

LSV Asset Management
 LSV U.S. MANAGED VOLATILITY FD
 LSVUSMVP

As of: 12/31/23

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% of Portfolio
CAJPY	138006309	ADR CANON INC SPONSORED ADR	16,400	25.60	419,840.00	1.35%
E	26874R108	ADR ENI S P A SPONSORED ADR	10,800	34.01	367,308.00	1.18%
GSK	37733W204	ADR GSK PLC	9,100	37.06	337,246.00	1.08%
HMC	438128308	ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS	11,200	30.91	346,192.00	1.11%
NTYY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	4,500	30.47	137,092.50	0.44%
SKM	78440P306	ADR SK TELECOM CO LTD SPONSORED ADR NEW	7,713	21.40	165,058.20	0.53%
AFL	001055102	AFLAC INC COM	4,500	82.50	371,250.00	1.19%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	5,600	58.15	325,640.00	1.04%
MO	02209S103	ALTRIA GROUP INC COM	8,100	40.34	326,754.00	1.05%
DOX	G02602103	AMDOCS ORD GBP0.01	9,400	87.89	826,166.00	2.65%
AEP	025537101	AMER ELEC PWR CO INC COM	2,200	81.22	178,684.00	0.57%
AMGN	031162100	AMGEN INC COM	2,100	288.02	604,842.00	1.94%
ADM	039483102	ARCHER-DANIELS-MIDLAND CO COM	5,400	72.22	389,988.00	1.25%
ARW	042735100	ARROW ELECTR INC COM	2,400	122.25	293,400.00	0.94%
T	00206R102	AT&T INC COM	36,000	16.78	604,080.00	1.94%
AZO	053332102	AUTOZONE INC COM	100	2585.61	258,561.00	0.83%
AVT	053807103	AVNET INC COM	6,600	50.40	332,640.00	1.07%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	8,900	52.05	463,245.00	1.48%
BRK.B	084670702	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	700	356.66	249,662.00	0.80%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	3,100	67.39	208,909.00	0.67%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	2,300	48.92	112,505.69	0.36%
HRB	093671105	BLOCK H & R INC COM	6,300	48.37	304,731.00	0.98%
BMY	110122108	BRISTOL MYERS SQUIBB CO COM	7,900	51.31	405,349.00	1.30%
BG	H11356104	BUNGE GLOBAL SA F COMMON STOCK	1,700	100.95	171,615.00	0.55%
CPB	134429109	CAMPBELL SOUP CO COM	5,900	43.23	255,057.00	0.82%
CM	136069101	CANADIAN IMP BANK COM NPV	4,400	48.38	212,892.46	0.68%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	2,100	106.72	224,110.42	0.72%
CAH	14149Y108	CARDINAL HLTH INC	4,100	100.80	413,280.00	1.32%
CHK	165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021	2,100	76.94	161,574.00	0.52%
CVX	166764100	CHEVRON CORP COM	2,800	149.16	417,648.00	1.34%
CSCO	17275R102	CISCO SYSTEMS INC	17,300	50.52	873,996.00	2.80%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	45.01	130,528.59	0.42%
CTSH	192446102	COGNIZANT TECH SOLUTIONS CORP CL A	4,200	75.53	317,226.00	1.02%
CMCSA	20030N101	COMCAST CORP NEW-CL A	13,400	43.85	587,590.00	1.88%
CAG	205887102	CONAGRA BRANDS INC COM USD5	10,800	28.66	309,528.00	0.99%
CSGS	126349109	CSG SYS INTL INC COM	5,800	53.21	308,618.00	0.99%
CMI	231021106	CUMMINS INC	1,400	239.57	335,398.00	1.07%
CVS	126650100	CVS HEALTH CORP COM	6,100	78.96	481,656.00	1.54%
DELL	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	3,400	76.50	260,100.00	0.83%
ETR	29364G103	ENTERGY CORP NEW COM	2,900	101.19	293,451.00	0.94%
EVRG	30034W106	EVERGY INC COM NPV	4,200	52.20	219,240.00	0.70%
EXC	30161N101	EXELON CORP COM	3,800	35.90	136,420.00	0.44%

XOM	30231G102	EXXON MOBIL CORP COM	4,900	99.98	489,902.00	1.57%
FTRE	34965K107	FORTREA HLDGS INC COM	900	34.90	31,410.00	0.10%
FOXA	35137L105	FOX CORP CL A CL A	6,300	29.67	186,921.00	0.60%
GIS	370334104	GENERAL MILLS INC COM	5,700	65.14	371,298.00	1.19%
GILD	375558103	GILEAD SCIENCES INC	9,000	81.01	729,090.00	2.34%
GPX	388689101	GRAPHIC PACKAGING HLDG CO COM STK	9,700	24.65	239,105.00	0.77%
HIG	416515104	HARTFORD FINL SVCS GROUP INC COM	5,500	80.38	442,090.00	1.42%
HPE	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	23,400	16.98	397,332.00	1.27%
INCY	45337C102	INCYTE CORP COM	3,000	62.79	188,370.00	0.60%
INGR	457187102	INGREDION INC COM	1,800	108.53	195,354.00	0.63%
NSIT	45765U103	INSIGHT ENTERPRISES INC COM	2,200	177.19	389,818.00	1.25%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	4,500	163.55	735,975.00	2.36%
IP	460146103	INTL PAPER CO COM	4,100	36.15	148,215.00	0.48%
JAZZ	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	2,000	123.00	246,000.00	0.79%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	2,500	156.74	391,850.00	1.26%
JNPR	48203R104	JUNIPER NETWORKS INC COM	9,600	29.48	283,008.00	0.91%
K	487836108	KELLANOVA COM USD0.25	6,600	55.91	369,006.00	1.18%
KHC	500754106	KRAFT HEINZ CO COM	12,600	36.98	465,948.00	1.49%
KR	501044101	KROGER CO COM	12,700	45.71	580,517.00	1.86%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	3,100	97.29	301,583.50	0.97%
LMT	539830109	LOCKHEED MARTIN CORP COM	800	453.24	362,592.00	1.16%
L	540424108	LOEWS CORP COM	2,100	69.59	146,139.00	0.47%
MCK	58155Q103	MCKESSON CORP	800	462.98	370,384.00	1.19%
MRK	58933Y105	MERCK & CO INC NEW COM	7,000	109.02	763,140.00	2.45%
MET	59156R108	METLIFE INC COM STK USD0.01	1,700	66.13	112,421.00	0.36%
TAP	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	5,900	61.21	361,139.00	1.16%
MUSA	626755102	MURPHY USA INC COM	700	356.56	249,592.00	0.80%
NFG	636180101	NATL FUEL GAS CO COM	5,200	50.17	260,884.00	0.84%
NTAP	64110D104	NETAPP INC COM STK	3,500	88.16	308,560.00	0.99%
NEU	651587107	NEWMARKET CORP COM	800	545.83	436,664.00	1.40%
NOC	666807102	NORTHROP GRUMMAN CORP COM	400	468.14	187,256.00	0.60%
OCFC	675234108	OCEANFIRST FINL CORP COM	5,730	17.36	99,472.80	0.32%
ORI	680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1	7,000	29.40	205,800.00	0.66%
OTEX	683715106	OPEN TEXT CO COM NPV	4,100	42.23	173,160.17	0.55%
ORCL	68389X105	ORACLE CORP COM	3,700	105.43	390,091.00	1.25%
OGN	68622V106	ORGANON & CO COM	1,993	14.42	28,739.06	0.09%
OTTR	689648103	OTTER TAIL CORP	3,300	84.97	280,401.00	0.90%
PCAR	693718108	PACCAR INC COM	3,500	97.65	341,775.00	1.10%
PFE	717081103	PFIZER INC COM	10,100	28.79	290,779.00	0.93%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	8,900	27.10	241,190.00	0.77%
PEG	744573106	PUB SERVICE ENTERPRISE GROUP INC COM	2,900	61.15	177,335.00	0.57%
RS	759509102	RELIANCE STL & ALUM CO COM	900	279.68	251,712.00	0.81%
SNY	80105N105	SANOFI SPONSORED ADR	3,600	49.73	179,028.00	0.57%
SAIC	808625107	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001	2,200	124.32	273,504.00	0.88%
TSX	83012A109	SIXTH STR SPECIALTY LENDING INC COM	4,802	21.60	103,723.20	0.33%
SJM	832696405	SMUCKER J M CO COM NEW	1,900	126.38	240,122.00	0.77%
SNA	833034101	SNAP-ON INC COM	1,200	288.84	346,608.00	1.11%
SON	835495102	SONOCO PROD CO COM	2,300	55.87	128,501.00	0.41%
TXT	883203101	TEXTRON INC COM	3,200	80.42	257,344.00	0.82%
CI	125523100	THE CIGNA GROUP	800	299.45	239,560.00	0.77%
TMUS	872590104	T-MOBILE US INC COM	1,000	160.33	160,330.00	0.51%

TOWN	89214P109	TOWNEBANK PORTSMOUTH VA COM	0	-	0.00	0.00%
UGI	902681105	UGI CORP NEW COM	0	-	0.00	0.00%
VZ	92343V104	VERIZON COMMUNICATIONS COM	22,000	37.70	829,400.00	2.66%
VST	92840M102	VISTRA CORP COM USD0.01	6,500	38.52	250,380.00	0.80%
WAFD	938824109	WAFD INC COM STK USD1	4,700	32.96	154,912.00	0.50%
WMT	931142103	WALMART INC COM	600	157.65	94,590.00	0.30%
WU	959802109	WESTERN UNION CO	26,200	11.92	312,304.00	1.00%
WHR	963320106	WHIRLPOOL CORP COM	1,100	121.77	133,947.00	0.43%
KLG	92942W107	WK KELLOGG CO COM	1,650	13.14	21,681.00	0.07%
Total			565,488		31,087,024.59	99.64%
Cash Balance - Trade					113,467.77	0.36%
Portfolio Total Including Cash					31,200,492.36	100.00%