

LSV Asset Management
 LSV GLOBAL MANAGED VOL FUND
 LSVGMPV

As of: 12/31/22

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	B87CVM3	AURIZON HOLDINGS NPV	55,400	2.53	140,134.27	Australia	0.46%
AUD	BH4TCW7	ORORA LTD NPV	44,100	1.96	86,429.54	Australia	0.28%
BRL	B0D7494	EDP ENERGIAS BR COM NPV	35,000	3.94	137,819.03	Brazil	0.45%
BRL	B6XFBX3	TELEFONICA BRASIL COM NPV	9,700	7.26	70,456.93	Brazil	0.23%
CAD	BL56KN2	ALIMENTATION COM NPV	1,300	43.91	57,086.98	Canada	0.19%
CAD	2076009	BANK OF MONTREAL COM NPV	800	90.53	72,421.86	Canada	0.24%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	2,400	48.96	117,506.92	Canada	0.39%
CAD	2170525	CANADIAN IMP BANK COM NPV	1,200	40.42	48,506.59	Canada	0.16%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,300	104.43	135,761.47	Canada	0.45%
CAD	2521800	LOBLAWS COS LTD COM NPV	3,400	88.36	300,415.51	Canada	0.98%
CAD	2809777	STELLA JONES INC COM NPV	4,900	35.81	175,466.25	Canada	0.58%
CHF	7103065	NOVARTIS AG CHF0.50 (REGD)	5,500	90.35	496,914.18	Switzerland	1.63%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	500	313.99	156,993.08	Switzerland	0.51%
CHF	5533976	SWISSCOM AG CHF1(REGD)	100	547.56	54,755.73	Switzerland	0.18%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	108.08	140,510.16	Switzerland	0.46%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	17.52	141,939.05	Denmark	0.47%
EUR	B86S2N0	AGEAS NPV	1,500	44.21	66,308.25	Belgium	0.22%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	68.25	163,801.54	France	0.54%
EUR	5641567	CARREFOUR SA EUR2.50	13,400	16.69	223,670.01	France	0.73%
EUR	4617859	DEUTSCHE POST AG NPV(REGD)	1,800	37.55	67,582.55	Germany	0.22%
EUR	5842359	DEUTSCHE TELEKOM NPV(REGD)	12,600	19.89	250,631.73	Germany	0.82%
EUR	5271782	ENDESA SA EUR1.2	3,300	18.82	62,109.15	Spain	0.20%
EUR	7145056	ENI SPA EUR1	17,800	14.18	252,394.83	Italy	0.83%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	3,400	22.73	77,290.25	Belgium	0.25%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	82.45	57,711.55	Germany	0.19%
EUR	BDOQ398	KON AHOLD DELHAIZE EURO.01	13,000	28.64	372,384.90	Netherlands	1.22%
EUR	BP3QY22	LOGISTA HOLDINGS EURO.2	8,200	25.19	206,534.24	Spain	0.68%
EUR	5071432	METSA BOARD OYJ	16,200	9.35	151,542.04	Finland	0.50%
EUR	BPBPJ01	MICHELIN CIE GLE ETABL	2,400	27.73	66,557.99	France	0.22%
EUR	5176177	ORANGE EUR4	28,600	9.91	283,287.24	France	0.93%
EUR	B233HR5	REN-REDES ENERGET EUR1(REGD)	22,200	2.69	59,706.24	Portugal	0.20%
EUR	5669354	REPSOL SA EUR1	11,900	15.85	188,599.10	Spain	0.62%
EUR	5671735	SANOFI EUR2	2,400	95.88	230,116.20	France	0.75%
EUR	BY7VY5	SIGNIFY NV EURO.01	1,900	33.49	63,631.59	Netherlands	0.21%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	28.30	66,626.37	Finland	0.22%
EUR	B15C557	TOTALENERGIES SE	2,800	62.59	175,263.81	France	0.57%
EUR	4422332	UNIQA INSURANCE GR NPV	16,900	7.47	126,255.69	Austria	0.41%
EUR	BKT7807	VERALLIA EUR3.38	4,300	33.81	145,385.08	France	0.48%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	15,400	10.30	158,571.11	United Kingdom	0.52%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	4,000	39.47	157,892.67	United Kingdom	0.52%
GBP	3091357	BT GROUP ORD GBP0.05	43,000	1.35	57,957.53	United Kingdom	0.19%
GBP	BN7SWP6	GSK PLC ORD GBP0.3125	10,400	17.29	179,846.08	United Kingdom	0.59%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	6,400	24.91	159,437.20	United Kingdom	0.52%
GBP	BP6MXD8	SHELL PLC ORD EURO.07	13,800	27.98	386,116.51	United Kingdom	1.27%
GBP	BLGZ986	TESCO ORD GBP0.0633333	59,300	2.70	159,926.30	United Kingdom	0.52%
GBP	B10RZP7	UNILEVER PLC ORD GBP0.031111	3,400	50.31	171,037.97	United Kingdom	0.56%
HKD	B154564	BANK OF CHINA LTD H CNY1	626,000	0.36	227,783.65	China	0.75%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	148,000	0.58	85,140.84	China	0.28%
HKD	B09N7M0	CHINA SHENHUA ENERGY CO 'H'	50,000	2.89	144,459.61	China	0.47%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.72	14,349.87	Hong Kong	0.05%
HKD	6848743	SHENZHEN EXPRESSWAY CORPORATION LTD 'H'CNY1	110,000	0.86	94,850.06	China	0.31%
HKD	B8RZJZ1	THE PEOPLE S INSUR 'H'CNY1	274,000	0.33	90,924.35	China	0.30%

HUF	4577469	MAGYAR TELEKOM HUF100	48,800	0.90	44,089.72	Hungary	0.14%
JPY	BFSSCF9	AEON REIT INVESTME REIT	100	1170.94	117,094.24	Japan	0.38%
JPY	B1G1854	AOZORA BANK NPV	5,700	19.67	112,103.53	Japan	0.37%
JPY	6146500	BROTHER INDUSTRIES NPV	9,700	15.21	147,545.57	Japan	0.48%
JPY	6172323	CANON INC NPV	6,100	21.64	132,013.72	Japan	0.43%
JPY	6512714	EDION CORP NPV	15,300	9.75	149,121.22	Japan	0.49%
JPY	B0B8154	FUKUOKA REIT CORP REIT	100	1293.72	129,372.09	Japan	0.42%
JPY	6435145	HONDA MOTOR CO NPV	6,400	22.98	147,067.34	Japan	0.48%
JPY	6467803	ITOCU CORP NPV	2,600	31.42	81,697.68	Japan	0.27%
JPY	BYT8143	JAPAN POST HOLD CO NPV	26,500	8.41	222,833.38	Japan	0.73%
JPY	BYT8154	JAPAN POST INSURAN NPV	8,900	17.59	156,556.90	Japan	0.51%
JPY	6474535	JAPAN TOBACCO INC NPV	12,900	20.17	260,160.67	Japan	0.85%
JPY	6744540	MITSUBISHI SHOKUHI NPV	7,100	23.65	167,888.14	Japan	0.55%
JPY	6597302	mitsui & CO LTD NPV	7,000	29.20	204,410.93	Japan	0.67%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	12,150	14.07	170,907.58	Japan	0.56%
JPY	6642666	NIPPON ELECTRIC GLASS CO LTD	9,100	17.76	161,661.30	Japan	0.53%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	5,600	28.51	159,666.53	Japan	0.52%
JPY	6880507	TEIJIN LTD NPV	7,200	9.76	70,283.83	Japan	0.23%
JPY	6910705	UBE CORPORATION COM	6,400	14.69	94,002.80	Japan	0.31%
JPY	B1DGK59	YAMAGUCHI FINANCIA NPV	13,300	6.53	86,788.43	Japan	0.28%
KRW	6490928	KIA CORP	1,900	46.90	89,102.41	Korea, Republic Of	0.29%
KRW	6505316	KT CORPORATION KRW5000	9,200	26.73	245,915.38	Korea, Republic Of	0.81%
KRW	6175076	KT&G CORPORATION KRW5000 033780	3,500	72.36	253,262.16	Korea, Republic Of	0.83%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	23.37	49,074.73	Korea, Republic Of	0.16%
KRW	6224871	SK TELECOM KRW100	2,733	37.49	102,446.98	Korea, Republic Of	0.34%
MYR	6047023	AMMB HOLDINGS BHD MYR1	72,600	0.94	68,232.46	Malaysia	0.22%
MYR	6244675	RHB BANK BHD NPV	113,500	1.31	149,186.15	Malaysia	0.49%
NOK	B1VQF42	ORKLA ASA NOK1.25	18,000	7.20	129,623.39	Norway	0.42%
SEK	5554041	SECURITAS SER'B'NPV	15,557	8.35	129,837.01	Sweden	0.43%
SEK	4846523	SWEDBANK AB SER'A'NPV	8,100	17.02	137,830.99	Sweden	0.45%
SGD	6175203	DBS GROUP HLDGS NPV	5,000	25.29	126,453.92	Singapore	0.41%
SGD	6242260	JARDINE CYCLE & CARRIAGE SGD1	8,600	21.32	183,388.01	Singapore	0.60%
SGD	6916781	UTD O/S BANK NPV	2,800	22.89	64,091.86	Singapore	0.21%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	2.13	58,131.23	Thailand	0.19%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	331,000	0.51	169,155.48	Thailand	0.55%
TWD	6425663	CATHAY FINL HLDG TWD10	68,000	1.30	88,497.01	Taiwan	0.29%
TWD	5AYKMFU	CATHAY FINL HLDG TWD10 RIGHTS 30/01/2023	7,917	0.16	1,287.92	Taiwan	0.00%
TWD	6140579	CHICONY ELECTRONI TWD10	57,000	2.81	160,046.20	Taiwan	0.52%
TWD	6293989	GREATTEK ELECTRONIC TWD10	37,000	1.56	57,783.34	Taiwan	0.19%
TWD	6599676	POWERTECH TECHNOLO TWD10	51,000	2.58	131,418.07	Taiwan	0.43%
TWD	6525875	SINOPAC FIN HLDGS TWD10	228,260	0.54	124,395.41	Taiwan	0.41%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	0.00	0.01	Russian Federation	0.00%
USD	00751Y106	ADVANCE AUTO PTS INC COM	900	147.03	132,327.00	United States	0.43%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	41.60	104,000.00	United States	0.34%
USD	020002101	ALLSTATE CORP COM	900	135.60	122,040.00	United States	0.40%
USD	02209S103	ALTRIA GROUP INC COM	2,100	45.71	95,991.00	United States	0.31%
USD	G02602103	AMDOCS ORD GBP0.01	6,000	90.90	545,400.00	United States	1.79%
USD	031162100	AMGEN INC COM	1,600	262.64	420,224.00	United States	1.38%
USD	035710839	ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT)	5,475	21.08	115,413.00	United States	0.38%
USD	039483102	ARCHER-DANIELS-MIDLAND CO COM	2,000	92.85	185,700.00	United States	0.61%
USD	042735100	ARROW ELECTR INC COM	1,400	104.57	146,398.00	United States	0.48%
USD	00206R102	AT&T INC COM	31,100	18.41	572,551.00	United States	1.88%
USD	053332102	AUTOZONE INC COM	30	2466.18	73,985.40	United States	0.24%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	45.52	95,592.00	United States	0.31%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	400	308.90	123,560.00	United States	0.41%
USD	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	1,300	60.43	78,559.00	United States	0.26%
USD	093671105	BLOCK H & R INC COM	3,300	36.51	120,483.00	United States	0.40%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	8,800	71.95	633,160.00	United States	2.08%
USD	11373M107	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +	10,500	14.15	148,575.00	United States	0.49%
USD	14149Y108	CARDINAL HLTH INC	2,400	76.87	184,488.00	United States	0.60%
USD	165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021	1,300	94.37	122,681.00	United States	0.40%

USD	166764100	CHEVRON CORP COM		1,100	179.49	197,439.00	United States	0.65%
USD	17275R102	CISCO SYSTEMS INC		11,500	47.64	547,860.00	United States	1.80%
USD	20030N101	COMCAST CORP NEW-CL A		4,800	34.97	167,856.00	United States	0.55%
USD	126349109	CSG SYS INTL INC COM		3,300	57.20	188,760.00	United States	0.62%
USD	231021106	CUMMINS INC		900	242.29	218,061.00	United States	0.71%
USD	126650100	CVS HEALTH CORP COM		3,900	93.19	363,441.00	United States	1.19%
USD	23331A109	D R HORTON INC COM		800	89.14	71,312.00	United States	0.23%
USD	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK		3,000	40.22	120,660.00	United States	0.40%
USD	278642103	EBAY INC COM USD0.001		2,100	41.47	87,087.00	United States	0.29%
USD	29364G103	ENTERGY CORP NEW COM		1,600	112.50	180,000.00	United States	0.59%
USD	30034W106	EVERGY INC COM NPV		3,000	62.93	188,790.00	United States	0.62%
USD	30231G102	EXXON MOBIL CORP COM		5,300	110.30	584,590.00	United States	1.92%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01		2,700	11.63	31,401.00	United States	0.10%
USD	35137L105	FOX CORP CL A CL A		3,700	30.37	112,369.00	United States	0.37%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW		5,900	17.50	103,250.00	United States	0.34%
USD	370334104	GENERAL MILLS INC COM		2,100	83.85	176,085.00	United States	0.58%
USD	375558103	GILEAD SCIENCES INC		6,600	85.85	566,610.00	United States	1.86%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM		3,300	75.83	250,239.00	United States	0.82%
USD	40434L105	HP INC COM		5,100	26.87	137,037.00	United States	0.45%
USD	45337C102	INCYTE CORP COM		2,400	80.32	192,768.00	United States	0.63%
USD	458140100	INTEL CORP COM		11,600	26.43	306,588.00	United States	1.01%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM		2,700	140.89	380,403.00	United States	1.25%
USD	460146103	INTL PAPER CO COM		3,600	34.63	124,668.00	United States	0.41%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001		900	159.31	143,379.00	United States	0.47%
USD	478160104	JOHNSON & JOHNSON COM USD1		700	176.65	123,655.00	United States	0.41%
USD	48716P108	KEARNY FINL CORP MD COM		12,100	10.15	122,815.00	United States	0.40%
USD	487836108	KELLOGG CO COM USD0.25		3,600	71.24	256,464.00	United States	0.84%
USD	500754106	KRAFT HEINZ CO COM		3,300	40.71	134,343.00	United States	0.44%
USD	501044101	KROGER CO COM		8,500	44.58	378,930.00	United States	1.24%
USD	539830109	LOCKHEED MARTIN CORP COM		500	486.49	243,245.00	United States	0.80%
USD	548661107	LOWES COS INC COM		1,000	199.24	199,240.00	United States	0.65%
USD	58155Q103	MCKESSON CORP		1,000	375.12	375,120.00	United States	1.23%
USD	58933Y105	MERCK & CO INC NEW COM		5,600	110.95	621,320.00	United States	2.04%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B		7,200	51.52	370,944.00	United States	1.22%
USD	553530106	MSC INDL DIRECT INC CL A COM		1,900	81.70	155,230.00	United States	0.51%
USD	626755102	MURPHY USA INC COM		500	279.54	139,770.00	United States	0.46%
USD	636180101	NATL FUEL GAS CO COM		1,700	63.30	107,610.00	United States	0.35%
USD	647551100	NEW MTN FIN CORP COM		11,200	12.37	138,544.00	United States	0.45%
USD	67401P108	OAKTREE SPECIALTY LENDING CORP COM		28,900	6.87	198,543.00	United States	0.65%
USD	68389X105	ORACLE CORP COM		5,200	81.74	425,048.00	United States	1.39%
USD	68622V106	ORGANON & CO COM		430	27.93	12,009.90	United States	0.04%
USD	671044105	OSI SYS INC COM		1,700	79.52	135,184.00	United States	0.44%
USD	689648103	OTTER TAIL CORP		1,800	58.71	105,678.00	United States	0.35%
USD	695156109	PACKAGING CORP AMER COM ISIN US6951561090		900	127.91	115,119.00	United States	0.38%
USD	717081103	PFIZER INC COM		7,300	51.24	374,052.00	United States	1.23%
USD	74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM		2,000	62.60	125,200.00	United States	0.41%
USD	74834L100	QUEST DIAGNOSTICS INC COM		1,300	156.44	203,372.00	United States	0.67%
USD	759509102	RELIANCE STL & ALUM CO COM		600	202.44	121,464.00	United States	0.40%
USD	80689H102	SCHNEIDER NATL INC WIS CL B CL B		6,000	23.40	140,400.00	United States	0.46%
USD	808625107	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001		1,400	110.93	155,302.00	United States	0.51%
USD	81211K100	SEALED AIR CORP NEW COM STK		2,000	49.88	99,760.00	United States	0.33%
USD	832696405	SMUCKER J M CO COM NEW		1,600	158.46	253,536.00	United States	0.83%
USD	833034101	SNAP-ON INC COM		600	228.49	137,094.00	United States	0.45%
USD	835495102	SONOCO PROD CO COM		2,600	60.71	157,846.00	United States	0.52%
USD	85208M102	SPROUTS FMRS MKT INC COM		5,400	32.37	174,798.00	United States	0.57%
USD	87612E106	TARGET CORP COM STK		360	149.04	53,654.40	United States	0.18%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)		1,700	62.25	105,825.00	United States	0.35%
USD	902681105	UGI CORP NEW COM		3,900	37.07	144,573.00	United States	0.47%
USD	92343V104	VERIZON COMMUNICATIONS COM		9,000	39.40	354,600.00	United States	1.16%
USD	938824109	WASH FED INC COM		3,900	33.55	130,845.00	United States	0.43%
USD	948849104	WEIS MKT INC COM		200	82.29	16,458.00	United States	0.05%

USD	950755108	WERNER ENTERPRISES INC COM	4,100	40.26	165,066.00 United States	0.54%
USD	959802109	WESTERN UNION CO	19,300	13.77	265,761.00 United States	0.87%
USD	963320106	WHIRLPOOL CORP COM	900	141.46	127,314.00 United States	0.42%
Total			3,379,966		30,240,740.07	99.15%
Cash Balance - Trade					259,459.97	0.85%
Portfolio Total Including Cash					30,500,200.04	100.00%