

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

As of: 3/31/23

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% of Portfolio
ABBV	00287Y109	ABBVIE INC COM USD0.01	2,500	159.37	398,425.00	0.97%
CAJPY	138006309	ADR CANON INC SPONSORED ADR	19,100	22.25	424,975.00	1.03%
E	26874R108	ADR ENI S P A SPONSORED ADR	10,800	28.00	302,400.00	0.73%
GSK	37733W204	ADR GSK PLC	11,920	35.58	424,113.60	1.03%
HMC	438128308	ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS	13,500	26.49	357,615.00	0.87%
NTTY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	14,500	29.96	434,420.00	1.05%
SKM	78440P306	ADR SK TELECOM CO LTD SPONSORED ADR NEW	7,713	20.51	158,193.63	0.38%
AFL	001055102	AFLAC INC COM	6,300	64.52	406,476.00	0.98%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	9,900	45.24	447,876.00	1.09%
ALL	020002101	ALLSTATE CORP COM	3,000	110.81	332,430.00	0.81%
MO	02209S103	ALTRIA GROUP INC COM	4,700	44.62	209,714.00	0.51%
DOX	G02602103	AMDOCS ORD GBP0.01	13,600	96.03	1,306,008.00	3.16%
AFG	025932104	AMER FINL GROUP INC OH COM STK	1,200	121.50	145,800.00	0.35%
AMGN	031162100	AMGEN INC COM	2,400	241.75	580,200.00	1.41%
ADM	039483102	ARCHER-DANIELS-MIDLAND CO COM	4,900	79.66	390,334.00	0.95%
ARW	042735100	ARROW ELECTR INC COM	3,700	124.87	462,019.00	1.12%
T	00206R102	AT&T INC COM	43,500	19.25	837,375.00	2.03%
AZO	053332102	AUTOZONE INC COM	300	2458.15	737,445.00	1.79%
AVT	053807103	AVNET INC COM	6,600	45.20	298,320.00	0.72%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	10,600	45.44	481,664.00	1.17%
BRK.B	084670702	BERKSHIRE HATHAWAY INC-CL B	1,900	308.77	586,663.00	1.42%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	3,100	58.90	182,590.00	0.44%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	4,500	50.30	226,338.35	0.55%
HRB	093671105	BLOCK H & R INC COM	8,400	35.25	296,100.00	0.72%
BMV	110122108	BRISTOL MYERS SQUIBB CO COM	9,600	69.31	665,376.00	1.61%
CPB	134429109	CAMPBELL SOUP CO COM	5,900	54.98	324,382.00	0.79%
CM	136069101	CANADIAN IMP BANK COM NPV	5,600	42.35	237,141.91	0.57%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	2,700	130.32	351,866.85	0.85%
CHK	165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021	3,400	76.04	258,536.00	0.63%
CVX	166764100	CHEVRON CORP COM	3,500	163.16	571,060.00	1.38%
CSCO	17275R102	CISCO SYSTEMS INC	21,700	52.28	1,134,367.50	2.75%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	48.64	141,062.55	0.34%
CMCSA	20030N101	COMCAST CORP NEW-CL A	12,100	37.91	458,711.00	1.11%
CAG	205887102	CONAGRA BRANDS INC COM USD5	13,300	37.56	499,548.00	1.21%
CSGS	126349109	CSG SYS INTL INC COM	8,000	53.70	429,600.00	1.04%
CMI	231021106	CUMMINS INC	2,100	238.88	501,648.00	1.22%
CVS	126650100	CVS HEALTH CORP COM	7,300	74.31	542,463.00	1.31%
DHI	23331A109	D R HORTON INC COM	1,800	97.69	175,842.00	0.43%
DVA	23918K108	DAVITA INC COM	2,200	81.11	178,442.00	0.43%
DELL	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	3,400	40.21	136,714.00	0.33%
ETR	29364G103	ENTERGY CORP NEW COM	3,600	107.74	387,864.00	0.94%
EVRG	30034W106	EVERGY INC COM NPV	9,100	61.12	556,192.00	1.35%
EXC	30161N101	EXELON CORP COM	3,800	41.89	159,182.00	0.39%

XOM	30231G102	EXXON MOBIL CORP COM	6,100	109.66	668,926.00	1.62%
FOXA	35137L105	FOX CORP CL A CL A	8,000	34.05	272,400.00	0.66%
GIS	370334104	GENERAL MILLS INC COM	6,900	85.46	589,674.00	1.43%
GILD	375558103	GILEAD SCIENCES INC	10,700	82.97	887,779.00	2.15%
HIG	416515104	HARTFORD FINL SVCS GROUP INC COM	8,300	69.69	578,427.00	1.40%
HPE	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	23,400	15.93	372,762.00	0.90%
INGR	457187102	INGREDION INC COM	2,900	101.73	295,017.00	0.71%
INTC	458140100	INTEL CORP COM	23,600	32.67	771,012.00	1.87%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	7,000	131.09	917,630.00	2.22%
IP	460146103	INTL PAPER CO COM	5,300	36.06	191,118.00	0.46%
JAZZ	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	2,000	146.33	292,660.00	0.71%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	3,000	155.00	465,000.00	1.13%
K	487836108	KELLOGG CO COM USD0.25	6,600	66.96	441,936.00	1.07%
KMI	49456B101	KINDER MORGAN INC DEL COM	10,900	17.51	190,859.00	0.46%
KN	49926D109	KNOWLES CORP COM	13,700	17.00	232,900.00	0.56%
KHC	500754106	KRAFT HEINZ CO COM	11,200	38.67	433,104.00	1.05%
KR	501044101	KROGER CO COM	17,600	49.37	868,912.00	2.11%
LH	50540R409	LAB CORP AMER HLDGS COM NEW	900	229.42	206,478.00	0.50%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	5,600	91.01	509,662.69	1.23%
LMT	539830109	LOCKHEED MARTIN CORP COM	900	472.73	425,457.00	1.03%
LOW	548661107	LOWES COS INC COM	1,200	199.97	239,964.00	0.58%
MCK	58155Q103	MCKESSON CORP	1,100	356.05	391,655.00	0.95%
MRK	58933Y105	MERCK & CO INC NEW COM	9,300	106.39	989,427.00	2.40%
MET	59156R108	METLIFE INC COM STK USD0.01	1,700	57.94	98,498.00	0.24%
TAP	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	10,100	51.68	521,968.00	1.26%
MUSA	626755102	MURPHY USA INC COM	700	258.05	180,635.00	0.44%
NFG	636180101	NATL FUEL GAS CO COM	5,200	57.74	300,248.00	0.73%
NEU	651587107	NEWMARKET CORP COM	1,300	364.98	474,474.00	1.15%
NOC	666807102	NORTHROP GRUMMAN CORP COM	400	461.72	184,688.00	0.45%
OCFC	675234108	OCEANFIRST FINL CORP COM	5,730	18.48	105,890.40	0.26%
OTEX	683715106	OPEN TEXT CO COM NPV	6,900	38.52	265,782.69	0.64%
ORCL	68389X105	ORACLE CORP COM	9,600	92.92	892,032.00	2.16%
OGN	68622V106	ORGANON & CO COM	1,993	23.52	46,875.36	0.11%
OSIS	671044105	OSI SYS INC COM	3,400	102.36	348,024.00	0.84%
OTTR	689648103	OTTER TAIL CORP	5,400	72.27	390,258.00	0.95%
PFE	717081103	PFIZER INC COM	19,300	40.80	787,440.00	1.91%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	10,800	27.79	300,132.00	0.73%
DGX	74834L100	QUEST DIAGNOSTICS INC COM	3,400	141.48	481,032.00	1.17%
RS	759509102	RELIANCE STL & ALUM CO COM	1,300	256.74	333,762.00	0.81%
SNY	80105N105	SANOFI SPONSORED ADR	4,600	54.42	250,332.00	0.61%
SNDR	80689H102	SCHNEIDER NATL INC WIS CL B CL B	9,500	26.75	254,125.00	0.62%
SAIC	808625107	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001	2,900	107.46	311,634.00	0.75%
STX	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	3,900	66.12	257,868.00	0.62%
SEE	81211K100	SEALED AIR CORP NEW COM STK	3,700	45.91	169,867.00	0.41%
SCI	817565104	SERVICE CORP INTL COM	2,400	68.78	165,072.00	0.40%
SJM	832696405	SMUCKER J M CO COM NEW	3,900	157.37	613,743.00	1.49%
SNA	833034101	SNAP-ON INC COM	1,700	246.89	419,713.00	1.02%
SON	835495102	SONOCO PROD CO COM	5,100	61.00	311,100.00	0.75%
TOWN	89214P109	TOWNEBANK PORTSMOUTH VA COM	3,896	26.65	103,828.40	0.25%
TSN	902494103	TYSON FOODS INC CL A COM (DELAWARE)	6,700	59.32	397,444.00	0.96%

UGI	902681105	UGI CORP NEW COM	11,000	34.76	382,360.00	0.93%
VZ	92343V104	VERIZON COMMUNICATIONS COM	26,300	38.89	1,022,807.00	2.48%
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	3,500	34.58	121,030.00	0.29%
WAFD	938824109	WASH FED INC COM	7,900	30.12	237,948.00	0.58%
WERN	950755108	WERNER ENTERPRISES INC COM	5,600	45.49	254,744.00	0.62%
WU	959802109	WESTERN UNION CO	29,800	11.15	332,270.00	0.80%
WHR	963320106	WHIRLPOOL CORP COM	1,800	132.02	237,636.00	0.58%
Total			738,252		40,925,513.93	99.15%
Cash Balance - Trade					352,143.30	0.85%
Portfolio Total Including Cash					41,277,657.23	100.00%