	6916781	UTD O/S BANK NPV	4,400	19.95	87,794.38	Singapore	0.48%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	1.79	48,830.26	Thailand	0.27%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.40	46,035.02	Thailand	0.25%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	21,700	2.87	62,361.92	Thailand	0.34%
TWD	6051046	ASUSTEK COMPUTER TWD10	10,000	13.59	135,901.98	Taiwan	0.74%
TWD	6425663	CATHAY FINL HLDG TWD10	61,000	2.26	137,799.54	Taiwan	0.76%
TWD	6140579	CHICONY ELECTRONI TWD10	38,000	2.97	113,037.19	Taiwan	0.62%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	2.82	104,445.73	Taiwan	0.57%
TWD	6525875	SINOPAC FIN HLDGS TWD10	300,000	0.58	175,118.37	Taiwan	0.96%
TWD	6869971	TAICHUNG COMM BANK TWD10	128,585	0.44	56,468.27	Taiwan	0.31%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	89.80	116,740.00	Russian Federation	0.64%
USD	00751Y106	ADVANCE AUTO PTS INC COM	500	239.88	119,940.00	United States	0.66%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	36.35	90,875.00	United States	0.50%
USD	020002101	ALLSTATE CORP COM	2,800	117.65	329,420.00	United States	1.81%
USD	022095103	ALTRIA GROUP INC COM	2,100	47.39	99,519.00	United States	0.55%
USD	G02602103	AMDOCS ORD GBP0.01	3,100	74.84	232,004.00	United States	1.27%
USD	025932104	AMER FINL GROUP INC OH COM STK	400	137.32	54,928.00	United States	0.30%
USD	031162100	AMGEN INC COM	800	224.97	179,976.00	United States	0.99%
USD	035710409	ANNALY CAP MGMT INC COM	4,600	7.82	35,972.00	United States	0.20%
USD	039483102	ARCHER-DANIELS-MIDLAND CO COM	2,200	67.59	148,698.00	United States	0.81%
USD	00206R102	AT&T INC COM	10,200	24.60	250,920.00	United States	1.37%
USD	053332102	AUTOZONE INC COM	30	2096.39	62,891.70	United States	0.34%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	58.08	121,968.00	United States	0.67%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	600	299.00	179,400.00	United States	0.98%
USD	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	1,300	73.78	95,914.00	United States	0.53%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	2,600	13.42	34,892.00	United States	0.19%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	3,700	62.35	230,695.00	United States	1.26%
USD	127190304	CACI INTL INC CL A CL A	500	269.21	134,605.00	United States	0.74%
USD	M22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	600	116.56	69,936.00	Israel	0.38%
USD	166764100	CHEVRON CORP COM	1,200	117.35	140,820.00	United States	0.77%
USD	17275R102	CISCO SYSTEMS INC	2,500	63.37	158,425.00	United States	0.87%
USD	20030N101	COMCAST CORP NEW-CL A	4,900	50.33	246,617.00	United States	1.35%
USD	231021106	CUMMINS INC	900	218.14	196,326.00	United States	1.08%
USD	126650100	CVS HEALTH CORP COM	1,800	103.16	185,688.00	United States	1.02%
USD	23331A109	D R HORTON INC COM	1,200	108.45	130,140.00	United States	0.71%
USD	278642103	EBAY INC COM USD0.001	3,100	66.50	206,150.00	United States	1.13%
USD	29364G103	ENTERGY CORP NEW COM	1,600	112.65	180,240.00	United States	0.99%
USD	30034W106	EVERGY INC COM NPV	1,500	68.61	102,915.00	United States	0.56%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	2,700	20.77	56,079.00	United States	0.31%
USD	35137L105	FOX CORP CL A CL A	2,400	36.90	88,560.00	United States	0.49%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	3,900	20.94	81,666.00	United States	0.45%
USD	370334104	GENERAL MILLS INC COM	2,600	67.38	175,188.00	United States	0.96%
USD	375558103	GILEAD SCIENCES INC	1,900	72.61	137,959.00	United States	0.76%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM	2,100	69.04	144,984.00	United States	0.79%
USD	457187102	INGREDION INC COM	500	96.64	48,320.00	United States	0.26%
USD	458140100	INTEL CORP COM	6,400	51.50	329,600.00	United States	1.81%

USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,500	133.66	200,490.00 United States	1.10%
USD	46146L101	INVESTORS BANCORP INC NEW COM	8,900	15.15	134,835.00 United States	0.74%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	600	127.40	76,440.00 United States	0.42%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,200	171.07	205,284.00 United States	1.12%
USD	48203R104	JUNIPER NETWORKS INC COM	3,900	35.71	139,269.00 United States	0.76%
USD	48716P108	KEARNY FINL CORP MD COM	9,600	13.25	127,200.00 United States	0.70%
USD	494368103	KIMBERLY-CLARK CORP COM	400	142.92	57,168.00 United States	0.31%
USD	500754106	KRAFT HEINZ CO COM	3,300	35.90	118,470.00 United States	0.65%
USD	501044101	KROGER CO COM	4,500	45.26	203,670.00 United States	1.12%
USD	50155Q100	KYNDRYL HLDGS INC COM	300	18.10	5,430.00 United States	0.03%
USD	502431109	L3HARRIS TECHNOLOGIES INC COM	500	213.24	106,620.00 United States	0.58%
USD	539830109	LOCKHEED MARTIN CORP COM	200	355.41	71,082.00 United States	0.39%
USD	58155Q103	MCKESSON CORP	900	248.57	223,713.00 United States	1.23%
USD	58933Y105	MERCK & CO INC NEW COM	4,300	76.64	329,552.00 United States	1.81%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	2,000	46.35	92,700.00 United States	0.51%
USD	636180101	NATL FUEL GAS CO COM	2,100	63.94	134,274.00 United States	0.74%
USD	647551100	NEW MTN FIN CORP COM	4,200	13.70	57,540.00 United States	0.32%
USD	651639106	NEWMONT CORPORATION	1,200	62.02	74,424.00 United States	0.41%
USD	666807102	NORTHROP GRUMMAN CORP COM	200	387.07	77,414.00 United States	0.42%
USD	68389X105	ORACLE CORP COM	5,600	87.21	488,376.00 United States	2.68%
USD	68622V106	ORGANON & CO COM	430	30.45	13,093.50 United States	0.07%
USD	689648103	OTTER TAIL CORP	1,408	71.42	100,559.36 United States	0.55%
USD	717081103	PFIZER INC COM	7,100	59.05	419,255.00 United States	2.30%
USD	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	2,000	112.98	225,960.00 United States	1.24%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,000	67.47	134,940.00 United States	0.74%
USD	832696405	SMUCKER J M CO COM NEW	1,600	135.82	217,312.00 United States	1.19%
USD	87612E106	TARGET CORP COM STK	900	231.44	208,296.00 United States	1.14%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,300	87.16	200,468.00 United States	1.10%
USD	92343V104	VERIZON COMMUNICATIONS COM	4,800	51.96	249,408.00 United States	1.37%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	1,200	52.16	62,592.00 United States	0.34%
USD	959802109	WESTERN UNION CO	6,400	17.84	114,176.00 United States	0.63%
USD	963320106	WHIRLPOOL CORP COM	600	234.66	140,796.00 United States	0.77%
Total			2,020,606		17,708,567.33	97.03%
Cash Balance - Trade					541,278.18	2.97%
Portfolio Total Including Cash					18,249,845.51	100.00%