

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

As of: 6/30/23

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE if Portfolio	
ABBV	00287Y109	ABBVIE INC COM USD0.01	1,400	134.73	188,622.00	0.51%
CAJPY	138006309	ADR CANON INC SPONSORED ADR	19,100	26.29	502,139.00	1.35%
E	26874R108	ADR ENI S P A SPONSORED ADR	10,800	28.79	310,932.00	0.83%
GSK	37733W204	ADR GSK PLC	11,920	35.64	424,828.80	1.14%
HMC	438128308	ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS	13,500	30.31	409,185.00	1.10%
NTTYY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	6,200	29.51	182,962.00	0.49%
SKM	78440P306	ADR SK TELECOM CO LTD SPONSORED ADR NEW	7,713	19.51	150,480.63	0.40%
AFL	001055102	AFLAC INC COM	6,300	69.80	439,740.00	1.18%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	6,300	56.46	355,698.00	0.95%
ALL	020002101	ALLSTATE CORP COM	1,700	109.04	185,368.00	0.50%
MO	02209S103	ALTRIA GROUP INC COM	4,700	45.30	212,910.00	0.57%
DOX	G02602103	AMDOCS ORD GBP0.01	10,900	98.85	1,077,465.00	2.89%
AFG	025932104	AMER FINL GROUP INC OH COM STK	1,200	118.75	142,500.00	0.38%
AMGN	031162100	AMGEN INC COM	2,400	222.02	532,848.00	1.43%
ADM	039483102	ARCHER-DANIELS-MIDLAND CO COM	6,400	75.56	483,584.00	1.30%
ARW	042735100	ARROW ELECTR INC COM	2,400	143.23	343,752.00	0.92%
T	00206R102	AT&T INC COM	43,500	15.95	693,825.00	1.86%
AZO	053332102	AUTOZONE INC COM	250	2493.36	623,340.00	1.67%
AVT	053807103	AVNET INC COM	6,600	50.45	332,970.00	0.89%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	10,600	44.52	471,912.00	1.27%
BRK.B	084670702	BERKSHIRE HATHAWAY INC-CL B	1,800	341.00	613,800.00	1.65%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	3,100	64.34	199,454.00	0.54%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	3,000	50.09	150,266.39	0.40%
HRB	093671105	BLOCK H & R INC COM	8,400	31.87	267,708.00	0.72%
BMV	110122108	BRISTOL MYERS SQUIBB CO COM	9,600	63.95	613,920.00	1.65%
CPB	134429109	CAMPBELL SOUP CO COM	5,900	45.71	269,689.00	0.72%
CM	136069101	CANADIAN IMP BANK COM NPV	5,600	42.74	239,362.18	0.64%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	2,100	136.88	287,437.75	0.77%
CAH	14149Y108	CARDINAL HLTH INC	4,100	94.57	387,737.00	1.04%
CHK	165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021	2,700	83.68	225,936.00	0.61%
CVX	166764100	CHEVRON CORP COM	3,200	157.35	503,520.00	1.35%
CSCO	17275R102	CISCO SYSTEMS INC	20,000	51.74	1,034,800.00	2.78%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	53.42	154,922.35	0.42%
CMCSA	20030N101	COMCAST CORP NEW-CL A	14,000	41.55	581,700.00	1.56%
CAG	205887102	CONAGRA BRANDS INC COM USD5	13,300	33.72	448,476.00	1.20%
CSGS	126349109	CSG SYS INTL INC COM	8,000	52.74	421,920.00	1.13%
CMI	231021106	CUMMINS INC	1,600	245.16	392,256.00	1.05%
CVS	126650100	CVS HEALTH CORP COM	7,300	69.13	504,649.00	1.35%
DVA	23918K108	DAVITA INC COM	2,200	100.47	221,034.00	0.59%
DELL	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	3,400	54.11	183,974.00	0.49%
ETR	29364G103	ENTERGY CORP NEW COM	3,600	97.37	350,532.00	0.94%
EVERG	30034W106	EVERGY INC COM NPV	9,100	58.42	531,622.00	1.43%
EXC	30161N101	EXELON CORP COM	3,800	40.74	154,812.00	0.42%
XOM	30231G102	EXXON MOBIL CORP COM	5,700	107.25	611,325.00	1.64%

FOXA	35137L105	FOX CORP CL A CL A	8,000	34.00	272,000.00	0.73%
GIS	370334104	GENERAL MILLS INC COM	5,700	76.70	437,190.00	1.17%
GILD	375558103	GILEAD SCIENCES INC	10,700	77.07	824,649.00	2.21%
GPX	388689101	GRAPHIC PACKAGING HLDG CO COM STK	9,700	24.03	233,091.00	0.63%
HIG	416515104	HARTFORD FINL SVCS GROUP INC COM	8,300	72.02	597,766.00	1.60%
HPE	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	23,400	16.80	393,120.00	1.05%
INGR	457187102	INGREDION INC COM	1,800	105.95	190,710.00	0.51%
NSIT	45765U103	INSIGHT ENTERPRISES INC COM	2,200	146.34	321,948.00	0.86%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	5,600	133.81	749,336.00	2.01%
IP	460146103	INTL PAPER CO COM	4,100	31.81	130,421.00	0.35%
JAZZ	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	2,000	123.97	247,940.00	0.67%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	3,000	165.52	496,560.00	1.33%
K	487836108	KELLOGG CO COM USD0.25	6,600	67.40	444,840.00	1.19%
KN	49926D109	KNOWLES CORP COM	13,700	18.06	247,422.00	0.66%
KHC	500754106	KRAFT HEINZ CO COM	12,600	35.50	447,300.00	1.20%
KR	501044101	KROGER CO COM	16,000	47.00	752,000.00	2.02%
LH	50540R409	LAB CORP AMER HLDGS COM NEW	900	241.33	217,197.00	0.58%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	5,600	91.65	513,257.51	1.38%
LMT	539830109	LOCKHEED MARTIN CORP COM	800	460.38	368,304.00	0.99%
LOW	548661107	LOWES COS INC COM	900	225.70	203,130.00	0.55%
MCK	58155Q103	MCKESSON CORP	1,100	427.31	470,041.00	1.26%
MRK	58933Y105	MERCK & CO INC NEW COM	9,300	115.39	1,073,127.00	2.88%
MET	59156R108	METLIFE INC COM STK USD0.01	1,700	56.53	96,101.00	0.26%
TAP	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	5,900	65.84	388,456.00	1.04%
MUSA	626755102	MURPHY USA INC COM	700	311.11	217,777.00	0.58%
NFG	636180101	NATL FUEL GAS CO COM	5,200	51.36	267,072.00	0.72%
NEU	651587107	NEWMARKET CORP COM	800	402.12	321,696.00	0.86%
NOC	666807102	NORTHROP GRUMMAN CORP COM	400	455.80	182,320.00	0.49%
OCFC	675234108	OCEANFIRST FINL CORP COM	5,730	15.62	89,502.60	0.24%
OTEX	683715106	OPEN TEXT CO COM NPV	6,900	41.64	287,315.32	0.77%
ORCL	68389X105	ORACLE CORP COM	9,000	119.09	1,071,810.00	2.88%
OGN	68622V106	ORGANON & CO COM	1,993	20.81	41,474.33	0.11%
OSIS	671044105	OSI SYS INC COM	2,800	117.83	329,924.00	0.89%
OTTR	689648103	OTTER TAIL CORP	3,300	78.96	260,568.00	0.70%
PCAR	693718108	PACCAR INC COM	3,500	83.65	292,775.00	0.79%
PFE	717081103	PFIZER INC COM	12,500	36.68	458,500.00	1.23%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	10,800	26.46	285,768.00	0.77%
DGX	74834L100	QUEST DIAGNOSTICS INC COM	3,000	140.56	421,680.00	1.13%
RS	759509102	RELIANCE STL & ALUM CO COM	900	271.59	244,431.00	0.66%
SNY	80105N105	SANOFI SPONSORED ADR	4,600	53.90	247,940.00	0.67%
SNDR	80689H102	SCHNEIDER NATL INC WIS CL B CL B	9,500	28.72	272,840.00	0.73%
SAIC	808625107	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001	2,700	112.48	303,696.00	0.82%
SCI	817565104	SERVICE CORP INTL COM	1,700	64.59	109,803.00	0.29%
SLGN	827048109	SILGAN HLDGS INC COM	3,500	46.89	164,115.00	0.44%
SJM	832696405	SMUCKER J M CO COM NEW	1,900	147.67	280,573.00	0.75%
SNA	833034101	SNAP-ON INC COM	1,500	288.19	432,285.00	1.16%
SON	835495102	SONOCO PROD CO COM	4,800	59.02	283,296.00	0.76%
CI	125523100	THE CIGNA GROUP	800	280.60	224,480.00	0.60%
TOWN	89214P109	TOWNEBANK PORTSMOUTH VA COM	3,896	23.24	90,543.04	0.24%
UGI	902681105	UGI CORP NEW COM	5,300	26.97	142,941.00	0.38%
VZ	92343V104	VERIZON COMMUNICATIONS COM	26,300	37.19	978,097.00	2.62%
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	3,500	28.49	99,715.00	0.27%

WMT	931142103	WALMART INC COM	1,200	157.18	188,616.00	0.51%
WAFD	938824109	WASH FED INC COM	6,400	26.52	169,728.00	0.46%
WERN	950755108	WERNER ENTERPRISES INC COM	6,200	44.18	273,916.00	0.74%
WU	959802109	WESTERN UNION CO	26,200	11.73	307,326.00	0.82%
WHR	963320106	WHIRLPOOL CORP COM	1,500	148.79	223,185.00	0.60%
Total			656,902		37,097,528.90	99.56%
Cash Balance - Trade					165,371.89	0.44%
Portfolio Total Including Cash					37,262,900.79	100.00%