

LSV Asset Management
LSV U.S. MANAGED VOLATILITY FD
LSVUSMVP
As of: 6/30/24
Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% of Portfolio
CAJPY	138006309	ADR CANON INC SPONSORED ADR	16,400	27.13	444,932.00	1.34%
E	26874R108	ADR ENI S P A SPONSORED ADR	10,800	30.79	332,532.00	1.00%
GSK	37733W204	ADR GSK PLC	9,100	38.50	350,350.00	1.05%
HMC	438128308	ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS	11,200	32.24	361,088.00	1.08%
NTTY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	4,500	23.70	106,650.00	0.32%
SKM	78440P306	ADR SK TELECOM CO LTD SPONSORED ADR NEW	7,713	20.93	161,433.09	0.48%
AFL	001055102	AFLAC INC COM	4,500	89.31	401,895.00	1.21%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	5,600	75.90	425,040.00	1.28%
MO	02209S103	ALTRIA GROUP INC COM	8,100	45.55	368,955.00	1.11%
DOX	G02602103	AMDOCS ORD GBP0.01	9,400	78.92	741,848.00	2.23%
AEP	025537101	AMER ELEC PWR CO INC COM	2,200	87.74	193,028.00	0.58%
AMGN	031162100	AMGEN INC COM	800	312.45	249,960.00	0.75%
ADM	039483102	ARCHER-DANIELS-MIDLAND CO COM	5,400	60.45	326,430.00	0.98%
ARW	042735100	ARROW ELECTR INC COM	2,400	120.76	289,824.00	0.87%
T	00206R102	AT&T INC COM	36,000	19.11	687,960.00	2.07%
AZO	053332102	AUTOZONE INC COM	100	2964.10	296,410.00	0.89%
AVT	053807103	AVNET INC COM	8,400	51.49	432,516.00	1.30%
AXS	G0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	2,800	70.65	197,820.00	0.59%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	8,900	59.89	533,021.00	1.60%
BRK.B	084670702	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	700	406.80	284,760.00	0.85%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	3,100	58.85	182,435.00	0.55%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	2,300	45.73	105,188.00	0.32%
HRB	093671105	BLOCK H & R INC COM	6,300	54.23	341,649.00	1.03%
BMY	110122108	BRISTOL MYERS SQUIBB CO COM	7,900	41.53	328,087.00	0.98%
BG	H11356104	BUNGE GLOBAL SA F COMMON STOCK	1,700	106.77	181,509.00	0.54%
CPB	134429109	CAMPBELL SOUP CO COM	5,900	45.19	266,621.00	0.80%
CM	136069101	CANADIAN IMP BANK COM NPV	4,400	47.54	209,171.63	0.63%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	2,100	99.20	208,319.51	0.63%
CAH	14149Y108	CARDINAL HLTH INC	4,100	98.32	403,112.00	1.21%
CF	125269100	CF INDS HLDGS INC COM	2,400	74.12	177,888.00	0.53%
CVX	166764100	CHEVRON CORP COM	2,800	156.42	437,976.00	1.31%
CSCO	17275R102	CISCO SYSTEMS INC	17,300	47.51	821,923.00	2.47%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	37.70	109,336.79	0.33%
CTSH	192446102	COGNIZANT TECH SOLUTIONS CORP CL A	4,200	68.00	285,600.00	0.86%
CMCSA	20030N101	COMCAST CORP NEW-CL A	13,400	39.16	524,744.00	1.58%
CAG	205887102	CONAGRA BRANDS INC COM USD5	10,800	28.42	306,936.00	0.92%
CSGS	126349109	CSG SYS INTL INC COM	5,800	41.17	238,786.00	0.72%
CMI	231021106	CUMMINS INC	1,400	276.93	387,702.00	1.16%
CVS	126650100	CVS HEALTH CORP COM	6,700	59.06	395,702.00	1.19%
DELL	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	2,500	137.91	344,775.00	1.04%
EBAY	278642103	EBAY INC COM USD0.001	4,700	53.72	252,484.00	0.76%
ETR	29364G103	ENTERGY CORP NEW COM	2,900	107.00	310,300.00	0.93%
EG	G3223R108	EVEREST GROUP LTD	600	381.02	228,612.00	0.69%
EVERG	30034W106	EVERGY INC COM NPV	4,200	52.97	222,474.00	0.67%

EXEL	30161Q104	EXELIXIS INC COM STK	12,100	22.47	271,887.00	0.82%
EXC	30161N101	EXELON CORP COM	3,800	34.61	131,518.00	0.39%
XOM	30231G102	EXXON MOBIL CORP COM	4,900	115.12	564,088.00	1.69%
FFIV	315616102	F5 INC COM STK NPV	1,300	172.23	223,899.00	0.67%
FOXA	35137L105	FOX CORP CL A CL A	6,300	34.37	216,531.00	0.65%
GIS	370334104	GENERAL MILLS INC COM	5,700	63.26	360,582.00	1.08%
GILD	375558103	GILEAD SCIENCES INC	9,000	68.61	617,490.00	1.85%
GPK	388689101	GRAPHIC PACKAGING HLDG CO COM STK	9,700	26.21	254,237.00	0.76%
HIG	416515104	HARTFORD FINL SVCS GROUP INC COM	5,500	100.54	552,970.00	1.66%
HPE	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	23,400	21.17	495,378.00	1.49%
HPQ	40434L105	HP INC COM	13,500	35.02	472,770.00	1.42%
INCY	45337C102	INCYTE CORP COM	3,000	60.62	181,860.00	0.55%
INGR	457187102	INGREDION INC COM	1,800	114.70	206,460.00	0.62%
NSIT	45765U103	INSIGHT ENTERPRISES INC COM	1,100	198.36	218,196.00	0.66%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	4,500	172.95	778,275.00	2.34%
JAZZ	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	2,000	106.73	213,460.00	0.64%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	2,500	146.16	365,400.00	1.10%
JNPR	48203R104	JUNIPER NETWORKS INC COM	9,600	36.46	350,016.00	1.05%
K	487836108	KELLANOVA COM USD0.25	6,600	57.68	380,688.00	1.14%
KHC	500754106	KRAFT HEINZ CO COM	12,600	32.22	405,972.00	1.22%
KR	501044101	KROGER CO COM	12,700	49.93	634,111.00	1.90%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	3,100	115.98	359,535.21	1.08%
LMT	539830109	LOCKHEED MARTIN CORP COM	800	467.10	373,680.00	1.12%
L	540424108	LOEWS CORP COM	2,100	74.74	156,954.00	0.47%
MCK	58155Q103	MCKESSON CORP	800	584.04	467,232.00	1.40%
MRK	58933Y105	MERCK & CO INC NEW COM	6,000	123.80	742,800.00	2.23%
MET	59156R108	METLIFE INC COM STK USD0.01	1,700	70.19	119,323.00	0.36%
TAP	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	5,900	50.83	299,897.00	0.90%
MUSA	626755102	MURPHY USA INC COM	700	469.46	328,622.00	0.99%
NFG	636180101	NATL FUEL GAS CO COM	5,200	54.19	281,788.00	0.85%
NTAP	64110D104	NETAPP INC COM STK	3,500	128.80	450,800.00	1.35%
NEU	651587107	NEWMARKET CORP COM	800	515.57	412,456.00	1.24%
NRG	629377508	NRG ENERGY INC COM NEW	2,600	77.86	202,436.00	0.61%
OCFC	675234108	OCEANFIRST FINL CORP COM	5,730	15.89	91,049.70	0.27%
ORI	680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1	7,000	30.90	216,300.00	0.65%
OTEX	683715106	OPEN TEXT CO COM NPV	4,100	30.02	123,088.39	0.37%
ORCL	68389X105	ORACLE CORP COM	1,500	141.20	211,800.00	0.64%
OGN	68622V106	ORGANON & CO COM	1,993	20.70	41,255.10	0.12%
OTTR	689648103	OTTER TAIL CORP	2,400	87.59	210,216.00	0.63%
PCAR	693718108	PACCAR INC COM	3,500	102.94	360,290.00	1.08%
PFE	717081103	PFIZER INC COM	5,900	27.98	165,082.00	0.50%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	8,900	27.65	246,085.00	0.74%
RS	759509102	RELIANCE INC COM NPV	900	285.60	257,040.00	0.77%
SNY	80105N105	SANOFI SPONSORED ADR	3,600	48.52	174,672.00	0.52%
SAIC	808625107	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001	1,600	117.55	188,080.00	0.56%
TSLX	83012A109	SIXTH STR SPECIALTY LENDING INC COM	7,300	21.35	155,855.00	0.47%
SJM	832696405	SMUCKER J M CO COM NEW	1,900	109.04	207,176.00	0.62%
SNA	833034101	SNAP-ON INC COM	1,200	261.39	313,668.00	0.94%
SON	835495102	SONOCO PROD CO COM	3,200	50.72	162,304.00	0.49%
SNX	87162W100	TD SYNEX CORPORATION COM USD0.001	2,900	115.40	334,660.00	1.00%
TXT	883203101	TEXTRON INC COM	3,200	85.86	274,752.00	0.82%
CI	125523100	THE CIGNA GROUP	800	330.57	264,456.00	0.79%

TMUS	872590104	T-MOBILE US INC COM	1,000	176.18	176,180.00	0.53%
UTHR	91307C102	UNITED THERAPEUTICS CORP DEL COM STK	630	318.55	200,686.50	0.60%
VZ	92343V104	VERIZON COMMUNICATIONS COM	22,000	41.24	907,280.00	2.72%
VST	92840M102	VISTRA CORP COM USD0.01	6,500	85.98	558,870.00	1.68%
WU	959802109	WESTERN UNION CO	26,200	12.22	320,164.00	0.96%
KLG	92942W107	WK KELLOGG CO COM	1,650	16.46	27,159.00	0.08%
Total			585,816		32,737,262.92	98.28%
Cash Balance - Trade					571,752.63	1.72%
Portfolio Total Including Cash					33,309,015.55	100.00%