

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

As of: 9/30/21

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% of Portfolio
MMM	88579Y101	3M CO COM	2,200	175.42	385,924.00	0.65%
CAJ	138006309	ADR CANON INC SPONSORED ADR	26,300	24.38	641,194.00	1.07%
GSK	37733W105	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	14,900	38.21	569,329.00	0.95%
NTTY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	30,100	27.76	835,576.00	1.40%
SKM	78440P108	ADR SK TELECOM CO LTD SPONSORED ADR	12,700	30.10	382,270.00	0.64%
TM	892331307	ADR TOYOTA MTR CORP SPONSORED ADR	3,800	177.75	675,450.00	1.13%
AFL	001055102	AFLAC INC COM	7,800	52.13	406,614.00	0.68%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	13,000	35.32	459,160.00	0.77%
ALL	020002101	ALLSTATE CORP COM	10,100	127.31	1,285,831.00	2.15%
MO	02209S103	ALTRIA GROUP INC COM	13,600	45.52	619,072.00	1.04%
DOX	G02602103	AMDOCS ORD GBP0.01	22,900	75.71	1,733,759.00	2.90%
AFG	025932104	AMER FINL GROUP INC OH COM STK	2,400	125.83	301,992.00	0.51%
AMGN	031162100	AMGEN INC COM	4,000	212.65	850,600.00	1.42%
NLY	035710409	ANNALY CAP MGMT INC COM	27,200	8.42	229,024.00	0.38%
T	00206R102	AT&T INC COM	44,500	27.01	1,201,945.00	2.01%
AZO	053332102	AUTOZONE INC COM	300	1697.99	509,397.00	0.85%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	15,500	51.84	803,520.00	1.35%
BMO	063671101	BANK OF MONTREAL COM NPV	4,100	99.81	409,239.45	0.69%
BRK/B	084670702	BERKSHIRE HATHAWAY INC-CL B	4,600	272.94	1,255,524.00	2.10%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	5,900	60.88	359,192.00	0.60%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	4,500	61.54	276,923.08	0.46%
BDN	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	27,900	13.42	374,418.00	0.63%
BMJ	110122108	BRISTOL MYERS SQUIBB CO COM	9,600	59.17	568,032.00	0.95%
CACI	127190304	CACI INTL INC CL A CL A	1,800	262.10	471,780.00	0.79%
CM	136069101	CANADIAN IMP BANK COM NPV	4,500	111.30	500,848.56	0.84%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	3,400	139.91	475,680.63	0.80%
CARR	14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	2,100	51.76	108,696.00	0.18%
CSCO	17275R102	CISCO SYSTEMS INC	28,500	54.43	1,551,255.00	2.60%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	88.85	257,665.86	0.43%
CMCSA	20030N101	COMCAST CORP NEW-CL A	28,900	55.93	1,616,377.00	2.71%
CAG	205887102	CONAGRA BRANDS INC COM USD5	17,200	33.87	582,564.00	0.98%
CSGS	126349109	CSG SYS INTL INC COM	9,600	48.20	462,720.00	0.78%
CMI	231021106	CUMMINS INC	2,400	224.56	538,944.00	0.90%
CVS	126650100	CVS HEALTH CORP COM	4,540	84.86	385,264.40	0.65%
DHI	23331A109	D R HORTON INC COM	4,700	83.97	394,659.00	0.66%
EBAY	278642103	EBAY INC COM USD0.001	20,200	69.67	1,407,334.00	2.36%
ETR	29364G103	ENTERGY CORP NEW COM	6,000	99.31	595,860.00	1.00%
EVERG	30034W106	EVERGY INC COM NPV	15,500	62.20	964,100.00	1.62%
EXC	30161N101	EXELON CORP COM	5,500	48.34	265,870.00	0.45%
FFIV	315616102	F5 NETWORKS INC COM STK	2,800	198.78	556,584.00	0.93%
GIS	370334104	GENERAL MILLS INC COM	17,300	59.82	1,034,886.00	1.73%
GILD	375558103	GILEAD SCIENCES INC	9,200	69.85	642,620.00	1.08%

HII	446413106	HUNTINGTON INGALLS INDS INC COM	1,400	193.06	270,284.00	0.45%
INGR	457187102	INGREDION INC COM	2,700	89.01	240,327.00	0.40%
INTC	458140100	INTEL CORP COM	30,300	53.28	1,614,384.00	2.70%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	8,700	138.93	1,208,691.00	2.02%
IRM	46284V101	IRON MTN INC NEW COM	12,700	43.45	551,815.00	0.92%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	10,600	161.50	1,711,900.00	2.87%
JPM	46625H100	JPMORGAN CHASE & CO COM	1,900	163.69	311,011.00	0.52%
JNPR	48203R104	JUNIPER NETWORKS INC COM	17,300	27.52	476,096.00	0.80%
K	487836108	KELLOGG CO COM USD0.25	4,800	63.92	306,816.00	0.51%
KMB	494368103	KIMBERLY-CLARK CORP COM	6,100	132.44	807,884.00	1.35%
KMI	49456B101	KINDER MORGAN INC DEL COM	28,900	16.73	483,497.00	0.81%
KHC	500754106	KRAFT HEINZ CO COM	17,400	36.82	640,668.00	1.07%
KR	501044101	KROGER CO COM	27,600	40.43	1,115,868.00	1.87%
LHX	502431109	L3HARRIS TECHNOLOGIES INC COM	1,900	220.24	418,456.00	0.70%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	10,100	68.61	692,972.33	1.16%
LMT	539830109	LOCKHEED MARTIN CORP COM	700	345.10	241,570.00	0.40%
MRK	58933Y105	MERCK & CO INC NEW COM	19,930	75.11	1,496,942.30	2.51%
NFG	636180101	NATL FUEL GAS CO COM	6,600	52.52	346,632.00	0.58%
NEU	651587107	NEWMARKET CORP COM	1,100	338.77	372,647.00	0.62%
NEM	651639106	NEWMONT CORPORATION	9,100	54.30	494,130.00	0.83%
NOC	666807102	NORTHROP GRUMMAN CORP COM	1,100	360.15	396,165.00	0.66%
OTEX	683715106	OPEN TEXT CO COM NPV	6,300	48.80	307,428.66	0.52%
ORCL	68389X105	ORACLE CORP COM	26,300	87.13	2,291,519.00	3.84%
OGN	68622V106	ORGANON & CO COM	1,993	32.79	65,350.47	0.11%
OTIS	68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI	1,050	82.28	86,394.00	0.14%
PFE	717081103	PFIZER INC COM	29,700	43.01	1,277,397.00	2.14%
POR	736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	17,800	46.99	836,422.00	1.40%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	12,600	27.88	351,288.00	0.59%
DGX	74834L100	QUEST DIAGNOSTICS INC COM	2,300	145.31	334,213.00	0.56%
RSG	760759100	REPUBLIC SVCS INC COM	3,100	120.06	372,186.00	0.62%
SNY	80105N105	SANOFI SPONSORED ADR	4,600	48.21	221,766.00	0.37%
STX	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	11,300	82.52	932,476.00	1.56%
SEE	81211K100	SEALED AIR CORP NEW COM STK	7,200	54.79	394,488.00	0.66%
SJM	832696405	SMUCKER J M CO COM NEW	8,600	120.03	1,032,258.00	1.73%
SNA	833034101	SNAP-ON INC COM	2,700	208.95	564,165.00	0.95%
SON	835495102	SONOCO PROD CO COM	4,700	59.58	280,026.00	0.47%
SCL	858586100	STEPAN CO COM	3,000	112.94	338,820.00	0.57%
RGR	864159108	STURM RUGER & CO INC COM	6,500	73.78	479,570.00	0.80%
TGT	87612E106	TARGET CORP COM STK	7,700	228.77	1,761,529.00	2.95%
TSN	902494103	TYSON FOODS INC CL A COM (DELAWARE)	9,700	78.94	765,718.00	1.28%
UGI	902681105	UGI CORP NEW COM	10,100	42.62	430,462.00	0.72%
USB	902973304	US BANCORP	8,200	59.44	487,408.00	0.82%
VER	92339V308	VEREIT INC COM	6,840	45.23	309,373.20	0.52%
VZ	92343V104	VERIZON COMMUNICATIONS COM	28,400	54.01	1,533,884.00	2.57%
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	3,500	47.05	164,675.00	0.28%
WMT	931142103	WALMART INC COM	1,800	139.38	250,884.00	0.42%
WM	94106L109	WASTE MGMT INC DEL COM STK	2,300	149.36	343,528.00	0.58%
WU	959802109	WESTERN UNION CO	43,000	20.22	869,460.00	1.46%

Total	987,153	59,229,137.94	99.22%
Cash Balance - Trade		464,706.20	0.78%
Portfolio Total Including Cash		59,693,844.14	100.00%