

LSV Asset Management  
 LSV GLOBAL MANAGED VOL FUND  
 LSVGMPV

As of: 3/31/19

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	12,700	15.46	196,396.86	Australia	0.91%
AUD	6123451	COCA-COLA AMATIL NPV	19,600	6.14	120,432.74	Australia	0.56%
CAD	2076009	BANK OF MONTREAL COM NPV	1,500	74.85	112,268.42	Canada	0.52%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,900	53.25	101,175.94	Canada	0.47%
CAD	2170525	CANADIAN IMP BANK COM NPV	900	79.04	71,140.39	Canada	0.33%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,100	107.78	118,559.08	Canada	0.55%
CAD	2521800	LOBLAWS COS LTD COM NPV	2,100	49.34	103,620.64	Canada	0.48%
CAD	2077303	NATL BK OF CANADA COM NPV	1,700	45.14	76,744.64	Canada	0.35%
CAD	2697864	POWER FINL CORP COM NPV	4,300	23.37	100,487.29	Canada	0.46%
CAD	2381093	TELUS CORPORATION COM NPV	7,100	37.02	262,858.64	Canada	1.21%
CAD	2897222	TORONTO-DOMINION COM NPV	1,400	54.28	75,996.86	Canada	0.35%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	800	275.48	220,383.57	Switzerland	1.02%
CHF	7437805	SWISS LIFE HOLDINGS AG	300	440.31	132,091.58	Switzerland	0.61%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,400	114.87	160,819.36	Switzerland	0.74%
DKK	4588825	DANSKE BANK A/S DKK10	4,400	17.57	77,296.89	Denmark	0.36%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	7,200	12.48	89,882.91	Denmark	0.42%
DKK	B14LS01	SPAR NORD BANK AS DKK10	900	8.77	7,891.83	Denmark	0.04%
EUR	B86S2N0	AGEAS NPV	2,200	48.28	106,221.61	Belgium	0.49%
EUR	5298781	BIC EUR3.82	1,400	89.21	124,894.61	France	0.58%
EUR	7144569	ENEL SPA EUR1	14,100	6.40	90,306.78	Italy	0.42%
EUR	B5ZQ9D3	EVONIK INDUSTRIES NPV	3,800	27.26	103,598.63	Germany	0.48%
EUR	7598003	HERA EUR1	34,500	3.62	124,892.36	Italy	0.58%
EUR	BD0Q398	KON AHOLD DELHAIZE EUR0.01	6,900	26.64	183,813.35	Netherlands	0.85%
EUR	4588364	MICHELIN (CGDE) EUR2	800	118.35	94,678.71	France	0.44%
EUR	5294121	MUENCHENER RUECKVE NPV(REGD)	600	236.92	142,152.81	Germany	0.66%
EUR	B00D9P6	PROXIMUS	4,200	28.87	121,247.59	Belgium	0.56%
EUR	5671735	SANOFI EUR2	3,700	88.41	327,128.88	France	1.51%
EUR	BYY7VY5	SIGNIFY NV EURO.01	3,700	26.78	99,085.90	Netherlands	0.46%
EUR	B8F0TD6	TALANX AG NPV	1,500	38.58	57,871.69	Germany	0.27%
EUR	B15C557	TOTAL EUR2.5	3,800	55.60	211,293.42	France	0.98%
EUR	BH3W8G3	TOTAL SA RTS 28/03/2019	3,800	-	0.00	France	0.00%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	30,300	6.29	190,463.18	United Kingdom	0.88%
GBP	0798059	BP ORD USD0.25	13,400	7.28	97,518.97	United Kingdom	0.45%
GBP	3091357	BT GROUP ORD GBP0.05	44,200	2.91	128,407.64	United Kingdom	0.59%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	12,000	20.81	249,685.25	United Kingdom	1.15%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	7,000	34.20	239,389.85	United Kingdom	1.11%
GBP	B03MM40	ROYAL DUTCH SHELL 'B'ORD EURO.07	2,900	31.64	91,750.36	United Kingdom	0.42%
GBP	BDVZY27	ROYAL MAIL PLC ORD GBP0.01	15,800	3.11	49,061.66	United Kingdom	0.23%
GBP	0875413	TATE & LYLE ORD GBP0.25	14,700	9.46	139,025.80	United Kingdom	0.64%
HKD	6073556	CHINA MOBILE LTD NPV	28,100	10.19	286,371.25	China	1.32%
HKD	6559335	CHINA TELECOM CORP LTD 'H'CNY1	146,000	0.56	81,090.96	China	0.37%
HKD	B01G0P1	DAH SING BANKING G NPV	30,400	1.88	57,082.66	Hong Kong	0.26%
HKD	BP4JH17	JOHNSON ELEC HLDGS HKD0.05	28,000	2.32	64,846.27	Hong Kong	0.30%
HKD	6486314	KERRY PROPERTIES HKD1	20,000	4.46	89,299.93	Hong Kong	0.41%
HKD	6568353	NWS HOLDINGS LTD HKD1	33,000	2.19	72,138.04	Hong Kong	0.33%
HKD	6848743	SHN EXPRESSWAY 'H'CNY1	54,000	1.17	63,287.03	China	0.29%

HUF	4577469	MAGYAR TELEKOM HUF100	70,500	1.61	113,709.36	Hungary	0.53%
ILS	6075808	BANK HAPOALIM B.M. ILS1	9,300	6.62	61,575.49	Israel	0.28%
ILS	6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	3,500	20.55	71,941.26	Israel	0.33%
JPY	BFSSCF9	AEON REIT INVESTME REIT	140	1179.93	165,189.50	Japan	0.76%
JPY	6010702	AISIN SEIKI CO NPV	3,300	35.73	117,915.71	Japan	0.54%
JPY	6985383	ASTELLAS PHARMA NPV	4,800	14.98	71,923.02	Japan	0.33%
JPY	6172390	CANON ELECTRONICS NPV	1,300	15.85	20,600.80	Japan	0.10%
JPY	6172323	CANON INC NPV	3,100	29.03	89,987.80	Japan	0.42%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	10,000	9.32	93,237.57	Japan	0.43%
JPY	B249GF3	DOUTOR NICHIRETS HO NPV	1,300	19.00	24,699.82	Japan	0.11%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	2,500	45.48	113,701.04	Japan	0.53%
JPY	6435145	HONDA MOTOR CO NPV	3,400	27.06	91,999.82	Japan	0.42%
JPY	6467803	ITOCHU CORP NPV	7,700	18.09	139,307.49	Japan	0.64%
JPY	B8BRV46	JAPAN AIRLINES CO NPV	4,000	35.23	140,904.37	Japan	0.65%
JPY	6248990	KDDI CORP NPV	4,200	21.55	90,500.07	Japan	0.42%
JPY	6744540	MITSUBISHI SHOKUHI NPV	1,900	26.16	49,712.25	Japan	0.23%
JPY	6640745	NIPPON FLOUR MILLS NPV	3,700	17.17	63,513.57	Japan	0.29%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	5,700	42.49	242,192.71	Japan	1.12%
JPY	6661768	OSAKA GAS CO LTD NPV	3,100	19.73	61,168.18	Japan	0.28%
JPY	6880507	TEIJIN LTD NPV	5,400	16.50	89,085.24	Japan	0.41%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,700	58.61	99,633.19	Japan	0.46%
JPY	6910705	UBE INDUSTRIES NPV	3,800	20.55	78,104.53	Japan	0.36%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	8.47	49,152.10	Japan	0.23%
KRW	B3DF0Y6	KB FINANCIAL GROUP KRW5000	2,000	36.87	73,738.00	Korea, Republic Of	0.34%
KRW	6490928	KIA MOTORS CORP KRW5000	2,000	31.14	62,285.26	Korea, Republic Of	0.29%
KRW	6175076	KT&G CORPORATION KRW5000	1,400	91.18	127,653.95	Korea, Republic Of	0.59%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	13.61	55,805.66	Korea, Republic Of	0.26%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	3,100	30.31	93,947.67	Korea, Republic Of	0.43%
KRW	6224871	SK TELECOM KRW500	700	221.57	155,096.47	Korea, Republic Of	0.72%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	1.12	24,908.27	Malaysia	0.12%
NZD	BCZVPY0	Z ENERGY LIMITED NPV	21,000	4.27	89,655.72	New Zealand	0.41%
SEK	BD718Q8	RESURS HOLDING AB NPV	20,100	6.21	124,821.84	Sweden	0.58%
SGD	6175203	DBS GROUP HLDGS NPV	5,000	18.63	93,134.00	Singapore	0.43%
SGD	6916781	UTD O/S BANK NPV	8,300	18.60	154,357.33	Singapore	0.71%
THB	6491084	KIATNAKIN BANK THB10(LOCAL)	27,300	2.19	59,787.30	Thailand	0.28%
THB	B67QFW9	PTT GLOBAL CHEMICAL PUBLIC CO LTD SHS	25,800	2.12	54,673.07	Thailand	0.25%
THB	B0300P1	THAI OIL PCL THB10(LOCAL)	37,200	2.19	81,468.41	Thailand	0.38%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	41,200	2.78	114,570.66	Thailand	0.53%
TWD	6191328	CHINA MOTOR CO TWD10	77,000	0.92	71,202.61	Taiwan	0.33%
TWD	6580119	FIRST FINL HLDG CO TWD10	137,000	0.68	93,791.47	Taiwan	0.43%
TWD	6293989	GREATEK ELECTRONIC TWD10	59,000	1.38	81,358.19	Taiwan	0.38%
TWD	6191265	INTERNATIONAL CSRC INVESTMENT HOLDINGS CO	33,492	1.36	45,423.20	Taiwan	0.21%
TWD	6525875	SINOPAC FIN HLDGS TWD10	216,000	0.37	79,894.88	Taiwan	0.37%
TWD	6869971	TAICHUNG COMM BANK TWD10	325,498	0.37	120,396.40	Taiwan	0.56%
USD	00287Y109	ABBVIE INC COM USD0.01	700	80.59	56,413.00	United States	0.26%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	700	89.41	62,587.00	Russian Federation	0.29%
USD	001055102	AFLAC INC COM	2,700	50.00	135,000.00	United States	0.62%
USD	01973R101	ALLISON TRANSMISSION HOLDING	4,100	44.92	184,172.00	United States	0.85%

USD	020002101	ALLSTATE CORP COM	3,600	94.18	339,048.00	United States	1.57%
USD	022095103	ALTRIA GROUP INC COM	4,500	57.43	258,435.00	United States	1.19%
USD	G02602103	AMDOCS ORD GBP0.01	4,200	54.11	227,262.00	United States	1.05%
USD	025932104	AMER FINL GROUP INC OH COM STK	1,300	96.21	125,073.00	United States	0.58%
USD	023608102	AMEREN CORP COM	3,500	73.55	257,425.00	United States	1.19%
USD	031162100	AMGEN INC COM	700	189.98	132,986.00	United States	0.61%
USD	035710409	ANNALY CAP MGMT INC COM	10,200	9.99	101,898.00	United States	0.47%
USD	037833100	APPLE INC COM STK	1,300	189.95	246,935.00	United States	1.14%
USD	00206R102	AT&T INC COM	5,093	31.36	159,716.48	United States	0.74%
USD	053332102	AUTOZONE INC COM	330	1024.12	337,959.60	United States	1.56%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	900	200.89	180,801.00	United States	0.83%
USD	109641100	BRINKER INTL INC COM	1,600	44.38	71,008.00	United States	0.33%
USD	166764100	CHEVRON CORP COM	2,100	123.18	258,678.00	United States	1.19%
USD	17275R102	CISCO SYSTEMS INC	3,300	53.99	178,167.00	United States	0.82%
USD	20030N101	COMCAST CORP NEW-CL A	2,200	39.98	87,956.00	United States	0.41%
USD	21676P103	COOPER-STANDARD HOLDING COM	300	46.96	14,088.00	United States	0.07%
USD	277432100	EASTMAN CHEM CO COM	900	75.88	68,292.00	United States	0.32%
USD	278642103	EBAY INC COM USD0.001	2,900	37.14	107,706.00	United States	0.50%
USD	281020107	EDISON INTL COM	1,400	61.92	86,688.00	United States	0.40%
USD	532457108	ELI LILLY & CO COM	900	129.76	116,784.00	United States	0.54%
USD	29364G103	ENTERGY CORP NEW COM	3,900	95.63	372,957.00	United States	1.72%
USD	G3223R108	EVEREST RE GROUP COM	400	215.96	86,384.00	United States	0.40%
USD	30161N101	EXELON CORP COM	8,800	50.13	441,144.00	United States	2.04%
USD	30231G102	EXXON MOBIL CORP COM	2,400	80.80	193,920.00	United States	0.90%
USD	315616102	F5 NETWORKS INC COM STK	600	156.93	94,158.00	United States	0.43%
USD	337932107	FIRSTENERGY CORP COM	1,900	41.61	79,059.00	United States	0.37%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	9,400	8.78	82,532.00	United States	0.38%
USD	36467J108	GAMING & LEISURE PPTYS INC COM	3,000	38.57	115,710.00	United States	0.53%
USD	375558103	GILEAD SCIENCES INC	900	65.01	58,509.00	United States	0.27%
USD	40412C101	HCA HEALTHCARE INC COM	800	130.38	104,304.00	United States	0.48%
USD	457187102	INGREDION INC COM	700	94.69	66,283.00	United States	0.31%
USD	458140100	INTEL CORP COM	8,100	53.70	434,970.00	United States	2.01%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,300	141.10	183,430.00	United States	0.85%
USD	478160104	JOHNSON & JOHNSON COM USD1	2,300	139.79	321,517.00	United States	1.48%
USD	48203R104	JUNIPER NETWORKS INC COM	3,100	26.47	82,057.00	United States	0.38%
USD	494368103	KIMBERLY-CLARK CORP COM	1,000	123.90	123,900.00	United States	0.57%
USD	500255104	KOHL'S CORP COM	800	68.77	55,016.00	United States	0.25%
USD	501044101	KROGER CO COM	3,800	24.60	93,480.00	United States	0.43%
USD	58933Y105	MERCK & CO INC NEW COM	4,000	83.17	332,680.00	United States	1.54%
USD	55272X102	MFA FINL INC	10,000	7.27	72,700.00	United States	0.34%
USD	60871R209	MOLSON COORS BREWING COM CL B	900	59.65	53,685.00	United States	0.25%
USD	620076307	MOTOROLA SOLUTIONS INC	600	140.42	84,252.00	United States	0.39%
USD	647551100	NEW MTN FIN CORP COM	7,700	13.57	104,489.00	United States	0.48%
USD	68389X105	ORACLE CORP COM	4,900	53.71	263,179.00	United States	1.22%
USD	717081103	PFIZER INC COM	10,400	42.47	441,688.00	United States	2.04%
USD	718546104	PHILLIPS 66 COM	1,800	95.17	171,306.00	United States	0.79%
USD	755111507	RAYTHEON CO USD0.01	900	182.08	163,872.00	United States	0.76%
USD	760759100	REPUBLIC SVCS INC COM	1,300	80.38	104,494.00	United States	0.48%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,300	46.06	105,938.00	United States	0.49%
USD	81721M109	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	7,200	11.78	84,816.00	United States	0.39%
USD	832696405	SMUCKER J M CO COM NEW	1,700	116.50	198,050.00	United States	0.91%
USD	835495102	SONOCO PROD CO COM	2,600	61.53	159,978.00	United States	0.74%
USD	84860W300	SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)	2,420	39.73	96,146.60	United States	0.44%
USD	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	4,900	22.35	109,515.00	United States	0.51%
USD	871237103	SYKES ENTERPRISES INC COM	1,600	28.28	45,248.00	United States	0.21%

USD	87612E106	TARGET CORP COM STK	4,700	80.26	377,222.00	United States	1.74%
USD	90187B408	TWO HARBORS INVESMENT CORP	6,900	13.53	93,357.00	United States	0.43%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	4,000	69.43	277,720.00	United States	1.28%
USD	91913Y100	VALERO ENERGY CORP COM STK NEW	1,000	84.83	84,830.00	United States	0.39%
USD	92343V104	VERIZON COMMUNICATIONS COM	8,400	59.13	496,692.00	United States	2.29%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	4,600	63.27	291,042.00	United States	1.34%
USD	931142103	WALMART INC COM	1,500	97.53	146,295.00	United States	0.68%
USD	254687106	WALT DISNEY CO	800	111.03	88,824.00	United States	0.41%
USD	94106L109	WASTE MGMT INC DEL COM STK	2,500	103.91	259,775.00	United States	1.20%
USD	959802109	WESTERN UNION CO	5,400	18.47	99,738.00	United States	0.46%
ZAR	6342836	ASTRAL FOODS ZAR0.01	1,600	11.63	18,603.66	South Africa	0.09%

<b>Total</b>			2,082,973		21,322,921.42		
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<b>Cash Balance - Trade</b>					332,248.08		
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<b>Portfolio Total Including Cash</b>					21,655,169.50		
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