

## LSVGMVP

## LSV Asset Management

## LSV GLOBAL MANAGED VOL FUND

## LSVGMVP

As of: 9/30/22

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	Weight
AUD	B87CVM3	AURIZON HOLDINGS NPV	55,400	2.22	122,887.04	Australia	0.41%
AUD	BH4TCW7	ORORA LTD NPV	62,300	1.93	120,167.36	Australia	0.40%
BRL	B0D7494	EDP ENERGIAS BR COM NPV	35,000	4.04	141,259.23	Brazil	0.47%
BRL	B6XFBX3	TELEFONICA BRASIL COM NPV	9,700	7.49	72,613.03	Brazil	0.24%
CAD	BL56KN2	ALIMENTATION COM NPV	1,300	40.47	52,613.08	Canada	0.17%
CAD	2076009	BANK OF MONTREAL COM NPV	800	88.11	70,489.43	Canada	0.23%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	2,400	47.81	114,755.65	Canada	0.38%
CAD	2170525	CANADIAN IMP BANK COM NPV	1,200	44.00	52,801.57	Canada	0.18%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,300	107.02	139,125.21	Canada	0.46%
CAD	B3KT055	CI FINANCIAL CORP COMSTK	4,500	9.64	43,360.87	Canada	0.14%
CAD	2521800	LOBLAWS COS LTD COM NPV	3,400	79.60	270,653.91	Canada	0.90%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	2,200	22.66	49,842.44	Canada	0.17%
CAD	2809777	STELLA JONES INC COM NPV	4,900	28.22	138,293.37	Canada	0.46%
CHF	7103065	NOVARTIS AG CHF0.50 (REGD)	6,100	76.74	468,105.66	Switzerland	1.56%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	500	328.63	164,312.93	Switzerland	0.55%
CHF	7437805	SWISS LIFE HOLDINGS AG	150	445.52	66,827.53	Switzerland	0.22%
CHF	5533976	SWISSCOM AG CHF1(REGD)	200	470.92	94,183.39	Switzerland	0.31%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	95.50	124,155.45	Switzerland	0.41%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	14.56	117,926.45	Denmark	0.39%
EUR	B8652N0	AGEAS NPV	1,500	36.68	55,017.15	Belgium	0.18%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	63.58	152,590.29	France	0.51%
EUR	5641567	CARREFOUR SA EUR2.50	13,400	13.93	186,604.72	France	0.62%
EUR	4617859	DEUTSCHE POST AG NPV(REGD)	1,800	30.48	54,867.26	Germany	0.18%
EUR	5842359	DEUTSCHE TELEKOM NPV(REGD)	9,900	17.14	169,646.78	Germany	0.56%
EUR	5271782	ENDESA SA EUR1.2	5,200	15.11	78,552.26	Spain	0.26%
EUR	7145056	ENI SPA EUR1	17,800	10.69	190,246.08	Italy	0.63%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	3,400	22.04	74,943.23	Belgium	0.25%
EUR	7598003	HERA EUR1	31,400	2.14	67,243.57	Italy	0.22%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	63.09	44,162.62	Germany	0.15%
EUR	BD0Q398	KON AHOLD DELHAIZE EURO0.01	13,000	25.60	332,840.99	Netherlands	1.11%
EUR	BP3QY22	LOGISTA HOLDINGS EURO.2	8,200	18.27	149,817.88	Spain	0.50%
EUR	5071432	METSA BOARD OYJ	16,200	7.32	118,551.37	Finland	0.39%
EUR	BPBPJ01	MICHELIN CIE GLE ETABL	2,400	22.68	54,441.11	France	0.18%
EUR	5294121	MUENCHENER RUECKVE NPV(REGD)	900	242.46	218,217.04	Germany	0.73%
EUR	5176177	ORANGE EUR4	28,600	9.06	259,110.38	France	0.86%
EUR	B233HR5	REN-REDES ENERGET EUR1(REGD)	22,200	2.37	52,521.98	Portugal	0.17%
EUR	5669354	REPSOL SA EUR1	11,900	11.56	137,620.75	Spain	0.46%
EUR	5671735	SANOFI EUR2	2,400	76.80	184,330.95	France	0.61%
EUR	BYY7VY5	SIGNIFY NV EURO0.01	1,900	26.09	49,567.35	Netherlands	0.16%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	22.79	53,639.80	Finland	0.18%
EUR	B15C557	TOTALENERGIES SE	2,800	47.29	132,419.29	France	0.44%
EUR	4422332	UNIQA INSURANCE GR NPV	16,900	5.94	100,329.88	Austria	0.33%
EUR	BKT7807	VERALLIA EUR3.38	5,800	22.65	131,367.15	France	0.44%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	19,500	8.82	171,922.49	United Kingdom	0.57%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	4,000	36.02	144,069.68	United Kingdom	0.48%
GBP	3091357	BT GROUP ORD GBP0.05	73,600	1.35	99,700.78	United Kingdom	0.33%
GBP	BN7SWP6	GSK PLC ORD GBP0.3125	10,400	14.58	151,597.12	United Kingdom	0.50%
GBP	BMX86B7	HALEON PLC ORD GBP0.01	14,600	3.12	45,512.11	United Kingdom	0.15%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	6,400	20.71	132,527.14	United Kingdom	0.44%

GBP	BP6MXD8	SHELL PLC ORD EURO.07	13,800	25.08	346,071.99	United Kingdom	1.15%
GBP	BLGZ986	TESCO ORD GBP0.0633333	59,300	2.31	136,894.55	United Kingdom	0.46%
GBP	B10RZP7	UNILEVER PLC ORD GBP0.0311111	3,400	44.31	150,640.23	United Kingdom	0.50%
HKD	B154564	BANK OF CHINA LTD H CNY1	754,000	0.33	246,854.10	China	0.82%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	148,000	0.53	78,054.50	China	0.26%
HKD	B09N7M0	CHINA SHENHUA ENERGY CO 'H'	50,000	2.99	149,364.96	China	0.50%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.66	13,248.58	Hong Kong	0.04%
HKD	6848743	SHENZHEN EXPRESSWAY CORPORATION LTD 'H'CNY1	110,000	0.73	80,434.15	China	0.27%
HKD	B8RZJZ1	THE PEOPLE S INSUR 'H'CNY1	274,000	0.29	79,583.18	China	0.26%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	0.68	33,391.11	Hungary	0.11%
JPY	BF5SCF9	AEON REIT INVESTME REIT	100	1077.76	107,775.74	Japan	0.36%
JPY	B1G1854	AOZORA BANK NPV	7,100	17.84	126,651.70	Japan	0.42%
JPY	6146500	BROTHER INDUSTRIES NPV	9,700	17.21	166,932.88	Japan	0.55%
JPY	6172323	CANON INC NPV	6,100	21.91	133,677.85	Japan	0.44%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	8.13	42,284.02	Japan	0.14%
JPY	6512714	EDION CORP NPV	15,300	8.14	124,518.29	Japan	0.41%
JPY	B0B8154	FUKUOKA REIT CORP REIT	100	1165.50	116,549.79	Japan	0.39%
JPY	6435145	HONDA MOTOR CO NPV	6,400	21.67	138,704.62	Japan	0.46%
JPY	6467803	ITOCHU CORP NPV	2,600	24.19	62,887.15	Japan	0.21%
JPY	BYT8143	JAPAN POST HOLD CO NPV	26,500	6.62	175,336.28	Japan	0.58%
JPY	BYT8154	JAPAN POST INSURAN NPV	8,900	14.00	124,573.56	Japan	0.41%
JPY	6248990	KDDI CORP NPV	3,100	29.31	90,872.22	Japan	0.30%
JPY	6484277	K'S HOLDINGS CORP NPV	14,100	8.26	116,408.17	Japan	0.39%
JPY	6744540	MITSUBISHI SHOKUHI NPV	7,100	22.59	160,399.32	Japan	0.53%
JPY	6597302	MITSUMI & CO LTD NPV	7,000	21.34	149,386.85	Japan	0.50%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	12,150	10.79	131,157.38	Japan	0.44%
JPY	6642666	NIPPON ELECTRIC GLASS CO LTD	10,000	17.22	172,233.93	Japan	0.57%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	6,700	26.99	180,802.10	Japan	0.60%
JPY	6661768	OSAKA GAS CO LTD NPV	5,900	15.10	89,104.29	Japan	0.30%
JPY	6880507	TEIJIN LTD NPV	7,200	9.69	69,739.20	Japan	0.23%
JPY	6910705	UBE CORPORATION COM	8,400	13.35	112,119.94	Japan	0.37%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	13,300	5.31	70,568.24	Japan	0.23%
KRW	6490928	KIA CORP	1,900	50.26	95,484.73	Korea, Republic Of	0.32%
KRW	6505316	KT CORPORATION KRW5000	9,200	25.30	232,781.16	Korea, Republic Of	0.77%
KRW	6175076	KT&G CORPORATION KRW5000	3,500	60.53	211,854.34	Korea, Republic Of	0.70%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	7.51	30,806.60	Korea, Republic Of	0.10%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	21.11	44,327.95	Korea, Republic Of	0.15%
KRW	BMG3GS6	SK SQUARE CO LTD KRW100	1,766	25.27	44,622.14	Korea, Republic Of	0.15%
KRW	6224871	SK TELECOM KRW100	2,733	35.51	97,040.89	Korea, Republic Of	0.32%
MYR	6047023	AMMB HOLDINGS BHD MYR1	72,600	0.84	61,061.03	Malaysia	0.20%
MYR	6244675	RHB BANK BHD NPV	153,100	1.20	183,574.73	Malaysia	0.61%
NOK	B1VQF42	ORKLA ASA NOK1.25	18,000	7.27	130,822.00	Norway	0.43%
SEK	BPX4GJ4	SECURITAS AB TR RIGHTS	39,600	0.42	16,521.56	Sweden	0.05%
SEK	5554041	SECURITAS SER'B'NPV	9,900	6.99	69,226.40	Sweden	0.23%
SEK	4846523	SWEDBANK AB SER'A'NPV	8,100	13.23	107,184.95	Sweden	0.36%
SGD	6175203	DBS GROUP HLDGS NPV	8,400	23.27	195,467.28	Singapore	0.65%
SGD	6242260	JARDINE CYCLE & CARRIAGE SGD1	8,600	23.55	202,518.64	Singapore	0.67%
SGD	6916781	UTD O/S BANK NPV	2,800	18.23	51,047.46	Singapore	0.17%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	1.82	49,758.09	Thailand	0.17%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	331,000	0.44	146,545.60	Thailand	0.49%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	33,800	2.46	83,111.08	Thailand	0.28%
TWD	6051046	ASUSTEK COMPUTER TWD10	16,000	7.37	117,924.97	Taiwan	0.39%
TWD	6425663	CATHAY FINL HLDG TWD10	97,000	1.26	122,055.81	Taiwan	0.41%
TWD	6140579	CHICONY ELECTRONI TWD10	57,000	2.60	147,935.37	Taiwan	0.49%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	1.55	57,395.51	Taiwan	0.19%
TWD	6599676	POWERTECH TECHNOLO TWD10	51,000	2.43	123,849.57	Taiwan	0.41%
TWD	6525875	SINOPAC FIN HLDGS TWD10	228,260	0.54	124,378.66	Taiwan	0.41%
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	156.34	140,706.00	United States	0.47%
USD	01973R101	ALLISON TRANSMISSION HOLDING		2,500	33.76	84,400.00	United States	0.28%
USD	020002101	ALLSTATE CORP COM		2,800	124.53	348,684.00	United States	1.16%
USD	02209S103	ALTRIA GROUP INC COM		2,100	40.38	84,798.00	United States	0.28%
USD	G02602103	AMDOCS ORD GBP0.01		6,000	79.45	476,700.00	United States	1.58%
USD	031162100	AMGEN INC COM		2,300	225.40	518,420.00	United States	1.72%
USD	035710839	ANNALY CAPITAL MANAGEMENT INC COM NEW	COM USD0.01(POST REV SPLT)	5,475	17.16	93,951.00	United States	0.31%
USD	039483102	ARCHER-DANIELS-MIDLAND CO COM		2,500	80.45	201,125.00	United States	0.67%
USD	042735100	ARROW ELECTR INC COM		1,400	92.19	129,066.00	United States	0.43%
USD	00206R102	AT&T INC COM		12,300	15.34	188,682.00	United States	0.63%
USD	053332102	AUTOZONE INC COM		30	2141.93	64,257.90	United States	0.21%
USD	064058100	BANK NEW YORK MELLON CORP COM STK		2,100	38.52	80,892.00	United States	0.27%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B		500	267.02	133,510.00	United States	0.44%
USD	08579W103	BERRY GLOBAL GROUP INC	COM USD0.01	1,300	46.53	60,489.00	United States	0.20%
USD	093671105	BLOCK H & R INC COM		4,500	42.54	191,430.00	United States	0.64%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT		2,600	6.75	17,550.00	United States	0.06%
USD	110122108	BRISTOL MYERS SQUIBB CO COM		10,100	71.09	718,009.00	United States	2.39%
USD	11373M107	BROOKLINE BANCORP INC DEL COM	BROOKLINE BANCORP INC +	10,500	11.65	122,325.00	United States	0.41%
USD	14149Y108	CARDINAL HLTH INC		2,400	66.68	160,032.00	United States	0.53%
USD	165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021		1,300	94.21	122,473.00	United States	0.41%
USD	166764100	CHEVRON CORP COM		1,700	143.67	244,239.00	United States	0.81%
USD	17275R102	CISCO SYSTEMS INC		14,800	40.00	592,000.00	United States	1.97%
USD	20030N101	COMCAST CORP NEW-CL A		4,800	29.33	140,784.00	United States	0.47%
USD	126349109	CSG SYS INTL INC COM		3,300	52.88	174,504.00	United States	0.58%
USD	231021106	CUMMINS INC		1,300	203.51	264,563.00	United States	0.88%
USD	126650100	CVS HEALTH CORP COM		4,500	95.37	429,165.00	United States	1.43%
USD	23331A109	D R HORTON INC COM		800	67.35	53,880.00	United States	0.18%
USD	24703L202	DELL TECHNOLOGIES INC COM USD0.01	CL C WI COMMON STOCK	3,000	34.17	102,510.00	United States	0.34%
USD	278642103	EBAY INC COM USD0.001		3,100	36.81	114,111.00	United States	0.38%
USD	29364G103	ENERGY CORP NEW COM		1,600	100.63	161,008.00	United States	0.54%
USD	30034W106	EVERGY INC COM NPV		3,000	59.40	178,200.00	United States	0.59%
USD	30231G102	EXXON MOBIL CORP COM		5,300	87.31	462,743.00	United States	1.54%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01	COM PAR \$0.01	2,700	11.20	30,240.00	United States	0.10%
USD	35137L105	FOX CORP CL A CL A		3,700	30.68	113,516.00	United States	0.38%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW		5,900	16.95	100,005.00	United States	0.33%
USD	370334104	GENERAL MILLS INC COM		2,600	76.61	199,186.00	United States	0.66%
USD	375558103	GILEAD SCIENCES INC		7,100	61.69	437,999.00	United States	1.46%
USD	416515104	HARTFORD FINL SVCS GROUP INC COM		3,300	61.94	204,402.00	United States	0.68%
USD	40434L105	HP INC COM		5,100	24.92	127,092.00	United States	0.42%
USD	45337C102	INCYTE CORP COM		2,400	66.64	159,936.00	United States	0.53%
USD	457187102	INGREDION INC COM		500	80.52	40,260.00	United States	0.13%
USD	458140100	INTEL CORP COM		11,600	25.77	298,932.00	United States	0.99%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM		3,000	118.81	356,430.00	United States	1.18%
USD	460146103	INTL PAPER CO COM		3,600	31.70	114,120.00	United States	0.38%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM	USD0.0001	900	133.29	119,961.00	United States	0.40%
USD	478160104	JOHNSON & JOHNSON COM USD1		1,000	163.36	163,360.00	United States	0.54%
USD	48716P108	KEARNY FINL CORP MD COM		12,100	10.62	128,502.00	United States	0.43%
USD	487836108	KELLOGG CO COM USD0.25		3,600	69.66	250,776.00	United States	0.83%
USD	500754106	KRAFT HEINZ CO COM		3,300	33.35	110,055.00	United States	0.37%
USD	501044101	KROGER CO COM		9,300	43.75	406,875.00	United States	1.35%
USD	539830109	LOCKHEED MARTIN CORP COM		500	386.29	193,145.00	United States	0.64%
USD	548661107	LOWES COS INC COM		1,000	187.81	187,810.00	United States	0.62%
USD	58155Q103	MCKESSON CORP		1,200	339.87	407,844.00	United States	1.36%
USD	58933Y105	MERCK & CO INC NEW COM		6,000	86.12	516,720.00	United States	1.72%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM	USD0.01 CLASS B	7,200	47.99	345,528.00	United States	1.15%
USD	553530106	MSC INDL DIRECT INC CL A COM		1,900	72.81	138,339.00	United States	0.46%
USD	626755102	MURPHY USA INC COM		700	274.91	192,437.00	United States	0.64%
USD	636180101	NATL FUEL GAS CO COM		1,700	61.55	104,635.00	United States	0.35%

USD	647551100	NEW MTN FIN CORP COM	11,200	11.53	129,136.00	United States	0.43%
USD	666807102	NORTHROP GRUMMAN CORP COM	200	470.32	94,064.00	United States	0.31%
USD	67401P108	OAKTREE SPECIALTY LENDING CORP COM	28,900	6.00	173,400.00	United States	0.58%
USD	68389X105	ORACLE CORP COM	7,000	61.07	427,490.00	United States	1.42%
USD	68622V106	ORGANON & CO COM	430	23.40	10,062.00	United States	0.03%
USD	671044105	OSI SYS INC COM	1,700	72.06	122,502.00	United States	0.41%
USD	689648103	OTTER TAIL CORP	1,800	61.52	110,736.00	United States	0.37%
USD	695156109	PACKAGING CORP AMER COM ISIN US6951561090	1,700	112.29	190,893.00	United States	0.63%
USD	717081103	PFIZER INC COM	9,500	43.76	415,720.00	United States	1.38%
USD	736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	2,900	43.46	126,034.00	United States	0.42%
USD	74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM	2,000	49.83	99,660.00	United States	0.33%
USD	74834L100	QUEST DIAGNOSTICS INC COM	1,300	122.69	159,497.00	United States	0.53%
USD	759509102	RELIANCE STL & ALUM CO COM	600	174.41	104,646.00	United States	0.35%
USD	80689H102	SCHNEIDER NATL INC WIS CL B CL B	6,000	20.30	121,800.00	United States	0.40%
USD	808625107	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001	1,400	88.43	123,802.00	United States	0.41%
USD	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	1,700	53.23	90,491.00	United States	0.30%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,000	44.51	89,020.00	United States	0.30%
USD	832696405	SMUCKER J M CO COM NEW	1,600	137.41	219,856.00	United States	0.73%
USD	833034101	SNAP-ON INC COM	600	201.35	120,810.00	United States	0.40%
USD	85208M102	SPROUTS FMRS MKT INC COM	5,400	27.75	149,850.00	United States	0.50%
USD	864159108	STURM RUGER & CO INC COM	1,800	50.79	91,422.00	United States	0.30%
USD	87612E106	TARGET CORP COM STK	900	148.39	133,551.00	United States	0.44%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	3,500	65.93	230,755.00	United States	0.77%
USD	902681105	UGI CORP NEW COM	3,900	32.33	126,087.00	United States	0.42%
USD	92343V104	VERIZON COMMUNICATIONS COM	9,000	37.97	341,730.00	United States	1.14%
USD	938824109	WASH FED INC COM	3,900	29.98	116,922.00	United States	0.39%
USD	948849104	WEIS MKT INC COM	1,500	71.24	106,860.00	United States	0.36%
USD	950755108	WERNER ENTERPRISES INC COM	4,100	37.60	154,160.00	United States	0.51%
USD	959802109	WESTERN UNION CO	19,300	13.50	260,550.00	United States	0.87%
USD	963320106	WHIRLPOOL CORP COM	900	134.81	121,329.00	United States	0.40%
<b>Total</b>			<b>3,802,048</b>		<b>30,009,017.10</b>		<b>99.75%</b>
<b>Cash Balance - Trade</b>					<b>73,830.21</b>		<b>0.25%</b>
<b>Portfolio Total Including Cash</b>					<b>30,082,847.31</b>		<b>100.00%</b>