

LSV Asset Management

LSV GLOBAL MANAGED VOL FUND

LSVGMVP

As of: 6/30/21

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	13,300	6.16	81,876.80	Australia	0.49%
BRL	B6XFBX3	TELEFONICA BRASIL COM NPV	9,700	8.37	81,190.15	Brazil	0.49%
CAD	2011646	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	2,100	36.78	77,247.03	Canada	0.46%
CAD	2076009	BANK OF MONTREAL COM NPV	800	102.61	82,086.73	Canada	0.49%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	65.11	71,615.93	Canada	0.43%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	113.95	68,372.77	Canada	0.41%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	158.41	110,887.51	Canada	0.66%
CAD	B3KT055	CI FINANCIAL CORP COMSTK	4,500	18.37	82,673.83	Canada	0.49%
CAD	BZCDFX9	COGECO COMMUNICATI SUB VTG SHS	1,000	97.88	97,884.20	Canada	0.59%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,800	61.61	110,895.58	Canada	0.66%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	2,200	31.64	69,608.33	Canada	0.42%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	400	377.08	150,830.31	Switzerland	0.90%
CHF	7437805	SWISS LIFE HOLDINGS AG	150	486.40	72,959.38	Switzerland	0.44%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	99.20	128,966.30	Switzerland	0.77%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	20.41	165,344.35	Denmark	0.99%
EUR	B8652N0	AGEAS NPV	1,500	55.50	83,250.18	Belgium	0.50%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	69.49	166,784.98	France	1.00%
EUR	4617859	DEUTSCHE POST AG NPV(REGD)	1,800	68.02	122,441.81	Germany	0.73%
EUR	5468324	EBRO FOODS SA EURO.60	5,900	21.01	123,983.48	Spain	0.74%
EUR	5271782	ENDESA SA EUR1.2	3,000	24.26	72,790.54	Spain	0.44%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	1,300	55.93	72,705.16	Belgium	0.43%
EUR	7598003	HERA EUR1	22,200	4.13	91,723.20	Italy	0.55%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	113.96	79,775.49	Germany	0.48%
EUR	BDOQ398	KON AHOLD DELHAIZE EURO.01	7,400	29.73	220,005.80	Netherlands	1.32%
EUR	4563640	MAYR-MELNHOF KARTO NPV	800	212.99	170,390.12	Austria	1.02%
EUR	4588364	MICHELIN (CGDE) EUR2	600	159.50	95,702.13	France	0.57%
EUR	B233HR5	REN-REDES ENERGET EUR1(REGD)	22,200	2.78	61,605.13	Portugal	0.37%
EUR	5671735	SANOFI EUR2	1,600	104.79	167,657.80	France	1.00%
EUR	BY7VY5	SIGNIFY NV EURO.01	1,900	63.26	120,186.22	Netherlands	0.72%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	31.59	74,368.45	Finland	0.44%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	13,800	7.21	99,514.14	United Kingdom	0.60%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	2,300	38.68	88,965.39	United Kingdom	0.53%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	2.68	81,204.40	United Kingdom	0.49%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	9,800	19.61	192,161.38	United Kingdom	1.15%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	21.51	98,942.22	United Kingdom	0.59%
GBP	0875413	TATE & LYLE ORD GBP0.25	11,800	10.20	120,367.41	United Kingdom	0.72%
GBP	BLGZ986	TESCO ORD GBP0.0633333	0	-	0.00	United Kingdom	0.00%
GBP	0604316	WM MORRISON SUPERMARKETS ORD GBP0.10	24,000	3.41	81,792.90	United Kingdom	0.49%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.67	56,462.59	China	0.34%
HKD	6711566	CHINA RES PWR HLDG NPV	94,000	1.36	128,305.34	China	0.77%
HKD	B09N7M0	CHINA SHENHUA ENERGY CO 'H'	35,500	1.96	69,575.13	China	0.42%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	1.10	22,070.99	Hong Kong	0.13%
HKD	6848743	SHN EXPRESSWAY 'H'CNY1	110,000	0.97	106,234.35	China	0.64%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.44	70,396.57	Hungary	0.42%

JPY	BFSSCF9	AEON REIT INVESTME REIT	60	1482.12	88,926.93	Japan	0.53%
JPY	6985383	ASTELLAS PHARMA NPV	2,700	17.43	47,059.65	Japan	0.28%
JPY	6172323	CANON INC NPV	2,500	22.64	56,604.20	Japan	0.34%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	9.53	49,568.43	Japan	0.30%
JPY	6512714	EDION CORP NPV	13,100	9.78	128,061.09	Japan	0.77%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	700	74.23	51,962.34	Japan	0.31%
JPY	B0B8154	FUKUOKA REIT CORP REIT	40	1684.84	67,393.46	Japan	0.40%
JPY	6435145	HONDA MOTOR CO NPV	2,500	31.98	79,962.16	Japan	0.48%
JPY	6467803	ITOCHU CORP NPV	1,400	28.83	40,364.00	Japan	0.24%
JPY	6248990	KDDI CORP NPV	5,200	31.22	162,338.95	Japan	0.97%
JPY	6484277	K'S HOLDINGS CORP NPV	5,700	11.51	65,581.58	Japan	0.39%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	9,850	14.30	140,885.44	Japan	0.84%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9,400	26.08	245,141.90	Japan	1.47%
JPY	6732200	RENGO CO NPV	9,200	8.33	76,673.57	Japan	0.46%
JPY	6880507	TEIJIN LTD NPV	3,400	15.25	51,862.33	Japan	0.31%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,400	87.49	122,479.50	Japan	0.73%
JPY	6910705	UBE INDUSTRIES NPV	2,500	20.26	50,657.72	Japan	0.30%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	5.71	33,130.91	Japan	0.20%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	74.95	74,945.61	Korea, Republic Of	0.45%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	13.63	55,885.10	Korea, Republic Of	0.33%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	30.46	63,961.28	Korea, Republic Of	0.38%
KRW	6224871	SK TELECOM KRW500	900	284.15	255,738.58	Korea, Republic Of	1.53%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.71	15,846.08	Malaysia	0.09%
MYR	6244675	RHB BANK BHD NPV	79,800	1.30	103,798.63	Malaysia	0.62%
SEK	5554041	SECURITAS SER'B'NPV	5,400	15.80	85,304.86	Sweden	0.51%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	22.18	68,747.95	Singapore	0.41%
SGD	6916781	UTD O/S BANK NPV	4,400	19.21	84,517.18	Singapore	0.51%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	1.74	47,487.52	Thailand	0.28%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.33	38,893.92	Thailand	0.23%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	21,700	2.76	59,920.44	Thailand	0.36%
TWD	6051046	ASUSTEK COMPUTER TWD10	10,000	13.33	133,333.33	Taiwan	0.80%
TWD	6425663	CATHAY FINL HLDG TWD10	61,000	1.93	118,004.49	Taiwan	0.71%
TWD	6140579	CHICONY ELECTRONI TWD10	38,000	2.89	109,652.76	Taiwan	0.66%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	2.83	104,642.44	Taiwan	0.63%
TWD	6525875	SINOPAC FIN HLDGS TWD10	300,000	0.49	148,048.45	Taiwan	0.89%
TWD	6869971	TAICHUNG COMM BANK TWD10	123,048	0.42	51,228.60	Taiwan	0.31%
USD	G7945M107	#REORG/SEAGATE TECHNOLOGY PLAN OR REORG SEAGATE TECHNOLOGY 2W1RAX3 05-19-2021	0	-	0.00	United States	0.00%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	92.00	119,600.00	Russian Federation	0.72%
USD	00751Y106	ADVANCE AUTO PTS INC COM	500	205.14	102,570.00	United States	0.61%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	39.74	99,350.00	United States	0.59%
USD	020002101	ALLSTATE CORP COM	2,800	130.44	365,232.00	United States	2.18%
USD	02209S103	ALTRIA GROUP INC COM	2,100	47.68	100,128.00	United States	0.60%
USD	G02602103	AMDOCS ORD GBPO.01	3,100	77.36	239,816.00	United States	1.43%
USD	025932104	AMER FINL GROUP INC OH COM STK	400	124.72	49,888.00	United States	0.30%
USD	031162100	AMGEN INC COM	800	243.75	195,000.00	United States	1.17%
USD	035710409	ANNALY CAP MGMT INC COM	4,600	8.88	40,848.00	United States	0.24%
USD	00206R102	AT&T INC COM	10,200	28.78	293,556.00	United States	1.76%
USD	053332102	AUTOZONE INC COM	30	1492.22	44,766.60	United States	0.27%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	51.23	107,583.00	United States	0.64%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	600	277.92	166,752.00	United States	1.00%
USD	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	1,300	65.22	84,786.00	United States	0.51%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	2,600	13.71	35,646.00	United States	0.21%

USD	110122108	BRISTOL MYERS SQUIBB CO COM	3,700	66.82	247,234.00	United States	1.48%
USD	127190304	CACI INTL INC CL A CL A	500	255.12	127,560.00	United States	0.76%
USD	M22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	600	116.13	69,678.00	Israel	0.42%
USD	17275R102	CISCO SYSTEMS INC	2,500	53.00	132,500.00	United States	0.79%
USD	20030N101	COMCAST CORP NEW-CL A	4,900	57.02	279,398.00	United States	1.67%
USD	231021106	CUMMINS INC	300	243.81	73,143.00	United States	0.44%
USD	126650100	CVS HEALTH CORP COM	1,800	83.44	150,192.00	United States	0.90%
USD	23331A109	D R HORTON INC COM	1,200	90.37	108,444.00	United States	0.65%
USD	278642103	EBAY INC COM USD0.001	4,000	70.21	280,840.00	United States	1.68%
USD	29364G103	ENERGY CORP NEW COM	1,600	99.70	159,520.00	United States	0.95%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	2,700	14.86	40,122.00	United States	0.24%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	3,900	21.51	83,889.00	United States	0.50%
USD	370334104	GENERAL MILLS INC COM	2,600	60.93	158,418.00	United States	0.95%
USD	375558103	GILEAD SCIENCES INC	1,900	68.86	130,834.00	United States	0.78%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM	2,100	61.97	130,137.00	United States	0.78%
USD	457187102	INGREDION INC COM	500	90.50	45,250.00	United States	0.27%
USD	458140100	INTEL CORP COM	6,400	56.14	359,296.00	United States	2.15%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,500	146.59	219,885.00	United States	1.31%
USD	46146L101	INVESTORS BANCORP INC NEW COM	8,900	14.26	126,914.00	United States	0.76%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	600	177.64	106,584.00	United States	0.64%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,200	164.74	197,688.00	United States	1.18%
USD	48203R104	JUNIPER NETWORKS INC COM	3,900	27.35	106,665.00	United States	0.64%
USD	494368103	KIMBERLY-CLARK CORP COM	1,000	133.78	133,780.00	United States	0.80%
USD	500754106	KRAFT HEINZ CO COM	3,300	40.78	134,574.00	United States	0.80%
USD	501044101	KROGER CO COM	4,500	38.31	172,395.00	United States	1.03%
USD	502431109	L3HARRIS TECHNOLOGIES INC COM	500	216.15	108,075.00	United States	0.65%
USD	539830109	LOCKHEED MARTIN CORP COM	200	378.35	75,670.00	United States	0.45%
USD	58933Y105	MERCK & CO INC NEW COM	4,300	77.77	334,411.00	United States	2.00%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	2,000	53.69	107,380.00	United States	0.64%
USD	636180101	NATL FUEL GAS CO COM	2,100	52.25	109,725.00	United States	0.66%
USD	647551100	NEW MTN FIN CORP COM	4,200	13.17	55,314.00	United States	0.33%
USD	651639106	NEWMONT CORPORATION	1,200	63.38	76,056.00	United States	0.45%
USD	666807102	NORTHROP GRUMMAN CORP COM	200	363.43	72,686.00	United States	0.43%
USD	68389X105	ORACLE CORP COM	5,600	77.84	435,904.00	United States	2.61%
USD	68622V106	ORGANON & CO COM	430	30.26	13,011.80	United States	0.08%
USD	689648103	OTTER TAIL CORP	1,408	48.81	68,724.48	United States	0.41%
USD	717081103	PFIZER INC COM	5,800	39.16	227,128.00	United States	1.36%
USD	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	2,000	87.93	175,860.00	United States	1.05%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,000	59.25	118,500.00	United States	0.71%
USD	832696405	SMUCKER J M CO COM NEW	1,600	129.57	207,312.00	United States	1.24%
USD	871237103	SYKES ENTERPRISES INC COM	1,600	53.70	85,920.00	United States	0.51%
USD	87612E106	TARGET CORP COM STK	1,100	241.74	265,914.00	United States	1.59%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,300	73.76	169,648.00	United States	1.01%
USD	92343V104	VERIZON COMMUNICATIONS COM	4,800	56.03	268,944.00	United States	1.61%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	1,200	52.61	63,132.00	United States	0.38%
USD	959802109	WESTERN UNION CO	6,400	22.97	147,008.00	United States	0.88%

Total 1,702,570 16,577,198.76 99.12%

Cash Balance - Trade 146,658.14 0.88%

Portfolio Total Including Cash 16,723,856.90 100.00%