

LSV Asset Management
LSV GLOBAL MANAGED VOL FUND
LSVGMVP
As of: 9/30/19
Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	9,100	12.92	117,594.41	Australia	0.84%
AUD	6123451	COCA-COLA AMATIL NPV	5,900	7.18	42,379.07	Australia	0.30%
CAD	2076009	BANK OF MONTREAL COM NPV	800	73.70	58,960.73	Canada	0.42%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	56.84	62,518.88	Canada	0.44%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	82.56	49,536.25	Canada	0.35%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	112.29	78,601.96	Canada	0.56%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,400	56.99	79,791.54	Canada	0.57%
CAD	2077303	NATL BK OF CANADA COM NPV	1,200	49.79	59,746.22	Canada	0.43%
CAD	2697864	POWER FINL CORP COM NPV	2,900	23.20	67,287.01	Canada	0.48%
CAD	2381093	TELUS CORPORATION COM NPV	4,700	35.61	167,375.38	Canada	1.19%
CAD	2897222	TORONTO-DOMINION COM NPV	900	58.35	52,511.33	Canada	0.37%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	600	291.28	174,768.09	Switzerland	1.24%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,000	99.48	99,483.53	Switzerland	0.71%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	5,100	11.70	59,686.36	Denmark	0.42%
EUR	B86S2N0	AGEAS NPV	1,500	55.47	83,204.07	Belgium	0.59%
EUR	5298781	BIC EUR3.82	900	67.16	60,440.69	France	0.43%
EUR	BHWV281	CITYCON OYJ NPV	7,000	10.49	73,452.23	Finland	0.52%
EUR	7144569	ENEL SPA EUR1	17,300	7.47	129,213.02	Italy	0.92%
EUR	B5ZQ9D3	EVONIK INDUSTRIES NPV	2,600	24.69	64,201.88	Germany	0.46%
EUR	7598003	HERA EUR1	22,200	4.11	91,146.40	Italy	0.65%
EUR	BDOQ398	KON AHOLD DELHAIZE EURO.01	4,800	25.03	120,122.61	Netherlands	0.85%
EUR	4588364	MICHELIN (CGDE) EUR2	600	111.64	66,981.89	France	0.48%
EUR	5294121	MUENCHENER RUECKVE NPV(REGD)	400	258.81	103,525.40	Germany	0.74%
EUR	B00D9P6	PROXIMUS	2,800	29.71	83,182.27	Belgium	0.59%
EUR	5671735	SANOFI EUR2	2,500	92.73	231,831.05	France	1.65%
EUR	BY7VY5	SIGNIFY NV EUR0.01	2,400	27.51	66,013.80	Netherlands	0.47%
EUR	B8F0TD6	TALANX AG NPV	1,000	43.22	43,215.53	Germany	0.31%
EUR	B15C557	TOTAL EUR2.5	2,600	52.20	135,731.00	France	0.97%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	18,500	7.02	129,946.04	United Kingdom	0.92%
GBP	0798059	BP ORD USD0.25	8,500	6.36	54,027.73	United Kingdom	0.38%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	2.20	66,679.43	United Kingdom	0.47%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	7,900	21.50	169,839.78	United Kingdom	1.21%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	22.53	103,632.98	United Kingdom	0.74%
GBP	B03MM40	ROYAL DUTCH SHELL 'B'ORD EUR0.07	1,800	29.53	53,146.63	United Kingdom	0.38%
GBP	0875413	TATE & LYLE ORD GBP0.25	11,800	9.07	107,022.79	United Kingdom	0.76%
HKD	B0B8229	BANK OF COMMUNICATIONS CO 'H'	84,000	0.65	54,861.34	China	0.39%
HKD	6073556	CHINA MOBILE LTD NPV	21,500	8.27	177,854.81	China	1.27%
HKD	6559335	CHINA TELECOM CORP LTD 'H'CNY1	108,000	0.46	49,182.34	China	0.35%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	1.34	26,889.81	Hong Kong	0.19%
HKD	BP4JH17	JOHNSON ELEC HLDGS HKD0.05	19,000	1.79	34,028.11	Hong Kong	0.24%
HKD	6486314	KERRY PROPERTIES HKD1	13,500	3.08	41,588.00	Hong Kong	0.30%
HKD	6848743	SHN EXPRESSWAY 'H'CNY1	36,000	1.30	46,932.16	China	0.33%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.43	69,884.24	Hungary	0.50%
ILS	6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	1,900	24.86	47,229.41	Israel	0.34%
JPY	BFSSCF9	AEON REIT INVESTME REIT	100	1377.75	137,774.69	Japan	0.98%
JPY	6010702	AISIN SEIKI CO NPV	1,500	31.41	47,120.06	Japan	0.34%

JPY	6985383	ASTELLAS PHARMA NPV	4,800	14.24	68,330.33	Japan	0.49%
JPY	6172323	CANON INC NPV	2,500	26.67	66,678.23	Japan	0.47%
JPY	B180V35	DCM HOLDINGS CO LTD NPV	7,300	9.81	71,598.43	Japan	0.51%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	1,700	43.86	74,559.33	Japan	0.53%
JPY	6435145	HONDA MOTOR CO NPV	2,200	25.89	56,966.92	Japan	0.41%
JPY	6467803	ITOCHU CORP NPV	5,200	20.64	107,343.97	Japan	0.76%
JPY	B8BRV46	JAPAN AIRLINES CO NPV	3,200	29.72	95,104.33	Japan	0.68%
JPY	6248990	KDDI CORP NPV	3,000	26.14	78,417.77	Japan	0.56%
JPY	6640745	NIPPON FLOUR MILLS NPV	3,700	15.63	57,823.73	Japan	0.41%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	3,700	47.71	176,518.16	Japan	1.26%
JPY	6880507	TEIJIN LTD NPV	3,400	19.21	65,310.20	Japan	0.46%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,100	66.77	73,445.29	Japan	0.52%
JPY	6910705	UBE INDUSTRIES NPV	2,500	20.16	50,404.81	Japan	0.36%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	6.87	39,820.50	Japan	0.28%
KRW	B3DF0Y6	KB FINANCIAL GROUP KRW5000	1,400	35.70	49,977.01	Korea, Republic Of	0.36%
KRW	6490928	KIA MOTORS CORP KRW5000	1,400	38.12	53,371.23	Korea, Republic Of	0.38%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	88.20	88,199.64	Korea, Republic Of	0.63%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	11.41	46,787.61	Korea, Republic Of	0.33%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	29.39	61,710.49	Korea, Republic Of	0.44%
KRW	6224871	SK TELECOM KRW500	500	201.90	100,948.88	Korea, Republic Of	0.72%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.99	22,049.68	Malaysia	0.16%
MYR	6244675	RHB BANK BHD NPV	79,800	1.35	107,492.72	Malaysia	0.76%
NZD	BCZVPY0	Z ENERGY LIMITED NPV	14,200	3.51	49,863.02	New Zealand	0.35%
SEK	BD718Q8	RESURS HOLDING AB NPV	13,100	5.93	77,743.42	Sweden	0.55%
SGD	B10SSL7	ASCOTT RESIDENCE TRUST	84,800	0.95	80,942.95	Singapore	0.58%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	18.08	56,041.65	Singapore	0.40%
SGD	6916781	UTD O/S BANK NPV	5,200	18.56	96,487.09	Singapore	0.69%
THB	6491084	KIATNAKIN BANK THB10(LOCAL)	27,300	2.16	58,911.23	Thailand	0.42%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.56	65,515.78	Thailand	0.47%
THB	B67QFW9	PTT GLOBAL CHEMICAL PUBLIC CO LTD SHS	18,000	1.76	31,633.15	Thailand	0.23%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	36,300	3.35	121,652.77	Thailand	0.87%
TWD	6191328	CHINA MOTOR CO TWD10	56,000	0.79	44,493.87	Taiwan	0.32%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	1.38	51,222.42	Taiwan	0.36%
TWD	6525875	SINOPAC FIN HLDGS TWD10	145,000	0.39	56,552.08	Taiwan	0.40%
TWD	6869971	TAICHUNG COMM BANK TWD10	227,232	0.38	86,792.67	Taiwan	0.62%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	900	82.73	74,457.00	Russian Federation	0.53%
USD	001055102	AFLAC INC COM	1,800	52.32	94,176.00	United States	0.67%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	47.05	117,625.00	United States	0.84%
USD	020002101	ALLSTATE CORP COM	2,500	108.68	271,700.00	United States	1.93%
USD	02209S103	ALTRIA GROUP INC COM	3,000	40.90	122,700.00	United States	0.87%
USD	G02602103	AMDOCS ORD GBP0.01	2,300	66.11	152,053.00	United States	1.08%
USD	025932104	AMER FINL GROUP INC OH COM STK	800	107.85	86,280.00	United States	0.61%
USD	023608102	AMEREN CORP COM	900	80.05	72,045.00	United States	0.51%
USD	031162100	AMGEN INC COM	500	193.51	96,755.00	United States	0.69%
USD	035710409	ANNALY CAP MGMT INC COM	7,900	8.80	69,520.00	United States	0.49%
USD	037833100	APPLE INC COM STK	300	223.97	67,191.00	United States	0.48%
USD	038923108	ARBOR RLTY TR INC COM	5,900	13.11	77,349.00	United States	0.55%
USD	00206R102	AT&T INC COM	3,500	37.84	132,440.00	United States	0.94%
USD	053332102	AUTOZONE INC COM	180	1084.62	195,231.60	United States	1.39%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	600	208.02	124,812.00	United States	0.89%
USD	109641100	BRINKER INTL INC COM	1,100	42.67	46,937.00	United States	0.33%
USD	12508E101	CDK GLOBAL INC COM	1,400	48.09	67,326.00	United States	0.48%
USD	166764100	CHEVRON CORP COM	1,200	118.60	142,320.00	United States	1.01%
USD	17275R102	CISCO SYSTEMS INC	2,000	49.41	98,820.00	United States	0.70%

USD	20030N101	COMCAST CORP NEW-CL A	2,000	45.08	90,160.00	United States	0.64%
USD	237194105	DARDEN RESTAURANTS INC COM	1,000	118.22	118,220.00	United States	0.84%
USD	277432100	EASTMAN CHEM CO COM	600	73.83	44,298.00	United States	0.32%
USD	278642103	EBAY INC COM USD0.001	1,000	38.98	38,980.00	United States	0.28%
USD	281020107	EDISON INTL COM	900	75.42	67,878.00	United States	0.48%
USD	532457108	ELI LILLY & CO COM	400	111.83	44,732.00	United States	0.32%
USD	29364G103	ENTERGY CORP NEW COM	2,000	117.36	234,720.00	United States	1.67%
USD	30161N101	EXELON CORP COM	6,000	48.31	289,860.00	United States	2.06%
USD	315616102	F5 NETWORKS INC COM STK	400	140.42	56,168.00	United States	0.40%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	12,600	9.16	115,416.00	United States	0.82%
USD	36467J108	GAMING & LEISURE PPTYS INC COM	2,400	38.24	91,776.00	United States	0.65%
USD	375558103	GILEAD SCIENCES INC	900	63.38	57,042.00	United States	0.41%
USD	40412C101	HCA HEALTHCARE INC COM	500	120.42	60,210.00	United States	0.43%
USD	457187102	INGREDION INC COM	700	81.74	57,218.00	United States	0.41%
USD	458140100	INTEL CORP COM	5,300	51.53	273,109.00	United States	1.94%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	700	145.42	101,794.00	United States	0.72%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,500	129.38	194,070.00	United States	1.38%
USD	48203R104	JUNIPER NETWORKS INC COM	1,600	24.75	39,600.00	United States	0.28%
USD	494368103	KIMBERLY-CLARK CORP COM	300	142.05	42,615.00	United States	0.30%
USD	500255104	KOHL'S CORP COM	800	49.66	39,728.00	United States	0.28%
USD	501044101	KROGER CO COM	2,700	25.78	69,606.00	United States	0.50%
USD	58933Y105	MERCK & CO INC NEW COM	2,800	84.18	235,704.00	United States	1.68%
USD	55272X102	MFA FINL INC	10,000	7.36	73,600.00	United States	0.52%
USD	60871R209	MOLSON COORS BREWING COM CL B	900	57.50	51,750.00	United States	0.37%
USD	620076307	MOTOROLA SOLUTIONS INC	400	170.41	68,164.00	United States	0.48%
USD	636180101	NATL FUEL GAS CO COM	2,100	46.92	98,532.00	United States	0.70%
USD	647551100	NEW MTN FIN CORP COM	4,200	13.63	57,246.00	United States	0.41%
USD	68389X105	ORACLE CORP COM	4,200	55.03	231,126.00	United States	1.64%
USD	717081103	PFIZER INC COM	6,900	35.93	247,917.00	United States	1.76%
USD	718546104	PHILLIPS 66 COM	1,200	102.40	122,880.00	United States	0.87%
USD	755111507	RAYTHEON CO USD0.01	400	196.19	78,476.00	United States	0.56%
USD	760759100	REPUBLIC SVCS INC COM	1,300	86.55	112,515.00	United States	0.80%
USD	81211K100	SEALED AIR CORP NEW COM STK	1,700	41.51	70,567.00	United States	0.50%
USD	832696405	SMUCKER J M CO COM NEW	1,300	110.02	143,026.00	United States	1.02%
USD	835495102	SONOCO PROD CO COM	1,800	58.21	104,778.00	United States	0.75%
USD	84860W300	SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)	1,200	47.86	57,432.00	United States	0.41%
USD	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	3,100	24.22	75,082.00	United States	0.53%
USD	871237103	SYKES ENTERPRISES INC COM	1,600	30.64	49,024.00	United States	0.35%
USD	87612E106	TARGET CORP COM STK	3,000	106.91	320,730.00	United States	2.28%
USD	90187B408	TWO HARBORS INVESMENT CORP	4,500	13.13	59,085.00	United States	0.42%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,300	86.14	198,122.00	United States	1.41%
USD	91913Y100	VALERO ENERGY CORP COM STK NEW	700	85.24	59,668.00	United States	0.42%
USD	92343V104	VERIZON COMMUNICATIONS COM	5,600	60.36	338,016.00	United States	2.40%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	1,600	55.31	88,496.00	United States	0.63%
USD	931142103	WALMART INC COM	1,000	118.68	118,680.00	United States	0.84%
USD	94106L109	WASTE MGMT INC DEL COM STK	1,600	115.00	184,000.00	United States	1.31%
USD	959802109	WESTERN UNION CO	3,900	23.17	90,363.00	United States	0.64%

Total			1,641,612		14,002,770.91		99.61%
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Cash Balance - Trade					54,637.05		0.39%
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Portfolio Total Including Cash					14,057,407.96		100.00%
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