

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

As of: 6/30/21

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% of Portfolio
MMM	88579Y101	3M CO COM	2,200	198.63	436,986.00	0.71%
CAJ	138006309	ADR CANON INC SPONSORED ADR	26,300	22.63	595,169.00	0.97%
GSK	37733W105	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	14,900	39.82	593,318.00	0.97%
NTTY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	30,100	26.19	788,394.25	1.29%
SKM	78440P108	ADR SK TELECOM CO LTD SPONSORED ADR	12,700	31.41	398,907.00	0.65%
TM	892331307	ADR TOYOTA MTR CORP SPONSORED ADR	3,800	174.84	664,392.00	1.09%
AFL	001055102	AFLAC INC COM	7,800	53.66	418,548.00	0.68%
ALXN	015351109	ALEXION PHARMACEUTICALS INC COM	1,500	183.71	275,565.00	0.45%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	13,000	39.74	516,620.00	0.84%
ALL	020002101	ALLSTATE CORP COM	10,100	130.44	1,317,444.00	2.15%
MO	02209S103	ALTRIA GROUP INC COM	13,600	47.68	648,448.00	1.06%
DOX	G02602103	AMDOCS ORD GBP0.01	22,900	77.36	1,771,544.00	2.90%
AFG	025932104	AMER FINL GROUP INC OH COM STK	2,400	124.72	299,328.00	0.49%
AMGN	031162100	AMGEN INC COM	4,000	243.75	975,000.00	1.59%
NLY	035710409	ANNALY CAP MGMT INC COM	27,200	8.88	241,536.00	0.39%
T	00206R102	AT&T INC COM	44,500	28.78	1,280,710.00	2.09%
AZO	053332102	AUTOZONE INC COM	300	1492.22	447,666.00	0.73%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	15,500	51.23	794,065.00	1.30%
BMO	063671101	BANK OF MONTREAL COM NPV	4,100	102.61	420,694.50	0.69%
BRK/B	084670702	BERKSHIRE HATHAWAY INC-CL B	4,900	277.92	1,361,808.00	2.23%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	5,900	65.22	384,798.00	0.63%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	4,500	65.11	292,974.24	0.48%
BDN	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	27,900	13.71	382,509.00	0.63%
BMJ	110122108	BRISTOL MYERS SQUIBB CO COM	9,600	66.82	641,472.00	1.05%
CACI	127190304	CACI INTL INC CL A CL A	1,800	255.12	459,216.00	0.75%
CM	136069101	CANADIAN IMP BANK COM NPV	4,500	113.95	512,795.77	0.84%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	3,400	158.41	538,596.46	0.88%
CARR	14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	2,100	48.60	102,060.00	0.17%
CSCO	17275R102	CISCO SYSTEMS INC	28,500	53.00	1,510,500.00	2.47%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	97.88	283,864.17	0.46%
CMCSA	20030N101	COMCAST CORP NEW-CL A	28,900	57.02	1,647,878.00	2.69%
CAG	205887102	CONAGRA BRANDS INC COM USD5	17,200	36.38	625,736.00	1.02%
CSGS	126349109	CSG SYS INTL INC COM	9,600	47.18	452,928.00	0.74%
CMI	231021106	CUMMINS INC	2,400	243.81	585,144.00	0.96%
CVS	126650100	CVS HEALTH CORP COM	4,540	83.44	378,817.60	0.62%
DHI	23331A109	D R HORTON INC COM	4,700	90.37	424,739.00	0.69%
EBAY	278642103	EBAY INC COM USD0.001	20,200	70.21	1,418,242.00	2.32%
ETR	29364G103	ENTERGY CORP NEW COM	6,000	99.70	598,200.00	0.98%
EVRG	30034W106	EVERGY INC COM NPV	15,500	60.43	936,665.00	1.53%
EXC	30161N101	EXELON CORP COM	5,500	44.31	243,705.00	0.40%
FFIV	315616102	F5 NETWORKS INC COM STK	2,800	186.66	522,648.00	0.85%
GIS	370334104	GENERAL MILLS INC COM	17,300	60.93	1,054,089.00	1.72%
GILD	375558103	GILEAD SCIENCES INC	9,200	68.86	633,512.00	1.04%
HII	446413106	HUNTINGTON INGALLS INDS INC COM	1,400	210.75	295,050.00	0.48%

INGR	457187102	INGREDION INC COM	2,700	90.50	244,350.00	0.40%
INTC	458140100	INTEL CORP COM	30,300	56.14	1,701,042.00	2.78%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	8,700	146.59	1,275,333.00	2.08%
IRM	46284V101	IRON MTN INC NEW COM	12,700	42.32	537,464.00	0.88%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	10,600	164.74	1,746,244.00	2.85%
JPM	46625H100	JPMORGAN CHASE & CO COM	1,900	155.54	295,526.00	0.48%
JNPR	48203R104	JUNIPER NETWORKS INC COM	17,300	27.35	473,155.00	0.77%
K	487836108	KELLOGG CO COM USD0.25	4,800	64.33	308,784.00	0.50%
KMB	494368103	KIMBERLY-CLARK CORP COM	6,100	133.78	816,058.00	1.33%
KMI	49456B101	KINDER MORGAN INC DEL COM	28,900	18.23	526,847.00	0.86%
KHC	500754106	KRAFT HEINZ CO COM	17,400	40.78	709,572.00	1.16%
KR	501044101	KROGER CO COM	27,600	38.31	1,057,356.00	1.73%
LHX	502431109	L3HARRIS TECHNOLOGIES INC COM	1,900	216.15	410,685.00	0.67%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	10,100	61.61	622,247.44	1.02%
LMT	539830109	LOCKHEED MARTIN CORP COM	700	378.35	264,845.00	0.43%
MRK	58933Y105	MERCK & CO INC NEW COM	19,930	77.77	1,549,956.10	2.53%
NFG	636180101	NATL FUEL GAS CO COM	6,600	52.25	344,850.00	0.56%
NEU	651587107	NEWMARKET CORP COM	1,100	321.98	354,178.00	0.58%
NEM	651639106	NEWMONT CORPORATION	9,100	63.38	576,758.00	0.94%
NOC	666807102	NORTHROP GRUMMAN CORP COM	1,100	363.43	399,773.00	0.65%
OTEX	683715106	OPEN TEXT CO COM NPV	6,300	50.84	320,265.69	0.52%
ORCL	68389X105	ORACLE CORP COM	28,100	77.84	2,187,304.00	3.57%
OGN	68622V106	ORGANON & CO COM	1,993	30.26	60,308.18	0.10%
OTIS	68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI	1,050	81.77	85,858.50	0.14%
PFE	717081103	PFIZER INC COM	29,700	39.16	1,163,052.00	1.90%
POR	736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	17,800	46.08	820,224.00	1.34%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	12,600	27.97	352,422.00	0.58%
DGX	74834L100	QUEST DIAGNOSTICS INC COM	2,300	131.97	303,531.00	0.50%
RSG	760759100	REPUBLIC SVCS INC COM	3,100	110.01	341,031.00	0.56%
SNY	80105N105	SANOFI SPONSORED ADR	4,600	52.66	242,236.00	0.40%
STX	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	11,300	87.93	993,609.00	1.62%
SEE	81211K100	SEALED AIR CORP NEW COM STK	7,200	59.25	426,600.00	0.70%
SJM	832696405	SMUCKER J M CO COM NEW	8,600	129.57	1,114,302.00	1.82%
SNA	833034101	SNAP-ON INC COM	2,700	223.43	603,261.00	0.99%
SON	835495102	SONOCO PROD CO COM	4,700	66.90	314,430.00	0.51%
SCL	858586100	STEPAN CO COM	3,000	120.27	360,810.00	0.59%
RGR	864159108	STURM RUGER & CO INC COM	6,500	89.98	584,870.00	0.96%
TGT	87612E106	TARGET CORP COM STK	8,400	241.74	2,030,616.00	3.32%
TSN	902494103	TYSON FOODS INC CL A COM (DELAWARE)	9,700	73.76	715,472.00	1.17%
UGI	902681105	UGI CORP NEW COM	4,300	46.31	199,133.00	0.33%
UHS	913903100	UNVL HEALTH SERVICES INC CL B COM	520	146.43	76,143.60	0.12%
USB	902973304	US BANCORP	8,200	56.97	467,154.00	0.76%
VER	92339V308	VEREIT INC COM	6,840	45.93	314,161.20	0.51%
VZ	92343V104	VERIZON COMMUNICATIONS COM	28,400	56.03	1,591,252.00	2.60%
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	3,500	52.61	184,135.00	0.30%
WMT	931142103	WALMART INC COM	1,800	141.02	253,836.00	0.41%
WM	94106L109	WASTE MGMT INC DEL COM STK	2,300	140.11	322,253.00	0.53%
WU	959802109	WESTERN UNION CO	43,000	22.97	987,710.00	1.61%
<b>Total</b>			<b>986,173</b>		<b>60,803,285.70</b>	<b>99.37%</b>
<b>Cash Balance - Trade</b>					<b>385,482.31</b>	<b>0.63%</b>
<b>Portfolio Total Including Cash</b>					<b>61,188,768.01</b>	<b>100.00%</b>