

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

As of: 3/31/21

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% of Portfolio
MMM	88579Y101	3M CO COM	2,200	192.68	423,896.00	0.71%
CAJ	138006309	ADR CANON INC SPONSORED ADR	26,300	22.77	598,851.00	1.00%
GSK	37733W105	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	14,900	35.69	531,781.00	0.89%
NTTY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	30,100	25.91	779,891.00	1.30%
SKM	78440P108	ADR SK TELECOM CO LTD SPONSORED ADR	12,700	27.23	345,821.00	0.58%
TM	892331307	ADR TOYOTA MTR CORP SPONSORED ADR	3,800	156.06	593,028.00	0.99%
AFL	001055102	AFLAC INC COM	7,800	51.18	399,204.00	0.67%
ALXN	015351109	ALEXION PHARMACEUTICALS INC COM	1,500	152.91	229,365.00	0.38%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	13,000	40.83	530,790.00	0.89%
ALL	020002101	ALLSTATE CORP COM	10,100	114.90	1,160,490.00	1.94%
MO	02209S103	ALTRIA GROUP INC COM	13,600	51.16	695,776.00	1.16%
DOX	G02602103	AMDOCS ORD GBP0.01	22,900	70.15	1,606,435.00	2.68%
AFG	025932104	AMER FINL GROUP INC OH COM STK	2,400	114.10	273,840.00	0.46%
AMGN	031162100	AMGEN INC COM	4,000	248.81	995,240.00	1.66%
NLY	035710409	ANNALY CAP MGMT INC COM	27,200	8.60	233,920.00	0.39%
T	00206R102	AT&T INC COM	44,500	30.27	1,347,015.00	2.25%
AZO	053332102	AUTOZONE INC COM	300	1404.30	421,290.00	0.70%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	15,500	47.29	732,995.00	1.22%
BMO	063671101	BANK OF MONTREAL COM NPV	4,100	89.13	365,423.08	0.61%
BRK/B	084670702	BERKSHIRE HATHAWAY INC-CL B	5,500	255.47	1,405,085.00	2.34%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	5,900	61.40	362,260.00	0.60%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	4,500	62.55	281,489.44	0.47%
BDN	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	27,900	12.91	360,189.00	0.60%
BMJ	110122108	BRISTOL MYERS SQUIBB CO COM	9,600	63.13	606,048.00	1.01%
CACI	127190304	CACI INTL INC CL A CL A	1,800	246.66	443,988.00	0.74%
CM	136069101	CANADIAN IMP BANK COM NPV	4,500	97.90	440,565.70	0.73%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	4,000	141.89	567,545.85	0.95%
CARR	14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	2,100	42.22	88,662.00	0.15%
CSCO	17275R102	CISCO SYSTEMS INC	32,200	51.71	1,665,062.00	2.78%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	93.89	272,267.97	0.45%
CMCSA	20030N101	COMCAST CORP NEW-CL A	28,900	54.11	1,563,779.00	2.61%
CAG	205887102	CONAGRA BRANDS INC COM USD5	13,300	37.60	500,080.00	0.83%
CSGS	126349109	CSG SYS INTL INC COM	9,600	44.89	430,944.00	0.72%
CMI	231021106	CUMMINS INC	2,400	259.11	621,864.00	1.04%
CVS	126650100	CVS HEALTH CORP COM	4,540	75.23	341,544.20	0.57%
DHI	23331A109	D R HORTON INC COM	4,700	89.12	418,864.00	0.70%
EBAY	278642103	EBAY INC COM USD0.001	20,200	61.24	1,237,048.00	2.06%
ETR	29364G103	ENTERGY CORP NEW COM	8,100	99.47	805,707.00	1.34%
EVRG	30034W106	EVERGY INC COM NPV	15,500	59.53	922,715.00	1.54%
EXC	30161N101	EXELON CORP COM	29,400	43.74	1,285,956.00	2.14%
FFIV	315616102	F5 NETWORKS INC COM STK	2,800	208.62	584,136.00	0.97%
GIS	370334104	GENERAL MILLS INC COM	17,300	61.32	1,060,836.00	1.77%
GILD	375558103	GILEAD SCIENCES INC	9,200	64.63	594,596.00	0.99%
HII	446413106	HUNTINGTON INGALLS INDS INC COM	1,400	205.85	288,190.00	0.48%

INGR	457187102	INGREDION INC COM	2,700	89.92	242,784.00	0.40%
INTC	458140100	INTEL CORP COM	30,300	64.00	1,939,200.00	3.23%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	8,700	133.26	1,159,362.00	1.93%
IRM	46284V101	IRON MTN INC NEW COM	12,700	37.01	470,027.00	0.78%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	10,600	164.35	1,742,110.00	2.91%
JPM	46625H100	JPMORGAN CHASE & CO COM	1,900	152.23	289,237.00	0.48%
JNPR	48203R104	JUNIPER NETWORKS INC COM	17,300	25.33	438,209.00	0.73%
K	487836108	KELLOGG CO COM USD0.25	4,800	63.30	303,840.00	0.51%
KMB	494368103	KIMBERLY-CLARK CORP COM	6,100	139.05	848,205.00	1.41%
KHC	500754106	KRAFT HEINZ CO COM	17,400	40.00	696,000.00	1.16%
KR	501044101	KROGER CO COM	27,600	35.99	993,324.00	1.66%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	10,100	55.85	564,124.60	0.94%
LMT	539830109	LOCKHEED MARTIN CORP COM	700	369.50	258,650.00	0.43%
MRK	58933Y105	MERCK & CO INC NEW COM	19,930	77.09	1,536,403.70	2.56%
NFG	636180101	NATL FUEL GAS CO COM	6,600	49.99	329,934.00	0.55%
NEU	651587107	NEWMARKET CORP COM	1,100	380.16	418,176.00	0.70%
NEM	651639106	NEWMONT CORPORATION	9,100	60.27	548,457.00	0.91%
NOC	666807102	NORTHROP GRUMMAN CORP COM	1,100	323.64	356,004.00	0.59%
ORCL	68389X105	ORACLE CORP COM	29,700	70.17	2,084,049.00	3.48%
OTIS	68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI	1,050	68.45	71,872.50	0.12%
PFE	717081103	PFIZER INC COM	29,700	36.23	1,076,031.00	1.79%
PSX	718546104	PHILLIPS 66 COM	4,400	81.54	358,776.00	0.60%
PDM	720190206	PIEDMONT OFFICE REALTY TRU-A	18,200	17.37	316,134.00	0.53%
POR	736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	13,500	47.47	640,845.00	1.07%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	12,600	28.84	363,384.00	0.61%
DGX	74834L100	QUEST DIAGNOSTICS INC COM	2,300	128.34	295,182.00	0.49%
REGN	75886F107	REGENERON PHARMACEUTICALS INC COM	300	473.14	141,942.00	0.24%
RSG	760759100	REPUBLIC SVCS INC COM	3,100	99.35	307,985.00	0.51%
SNY	80105N105	SANOFI SPONSORED ADR	6,200	49.46	306,652.00	0.51%
STX	G7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001	7,600	76.75	583,300.00	0.97%
SEE	81211K100	SEALED AIR CORP NEW COM STK	7,200	45.82	329,904.00	0.55%
SJM	832696405	SMUCKER J M CO COM NEW	8,600	126.53	1,088,158.00	1.81%
SNA	833034101	SNAP-ON INC COM	2,700	230.74	622,998.00	1.04%
SON	835495102	SONOCO PROD CO COM	4,700	63.30	297,510.00	0.50%
TGT	87612E106	TARGET CORP COM STK	11,000	198.07	2,178,770.00	3.63%
TU	87971M103	TELUS CORPORATION COM NPV	14,200	19.91	282,791.10	0.47%
TSN	902494103	TYSON FOODS INC CL A COM (DELAWARE)	9,700	74.30	720,710.00	1.20%
UHS	913903100	UNVL HEALTH SERVICES INC CL B COM	1,800	133.39	240,102.00	0.40%
USB	902973304	US BANCORP	8,200	55.31	453,542.00	0.76%
VER	92339V308	VEREIT INC COM	6,840	38.62	264,160.80	0.44%
VZ	92343V104	VERIZON COMMUNICATIONS COM	28,400	58.15	1,651,460.00	2.75%
VTRS	92556V106	VIATRIS INC	3,685	13.97	51,479.45	0.09%
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	4,600	54.90	252,540.00	0.42%
WMT	931142103	WALMART INC COM	3,400	135.83	461,822.00	0.77%
WM	94106L109	WASTE MGMT INC DEL COM STK	5,100	129.02	658,002.00	1.10%
WU	959802109	WESTERN UNION CO	43,000	24.66	1,060,380.00	1.77%

Total			1,005,645		59,709,002.39	99.58%
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Cash Balance - Trade					254,768.46	0.42%
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Portfolio Total Including Cash					59,963,770.85	100.00%
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