

LSV Asset Management  
LSV GLOBAL MANAGED VOL FUND  
LSVGMVP

As of: 9/30/21

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	13,300	4.18	55,529.94	Australia	0.33%
BRL	B6XFBX3	TELEFONICA BRASIL COM NPV	9,700	7.87	76,316.14	Brazil	0.45%
CAD	2011646	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	2,100	38.25	80,329.95	Canada	0.47%
CAD	2076009	BANK OF MONTREAL COM NPV	800	99.81	79,851.60	Canada	0.47%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	61.54	67,692.31	Canada	0.40%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	111.30	66,779.81	Canada	0.39%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	139.91	97,934.25	Canada	0.58%
CAD	B3KT0S5	CI FINANCIAL CORP COMSTK	4,500	20.29	91,324.94	Canada	0.54%
CAD	BZCDFX9	COGECO COMMUNICATI SUB VTG SHS	1,000	88.85	88,850.30	Canada	0.52%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,800	68.61	123,500.02	Canada	0.73%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	2,200	32.96	72,502.66	Canada	0.43%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	400	366.56	146,625.93	Switzerland	0.86%
CHF	7437805	SWISS LIFE HOLDINGS AG	150	507.58	76,137.64	Switzerland	0.45%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	95.30	123,889.16	Switzerland	0.73%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	19.78	160,204.80	Denmark	0.94%
EUR	B86S2N0	AGEAS NPV	1,500	49.63	74,439.37	Belgium	0.44%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	58.99	141,577.35	France	0.83%
EUR	4617859	DEUTSCHE POST AG NPV(REGD)	1,800	63.14	113,651.29	Germany	0.67%
EUR	5271782	ENDESA SA EUR1.2	3,000	20.19	60,566.73	Spain	0.36%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	1,300	50.99	66,291.95	Belgium	0.39%
EUR	7598003	HERA EUR1	22,200	4.10	90,976.66	Italy	0.53%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	130.03	91,023.94	Germany	0.54%
EUR	BD0Q398	KON AHOLD DELHAIZE EUR0.01	7,400	33.30	246,438.00	Netherlands	1.45%
EUR	4563640	MAYR-MELNHOF KARTO NPV	800	191.23	152,981.42	Austria	0.90%
EUR	4588364	MICHELIN (CGDE) EUR2	600	153.91	92,345.15	France	0.54%
EUR	B233HR5	REN-REDES ENERGET EUR1(REGD)	22,200	2.96	65,608.17	Portugal	0.39%
EUR	5671735	SANOFI EUR2	1,600	96.29	154,056.92	France	0.91%
EUR	BY7VY5	SIGNIFY NV EUR0.01	1,900	50.01	95,016.53	Netherlands	0.56%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	30.13	70,932.38	Finland	0.42%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	13,800	7.62	105,168.08	United Kingdom	0.62%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	2,300	35.11	80,755.39	United Kingdom	0.47%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	2.15	65,286.31	United Kingdom	0.38%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	12,700	18.93	240,353.13	United Kingdom	1.41%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	21.01	96,664.57	United Kingdom	0.57%
GBP	0875413	TATE & LYLE ORD GBP0.25	11,800	9.33	110,069.06	United Kingdom	0.65%
GBP	0604316	WM MORRISON SUPERMARKETS ORD GBP0.10	24,000	3.97	95,301.39	United Kingdom	0.56%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.59	49,851.95	China	0.29%
HKD	6711566	CHINA RES PWR HLDG NPV	94,000	2.88	271,084.76	China	1.59%
HKD	B09N7M0	CHINA SHENHUA ENERGY CO 'H'	35,500	2.34	83,087.87	China	0.49%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.92	18,318.10	Hong Kong	0.11%
HKD	6848743	SHN EXPRESSWAY 'H'CNY1	110,000	0.99	109,086.47	China	0.64%
HKD	B8RZJZ1	THE PEOPLE S INSUR 'H'CNY1	370,000	0.31	115,021.23	China	0.68%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.37	66,678.14	Hungary	0.39%
JPY	BFSSCF9	AEON REIT INVESTME REIT	60	1342.59	80,555.68	Japan	0.47%
JPY	6985383	ASTELLAS PHARMA NPV	2,700	16.51	44,586.60	Japan	0.26%
JPY	6172323	CANON INC NPV	2,500	24.56	61,404.88	Japan	0.36%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	9.71	50,473.67	Japan	0.30%
JPY	6512714	EDION CORP NPV	13,100	9.45	123,749.94	Japan	0.73%
JPY	B0B8154	FUKUOKA REIT CORP REIT	40	1501.23	60,049.29	Japan	0.35%
JPY	6435145	HONDA MOTOR CO NPV	2,500	30.97	77,414.30	Japan	0.46%
JPY	6467803	ITOCHU CORP NPV	1,400	29.37	41,118.53	Japan	0.24%
JPY	6248990	KDDI CORP NPV	5,200	33.08	172,020.61	Japan	1.01%

JPY	6484277	K'S HOLDINGS CORP NPV	5,700	10.39	59,209.50	Japan	0.35%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	9,850	14.20	139,881.92	Japan	0.82%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9,400	27.65	259,905.89	Japan	1.53%
JPY	6732200	RENGO CO NPV	9,200	7.86	72,313.69	Japan	0.43%
JPY	6880507	TEIJIN LTD NPV	3,400	14.29	48,573.61	Japan	0.29%
JPY	6900643	TOYOTA MOTOR CORP NPV	7,000	17.93	125,476.14	Japan	0.74%
JPY	6910705	UBE INDUSTRIES NPV	2,500	19.70	49,249.38	Japan	0.29%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	5.97	34,620.66	Japan	0.20%
KRW	6505316	KT CORPORATION KRW5000	4,400	27.53	121,148.65	Korea, Republic Of	0.71%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	68.58	68,581.08	Korea, Republic Of	0.40%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	12.67	51,942.57	Korea, Republic Of	0.31%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	28.55	59,949.32	Korea, Republic Of	0.35%
KRW	6224871	SK TELECOM KRW500	900	273.65	246,283.78	Korea, Republic Of	1.45%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.76	16,938.73	Malaysia	0.10%
MYR	6244675	RHB BANK BHD NPV	79,800	1.30	104,074.53	Malaysia	0.61%
SEK	5554041	SECURITAS SER'B'NPV	5,400	15.89	85,827.94	Sweden	0.50%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	22.33	69,233.94	Singapore	0.41%
SGD	6916781	UTD O/S BANK NPV	4,400	19.04	83,780.20	Singapore	0.49%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	1.62	44,175.41	Thailand	0.26%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.33	37,874.98	Thailand	0.22%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	21,700	2.71	58,843.65	Thailand	0.35%
TWD	6051046	ASUSTEK COMPUTER TWD10	10,000	11.68	116,832.07	Taiwan	0.69%
TWD	6425663	CATHAY FINL HLDG TWD10	61,000	2.08	126,770.88	Taiwan	0.75%
TWD	6140579	CHICONY ELECTRONI TWD10	38,000	2.76	105,023.24	Taiwan	0.62%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	2.92	108,102.87	Taiwan	0.64%
TWD	6525875	SINOPAC FIN HLDGS TWD10	300,000	0.50	149,674.27	Taiwan	0.88%
TWD	6869971	TAICHUNG COMM BANK TWD10	128,585	0.42	53,537.66	Taiwan	0.31%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	94.66	123,058.00	Russian Federation	0.72%
USD	00751Y106	ADVANCE AUTO PTS INC COM	500	208.89	104,445.00	United States	0.61%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	35.32	88,300.00	United States	0.52%
USD	020002101	ALLSTATE CORP COM	2,800	127.31	356,468.00	United States	2.10%
USD	02209S103	ALTRIA GROUP INC COM	2,100	45.52	95,592.00	United States	0.56%
USD	G02602103	AMDOCS ORD GBP0.01	3,100	75.71	234,701.00	United States	1.38%
USD	025932104	AMER FINL GROUP INC OH COM STK	400	125.83	50,332.00	United States	0.30%
USD	031162100	AMGEN INC COM	800	212.65	170,120.00	United States	1.00%
USD	035710409	ANNALY CAP MGMT INC COM	4,600	8.42	38,732.00	United States	0.23%
USD	039483102	ARCHER-DANIELS-MIDLAND CO COM	2,200	60.01	132,022.00	United States	0.78%
USD	00206R102	AT&T INC COM	10,200	27.01	275,502.00	United States	1.62%
USD	053332102	AUTOZONE INC COM	30	1697.99	50,939.70	United States	0.30%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	51.84	108,864.00	United States	0.64%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	600	272.94	163,764.00	United States	0.96%
USD	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	1,300	60.88	79,144.00	United States	0.47%

USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	2,600	13.42	34,892.00	United States	0.21%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	3,700	59.17	218,929.00	United States	1.29%
USD	127190304	CACI INTL INC CL A CL A	500	262.10	131,050.00	United States	0.77%
USD	M22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	600	113.04	67,824.00	Israel	0.40%
USD	17275R102	CISCO SYSTEMS INC	2,500	54.43	136,075.00	United States	0.80%
USD	20030N101	COMCAST CORP NEW-CL A	4,900	55.93	274,057.00	United States	1.61%
USD	231021106	CUMMINS INC	900	224.56	202,104.00	United States	1.19%
USD	126650100	CVS HEALTH CORP COM	1,800	84.86	152,748.00	United States	0.90%
USD	23331A109	D R HORTON INC COM	1,200	83.97	100,764.00	United States	0.59%
USD	278642103	EBAY INC COM USD0.001	4,000	69.67	278,680.00	United States	1.64%
USD	29364G103	ENTERGY CORP NEW COM	1,600	99.31	158,896.00	United States	0.93%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	2,700	14.16	38,232.00	United States	0.22%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	3,900	22.04	85,956.00	United States	0.51%
USD	370334104	GENERAL MILLS INC COM	2,600	59.82	155,532.00	United States	0.91%
USD	375558103	GILEAD SCIENCES INC	1,900	69.85	132,715.00	United States	0.78%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM	2,100	70.25	147,525.00	United States	0.87%
USD	457187102	INGREDION INC COM	500	89.01	44,505.00	United States	0.26%
USD	458140100	INTEL CORP COM	6,400	53.28	340,992.00	United States	2.00%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,500	138.93	208,395.00	United States	1.23%
USD	46146L101	INVESTORS BANCORP INC NEW COM	8,900	15.11	134,479.00	United States	0.79%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	600	130.21	78,126.00	United States	0.46%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,200	161.50	193,800.00	United States	1.14%
USD	48203R104	JUNIPER NETWORKS INC COM	3,900	27.52	107,328.00	United States	0.63%
USD	48716P108	KEARNY FINL CORP MD COM	9,600	12.43	119,328.00	United States	0.70%
USD	494368103	KIMBERLY-CLARK CORP COM	800	132.44	105,952.00	United States	0.62%
USD	500754106	KRAFT HEINZ CO COM	3,300	36.82	121,506.00	United States	0.71%
USD	501044101	KROGER CO COM	4,500	40.43	181,935.00	United States	1.07%
USD	502431109	L3HARRIS TECHNOLOGIES INC COM	500	220.24	110,120.00	United States	0.65%
USD	539830109	LOCKHEED MARTIN CORP COM	200	345.10	69,020.00	United States	0.41%
USD	58933Y105	MERCK & CO INC NEW COM	4,300	75.11	322,973.00	United States	1.90%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	2,000	46.38	92,760.00	United States	0.55%
USD	636180101	NATL FUEL GAS CO COM	2,100	52.52	110,292.00	United States	0.65%
USD	647551100	NEW MTN FIN CORP COM	4,200	13.31	55,902.00	United States	0.33%
USD	651639106	NEWMONT CORPORATION	1,200	54.30	65,160.00	United States	0.38%
USD	666807102	NORTHROP GRUMMAN CORP COM	200	360.15	72,030.00	United States	0.42%
USD	68389X105	ORACLE CORP COM	5,600	87.13	487,928.00	United States	2.87%
USD	68622V106	ORGANON & CO COM	430	32.79	14,099.70	United States	0.08%
USD	689648103	OTTER TAIL CORP	1,408	55.97	78,805.76	United States	0.46%
USD	717081103	PFIZER INC COM	7,100	43.01	305,371.00	United States	1.80%
USD	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	2,000	82.52	165,040.00	United States	0.97%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,000	54.79	109,580.00	United States	0.64%
USD	832696405	SMUCKER J M CO COM NEW	1,600	120.03	192,048.00	United States	1.13%
USD	87612E106	TARGET CORP COM STK	900	228.77	205,893.00	United States	1.21%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,300	78.94	181,562.00	United States	1.07%
USD	92343V104	VERIZON COMMUNICATIONS COM	4,800	54.01	259,248.00	United States	1.52%
USD	931427108	WALGREENS BOOTS ALLIANCE INC COM	1,200	47.05	56,460.00	United States	0.33%
USD	959802109	WESTERN UNION CO	6,400	20.22	129,408.00	United States	0.76%
USD	963320106	WHIRLPOOL CORP COM	600	203.86	122,316.00	United States	0.72%

<b>Total</b>			2,096,707		16,869,626.98		99.18%
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<b>Cash Balance - Trade</b>					139,425.69		0.82%
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<b>Portfolio Total Including Cash</b>					17,009,052.67		100.00%
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