

LSV Asset Management
LSV GLOBAL MANAGED VOL FUND
LSVGMVP

As of: 6/30/23

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
BRL	B6XFBX3	TELEFONICA BRASIL COM NPV	20,200	8.97	181,188.64	Brazil	0.60%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,800	50.09	90,159.83	Canada	0.30%
CAD	2170525	CANADIAN IMP BANK COM NPV	1,200	42.74	51,291.89	Canada	0.17%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,300	136.88	177,937.65	Canada	0.59%
CAD	2521800	LOBLAWS COS LTD COM NPV	3,400	91.65	311,620.63	Canada	1.03%
CAD	2715777	QUEBECOR INC CLASS'B'SUB-VTG NPV	7,200	24.67	177,653.50	Canada	0.59%
CAD	2809777	STELLA JONES INC COM NPV	4,900	51.55	252,618.93	Canada	0.83%
CHF	7103065	NOVARTIS AG CHF0.50 (REGD)	5,500	100.60	553,289.00	Switzerland	1.83%
CHF	5533976	SWISSCOM AG CHF1(REGD)	100	623.48	62,348.40	Switzerland	0.21%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	104.17	135,427.26	Switzerland	0.45%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	16.63	134,706.26	Denmark	0.44%
EUR	B8652N0	AGEAS NPV	1,500	40.49	60,730.52	Belgium	0.20%
EUR	B1WVF68	ANDRITZ AG NPV (BR)	2,300	55.70	128,099.78	Austria	0.42%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	57.28	137,466.01	France	0.45%
EUR	4002121	BOUYGUES EUR1	4,700	33.56	157,728.07	France	0.52%
EUR	5641567	CARREFOUR SA EUR2.50	8,300	18.93	157,154.75	France	0.52%
EUR	5842359	DEUTSCHE TELEKOM NPV(REGD)	9,400	21.79	204,861.89	Germany	0.68%
EUR	5271782	ENDESA SA EUR1.2	3,300	21.44	70,745.90	Spain	0.23%
EUR	7145056	ENI SPA EUR1	15,500	14.38	222,914.23	Italy	0.74%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	3,400	37.26	126,676.02	Belgium	0.42%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	78.82	55,177.33	Germany	0.18%
EUR	BDOQ398	KON AHOLD DELHAIZE EUR0.01	13,000	34.10	443,360.62	Netherlands	1.46%
EUR	BP3QYZ2	LOGISTA HOLDINGS EURO.2	8,200	26.93	220,792.24	Spain	0.73%
EUR	5071432	METSA BOARD OYJ	16,200	7.38	119,477.60	Finland	0.39%
EUR	BPBPJ01	MICHELIN CIE GLE ETABL	2,400	29.52	70,853.91	France	0.23%
EUR	5176177	ORANGE EUR4	26,100	11.68	304,740.55	France	1.01%
EUR	B233HR5	REN-REDES ENERGET EUR1(REGD)	22,200	2.72	60,429.40	Portugal	0.20%
EUR	5669354	REPSOL SA EUR1	11,900	14.54	173,062.07	Spain	0.57%
EUR	5671735	SANOFI EUR2	2,000	107.14	214,272.42	France	0.71%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	27.58	64,924.46	Finland	0.21%
EUR	B15C557	TOTALENERGIES SE	3,600	57.33	206,395.40	France	0.68%
EUR	4422332	UNIQA INSURANCE GR NPV	16,900	8.02	135,518.58	Austria	0.45%
EUR	BKT7807	VERALLIA EUR3.38	4,300	37.51	161,286.91	France	0.53%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	13,000	11.79	153,210.40	United Kingdom	0.51%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	4,000	33.16	132,627.24	United Kingdom	0.44%
GBP	3091357	BT GROUP ORD GBP0.05	43,000	1.56	66,886.36	United Kingdom	0.22%
GBP	BN7SWP6	GSK PLC ORD GBP0.3125	10,400	17.66	183,627.71	United Kingdom	0.61%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	6,400	22.10	141,455.50	United Kingdom	0.47%
GBP	BP6MXD8	SHELL PLC ORD EURO.07	11,200	29.78	333,551.41	United Kingdom	1.10%
GBP	BLGZ986	TESCO ORD GBP0.0633333	59,300	3.16	187,271.40	United Kingdom	0.62%
HKD	B154564	BANK OF CHINA LTD H CNY1	626,000	0.40	250,828.17	China	0.83%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	148,000	0.66	98,017.00	China	0.32%
HKD	B09N7M0	CHINA SHENHUA ENERGY CO 'H'	50,000	3.06	152,808.62	China	0.50%
HKD	B2R2ZC9	CRRC CORPORATION LIMITED 'H'CNY1	197,000	0.55	107,843.96	China	0.36%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.74	14,878.90	Hong Kong	0.05%
HKD	6226576	PETROCHINA COMPANY LIMITED H CNY1	142,000	0.69	98,210.96	China	0.32%
HKD	6848743	SHENZHEN EXPRESSWAY CORPORATION LTD 'H'CNY1	0	-	0.00	China	0.00%
HKD	B8RZJZ1	THE PEOPLE S INSUR 'H'CNY1	274,000	0.36	99,298.17	China	0.33%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.18	57,737.00	Hungary	0.19%
JPY	BFSSCF9	AEON REIT INVESTME REIT	100	1075.17	107,517.21	Japan	0.35%
JPY	6146500	BROTHER INDUSTRIES NPV	9,700	14.53	140,901.17	Japan	0.46%
JPY	6172323	CANON INC NPV	6,100	26.22	159,954.34	Japan	0.53%

JPY	6512714	EDION CORP NPV		15,300	10.07	154,021.52	Japan	0.51%
JPY	B0B8154	FUKUOKA REIT CORP REIT		100	1147.82	114,781.89	Japan	0.38%
JPY	6435145	HONDA MOTOR CO NPV		6,400	30.03	192,219.19	Japan	0.63%
JPY	6437947	HORIBA LTD NPV		2,700	56.95	153,759.99	Japan	0.51%
JPY	6467803	ITOCHU CORP NPV		2,600	39.35	102,301.86	Japan	0.34%
JPY	BYT8143	JAPAN POST HOLD CO NPV		26,500	7.17	190,038.74	Japan	0.63%
JPY	BYT8154	JAPAN POST INSURAN NPV		8,900	14.99	133,406.10	Japan	0.44%
JPY	6474535	JAPAN TOBACCO INC NPV		12,900	21.81	281,410.73	Japan	0.93%
JPY	6744540	MITSUBISHI SHOKUHI NPV		4,500	25.63	115,352.68	Japan	0.38%
JPY	6597302	mitsui & co ltd npv		4,100	37.44	153,492.93	Japan	0.51%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV		12,150	15.21	184,853.84	Japan	0.61%
JPY	BKSHP63	NIPPON EXPRESS HLD NPV		2,700	56.07	151,387.55	Japan	0.50%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV		92,500	1.18	109,117.17	Japan	0.36%
JPY	6793906	SEKISUI HOUSE NPV		5,500	20.10	110,563.19	Japan	0.36%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV		13,300	6.69	88,927.39	Japan	0.29%
KRW	6462972	INDL BANK OF KOREA KRW5000		19,200	7.85	150,668.24	Korea, Republic Of	0.50%
KRW	6490928	KIA CORP		1,900	67.17	127,613.55	Korea, Republic Of	0.42%
KRW	6505316	KT CORPORATION KRW5000		6,300	22.62	142,480.93	Korea, Republic Of	0.47%
KRW	6175076	KT&G CORPORATION KRW5000 033780		2,600	62.84	163,381.78	Korea, Republic Of	0.54%
KRW	B1WQK48	SAMSUNG CARD KRW5000		2,100	22.50	47,254.58	Korea, Republic Of	0.16%
KRW	6155250	SAMSUNG FIRE & MARINE	INS.CO.LTD	1,000	174.55	174,553.18	Korea, Republic Of	0.58%
KRW	6224871	SK TELECOM KRW100		2,733	35.37	96,655.26	Korea, Republic Of	0.32%
MYR	6047023	AMMB HOLDINGS BHD MYR1		72,600	0.78	56,306.80	Malaysia	0.19%
MYR	6244675	RHB BANK BHD NPV		113,500	1.16	132,041.78	Malaysia	0.44%
NOK	B1VQF42	ORKLA ASA NOK1.25		18,000	7.20	129,536.89	Norway	0.43%
SEK	4846523	SWEDBANK AB SER'A'NPV		8,100	16.84	136,371.08	Sweden	0.45%
SGD	6175203	DBS GROUP HLDGS NPV		5,000	23.28	116,414.82	Singapore	0.38%
SGD	6242260	JARDINE CYCLE & CARRIAGE SGD1		8,600	25.71	221,140.13	Singapore	0.73%
SGD	6916781	UTD O/S BANK NPV		2,800	20.69	57,930.32	Singapore	0.19%
THB	BR1Z1K9	KIATNAKIN PHATRA BANK PCL WARRANT	31/12/2026	2,275	0.09	205.33	Thailand	0.00%
THB	BR1Z1H6	KIATNAKIN PHATRA BANK PCL WARRANT	31/12/2024	2,275	0.04	84.06	Thailand	0.00%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)		27,300	1.69	46,006.91	Thailand	0.15%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)		331,000	0.55	181,114.09	Thailand	0.60%
TWD	6140579	CHICONY ELECTRONI TWD10		67,000	3.15	210,823.74	Taiwan	0.70%
TWD	6293989	GREATEK ELECTRONIC TWD10		37,000	1.84	67,954.21	Taiwan	0.22%
TWD	6599676	POWERTECH TECHNOLO TWD10		51,000	3.37	171,940.47	Taiwan	0.57%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR		1,300	0.00	0.01	Russian Federation	0.00%
USD	00751Y106	ADVANCE AUTO PTS INC COM		900	70.30	63,270.00	United States	0.21%
USD	01973R101	ALLISON TRANSMISSION HOLDING		2,500	56.46	141,150.00	United States	0.47%
USD	02209S103	ALTRIA GROUP INC COM		2,100	45.30	95,130.00	United States	0.31%
USD	G02602103	AMDOCS ORD GBP0.01		5,400	98.85	533,790.00	United States	1.76%
USD	031162100	AMGEN INC COM		1,600	222.02	355,232.00	United States	1.17%
USD	039483102	ARCHER-DANIELS-MIDLAND CO COM		2,000	75.56	151,120.00	United States	0.50%
USD	042735100	ARROW ELECTR INC COM		1,400	143.23	200,522.00	United States	0.66%
USD	00206R102	AT&T INC COM		31,100	15.95	496,045.00	United States	1.64%
USD	053332102	AUTOZONE INC COM		30	2493.36	74,800.80	United States	0.25%
USD	064058100	BANK NEW YORK MELLON CORP COM STK		2,100	44.52	93,492.00	United States	0.31%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B		400	341.00	136,400.00	United States	0.45%
USD	08579W103	BERRY GLOBAL GROUP INC	COM USD0.01	1,300	64.34	83,642.00	United States	0.28%
USD	093671105	BLOCK H & R INC COM		3,300	31.87	105,171.00	United States	0.35%
USD	110122108	BRISTOL MYERS SQUIBB CO COM		8,800	63.95	562,760.00	United States	1.86%
USD	11373M107	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +		10,500	8.74	91,770.00	United States	0.30%
USD	14149Y108	CARDINAL HLTH INC		2,400	94.57	226,968.00	United States	0.75%
USD	166764100	CHEVRON CORP COM		900	157.35	141,615.00	United States	0.47%
USD	17275R102	CISCO SYSTEMS INC		11,500	51.74	595,010.00	United States	1.96%
USD	20030N101	COMCAST CORP NEW-CL A		10,600	41.55	440,430.00	United States	1.45%
USD	126349109	CSG SYS INTL INC COM		3,300	52.74	174,042.00	United States	0.57%
USD	231021106	CUMMINS INC		900	245.16	220,644.00	United States	0.73%
USD	126650100	CVS HEALTH CORP COM		6,500	69.13	449,345.00	United States	1.48%
USD	23331A109	D R HORTON INC COM		800	121.69	97,352.00	United States	0.32%
USD	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK		3,000	54.11	162,330.00	United States	0.54%

USD	278642103	EBAY INC COM USD0.001	2,100	44.69	93,849.00	United States	0.31%
USD	292218104	EMPLOYERS HLDGS INC COM	4,100	37.41	153,381.00	United States	0.51%
USD	29364G103	ENTERGY CORP NEW COM	1,200	97.37	116,844.00	United States	0.39%
USD	30034W106	EVERGY INC COM NPV	3,000	58.42	175,260.00	United States	0.58%
USD	30231G102	EXXON MOBIL CORP COM	5,000	107.25	536,250.00	United States	1.77%
USD	35137L105	FOX CORP CL A CL A	3,700	34.00	125,800.00	United States	0.41%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	5,900	19.18	113,162.00	United States	0.37%
USD	370334104	GENERAL MILLS INC COM	2,100	76.70	161,070.00	United States	0.53%
USD	375558103	GILEAD SCIENCES INC	6,600	77.07	508,662.00	United States	1.68%
USD	38173M102	GOLUB CAPITAL BDC INC COM	9,418	13.50	127,143.00	United States	0.42%
USD	388689101	GRAPHIC PACKAGING HLDG CO COM STK	6,200	24.03	148,986.00	United States	0.49%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM	4,600	72.02	331,292.00	United States	1.09%
USD	40434L105	HP INC COM	4,000	30.71	122,840.00	United States	0.41%
USD	45337C102	INCYTE CORP COM	1,800	62.25	112,050.00	United States	0.37%
USD	45765U103	INSIGHT ENTERPRISES INC COM	1,600	146.34	234,144.00	United States	0.77%
USD	458140100	INTEL CORP COM	5,600	33.44	187,264.00	United States	0.62%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	2,700	133.81	361,287.00	United States	1.19%
USD	460146103	INTL PAPER CO COM	3,600	31.81	114,516.00	United States	0.38%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	900	123.97	111,573.00	United States	0.37%
USD	478160104	JOHNSON & JOHNSON COM USD1	700	165.52	115,864.00	United States	0.38%
USD	487836108	KELLOGG CO COM USD0.25	3,600	67.40	242,640.00	United States	0.80%
USD	500754106	KRAFT HEINZ CO COM	3,300	35.50	117,150.00	United States	0.39%
USD	501044101	KROGER CO COM	8,500	47.00	399,500.00	United States	1.32%
USD	539830109	LOCKHEED MARTIN CORP COM	600	460.38	276,228.00	United States	0.91%
USD	548661107	LOWES COS INC COM	800	225.70	180,560.00	United States	0.60%
USD	58155Q103	MCKESSON CORP	800	427.31	341,848.00	United States	1.13%
USD	58933Y105	MERCK & CO INC NEW COM	5,100	115.39	588,489.00	United States	1.94%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	7,100	65.84	467,464.00	United States	1.54%
USD	553530106	MSC INDL DIRECT INC CL A COM	1,900	95.28	181,032.00	United States	0.60%
USD	626755102	MURPHY USA INC COM	800	311.11	248,888.00	United States	0.82%
USD	636180101	NATL FUEL GAS CO COM	1,700	51.36	87,312.00	United States	0.29%
USD	647551100	NEW MTN FIN CORP COM	11,200	12.44	139,328.00	United States	0.46%
USD	651587107	NEWMARKET CORP COM	600	402.12	241,272.00	United States	0.80%
USD	67401P405	OAKTREE SPECIALTY LENDING CORP	9,633	19.43	187,169.19	United States	0.62%
USD	675234108	OCEANFIRST FINL CORP COM	8,419	15.62	131,504.78	United States	0.43%
USD	68389X105	ORACLE CORP COM	4,300	119.09	512,087.00	United States	1.69%
USD	671044105	OSI SYS INC COM	1,700	117.83	200,311.00	United States	0.66%
USD	689648103	OTTER TAIL CORP	1,800	78.96	142,128.00	United States	0.47%
USD	717081103	PFIZER INC COM	7,300	36.68	267,764.00	United States	0.88%
USD	74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM	1,700	59.43	101,031.00	United States	0.33%
USD	74834L100	QUEST DIAGNOSTICS INC COM	1,300	140.56	182,728.00	United States	0.60%
USD	759509102	RELIANCE STL & ALUM CO COM	600	271.59	162,954.00	United States	0.54%
USD	80689H102	SCHNEIDER NATL INC WIS CL B CL B	6,000	28.72	172,320.00	United States	0.57%
USD	808625107	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001	1,400	112.48	157,472.00	United States	0.52%
USD	832696405	SMUCKER J M CO COM NEW	900	147.67	132,903.00	United States	0.44%
USD	833034101	SNAP-ON INC COM	600	288.19	172,914.00	United States	0.57%
USD	835495102	SONOCO PROD CO COM	2,600	59.02	153,452.00	United States	0.51%
USD	85208M102	SPROUTS FMRS MKT INC COM	5,400	36.73	198,342.00	United States	0.65%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	1,700	51.04	86,768.00	United States	0.29%
USD	902681105	UGI CORP NEW COM	3,900	26.97	105,183.00	United States	0.35%
USD	92343V104	VERIZON COMMUNICATIONS COM	9,000	37.19	334,710.00	United States	1.10%
USD	938824109	WASH FED INC COM	3,900	26.52	103,428.00	United States	0.34%
USD	950755108	WERNER ENTERPRISES INC COM	4,100	44.18	181,138.00	United States	0.60%
USD	959802109	WESTERN UNION CO	19,300	11.73	226,389.00	United States	0.75%
USD	963320106	WHIRLPOOL CORP COM	900	148.79	133,911.00	United States	0.44%

Total			3,228,987		29,979,234.87		98.90%
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Cash Balance - Trade					334,840.62		1.10%
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Portfolio Total Including Cash

30,314,075.49

100.00%