

LSV Asset Management
 LSV GLOBAL MANAGED VOL FUND
 LSVGMPV

As of: 6/30/22

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BH4TCW7	ORORA LTD NPV	41,800	2.51	104,914.77	Australia	0.42%
BRL	B0D7494	EDP ENERGIAS BR COM NPV	24,900	3.92	97,658.26	Brazil	0.39%
BRL	B6XFBX3	TELEFONICA BRASIL COM NPV	9,700	9.00	87,290.63	Brazil	0.35%
CAD	2528102	ALIMENTATION COUCH MULTIPLE VTG SH	1,300	38.92	50,601.19	Canada	0.20%
CAD	2076009	BANK OF MONTREAL COM NPV	800	95.96	76,765.77	Canada	0.31%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	59.06	64,962.21	Canada	0.26%
CAD	2170525	CANADIAN IMP BANK COM NPV	1,200	48.46	58,151.09	Canada	0.24%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,300	125.90	163,665.26	Canada	0.66%
CAD	B3KT055	CI FINANCIAL CORP COMSTK	4,500	10.60	47,687.89	Canada	0.19%
CAD	BZCDFX9	COGECO COMMUNICATI SUB VTG SHS	700	67.50	47,249.12	Canada	0.19%
CAD	2521800	LOBLAWS COS LTD COM NPV	2,400	90.00	215,989.77	Canada	0.87%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	2,200	25.68	56,485.91	Canada	0.23%
CHF	7103065	NOVARTIS AG CHF0.50 (REGD)	3,500	84.45	295,581.55	Switzerland	1.19%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	300	332.74	99,822.43	Switzerland	0.40%
CHF	7437805	SWISS LIFE HOLDINGS AG	150	485.72	72,857.37	Switzerland	0.29%
CHF	5533976	SWISSCOM AG CHF1(REGD)	200	550.90	110,179.14	Switzerland	0.45%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	87.64	113,929.08	Switzerland	0.46%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	19.51	158,052.11	Denmark	0.64%
EUR	B86S2N0	AGEAS NPV	1,500	43.89	65,831.99	Belgium	0.27%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	54.57	130,973.99	France	0.53%
EUR	5641567	CARREFOUR SA EUR2.50	9,200	17.65	162,402.31	France	0.66%
EUR	4617859	DEUTSCHE POST AG NPV(REGD)	1,800	37.36	67,255.90	Germany	0.27%
EUR	5271782	ENDESA SA EUR1.2	5,200	18.82	97,854.13	Spain	0.40%
EUR	7145056	ENI SPA EUR1	17,800	11.84	210,802.89	Italy	0.85%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	3,400	27.13	92,240.06	Belgium	0.37%
EUR	BQ7ZVF1	EUROAPI SA EUR1	56	15.74	881.34	France	0.00%
EUR	7598003	HERA EUR1	31,400	2.89	90,602.89	Italy	0.37%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	81.96	57,374.30	Germany	0.23%
EUR	BDOQ398	KON AHOLD DELHAIZE EURO.01	9,300	25.99	241,705.97	Netherlands	0.98%
EUR	5071432	METSA BOARD OYJ	16,000	8.31	132,981.25	Finland	0.54%
EUR	BPBPJ01	MICHELIN CIE GLE ETABL	2,400	27.16	65,173.36	France	0.26%
EUR	5294121	MUENCHENER RUECKVE NPV(REGD)	900	234.39	210,950.92	Germany	0.85%
EUR	B233HR5	REN-REDES ENERGET EUR1(REGD)	22,200	3.01	66,725.85	Portugal	0.27%
EUR	5669354	REPSOL SA EUR1	10,800	14.69	158,636.60	Spain	0.64%
EUR	5671735	SANOFI EUR2	1,300	100.72	130,934.26	France	0.53%
EUR	BY7VY5	SIGNIFY NV EURO.01	1,900	33.07	62,828.42	Netherlands	0.25%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	24.63	57,980.91	Finland	0.23%
EUR	BKT7807	VERALLIA EUR3.38	3,000	23.82	71,446.06	France	0.29%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	19,500	10.08	196,606.10	United Kingdom	0.79%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	2,300	42.74	98,307.91	United Kingdom	0.40%
GBP	3091357	BT GROUP ORD GBP0.05	60,500	2.26	136,882.48	United Kingdom	0.55%
GBP	0925288	GSK PLC	14,600	21.44	313,058.01	United Kingdom	1.27%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	22.30	102,567.59	United Kingdom	0.41%
GBP	B10RZP7	UNILEVER PLC ORD GBP0.031111	3,400	45.19	153,644.93	United Kingdom	0.62%
HKD	B154564	BANK OF CHINA LTD H CNY1	296,000	0.40	118,068.80	China	0.48%
HKD	BOB8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.69	58,020.00	China	0.23%
HKD	B09N7MO	CHINA SHENHUA ENERGY CO 'H'	50,000	2.87	143,367.81	China	0.58%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.81	16,184.63	Hong Kong	0.07%
HKD	6848743	SHENZHEN EXPRESSWAY CORPORATION LTD 'H'CNY1	110,000	1.04	114,248.21	China	0.46%
HKD	B8RZJZ1	THE PEOPLE S INSUR 'H'CNY1	274,000	0.31	83,803.26	China	0.34%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	0.84	41,144.55	Hungary	0.17%
JPY	BFSSCF9	AEON REIT INVESTME REIT	100	1126.94	112,693.68	Japan	0.46%

JPY	6146500	BROTHER INDUSTRIES NPV	6,400	17.56	112,355.08	Japan	0.45%
JPY	6172323	CANON INC NPV	4,500	22.71	102,186.15	Japan	0.41%
JPY	B180V35	DCM HOLDINGS CO LTD NPV	5,200	7.64	39,730.60	Japan	0.16%
JPY	6512714	EDION CORP NPV	13,100	9.37	122,750.73	Japan	0.50%
JPY	B0B8154	FUKUOKA REIT CORP REIT	40	1239.56	49,582.28	Japan	0.20%
JPY	6435145	HONDA MOTOR CO NPV	6,400	24.24	155,130.10	Japan	0.63%
JPY	6467803	ITOCHU CORP NPV	2,600	26.99	70,179.24	Japan	0.28%
JPY	BYT8143	JAPAN POST HOLD CO NPV	26,500	7.13	189,033.53	Japan	0.76%
JPY	BYT8154	JAPAN POST INSURAN NPV	6,700	15.98	107,067.83	Japan	0.43%
JPY	6248990	KDDI CORP NPV	3,100	31.57	97,868.32	Japan	0.40%
JPY	6484277	K'S HOLDINGS CORP NPV	13,100	9.73	127,475.62	Japan	0.52%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	9,850	11.36	111,873.32	Japan	0.45%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	8,100	28.68	232,288.84	Japan	0.94%
JPY	6661768	OSAKA GAS CO LTD NPV	5,900	19.11	112,740.79	Japan	0.46%
JPY	6732200	RENGO CO NPV	9,200	5.42	49,841.37	Japan	0.20%
JPY	6880507	TEIJIN LTD NPV	7,200	10.40	74,885.72	Japan	0.30%
JPY	6910705	UBE CORPORATION COM	8,400	14.85	124,712.38	Japan	0.50%
JPY	B1DGK59	YAMAGUCHI FINANCIA NPV	13,300	5.48	72,836.48	Japan	0.29%
KRW	6505316	KT CORPORATION KRW5000	7,900	28.07	221,776.80	Korea, Republic Of	0.90%
KRW	6175076	KT&G CORPORATION KRW5000	2,400	63.31	151,940.85	Korea, Republic Of	0.61%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	9.82	40,261.09	Korea, Republic Of	0.16%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	23.49	49,329.94	Korea, Republic Of	0.20%
KRW	BMG3GS6	SK SQUARE CO LTD KRW100	1,766	30.08	53,113.29	Korea, Republic Of	0.21%
KRW	6224871	SK TELECOM KRW100	2,733	40.05	109,454.71	Korea, Republic Of	0.44%
MYR	6047023	AMMB HOLDINGS BHD MYR1	72,600	0.85	61,440.27	Malaysia	0.25%
MYR	6244675	RHB BANK BHD NPV	128,600	1.30	167,187.29	Malaysia	0.68%
NOK	B1VQF42	ORKLA ASA NOK1.25	9,533	7.97	75,957.16	Norway	0.31%
RUB	B59SNS8	LUKOIL PJSC	1,300	-	0.00	Russian Federation	0.00%
SEK	5554041	SECURITAS SER'B'NPV	9,900	8.60	85,132.62	Sweden	0.34%
SGD	6175203	DBS GROUP HLDGS NPV	8,400	21.33	179,142.06	Singapore	0.72%
SGD	6916781	UTD O/S BANK NPV	4,400	18.86	82,992.02	Singapore	0.34%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	1.75	47,874.42	Thailand	0.19%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	169,000	0.44	74,091.36	Thailand	0.30%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	33,800	2.50	84,607.55	Thailand	0.34%
TWD	6051046	ASUSTEK COMPUTER TWD10	14,000	10.44	146,198.73	Taiwan	0.59%
TWD	6425663	CATHAY FINL HLDG TWD10	67,000	1.71	114,695.55	Taiwan	0.46%
TWD	6140579	CHICONY ELECTRONI TWD10	53,000	2.49	132,083.34	Taiwan	0.53%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	2.10	77,649.79	Taiwan	0.31%
TWD	6599676	POWERTECH TECHNOLO TWD10	39,000	2.95	115,163.03	Taiwan	0.47%
TWD	6525875	SINOPAC FIN HLDGS TWD10	226,000	0.57	127,694.35	Taiwan	0.52%
TWD	6869971	TAICHUNG COMM BANK TWD10	128,585	0.46	58,598.10	Taiwan	0.24%
USD	00751Y106	ADVANCE AUTO PTS INC COM	900	173.09	155,781.00	United States	0.63%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	38.45	96,125.00	United States	0.39%
USD	020002101	ALLSTATE CORP COM	3,200	126.73	405,536.00	United States	1.64%
USD	02209S103	ALTRIA GROUP INC COM	2,100	41.77	87,717.00	United States	0.35%
USD	G02602103	AMDOCS ORD GBP0.01	5,000	83.31	416,550.00	United States	1.68%
USD	031162100	AMGEN INC COM	1,500	243.30	364,950.00	United States	1.48%
USD	035710409	ANNALY CAP MGMT INC COM	4,600	5.91	27,186.00	United States	0.11%
USD	039483102	ARCHER-DANIELS-MIDLAND CO COM	2,500	77.60	194,000.00	United States	0.78%
USD	00206R102	AT&T INC COM	12,300	20.96	257,808.00	United States	1.04%
USD	053332102	AUTOZONE INC COM	30	2149.12	64,473.60	United States	0.26%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	41.71	87,591.00	United States	0.35%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	500	273.02	136,510.00	United States	0.55%
USD	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	1,300	54.64	71,032.00	United States	0.29%
USD	093671105	BLOCK H & R INC COM	4,500	35.32	158,940.00	United States	0.64%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	2,600	9.64	25,064.00	United States	0.10%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	6,500	77.00	500,500.00	United States	2.02%
USD	11373M107	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +	7,200	13.31	95,832.00	United States	0.39%
USD	14149Y108	CARDINAL HLTH INC	2,400	52.27	125,448.00	United States	0.51%
USD	166764100	CHEVRON CORP COM	1,700	144.78	246,126.00	United States	0.99%

USD	17275R102	CISCO SYSTEMS INC		4,100	42.64	174,824.00	United States	0.71%
USD	20030N101	COMCAST CORP NEW-CL A		4,800	39.24	188,352.00	United States	0.76%
USD	126349109	CSG SYS INTL INC COM		2,600	59.68	155,168.00	United States	0.63%
USD	231021106	CUMMINS INC		1,300	193.53	251,589.00	United States	1.02%
USD	126650100	CVS HEALTH CORP COM		3,800	92.66	352,108.00	United States	1.42%
USD	23331A109	D R HORTON INC COM		800	66.19	52,952.00	United States	0.21%
USD	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK		3,000	46.21	138,630.00	United States	0.56%
USD	278642103	EBAY INC COM USD0.001		3,100	41.67	129,177.00	United States	0.52%
USD	29364G103	ENERGY CORP NEW COM		1,600	112.64	180,224.00	United States	0.73%
USD	30034W106	EVERGY INC COM NPV		3,000	65.25	195,750.00	United States	0.79%
USD	30231G102	EXXON MOBIL CORP COM		3,080	85.64	263,771.20	United States	1.07%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01		2,700	11.13	30,051.00	United States	0.12%
USD	35137L105	FOX CORP CL A CL A		3,700	32.16	118,992.00	United States	0.48%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW		5,900	19.42	114,578.00	United States	0.46%
USD	370334104	GENERAL MILLS INC COM		2,600	75.45	196,170.00	United States	0.79%
USD	375558103	GILEAD SCIENCES INC		6,300	61.81	389,403.00	United States	1.57%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM		3,300	65.43	215,919.00	United States	0.87%
USD	40434L105	HP INC COM		5,100	32.78	167,178.00	United States	0.68%
USD	457187102	INGREDION INC COM		500	88.16	44,080.00	United States	0.18%
USD	458140100	INTEL CORP COM		10,900	37.41	407,769.00	United States	1.65%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM		2,200	141.19	310,618.00	United States	1.26%
USD	460146103	INTL PAPER CO COM		3,600	41.83	150,588.00	United States	0.61%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001		400	156.01	62,404.00	United States	0.25%
USD	478160104	JOHNSON & JOHNSON COM USD1		1,200	177.51	213,012.00	United States	0.86%
USD	48203R104	JUNIPER NETWORKS INC COM		3,000	28.50	85,500.00	United States	0.35%
USD	48716P108	KEARNY FINL CORP MD COM		9,600	11.11	106,656.00	United States	0.43%
USD	500754106	KRAFT HEINZ CO COM		3,300	38.14	125,862.00	United States	0.51%
USD	501044101	KROGER CO COM		4,500	47.33	212,985.00	United States	0.86%
USD	539830109	LOCKHEED MARTIN CORP COM		300	429.96	128,988.00	United States	0.52%
USD	548661107	LOWES COS INC COM		800	174.67	139,736.00	United States	0.56%
USD	58155Q103	MCKESSON CORP		1,200	326.21	391,452.00	United States	1.58%
USD	58933Y105	MERCK & CO INC NEW COM		6,000	91.17	547,020.00	United States	2.21%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B		6,600	54.51	359,766.00	United States	1.45%
USD	626755102	MURPHY USA INC COM		700	232.87	163,009.00	United States	0.66%
USD	636180101	NATL FUEL GAS CO COM		1,700	66.05	112,285.00	United States	0.45%
USD	647551100	NEW MTN FIN CORP COM		4,200	11.91	50,022.00	United States	0.20%
USD	666807102	NORTHROP GRUMMAN CORP COM		200	478.57	95,714.00	United States	0.39%
USD	67401P108	OAKTREE SPECIALTY LENDING CORP COM		16,600	6.55	108,730.00	United States	0.44%
USD	68389X105	ORACLE CORP COM		7,000	69.87	489,090.00	United States	1.98%
USD	68622V106	ORGANON & CO COM		430	33.75	14,512.50	United States	0.06%
USD	689648103	OTTER TAIL CORP		1,800	67.13	120,834.00	United States	0.49%
USD	695156109	PACKAGING CORP AMER COM ISIN US6951561090		1,200	137.50	165,000.00	United States	0.67%
USD	717081103	PFIZER INC COM		8,000	52.43	419,440.00	United States	1.70%
USD	74834L100	QUEST DIAGNOSTICS INC COM		1,300	132.98	172,874.00	United States	0.70%
USD	759509102	RELIANCE STL & ALUM CO COM		600	169.86	101,916.00	United States	0.41%
USD	80689H102	SCHNEIDER NATL INC WIS CL B CL B		5,100	22.38	114,138.00	United States	0.46%
USD	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC		1,700	71.44	121,448.00	United States	0.49%
USD	81211K100	SEALED AIR CORP NEW COM STK		2,000	57.72	115,440.00	United States	0.47%
USD	832696405	SMUCKER J M CO COM NEW		1,600	128.01	204,816.00	United States	0.83%
USD	85208M102	SPROUTS FMRS MKT INC COM		4,900	25.32	124,068.00	United States	0.50%
USD	864159108	STURM RUGER & CO INC COM		1,800	63.65	114,570.00	United States	0.46%
USD	87612E106	TARGET CORP COM STK		900	141.23	127,107.00	United States	0.51%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)		3,500	86.06	301,210.00	United States	1.22%
USD	902681105	UGI CORP NEW COM		3,900	38.61	150,579.00	United States	0.61%
USD	92343V104	VERIZON COMMUNICATIONS COM		6,400	50.75	324,800.00	United States	1.31%
USD	948849104	WEIS MKT INC COM		1,500	74.54	111,810.00	United States	0.45%
USD	950755108	WERNER ENTERPRISES INC COM		4,100	38.54	158,014.00	United States	0.64%
USD	959802109	WESTERN UNION CO		15,500	16.47	255,285.00	United States	1.03%
USD	963320106	WHIRLPOOL CORP COM		900	154.87	139,383.00	United States	0.56%

Total	2,712,707	24,489,483.91	99.00%
Cash Balance - Trade		246,899.30	1.00%
Portfolio Total Including Cash		24,736,383.21	100.00%