

LSV Asset Management

LSV GLOBAL MANAGED VOL FUND

LSVGMVP

As of: 3/31/21

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	13,300	7.35	97,753.97	Australia	0.62%
CAD	2011646	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	3,300	32.24	106,389.78	Canada	0.68%
CAD	2076009	BANK OF MONTREAL COM NPV	800	89.13	71,302.06	Canada	0.45%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	62.55	68,808.53	Canada	0.44%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	97.90	58,742.09	Canada	0.37%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	141.89	99,320.52	Canada	0.63%
CAD	B3KT0S5	CI FINANCIAL CORP COMSTK	4,500	14.44	64,983.89	Canada	0.41%
CAD	BZCDFX9	COGECO COMMUNICATI SUB VTG SHS	1,000	93.89	93,885.51	Canada	0.60%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,800	55.85	100,537.06	Canada	0.64%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	2,200	26.28	57,815.97	Canada	0.37%
CAD	2381093	TELUS CORPORATION COM NPV	2,900	19.91	57,753.11	Canada	0.37%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	400	324.55	129,819.90	Switzerland	0.83%
CHF	7437805	SWISS LIFE HOLDINGS AG	150	493.65	74,047.71	Switzerland	0.47%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	104.55	135,918.82	Switzerland	0.87%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	19.23	155,780.31	Denmark	0.99%
EUR	B86S2N0	AGEAS NPV	1,500	60.60	90,897.71	Belgium	0.58%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	58.67	140,810.36	France	0.90%
EUR	4617859	DEUTSCHE POST AG NPV(REGD)	1,800	54.91	98,838.04	Germany	0.63%
EUR	5468324	EBRO FOODS SA EUR0.60	5,900	20.66	121,904.48	Spain	0.78%
EUR	5271782	ENDESA SA EUR1.2	3,000	26.51	79,544.31	Spain	0.51%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	1,300	59.78	77,708.49	Belgium	0.49%
EUR	7598003	HERA EUR1	22,200	3.84	85,267.55	Italy	0.54%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	97.78	68,449.48	Germany	0.44%
EUR	BD0Q398	KON AHOLD DELHAIZE EUR0.01	7,400	27.91	206,559.00	Netherlands	1.32%
EUR	4563640	MAYR-MELNHOF KARTO NPV	800	206.15	164,918.11	Austria	1.05%
EUR	4588364	MICHELIN (CGDE) EUR2	600	150.03	90,016.24	France	0.57%
EUR	5671735	SANOFI EUR2	1,600	99.02	158,430.46	France	1.01%
EUR	BYY7VY5	SIGNIFY NV EUR0.01	1,900	51.67	98,165.77	Netherlands	0.63%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	31.05	73,095.06	Finland	0.47%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	13,800	6.97	96,151.30	United Kingdom	0.61%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	400	38.27	15,309.15	United Kingdom	0.10%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	2.14	64,714.00	United Kingdom	0.41%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	9,800	17.77	174,151.26	United Kingdom	1.11%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	20.59	94,691.58	United Kingdom	0.60%
GBP	0875413	TATE & LYLE ORD GBP0.25	11,800	10.59	124,903.70	United Kingdom	0.80%
GBP	BLGZ986	TESCO ORD GBP0.0633333	13,200	3.16	41,678.26	United Kingdom	0.27%
GBP	0604316	WM MORRISON SUPERMARKETS ORD GBP0.10	24,000	2.52	60,414.31	United Kingdom	0.38%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.64	53,482.88	China	0.34%
HKD	6711566	CHINA RES PWR HLDG NPV	94,000	1.33	124,777.96	China	0.79%
HKD	B09N7M0	CHINA SHENHUA ENERGY CO 'H'	35,500	2.06	73,151.16	China	0.47%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	1.13	22,638.26	Hong Kong	0.14%
HKD	6848743	SHN EXPRESSWAY 'H' CNY1	110,000	1.08	119,133.83	China	0.76%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.32	64,440.74	Hungary	0.41%
JPY	BFSSCF9	AEON REIT INVESTME REIT	60	1348.42	80,904.98	Japan	0.52%
JPY	6985383	ASTELLAS PHARMA NPV	2,700	15.40	41,587.33	Japan	0.26%
JPY	6172323	CANON INC NPV	2,500	22.65	56,617.65	Japan	0.36%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	10.48	54,494.12	Japan	0.35%
JPY	6512714	EDION CORP NPV	13,100	11.21	146,885.97	Japan	0.94%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	1,400	59.47	83,252.49	Japan	0.53%
JPY	B0B8154	FUKUOKA REIT CORP REIT	40	1572.85	62,914.03	Japan	0.40%
JPY	6435145	HONDA MOTOR CO NPV	2,500	30.04	75,090.50	Japan	0.48%
JPY	6467803	ITOCHU CORP NPV	1,400	32.46	45,446.15	Japan	0.29%
JPY	6248990	KDDI CORP NPV	2,200	30.72	67,592.76	Japan	0.43%

JPY	6484277	K'S HOLDINGS CORP NPV	5,700	13.76	78,458.82	Japan	0.50%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	9,850	14.47	142,535.29	Japan	0.91%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9,400	25.72	241,762.90	Japan	1.54%
JPY	6880507	TEIJIN LTD NPV	3,400	17.26	58,676.92	Japan	0.37%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,400	77.97	109,161.99	Japan	0.70%
JPY	6910705	UBE INDUSTRIES NPV	2,500	21.34	53,348.42	Japan	0.34%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	6.66	38,631.67	Japan	0.25%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	71.92	71,924.01	Korea, Republic Of	0.46%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	10.82	44,378.18	Korea, Republic Of	0.28%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	30.44	63,923.13	Korea, Republic Of	0.41%
KRW	6224871	SK TELECOM KRW500	900	242.99	218,687.87	Korea, Republic Of	1.39%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.71	15,757.63	Malaysia	0.10%
MYR	6244675	RHB BANK BHD NPV	79,800	1.30	103,346.44	Malaysia	0.66%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	21.43	66,425.28	Singapore	0.42%
SGD	6916781	UTD O/S BANK NPV	4,400	19.22	84,587.67	Singapore	0.54%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	1.95	53,289.60	Thailand	0.34%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.39	45,481.60	Thailand	0.29%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	21,700	3.11	67,530.40	Thailand	0.43%
TWD	6140579	CHICONY ELECTRONI TWD10	38,000	3.56	135,176.81	Taiwan	0.86%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	2.49	92,068.83	Taiwan	0.59%
TWD	6525875	SINOPAC FIN HLDGS TWD10	300,000	0.45	135,106.72	Taiwan	0.86%
TWD	6869971	TAICHUNG COMM BANK TWD10	187,048	0.40	75,388.22	Taiwan	0.48%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	80.79	105,027.00	Russian Federation	0.67%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	40.83	102,075.00	United States	0.65%
USD	020002101	ALLSTATE CORP COM	2,800	114.90	321,720.00	United States	2.05%
USD	02209S103	ALTRIA GROUP INC COM	2,100	51.16	107,436.00	United States	0.68%
USD	G02602103	AMDOCS ORD GBP0.01	3,100	70.15	217,465.00	United States	1.38%
USD	025932104	AMER FINL GROUP INC OH COM STK	400	114.10	45,640.00	United States	0.29%
USD	031162100	AMGEN INC COM	800	248.81	199,048.00	United States	1.27%
USD	035710409	ANNALY CAP MGMT INC COM	4,600	8.60	39,560.00	United States	0.25%
USD	00206R102	AT&T INC COM	10,200	30.27	308,754.00	United States	1.97%
USD	053332102	AUTOZONE INC COM	30	1404.30	42,129.00	United States	0.27%
USD	G0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	900	49.57	44,613.00	United States	0.28%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	47.29	99,309.00	United States	0.63%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	600	255.47	153,282.00	United States	0.98%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	2,600	12.91	33,566.00	United States	0.21%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	3,700	63.13	233,581.00	United States	1.49%
USD	127190304	CACI INTL INC CL A CL A	500	246.66	123,330.00	United States	0.79%
USD	12508E101	CDK GLOBAL INC COM	800	54.06	43,248.00	United States	0.28%
USD	M22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	600	111.97	67,182.00	Israel	0.43%
USD	17275R102	CISCO SYSTEMS INC	2,000	51.71	103,420.00	United States	0.66%
USD	20030N101	COMCAST CORP NEW-CL A	4,900	54.11	265,139.00	United States	1.69%
USD	231021106	CUMMINS INC	300	259.11	77,733.00	United States	0.49%
USD	126650100	CVS HEALTH CORP COM	1,800	75.23	135,414.00	United States	0.86%
USD	23331A109	D R HORTON INC COM	1,200	89.12	106,944.00	United States	0.68%
USD	278642103	EBAY INC COM USD0.001	3,700	61.24	226,588.00	United States	1.44%
USD	29364G103	ENTERGY CORP NEW COM	1,600	99.47	159,152.00	United States	1.01%
USD	30161N101	EXELON CORP COM	6,000	43.74	262,440.00	United States	1.67%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	2,700	12.25	33,075.00	United States	0.21%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	3,900	19.83	77,337.00	United States	0.49%
USD	370334104	GENERAL MILLS INC COM	2,600	61.32	159,432.00	United States	1.02%
USD	375558103	GILEAD SCIENCES INC	1,900	64.63	122,797.00	United States	0.78%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM	2,100	66.79	140,259.00	United States	0.89%
USD	457187102	INGREDION INC COM	500	89.92	44,960.00	United States	0.29%
USD	458140100	INTEL CORP COM	5,800	64.00	371,200.00	United States	2.36%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,500	133.26	199,890.00	United States	1.27%
USD	46146L101	INVESTORS BANCORP INC NEW COM	8,900	14.69	130,741.00	United States	0.83%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	600	164.37	98,622.00	United States	0.63%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,200	164.35	197,220.00	United States	1.26%
USD	48203R104	JUNIPER NETWORKS INC COM	3,900	25.33	98,787.00	United States	0.63%
USD	494368103	KIMBERLY-CLARK CORP COM	1,000	139.05	139,050.00	United States	0.89%

USD	500754106	KRAFT HEINZ CO COM	3,300	40.00	132,000.00	United States	0.84%
USD	501044101	KROGER CO COM	4,500	35.99	161,955.00	United States	1.03%
USD	58933Y105	MERCK & CO INC NEW COM	4,300	77.09	331,487.00	United States	2.11%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	2,000	51.15	102,300.00	United States	0.65%
USD	636180101	NATL FUEL GAS CO COM	2,100	49.99	104,979.00	United States	0.67%
USD	647551100	NEW MTN FIN CORP COM	4,200	12.40	52,080.00	United States	0.33%
USD	651639106	NEWMONT CORPORATION	1,200	60.27	72,324.00	United States	0.46%
USD	666807102	NORTHROP GRUMMAN CORP COM	200	323.64	64,728.00	United States	0.41%
USD	68389X105	ORACLE CORP COM	5,900	70.17	414,003.00	United States	2.64%
USD	689648103	OTTER TAIL CORP	1,408	46.17	65,007.36	United States	0.41%
USD	717081103	PFIZER INC COM	5,800	36.23	210,134.00	United States	1.34%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,000	45.82	91,640.00	United States	0.58%
USD	832696405	SMUCKER J M CO COM NEW	1,600	126.53	202,448.00	United States	1.29%
USD	871237103	SYKES ENTERPRISES INC COM	1,600	44.08	70,528.00	United States	0.45%
USD	87612E106	TARGET CORP COM STK	2,300	198.07	455,561.00	United States	2.90%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,300	74.30	170,890.00	United States	1.09%
USD	92343V104	VERIZON COMMUNICATIONS COM	4,800	58.15	279,120.00	United States	1.78%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	1,200	54.90	65,880.00	United States	0.42%
USD	931142103	WALMART INC COM	400	135.83	54,332.00	United States	0.35%
USD	94106L109	WASTE MGMT INC DEL COM STK	800	129.02	103,216.00	United States	0.66%
USD	959802109	WESTERN UNION CO	6,400	24.66	157,824.00	United States	1.00%
Total			1,666,240		15,567,138.42		99.11%
Cash Balance - Trade					139,282.98		0.89%
Portfolio Total Including Cash					15,706,421.40		100.00%