

LSV Asset Management
 LSV GLOBAL MANAGED VOL FUND
 LSVGMPV

As of: 6/30/19

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	12,700	14.04	178,333.62	Australia	0.81%
AUD	6123451	COCA-COLA AMATIL NPV	15,800	7.17	113,315.78	Australia	0.52%
CAD	2076009	BANK OF MONTREAL COM NPV	1,500	75.70	113,548.88	Canada	0.52%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,900	53.83	102,273.58	Canada	0.46%
CAD	2170525	CANADIAN IMP BANK COM NPV	900	78.81	70,925.58	Canada	0.32%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,100	109.19	120,105.61	Canada	0.55%
CAD	2521800	LOBLAWS COS LTD COM NPV	2,100	51.31	107,752.06	Canada	0.49%
CAD	2077303	NATL BK OF CANADA COM NPV	1,700	47.61	80,931.32	Canada	0.37%
CAD	2697864	POWER FINL CORP COM NPV	4,300	23.05	99,113.07	Canada	0.45%
CAD	2381093	TELUS CORPORATION COM NPV	7,100	37.05	263,027.36	Canada	1.20%
CAD	2897222	TORONTO-DOMINION COM NPV	1,400	58.56	81,980.49	Canada	0.37%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	800	281.69	225,353.85	Switzerland	1.02%
CHF	7437805	SWISS LIFE HOLDINGS AG	300	496.21	148,861.54	Switzerland	0.68%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,400	108.72	152,205.13	Switzerland	0.69%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	7,200	11.67	84,040.28	Denmark	0.38%
DKK	B14LS01	SPAR NORD BANK AS DKK10	900	8.80	7,923.41	Denmark	0.04%
EUR	B86S2N0	AGEAS NPV	2,200	52.05	114,520.01	Belgium	0.52%
EUR	5298781	BIC EUR3.82	1,400	76.36	106,899.16	France	0.49%
EUR	BHWV281	CITYCON OYJ NPV	10,500	10.43	109,529.79	Finland	0.50%
EUR	7144569	ENEL SPA EUR1	17,300	6.99	120,965.62	Italy	0.55%
EUR	B5ZQ9D3	EVONIK INDUSTRIES NPV	3,800	29.16	110,825.74	Germany	0.50%
EUR	7598003	HERA EUR1	34,500	3.83	132,166.85	Italy	0.60%
EUR	BD0Q398	KON AHOLD DELHAIZE EURO.01	6,900	22.52	155,409.99	Netherlands	0.71%
EUR	4588364	MICHELIN (CGDE) EUR2	800	127.03	101,626.51	France	0.46%
EUR	5294121	MUENCHENER RUECKVE NPV(REGD)	600	251.33	150,799.90	Germany	0.69%
EUR	B00D9P6	PROXIMUS	4,200	29.52	123,974.33	Belgium	0.56%
EUR	5671735	SANOFI EUR2	3,700	86.45	319,851.35	France	1.45%
EUR	BY7VY5	SIGNIFY NV EURO.01	3,700	29.61	109,552.56	Netherlands	0.50%
EUR	B8F0TD6	TALANX AG NPV	1,500	43.39	65,082.42	Germany	0.30%
EUR	B15C557	TOTAL EUR2.5	3,800	56.11	213,234.61	France	0.97%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	30,300	6.30	191,040.17	United Kingdom	0.87%
GBP	0798059	BP ORD USD0.25	13,400	6.98	93,559.23	United Kingdom	0.43%
GBP	3091357	BT GROUP ORD GBP0.05	44,200	2.50	110,515.31	United Kingdom	0.50%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	12,000	20.07	240,784.67	United Kingdom	1.09%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	7,000	23.50	164,529.57	United Kingdom	0.75%
GBP	B03MM40	ROYAL DUTCH SHELL 'B'ORD EURO.07	2,900	32.85	95,260.33	United Kingdom	0.43%
GBP	BDVZY27	ROYAL MAIL PLC ORD GBP0.01	15,800	2.70	42,610.25	United Kingdom	0.19%
GBP	0875413	TATE & LYLE ORD GBP0.25	14,700	9.40	138,144.97	United Kingdom	0.63%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.76	63,759.36	China	0.29%
HKD	6073556	CHINA MOBILE LTD NPV	31,600	9.11	287,787.52	China	1.31%
HKD	6559335	CHINA TELECOM CORP LTD 'H'CNY1	146,000	0.50	73,443.84	China	0.33%
HKD	B01G0P1	DAH SING BANKING G NPV	30,400	1.80	54,865.92	Hong Kong	0.25%
HKD	BP4JH17	JOHNSON ELEC HLDGS HKD0.05	28,000	2.14	59,781.12	Hong Kong	0.27%
HKD	6486314	KERRY PROPERTIES HKD1	20,000	4.20	83,968.00	Hong Kong	0.38%
HKD	6848743	SHN EXPRESSWAY 'H'CNY1	54,000	1.20	64,903.68	China	0.29%
HUF	4577469	MAGYAR TELEKOM HUF100	70,500	1.49	104,717.37	Hungary	0.48%
ILS	6075808	BANK HAPOALIM B.M. ILS1	732	7.42	5,430.66	Israel	0.02%
ILS	6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	3,500	23.07	80,734.88	Israel	0.37%
JPY	BFSSCF9	AEON REIT INVESTME REIT	140	1280.86	179,320.59	Japan	0.82%
JPY	6010702	AISIN SEIKI CO NPV	3,300	34.43	113,634.68	Japan	0.52%
JPY	6985383	ASTELLAS PHARMA NPV	4,800	14.25	68,386.86	Japan	0.31%
JPY	6172390	CANON ELECTRONICS NPV	1,300	16.83	21,875.81	Japan	0.10%

JPY	6172323	CANON INC NPV	3,100	29.20	90,519.77	Japan	0.41%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	10,000	9.82	98,199.37	Japan	0.45%
JPY	B249GF3	DOUTOR NICHIRE HO NPV	1,300	18.93	24,614.81	Japan	0.11%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	2,500	50.71	126,763.50	Japan	0.58%
JPY	6435145	HONDA MOTOR CO NPV	3,400	25.85	87,887.51	Japan	0.40%
JPY	6467803	ITOCHU CORP NPV	7,700	19.12	147,260.53	Japan	0.67%
JPY	B8BRV46	JAPAN AIRLINES CO NPV	5,000	31.96	159,782.81	Japan	0.73%
JPY	6248990	KDDI CORP NPV	4,200	25.46	106,949.14	Japan	0.49%
JPY	6744540	MITSUBISHI SHOKUHI NPV	1,900	26.24	49,854.28	Japan	0.23%
JPY	6640745	NIPPON FLOUR MILLS NPV	3,700	15.98	59,136.81	Japan	0.27%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	5,700	46.57	265,425.10	Japan	1.21%
JPY	6880507	TEIJIN LTD NPV	5,400	17.05	92,071.65	Japan	0.42%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,700	62.08	105,528.12	Japan	0.48%
JPY	6910705	UBE INDUSTRIES NPV	3,800	20.74	78,793.39	Japan	0.36%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	6.83	39,621.31	Japan	0.18%
KRW	B3DF0Y6	KB FINANCIAL GROUP KRW5000	2,000	39.71	79,418.01	Korea, Republic Of	0.36%
KRW	6490928	KIA MOTORS CORP KRW5000	2,000	38.11	76,213.57	Korea, Republic Of	0.35%
KRW	6175076	KT&G CORPORATION KRW5000	1,400	85.31	119,430.13	Korea, Republic Of	0.54%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	12.56	51,487.46	Korea, Republic Of	0.23%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	3,100	33.08	102,559.22	Korea, Republic Of	0.47%
KRW	6224871	SK TELECOM KRW500	700	224.31	157,017.28	Korea, Republic Of	0.71%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	1.02	22,826.13	Malaysia	0.10%
MYR	6244675	RHB BANK BHD NPV	121,200	1.35	163,946.28	Malaysia	0.75%
NZD	BCZVPY0	Z ENERGY LIMITED NPV	21,000	4.24	89,141.39	New Zealand	0.41%
SEK	BD718Q8	RESURS HOLDING AB NPV	20,100	5.96	119,800.18	Sweden	0.54%
SGD	B10SSL7	ASCOTT RESIDENCE TRUST	127,200	0.96	122,221.81	Singapore	0.56%
SGD	6175203	DBS GROUP HLDGS NPV	5,000	19.19	95,938.50	Singapore	0.44%
SGD	6916781	UTD O/S BANK NPV	8,300	19.31	160,300.82	Singapore	0.73%
THB	6491084	KIATNAKIN BANK THB10(LOCAL)	27,300	2.27	61,868.43	Thailand	0.28%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	175,800	0.64	111,782.83	Thailand	0.51%
THB	B67QFW9	PTT GLOBAL CHEMICAL PUBLIC CO LTD SHS	25,800	2.09	53,842.02	Thailand	0.24%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	59,600	3.05	181,710.28	Thailand	0.83%
TWD	6191328	CHINA MOTOR CO TWD10	77,000	0.89	68,671.42	Taiwan	0.31%
TWD	6293989	GREATEK ELECTRONIC TWD10	59,000	1.38	81,681.93	Taiwan	0.37%
TWD	6191265	INTERNATIONAL CSRC INVESTMENT HOLDINGS CO	492	1.20	591.65	Taiwan	0.00%
TWD	6525875	SINOPAC FIN HLDGS TWD10	216,000	0.42	90,754.84	Taiwan	0.41%
TWD	6869971	TAICHUNG COMM BANK TWD10	325,498	0.40	130,997.76	Taiwan	0.60%
USD	00287Y109	ABBVIE INC COM USD0.01	700	72.72	50,904.00	United States	0.23%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	84.02	109,226.00	Russian Federation	0.50%
USD	001055102	AFLAC INC COM	2,700	54.81	147,987.00	United States	0.67%
USD	01973R101	ALLISON TRANSMISSION HOLDING	4,100	46.35	190,035.00	United States	0.86%
USD	020002101	ALLSTATE CORP COM	3,600	101.69	366,084.00	United States	1.66%

USD	022095103	ALTRIA GROUP INC COM	4,500	47.35	213,075.00	United States	0.97%
USD	G02602103	AMDOCS ORD GBP0.01	4,200	62.09	260,778.00	United States	1.19%
USD	025932104	AMER FINL GROUP INC OH COM STK	1,300	102.47	133,211.00	United States	0.61%
USD	023608102	AMEREN CORP COM	3,500	75.11	262,885.00	United States	1.19%
USD	031162100	AMGEN INC COM	700	184.28	128,996.00	United States	0.59%
USD	035710409	ANNALY CAP MGMT INC COM	10,200	9.13	93,126.00	United States	0.42%
USD	037833100	APPLE INC COM STK	1,100	197.92	217,712.00	United States	0.99%
USD	038923108	ARBOR RLTY TR INC COM	8,600	12.12	104,232.00	United States	0.47%
USD	00206R102	AT&T INC COM	5,093	33.51	170,666.43	United States	0.78%
USD	053332102	AUTOZONE INC COM	330	1099.47	362,825.10	United States	1.65%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	900	213.17	191,853.00	United States	0.87%
USD	109641100	BRINKER INTL INC COM	1,600	39.35	62,960.00	United States	0.29%
USD	12508E101	CDK GLOBAL INC COM	1,900	49.44	93,936.00	United States	0.43%
USD	166764100	CHEVRON CORP COM	2,100	124.44	261,324.00	United States	1.19%
USD	17275R102	CISCO SYSTEMS INC	3,300	54.73	180,609.00	United States	0.82%
USD	20030N101	COMCAST CORP NEW-CL A	3,000	42.28	126,840.00	United States	0.58%
USD	21676P103	COOPER-STANDARD HOLDING COM	100	45.82	4,582.00	United States	0.02%
USD	277432100	EASTMAN CHEM CO COM	900	77.83	70,047.00	United States	0.32%
USD	278642103	EBAY INC COM USD0.001	2,900	39.50	114,550.00	United States	0.52%
USD	281020107	EDISON INTL COM	1,400	67.41	94,374.00	United States	0.43%
USD	532457108	ELI LILLY & CO COM	900	110.79	99,711.00	United States	0.45%
USD	29364G103	ENTERGY CORP NEW COM	3,200	102.93	329,376.00	United States	1.50%
USD	30161N101	EXELON CORP COM	8,800	47.94	421,872.00	United States	1.92%
USD	30231G102	EXXON MOBIL CORP COM	2,400	76.63	183,912.00	United States	0.84%
USD	315616102	F5 NETWORKS INC COM STK	600	145.63	87,378.00	United States	0.40%
USD	337932107	FIRSTENERGY CORP COM	1,900	42.81	81,339.00	United States	0.37%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	9,400	10.23	96,162.00	United States	0.44%
USD	36467J108	GAMING & LEISURE PPTYS INC COM	3,800	38.98	148,124.00	United States	0.67%
USD	375558103	GILEAD SCIENCES INC	900	67.56	60,804.00	United States	0.28%
USD	40412C101	HCA HEALTHCARE INC COM	800	135.17	108,136.00	United States	0.49%
USD	457187102	INGREDION INC COM	700	82.49	57,743.00	United States	0.26%
USD	458140100	INTEL CORP COM	8,100	47.87	387,747.00	United States	1.76%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,300	137.90	179,270.00	United States	0.81%
USD	478160104	JOHNSON & JOHNSON COM USD1	2,300	139.28	320,344.00	United States	1.46%
USD	48203R104	JUNIPER NETWORKS INC COM	3,100	26.63	82,553.00	United States	0.38%
USD	494368103	KIMBERLY-CLARK CORP COM	1,000	133.28	133,280.00	United States	0.61%
USD	500255104	KOHL'S CORP COM	800	47.55	38,040.00	United States	0.17%
USD	501044101	KROGER CO COM	3,800	21.71	82,498.00	United States	0.37%
USD	58933Y105	MERCK & CO INC NEW COM	4,000	83.85	335,400.00	United States	1.52%
USD	55272X102	MFA FINL INC	10,000	7.18	71,800.00	United States	0.33%
USD	60871R209	MOLSON COORS BREWING COM CL B	900	56.00	50,400.00	United States	0.23%
USD	620076307	MOTOROLA SOLUTIONS INC	600	166.73	100,038.00	United States	0.45%
USD	636180101	NATL FUEL GAS CO COM	2,400	52.75	126,600.00	United States	0.58%
USD	647551100	NEW MTN FIN CORP COM	7,700	13.97	107,569.00	United States	0.49%
USD	68389X105	ORACLE CORP COM	4,900	56.97	279,153.00	United States	1.27%
USD	717081103	PFIZER INC COM	10,400	43.32	450,528.00	United States	2.05%
USD	718546104	PHILLIPS 66 COM	1,800	93.54	168,372.00	United States	0.77%
USD	755111507	RAYTHEON CO USD0.01	900	173.88	156,492.00	United States	0.71%
USD	760759100	REPUBLIC SVCS INC COM	1,300	86.64	112,632.00	United States	0.51%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,300	42.78	98,394.00	United States	0.45%
USD	81721M109	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	700	8.27	5,789.00	United States	0.03%
USD	832696405	SMUCKER J M CO COM NEW	2,000	115.19	230,380.00	United States	1.05%
USD	835495102	SONOCO PROD CO COM	2,600	65.34	169,884.00	United States	0.77%
USD	84860W300	SPIRIT REALTY CAPITAL INC COM USD0.01(P0ST REV SPLIT)	2,420	42.66	103,237.20	United States	0.47%
USD	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	4,900	22.72	111,328.00	United States	0.51%
USD	871237103	SYKES ENTERPRISES INC COM	1,600	27.46	43,936.00	United States	0.20%
USD	87612E106	TARGET CORP COM STK	4,700	86.61	407,067.00	United States	1.85%
USD	90187B408	TWO HARBORS INVESTMENT CORP	6,900	12.67	87,423.00	United States	0.40%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	4,000	80.74	322,960.00	United States	1.47%
USD	91913Y100	VALERO ENERGY CORP COM STK NEW	1,000	85.61	85,610.00	United States	0.39%

USD	92343V104	VERIZON COMMUNICATIONS COM	8,400	57.13	479,892.00	United States	2.18%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	4,600	54.67	251,482.00	United States	1.14%
USD	931142103	WALMART INC COM	1,500	110.49	165,735.00	United States	0.75%
USD	254687106	WALT DISNEY CO	800	139.64	111,712.00	United States	0.51%
USD	94106L109	WASTE MGMT INC DEL COM STK	2,500	115.37	288,425.00	United States	1.31%
USD	959802109	WESTERN UNION CO	5,400	19.89	107,406.00	United States	0.49%

Total 2,369,705 21,838,545.96

Cash Balance - Trade 163,567.90

Portfolio Total Including Cash 22,002,113.86

Holdings subject to change