

LSV Asset Management
LSV GLOBAL MANAGED VOL FUND
LSVGMVP

As of: 6/30/20

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	13,300	11.74	156,127.71	Australia	1.09%
CAD	2076009	BANK OF MONTREAL COM NPV	800	53.05	42,443.47	Canada	0.30%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	41.25	45,372.98	Canada	0.32%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	66.62	39,973.57	Canada	0.28%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	86.37	60,461.09	Canada	0.42%
CAD	B3KT055	CI FINANCIAL CORP COMSTK	4,500	12.68	57,059.47	Canada	0.40%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,600	48.54	77,662.26	Canada	0.54%
CAD	2077303	NATL BK OF CANADA COM NPV	1,100	45.17	49,685.76	Canada	0.35%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	3,045	17.53	53,388.11	Canada	0.37%
CAD	2381093	TELUS CORPORATION COM NPV	11,000	16.72	183,898.68	Canada	1.29%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	550	346.53	190,588.89	Switzerland	1.34%
CHF	7437805	SWISS LIFE HOLDINGS AG	200	370.43	74,085.80	Switzerland	0.52%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	93.40	121,418.39	Switzerland	0.85%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	13,100	14.74	193,066.55	Denmark	1.35%
EUR	B86S2N0	AGEAS NPV	1,500	35.42	53,136.23	Belgium	0.37%
EUR	5298781	BIC EUR3.82	2,400	50.77	121,839.32	France	0.85%
EUR	5468324	EBRO FOODS SA EURO.60	5,900	20.71	122,194.23	Spain	0.86%
EUR	5271782	ENDESA SA EUR1.2	3,000	24.63	73,892.04	Spain	0.52%
EUR	7144569	ENEL SPA EUR1	17,300	8.62	149,187.34	Italy	1.05%
EUR	B0C2CQ3	ENGIE COMSTK	7,400	12.35	91,424.41	France	0.64%
EUR	7598003	HERA EUR1	22,200	3.76	83,428.93	Italy	0.58%
EUR	BD0Q398	KON AHOLD DELHAIZE EURO.01	7,400	27.25	201,632.39	Netherlands	1.41%
EUR	4563640	MAYR-MELNHOF KARTO NPV	800	154.10	123,276.95	Austria	0.86%
EUR	4588364	MICHELIN (CGDE) EUR2	600	103.71	62,227.00	France	0.44%
EUR	5294121	MUENCHENER RUECKVE NPV(REGD)	400	259.90	103,958.77	Germany	0.73%
EUR	5671735	SANOFI EUR2	2,200	101.81	223,989.81	France	1.57%
EUR	BYY7VY5	SIGNIFY NV EURO.01	2,400	25.82	61,970.93	Netherlands	0.43%
EUR	B8F0TD6	TALANX AG NPV	1,000	37.15	37,153.80	Germany	0.26%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	27.27	64,193.77	Finland	0.45%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	18,500	5.97	110,498.47	United Kingdom	0.77%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	1.41	42,698.81	United Kingdom	0.30%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	9,800	20.22	198,173.93	United Kingdom	1.39%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	19.01	87,444.65	United Kingdom	0.61%
GBP	0875413	TATE & LYLE ORD GBP0.25	11,800	8.25	97,336.61	United Kingdom	0.68%
GBP	0884709	TESCO ORD GBP0.05	16,720	2.82	47,123.71	United Kingdom	0.33%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.62	51,806.02	China	0.36%
HKD	6073556	CHINA MOBILE LTD NPV	21,500	6.75	145,081.90	China	1.02%
HKD	6559335	CHINA TELECOM CORP LTD 'H' CNY1	108,000	0.28	30,238.24	China	0.21%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.91	18,269.91	Hong Kong	0.13%
HKD	BP4JH17	JOHNSON ELEC HLDGS HKD0.05	19,000	1.77	33,683.21	Hong Kong	0.24%
HKD	6848743	SHN EXPRESSWAY 'H' CNY1	110,000	1.01	111,270.96	China	0.78%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.21	59,071.53	Hungary	0.41%
JPY	BFSSCF9	AEON REIT INVESTME REIT	100	1060.39	106,038.84	Japan	0.74%
JPY	6985383	ASTELLAS PHARMA NPV	4,800	16.68	80,063.03	Japan	0.56%
JPY	6172323	CANON INC NPV	2,500	19.78	49,462.39	Japan	0.35%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	11.46	59,574.55	Japan	0.42%
JPY	6512714	EDION CORP NPV	13,100	10.13	132,718.17	Japan	0.93%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	1,000	42.73	42,730.69	Japan	0.30%
JPY	B0B8154	FUKUOKA REIT CORP REIT	40	1216.11	48,644.39	Japan	0.34%
JPY	6435145	HONDA MOTOR CO NPV	3,200	25.54	81,731.47	Japan	0.57%
JPY	6467803	ITOCHU CORP NPV	2,900	21.52	62,403.02	Japan	0.44%
JPY	6248990	KDDI CORP NPV	2,200	29.98	65,948.00	Japan	0.46%

JPY	6591014	MIZUHO FINANCIAL GROUP NPV	98,500	1.23	120,699.82	Japan	0.85%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9,400	23.32	219,175.05	Japan	1.54%
JPY	6880507	TEIJIN LTD NPV	3,400	15.89	54,016.78	Japan	0.38%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,400	62.68	87,748.99	Japan	0.61%
JPY	6910705	UBE INDUSTRIES NPV	2,500	17.17	42,916.07	Japan	0.30%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	6.14	35,589.75	Japan	0.25%
KRW	6490928	KIA MOTORS CORP KRW5000	1,400	26.65	37,303.07	Korea, Republic Of	0.26%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	65.01	65,012.26	Korea, Republic Of	0.46%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	10.14	41,584.57	Korea, Republic Of	0.29%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	22.74	47,749.10	Korea, Republic Of	0.33%
KRW	6224871	SK TELECOM KRW500	900	175.42	157,875.05	Korea, Republic Of	1.11%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.73	16,185.06	Malaysia	0.11%
MYR	6244675	RHB BANK BHD NPV	79,800	1.12	89,204.67	Malaysia	0.63%
NZD	BCZVPY0	Z ENERGY LIMITED NPV	14,200	1.74	24,681.38	New Zealand	0.17%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	14.91	46,220.57	Singapore	0.32%
SGD	6916781	UTD O/S BANK NPV	4,400	14.50	63,805.60	Singapore	0.45%
THB	6491084	KIATNAKIN BANK THB10(LOCAL)	27,300	1.29	35,331.23	Thailand	0.25%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.33	38,823.91	Thailand	0.27%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	28,600	2.25	64,311.25	Thailand	0.45%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	1.57	57,999.63	Taiwan	0.41%
TWD	6525875	SINOPAC FIN HLDGS TWD10	300,000	0.37	110,322.15	Taiwan	0.77%
TWD	6869971	TAICHUNG COMM BANK TWD10	227,232	0.39	89,723.70	Taiwan	0.63%
USD	302635107	#REORG/FS KKR CAPITAL CORP REVERSE SPLIT FS KKR CAP CORP 2G17AZ3 06-16-2020	0	-	0.00	United States	0.00%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	74.22	96,486.00	Russian Federation	0.68%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	36.78	91,950.00	United States	0.64%
USD	020002101	ALLSTATE CORP COM	3,500	96.99	339,465.00	United States	2.38%
USD	02209S103	ALTRIA GROUP INC COM	3,500	39.25	137,375.00	United States	0.96%
USD	G02602103	AMDOCS ORD GBP0.01	3,500	60.88	213,080.00	United States	1.49%
USD	025932104	AMER FINL GROUP INC OH COM STK	1,800	63.46	114,228.00	United States	0.80%
USD	031162100	AMGEN INC COM	800	235.86	188,688.00	United States	1.32%
USD	035710409	ANNALY CAP MGMT INC COM	7,900	6.56	51,824.00	United States	0.36%
USD	038923108	ARBOR RLTY TR INC COM	3,313	9.24	30,612.12	United States	0.21%
USD	00206R102	AT&T INC COM	8,200	30.23	247,886.00	United States	1.74%
USD	053332102	AUTOZONE INC COM	140	1128.12	157,936.80	United States	1.11%
USD	G0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	2,700	40.56	109,512.00	United States	0.77%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	600	178.51	107,106.00	United States	0.75%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	4,400	10.89	47,916.00	United States	0.34%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	3,700	58.80	217,560.00	United States	1.52%
USD	127190304	CACI INTL INC CL A CL A	500	216.88	108,440.00	United States	0.76%
USD	12508E101	CDK GLOBAL INC COM	800	41.42	33,136.00	United States	0.23%
USD	17275R102	CISCO SYSTEMS INC	2,000	46.64	93,280.00	United States	0.65%
USD	20030N101	COMCAST CORP NEW-CL A	4,900	38.98	191,002.00	United States	1.34%
USD	126650100	CVS HEALTH CORP COM	1,800	64.97	116,946.00	United States	0.82%
USD	23331A109	D R HORTON INC COM	2,100	55.45	116,445.00	United States	0.82%
USD	278642103	EBAY INC COM USD0.001	2,900	52.45	152,105.00	United States	1.07%
USD	29364G103	ENTERGY CORP NEW COM	1,800	93.81	168,858.00	United States	1.18%
USD	30161N101	EXELON CORP COM	6,500	36.29	235,885.00	United States	1.65%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	12,600	6.08	76,608.00	United States	0.54%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	5,575	14.00	78,050.00	United States	0.55%
USD	370334104	GENERAL MILLS INC COM	2,600	61.65	160,290.00	United States	1.12%
USD	375558103	GILEAD SCIENCES INC	1,100	76.94	84,634.00	United States	0.59%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM	3,200	38.55	123,360.00	United States	0.86%
USD	457187102	INGREDION INC COM	700	83.00	58,100.00	United States	0.41%
USD	458140100	INTEL CORP COM	5,800	59.83	347,014.00	United States	2.43%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,500	120.77	181,155.00	United States	1.27%
USD	46146L101	INVESTORS BANCORP INC NEW COM	8,900	8.50	75,650.00	United States	0.53%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,200	140.63	168,756.00	United States	1.18%
USD	48203R104	JUNIPER NETWORKS INC COM	1,600	22.86	36,576.00	United States	0.26%
USD	494368103	KIMBERLY-CLARK CORP COM	800	141.35	113,080.00	United States	0.79%
USD	501044101	KROGER CO COM	2,700	33.85	91,395.00	United States	0.64%

USD	58933Y105	MERCK & CO INC NEW COM	4,300	77.33	332,519.00	United States	2.33%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	2,000	34.36	68,720.00	United States	0.48%
USD	636180101	NATL FUEL GAS CO COM	2,100	41.93	88,053.00	United States	0.62%
USD	647551100	NEW MTN FIN CORP COM	4,200	9.29	39,018.00	United States	0.27%
USD	68389X105	ORACLE CORP COM	5,700	55.27	315,039.00	United States	2.21%
USD	717081103	PFIZER INC COM	5,800	32.70	189,660.00	United States	1.33%
USD	718546104	PHILLIPS 66 COM	1,200	71.90	86,280.00	United States	0.60%
USD	69351T106	PPL CORP COM ISIN US69351T1060	2,700	25.84	69,768.00	United States	0.49%
USD	744573106	PUB SERVICE ENTERPRISE GROUP INC COM	2,300	49.16	113,068.00	United States	0.79%
USD	75513E101	RAYTHEON TECHNOLOGIES CORP	933	61.62	57,491.46	United States	0.40%
USD	760759100	REPUBLIC SVCS INC COM	1,100	82.05	90,255.00	United States	0.63%
USD	81211K100	SEALED AIR CORP NEW COM STK	4,000	32.85	131,400.00	United States	0.92%
USD	832696405	SMUCKER J M CO COM NEW	1,600	105.81	169,296.00	United States	1.19%
USD	84860W300	SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)	1,200	34.86	41,832.00	United States	0.29%
USD	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	3,100	14.96	46,376.00	United States	0.32%
USD	871237103	SYKES ENTERPRISES INC COM	1,600	27.66	44,256.00	United States	0.31%
USD	87612E106	TARGET CORP COM STK	2,300	119.93	275,839.00	United States	1.93%
USD	90187B408	TWO HARBORS INVESMENT CORP	286	5.04	1,441.44	United States	0.01%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,600	59.71	155,246.00	United States	1.09%
USD	91913Y100	VALERO ENERGY CORP COM STK NEW	700	58.82	41,174.00	United States	0.29%
USD	92343V104	VERIZON COMMUNICATIONS COM	4,800	55.13	264,624.00	United States	1.85%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	1,200	42.39	50,868.00	United States	0.36%
USD	931142103	WALMART INC COM	800	119.78	95,824.00	United States	0.67%
USD	94106L109	WASTE MGMT INC DEL COM STK	800	105.91	84,728.00	United States	0.59%
USD	959802109	WESTERN UNION CO	6,400	21.62	138,368.00	United States	0.97%
Total			1,841,888		14,180,564.63		99.36%
Cash Balance - Trade					90,789.04		0.64%
Portfolio Total Including Cash					14,271,353.67		100.00%