

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

As of: 6/30/22

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% of Portfolio
ABBV	00287Y109	ABBVIE INC COM USD0.01	4,100	153.16	627,956.00	1.19%
CAJ	138006309	ADR CANON INC SPONSORED ADR	26,300	22.71	597,273.00	1.14%
GSK	37733W105	ADR GSK PLC SPONSORED ADR SPON ADR EACH REP 2 ORD SHS	14,900	43.53	648,597.00	1.23%
NTTY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	19,300	28.77	555,261.00	1.06%
SKM	78440P306	ADR SK TELECOM CO LTD SPONSORED ADR NEW	7,713	22.32	172,154.16	0.33%
TM	892331307	ADR TOYOTA MTR CORP SPONSORED ADR	2,600	154.17	400,842.00	0.76%
AFL	001055102	AFLAC INC COM	7,800	55.33	431,574.00	0.82%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	13,000	38.45	499,850.00	0.95%
ALL	020002101	ALLSTATE CORP COM	9,700	126.73	1,229,281.00	2.34%
MO	02209S103	ALTRIA GROUP INC COM	7,400	41.77	309,098.00	0.59%
DOX	G02602103	AMDOCS ORD GBP0.01	19,300	83.31	1,607,883.00	3.06%
AFG	025932104	AMER FINL GROUP INC OH COM STK	1,800	138.81	249,858.00	0.48%
AMGN	031162100	AMGEN INC COM	3,400	243.30	827,220.00	1.57%
NLY	035710409	ANNALY CAP MGMT INC COM	27,200	5.91	160,752.00	0.31%
ADM	039483102	ARCHER-DANIELS-MIDLAND CO COM	3,600	77.60	279,360.00	0.53%
T	00206R102	AT&T INC COM	38,400	20.96	804,864.00	1.53%
AZO	053332102	AUTOZONE INC COM	300	2149.12	644,736.00	1.23%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	11,900	41.71	496,349.00	0.94%
BMO	063671101	BANK OF MONTREAL COM NPV	3,000	95.96	287,871.62	0.55%
BRK.B	084670702	BERKSHIRE HATHAWAY INC-CL B	3,100	273.02	846,362.00	1.61%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	5,900	54.64	322,376.00	0.61%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	4,500	59.06	265,754.49	0.51%
HRB	093671105	BLOCK H & R INC COM	10,440	35.32	368,740.80	0.70%
BDN	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	27,900	9.64	268,956.00	0.51%
BMJ	110122108	BRISTOL MYERS SQUIBB CO COM	9,600	77.00	739,200.00	1.41%
CM	136069101	CANADIAN IMP BANK COM NPV	7,000	48.46	339,214.70	0.65%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	2,700	125.90	339,920.15	0.65%
CVX	166764100	CHEVRON CORP COM	4,500	144.78	651,510.00	1.24%
CSCO	17275R102	CISCO SYSTEMS INC	26,100	42.64	1,112,904.00	2.12%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	67.50	195,746.35	0.37%
CMCSA	20030N101	COMCAST CORP NEW-CL A	12,100	39.24	474,804.00	0.90%
CAG	205887102	CONAGRA BRANDS INC COM USD5	17,200	34.24	588,928.00	1.12%
CEG	21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI	1,833	57.26	104,957.58	0.20%
CSGS	126349109	CSG SYS INTL INC COM	8,000	59.68	477,440.00	0.91%
CMI	231021106	CUMMINS INC	2,400	193.53	464,472.00	0.88%
CVS	126650100	CVS HEALTH CORP COM	7,000	92.66	648,620.00	1.23%
DHI	23331A109	D R HORTON INC COM	3,700	66.19	244,903.00	0.47%
DVA	23918K108	DAVITA INC COM	3,300	79.96	263,868.00	0.50%
DELL	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	3,400	46.21	157,114.00	0.30%
EBAY	278642103	EBAY INC COM USD0.001	5,800	41.67	241,686.00	0.46%
ETR	29364G103	ENTERGY CORP NEW COM	5,100	112.64	574,464.00	1.09%
EVRG	30034W106	EVERGY INC COM NPV	16,200	65.25	1,057,050.00	2.01%
EXC	30161N101	EXELON CORP COM	5,500	45.32	249,260.00	0.47%
XOM	30231G102	EXXON MOBIL CORP COM	6,600	85.64	565,224.00	1.08%

FOXA	35137L105	FOX CORP CL A CL A	8,000	32.16	257,280.00	0.49%
GIS	370334104	GENERAL MILLS INC COM	11,600	75.45	875,220.00	1.67%
GILD	375558103	GILEAD SCIENCES INC	12,600	61.81	778,806.00	1.48%
HIG	416515104	HARTFORD FINL SVCS GROUP INC COM	6,100	65.43	399,123.00	0.76%
HPE	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	20,600	13.26	273,156.00	0.52%
INGR	457187102	INGREDION INC COM	2,700	88.16	238,032.00	0.45%
INTC	458140100	INTEL CORP COM	30,300	37.41	1,133,523.00	2.16%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	9,500	141.19	1,341,305.00	2.55%
IP	460146103	INTL PAPER CO COM	7,800	41.83	326,274.00	0.62%
IRM	46284V101	IRON MTN INC NEW COM	10,200	48.69	496,638.00	0.94%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	6,900	177.51	1,224,819.00	2.33%
K	487836108	KELLOGG CO COM USD0.25	4,800	71.34	342,432.00	0.65%
KMI	49456B101	KINDER MORGAN INC DEL COM	28,900	16.76	484,364.00	0.92%
KN	49926D109	KNOWLES CORP COM	17,400	17.33	301,542.00	0.57%
KHC	500754106	KRAFT HEINZ CO COM	14,100	38.14	537,774.00	1.02%
KR	501044101	KROGER CO COM	24,800	47.33	1,173,784.00	2.23%
LHX	502431109	L3HARRIS TECHNOLOGIES INC COM	1,500	241.70	362,550.00	0.69%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	8,600	90.00	773,963.33	1.47%
LMT	539830109	LOCKHEED MARTIN CORP COM	700	429.96	300,972.00	0.57%
MCK	58155Q103	MCKESSON CORP	1,000	326.21	326,210.00	0.62%
MRK	58933Y105	MERCK & CO INC NEW COM	17,700	91.17	1,613,709.00	3.07%
MUSA	626755102	MURPHY USA INC COM	1,800	232.87	419,166.00	0.80%
NFG	636180101	NATL FUEL GAS CO COM	6,600	66.05	435,930.00	0.83%
NEU	651587107	NEWMARKET CORP COM	1,300	300.96	391,248.00	0.74%
NOC	666807102	NORTHROP GRUMMAN CORP COM	1,100	478.57	526,427.00	1.00%
OTEX	683715106	OPEN TEXT CO COM NPV	6,300	37.75	237,797.59	0.45%
ORCL	68389X105	ORACLE CORP COM	21,700	69.87	1,516,179.00	2.88%
OGN	68622V106	ORGANON & CO COM	1,993	33.75	67,263.75	0.13%
ONL	68629Y103	ORION OFFICE REIT INC COM	482	10.96	5,282.72	0.01%
PKG	695156109	PACKAGING CORP AMER COM ISIN US6951561090	3,000	137.50	412,500.00	0.78%
PFE	717081103	PFIZER INC COM	25,800	52.43	1,352,694.00	2.57%
POR	736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	14,200	48.33	686,286.00	1.31%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	10,800	27.13	293,004.00	0.56%
DGX	74834L100	QUEST DIAGNOSTICS INC COM	4,000	132.98	531,920.00	1.01%
RSG	760759100	REPUBLIC SVCS INC COM	1,200	130.87	157,044.00	0.30%
SAFT	78648T100	SAFETY INS GROUP INC COM	3,800	97.10	368,980.00	0.70%
SNY	80105N105	SANOFI SPONSORED ADR	4,600	50.03	230,138.00	0.44%
SNDR	80689H102	SCHNEIDER NATL INC WIS CL B CL B	13,800	22.38	308,844.00	0.59%
STX	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	9,900	71.44	707,256.00	1.35%
SEE	81211K100	SEALED AIR CORP NEW COM STK	5,100	57.72	294,372.00	0.56%
SCI	817565104	SERVICE CORP INTL COM	5,900	69.12	407,808.00	0.78%
SJM	832696405	SMUCKER J M CO COM NEW	7,100	128.01	908,871.00	1.73%
SNA	833034101	SNAP-ON INC COM	1,700	197.03	334,951.00	0.64%
RGR	864159108	STURM RUGER & CO INC COM	6,500	63.65	413,725.00	0.79%
TGT	87612E106	TARGET CORP COM STK	6,000	141.23	847,380.00	1.61%
TSN	902494103	TYSON FOODS INC CL A COM (DELAWARE)	9,700	86.06	834,782.00	1.59%
UGI	902681105	UGI CORP NEW COM	10,100	38.61	389,961.00	0.74%
VZ	92343V104	VERIZON COMMUNICATIONS COM	28,400	50.75	1,441,300.00	2.74%
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	3,500	37.90	132,650.00	0.25%
WMT	931142103	WALMART INC COM	1,100	121.58	133,738.00	0.25%
WBD	934423104	WARNER BROS DISCOVERY INC	9,289	13.42	124,658.38	0.24%
WM	94106L109	WASTE MGMT INC DEL COM STK	1,600	152.98	244,768.00	0.47%

WERN	950755108	WERNER ENTERPRISES INC COM	7,600	38.54	292,904.00	0.56%
WU	959802109	WESTERN UNION CO	48,500	16.47	798,795.00	1.52%
<b>Total</b>			954,750		52,204,354.62	99.32%
<b>Cash Balance - Trade</b>					356,560.32	0.68%
<b>Portfolio Total Including Cash</b>					52,560,914.94	100.00%