

LSV Asset Management
LSV GLOBAL MANAGED VOL FUND
LSVGMVP

As of: 9/30/20

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	13,300	9.76	129,836.40	Australia	0.84%
CAD	2076009	BANK OF MONTREAL COM NPV	800	58.27	46,619.50	Canada	0.30%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	41.41	45,556.43	Canada	0.29%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	74.51	44,707.47	Canada	0.29%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	100.41	70,285.61	Canada	0.45%
CAD	B3KT055	CI FINANCIAL CORP COMSTK	4,500	12.64	56,900.62	Canada	0.37%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,800	52.20	93,965.19	Canada	0.61%
CAD	2077303	NATL BK OF CANADA COM NPV	1,100	49.52	54,466.78	Canada	0.35%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	3,045	19.53	59,475.24	Canada	0.38%
CAD	2381093	TELUS CORPORATION COM NPV	8,500	17.54	149,096.01	Canada	0.96%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	550	343.02	188,661.22	Switzerland	1.22%
CHF	7437805	SWISS LIFE HOLDINGS AG	200	379.32	75,863.95	Switzerland	0.49%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	84.46	109,801.36	Switzerland	0.71%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	13,100	14.85	194,505.93	Denmark	1.26%
EUR	B86S2N0	AGEAS NPV	1,500	40.88	61,317.87	Belgium	0.40%
EUR	5298781	BIC EUR3.82	2,400	52.49	125,970.76	France	0.81%
EUR	5468324	EBRO FOODS SA EURO.60	5,900	23.29	137,404.10	Spain	0.89%
EUR	5271782	ENDESA SA EUR1.2	3,000	26.77	80,314.80	Spain	0.52%
EUR	7144569	ENEL SPA EUR1	17,300	8.70	150,487.83	Italy	0.97%
EUR	BOC2CQ3	ENGIE COMSTK	4,700	13.39	62,940.82	France	0.41%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	1,300	64.92	84,393.28	Belgium	0.55%
EUR	7598003	HERA EUR1	22,200	3.70	82,055.49	Italy	0.53%
EUR	BDOQ398	KON AHOLD DELHAIZE EURO.01	7,400	29.61	219,109.67	Netherlands	1.42%
EUR	4563640	MAYR-MELNHOF KARTO NPV	800	173.79	139,029.40	Austria	0.90%
EUR	4588364	MICHELIN (CGDE) EUR2	600	107.56	64,533.28	France	0.42%
EUR	5294121	MUENCHENER RUECKVE NPV(REGD)	400	254.00	101,598.40	Germany	0.66%
EUR	5671735	SANOFI EUR2	1,800	100.06	180,112.02	France	1.16%
EUR	BY7VY5	SIGNIFY NV EURO.01	2,400	37.03	88,877.50	Netherlands	0.57%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	27.67	65,145.87	Finland	0.42%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	18,500	6.23	115,278.98	United Kingdom	0.75%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	400	35.91	14,363.01	United Kingdom	0.09%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	1.27	38,537.26	United Kingdom	0.25%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	9,800	18.77	183,960.28	United Kingdom	1.19%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	17.68	81,323.59	United Kingdom	0.53%
GBP	0875413	TATE & LYLE ORD GBP0.25	11,800	8.60	101,476.53	United Kingdom	0.66%
GBP	0884709	TESCO ORD GBP0.05	16,720	2.75	45,933.19	United Kingdom	0.30%
GBP	0604316	WM MORRISON SUPERMARKETS ORD GBP0.10	8,000	2.20	17,597.59	United Kingdom	0.11%
HKD	BOB8229	BANK OF COMMUNICATIONS CO 'H'	84,000	0.48	40,320.00	China	0.26%
HKD	6073556	CHINA MOBILE LTD NPV	21,500	6.38	137,183.87	China	0.89%
HKD	6711566	CHINA RES PWR HLDG NPV	62,000	1.10	68,400.00	China	0.44%
HKD	6559335	CHINA TELECOM CORPORATION CNY1 H SHS	108,000	0.30	32,330.32	China	0.21%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.87	17,316.13	Hong Kong	0.11%
HKD	6848743	SHN EXPRESSWAY 'H'CNY1	110,000	0.87	95,522.58	China	0.62%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.17	57,197.74	Hungary	0.37%
JPY	BFSSCF9	AEON REIT INVESTME REIT	100	1147.54	114,754.10	Japan	0.74%
JPY	6985383	ASTELLAS PHARMA NPV	4,800	14.85	71,274.52	Japan	0.46%
JPY	6172323	CANON INC NPV	2,500	16.55	41,374.49	Japan	0.27%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	13.72	71,350.33	Japan	0.46%
JPY	6512714	EDION CORP NPV	13,100	10.42	136,548.85	Japan	0.88%
JPY	6356525	FUJIFILM HOLDINGS CORP NPV	1,400	49.13	68,786.13	Japan	0.44%
JPY	BOB8154	FUKUOKA REIT CORP REIT	40	1290.63	51,625.13	Japan	0.33%
JPY	6435145	HONDA MOTOR CO NPV	2,500	23.44	58,597.08	Japan	0.38%
JPY	6467803	ITOCHU CORP NPV	2,900	25.44	73,784.71	Japan	0.48%

JPY	6248990	KDDI CORP NPV	2,200	25.17	55,370.04	Japan	0.36%
JPY	6484277	K'S HOLDINGS CORP NPV	5,700	13.46	76,698.57	Japan	0.50%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	9,850	12.42	122,319.96	Japan	0.79%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9,400	20.37	191,509.52	Japan	1.24%
JPY	6880507	TEIJIN LTD NPV	3,400	15.44	52,483.65	Japan	0.34%
JPY	6900643	TOYOTA MOTOR CORP NPV	1,400	65.69	91,962.48	Japan	0.59%
JPY	6910705	UBE INDUSTRIES NPV	2,500	16.78	41,954.89	Japan	0.27%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	6.47	37,538.14	Japan	0.24%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	70.46	70,457.46	Korea, Republic Of	0.46%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	9.83	40,316.37	Korea, Republic Of	0.26%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	24.11	50,637.02	Korea, Republic Of	0.33%
KRW	6224871	SK TELECOM KRW500	900	203.51	183,155.19	Korea, Republic Of	1.18%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.72	16,099.15	Malaysia	0.10%
MYR	6244675	RHB BANK BHD NPV	79,800	1.10	87,759.84	Malaysia	0.57%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	14.59	45,213.54	Singapore	0.29%
SGD	6916781	UTD O/S BANK NPV	4,400	13.94	61,337.63	Singapore	0.40%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	1.18	32,092.31	Thailand	0.21%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.28	32,537.28	Thailand	0.21%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	28,600	2.01	57,538.46	Thailand	0.37%
TWD	6140579	CHICONY ELECTRONI TWD10	26,000	2.90	75,498.93	Taiwan	0.49%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	1.70	62,727.02	Taiwan	0.41%
TWD	6525875	SINOPAC FIN HLDGS TWD10	300,000	0.37	112,388.65	Taiwan	0.73%
TWD	6869971	TAICHUNG COMM BANK TWD10	239,048	0.37	88,316.19	Taiwan	0.57%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	57.41	74,633.00	Russian Federation	0.48%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	35.14	87,850.00	United States	0.57%
USD	020002101	ALLSTATE CORP COM	3,500	94.14	329,490.00	United States	2.13%
USD	02209S103	ALTRIA GROUP INC COM	3,500	38.64	135,240.00	United States	0.87%
USD	G02602103	AMDPCS ORD GBP0.01	4,400	57.41	252,604.00	United States	1.63%
USD	025932104	AMER FINL GROUP INC OH COM STK	1,800	66.98	120,564.00	United States	0.78%
USD	031162100	AMGEN INC COM	800	254.16	203,328.00	United States	1.32%
USD	035710409	ANNALY CAP MGMT INC COM	7,900	7.12	56,248.00	United States	0.36%
USD	00206R102	AT&T INC COM	10,200	28.51	290,802.00	United States	1.88%
USD	053332102	AUTOZONE INC COM	140	1177.64	164,869.60	United States	1.07%
USD	G0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	2,700	44.04	118,908.00	United States	0.77%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	34.34	72,114.00	United States	0.47%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	600	212.94	127,764.00	United States	0.83%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	4,400	10.34	45,496.00	United States	0.29%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	3,700	60.29	223,073.00	United States	1.44%
USD	127190304	CACI INTL INC CL A CL A	500	213.16	106,580.00	United States	0.69%
USD	12508E101	CDK GLOBAL INC COM	800	43.59	34,872.00	United States	0.23%
USD	M22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	600	120.34	72,204.00	Israel	0.47%

USD	17275R102	CISCO SYSTEMS INC	2,000	39.39	78,780.00	United States	0.51%
USD	20030N101	COMCAST CORP NEW-CL A	4,900	46.26	226,674.00	United States	1.47%
USD	126650100	CVS HEALTH CORP COM	1,800	58.40	105,120.00	United States	0.68%
USD	23331A109	D R HORTON INC COM	2,100	75.63	158,823.00	United States	1.03%
USD	278642103	EBAY INC COM USD0.001	3,400	52.10	177,140.00	United States	1.15%
USD	29364G103	ENTERGY CORP NEW COM	1,800	98.53	177,354.00	United States	1.15%
USD	30161N101	EXELON CORP COM	6,500	35.76	232,440.00	United States	1.50%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	12,600	6.66	83,916.00	United States	0.54%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	5,575	15.86	88,419.50	United States	0.57%
USD	370334104	GENERAL MILLS INC COM	2,600	61.68	160,368.00	United States	1.04%
USD	375558103	GILEAD SCIENCES INC	1,900	63.19	120,061.00	United States	0.78%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM	3,200	36.86	117,952.00	United States	0.76%
USD	457187102	INGREDION INC COM	700	75.68	52,976.00	United States	0.34%
USD	458140100	INTEL CORP COM	5,800	51.78	300,324.00	United States	1.94%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,500	121.67	182,505.00	United States	1.18%
USD	46146L101	INVESTORS BANCORP INC NEW COM	8,900	7.26	64,614.00	United States	0.42%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	600	142.59	85,554.00	United States	0.55%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,200	148.88	178,656.00	United States	1.16%
USD	48203R104	JUNIPER NETWORKS INC COM	3,900	21.50	83,850.00	United States	0.54%
USD	494368103	KIMBERLY-CLARK CORP COM	800	147.66	118,128.00	United States	0.76%
USD	501044101	KROGER CO COM	4,500	33.91	152,595.00	United States	0.99%
USD	58933Y105	MERCK & CO INC NEW COM	4,300	82.95	356,685.00	United States	2.31%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	2,000	33.56	67,120.00	United States	0.43%
USD	636180101	NATL FUEL GAS CO COM	2,100	40.59	85,239.00	United States	0.55%
USD	647551100	NEW MTN FIN CORP COM	4,200	9.56	40,152.00	United States	0.26%
USD	68389X105	ORACLE CORP COM	6,200	59.70	370,140.00	United States	2.39%
USD	717081103	PFIZER INC COM	5,800	36.70	212,860.00	United States	1.38%
USD	718546104	PHILLIPS 66 COM	1,200	51.84	62,208.00	United States	0.40%
USD	69351T106	PPL CORP COM ISIN US69351T1060	2,700	27.21	73,467.00	United States	0.48%
USD	744573106	PUB SERVICE ENTERPRISE GROUP INC COM	1,700	54.91	93,347.00	United States	0.60%
USD	760759100	REPUBLIC SVCS INC COM	1,100	93.35	102,685.00	United States	0.66%
USD	81211K100	SEALED AIR CORP NEW COM STK	4,000	38.81	155,240.00	United States	1.00%
USD	832696405	SMUCKER J M CO COM NEW	1,600	115.52	184,832.00	United States	1.20%
USD	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	3,100	15.09	46,779.00	United States	0.30%
USD	871237103	SYKES ENTERPRISES INC COM	1,600	34.21	54,736.00	United States	0.35%
USD	87612E106	TARGET CORP COM STK	2,300	157.42	362,066.00	United States	2.34%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,600	59.48	154,648.00	United States	1.00%
USD	92343V104	VERIZON COMMUNICATIONS COM	4,800	59.49	285,552.00	United States	1.85%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	1,200	35.92	43,104.00	United States	0.28%
USD	931142103	WALMART INC COM	600	139.91	83,946.00	United States	0.54%
USD	94106L109	WASTE MGMT INC DEL COM STK	800	113.17	90,536.00	United States	0.59%
USD	959802109	WESTERN UNION CO	6,400	21.43	137,152.00	United States	0.89%

Total			1,832,022		14,909,164.60		96.43%
Cash Balance - Trade					551,566.27		3.57%
Portfolio Total Including Cash					15,460,730.87		100.00%