

LSVUSMVP Holdings

LSV Asset Management

LSV U.S. MANAGED VOLATILITY FD

LSVUSMVP

As of: 9/30/22

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	Weight
ABBV	00287Y109	ABBVIE INC COM USD0.01	4,100	134.21	550,261.00	1.15%
CAJ	138006309	ADR CANON INC SPONSORED ADR	26,300	21.80	573,340.00	1.20%
GSK	37733W204	ADR GSK PLC	11,920	29.43	350,805.60	0.73%
HMC	438128308	ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS	16,500	21.59	356,235.00	0.75%
NTTTY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	19,300	27.10	523,030.00	1.09%
SKM	78440P306	ADR SK TELECOM CO LTD SPONSORED ADR NEW	7,713	19.26	148,552.38	0.31%
TM	892331307	ADR TOYOTA MTR CORP SPONSORED ADR	2,600	130.29	338,754.00	0.71%
AFL	001055102	AFLAC INC COM	7,800	56.20	438,360.00	0.92%
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	13,000	33.76	438,880.00	0.92%
ALL	020002101	ALLSTATE CORP COM	7,100	124.53	884,163.00	1.85%
MO	02209S103	ALTRIA GROUP INC COM	4,700	40.38	189,786.00	0.40%
DOX	G02602103	AMDOCS ORD GBP0.01	19,300	79.45	1,533,385.00	3.21%
AFG	025932104	AMER FINL GROUP INC OH COM STK	1,800	122.93	221,274.00	0.46%
AMGN	031162100	AMGEN INC COM	3,400	225.40	766,360.00	1.60%
NLY	035710839	ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT)	6,800	17.16	116,688.00	0.24%
ADM	039483102	ARCHER-DANIELS-MIDLAND CO COM	3,600	80.45	289,620.00	0.61%
ARW	042735100	ARROW ELECTR INC COM	3,700	92.19	341,103.00	0.71%
T	00206R102	AT&T INC COM	38,400	15.34	589,056.00	1.23%
AZO	053332102	AUTOZONE INC COM	300	2141.93	642,579.00	1.34%
BK	064058100	BANK NEW YORK MELLON CORP COM STK	11,900	38.52	458,388.00	0.96%
BMO	063671101	BANK OF MONTREAL COM NPV	3,000	88.11	264,335.36	0.55%
BRK.B	084670702	BERKSHIRE HATHAWAY INC-CL B	3,100	267.02	827,762.00	1.73%
BERY	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	5,900	46.53	274,527.00	0.57%
BNS	064149107	BK OF NOVA SCOTIA COM NPV	4,500	47.81	215,166.84	0.45%
HRB	093671105	BLOCK H & R INC COM	10,440	42.54	444,117.60	0.93%
BMV	110122108	BRISTOL MYERS SQUIBB CO COM	9,600	71.09	682,464.00	1.43%
CM	136069101	CANADIAN IMP BANK COM NPV	7,000	44.00	308,009.17	0.64%
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	2,700	107.02	288,952.37	0.60%
CHK	165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021	2,700	94.21	254,367.00	0.53%
CVX	166764100	CHEVRON CORP COM	4,500	143.67	646,515.00	1.35%
CSCO	17275R102	CISCO SYSTEMS INC	20,800	40.00	832,000.00	1.74%
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	2,900	52.48	152,191.70	0.32%
CMCSA	20030N101	COMCAST CORP NEW-CL A	12,100	29.33	354,893.00	0.74%
CAG	205887102	CONAGRA BRANDS INC COM USD5	17,200	32.63	561,236.00	1.17%
CSGS	126349109	CSG SYS INTL INC COM	8,000	52.88	423,040.00	0.88%
CMI	231021106	CUMMINS INC	2,400	203.51	488,424.00	1.02%
CVS	126650100	CVS HEALTH CORP COM	7,000	95.37	667,590.00	1.40%
DHI	23331A109	D R HORTON INC COM	3,700	67.35	249,195.00	0.52%
DVA	23918K108	DAVITA INC COM	3,300	82.77	273,141.00	0.57%
DELL	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	3,400	34.17	116,178.00	0.24%
EBAY	278642103	EBAY INC COM USD0.001	5,800	36.81	213,498.00	0.45%

ETR	29364G103	ENTERGY CORP NEW COM	5,100	100.63	513,213.00	1.07%
EVRG	30034W106	EVERGY INC COM NPV	16,200	59.40	962,280.00	2.01%
XOC	30161N101	EXELON CORP COM	5,500	37.46	206,030.00	0.43%
XOM	30231G102	EXXON MOBIL CORP COM	6,600	87.31	576,246.00	1.21%
FOXA	35137L105	FOX CORP CL A CL A	8,000	30.68	245,440.00	0.51%
GIS	370334104	GENERAL MILLS INC COM	11,600	76.61	888,676.00	1.86%
GILD	375558103	GILEAD SCIENCES INC	12,600	61.69	777,294.00	1.63%
HLN	405552100	HALEON PLC ADR	14,900	6.09	90,741.00	0.19%
HIG	416515104	HARTFORD FINL SVCS GROUP INC COM	6,100	61.94	377,834.00	0.79%
HPE	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	20,600	11.98	246,788.00	0.52%
INGR	457187102	INGREDION INC COM	2,700	80.52	217,404.00	0.45%
INTC	458140100	INTEL CORP COM	30,300	25.77	780,831.00	1.63%
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	9,500	118.81	1,128,695.00	2.36%
IP	460146103	INTL PAPER CO COM	7,800	31.70	247,260.00	0.52%
JNJ	478160104	JOHNSON & JOHNSON COM USD1	6,000	163.36	980,160.00	2.05%
K	487836108	KELLOGG CO COM USD0.25	4,800	69.66	334,368.00	0.70%
KMI	49456B101	KINDER MORGAN INC DEL COM	28,900	16.64	480,896.00	1.01%
KN	49926D109	KNOWLES CORP COM	17,400	12.17	211,758.00	0.44%
KHC	500754106	KRAFT HEINZ CO COM	14,100	33.35	470,235.00	0.98%
KR	501044101	KROGER CO COM	24,800	43.75	1,085,000.00	2.27%
LH	50540R409	LAB CORP AMER HLDGS COM NEW	1,300	204.81	266,253.00	0.56%
LBLCF	539481101	LOBLAWS COS LTD COM NPV	8,290	79.60	659,917.91	1.38%
LMT	539830109	LOCKHEED MARTIN CORP COM	1,300	386.29	502,177.00	1.05%
LOW	548661107	LOWES COS INC COM	1,800	187.81	338,058.00	0.71%
MCK	58155Q103	MCKESSON CORP	1,400	339.87	475,818.00	1.00%
MRK	58933Y105	MERCK & CO INC NEW COM	17,700	86.12	1,524,324.00	3.19%
MET	59156R108	METLIFE INC COM STK USD0.01	2,700	60.78	164,106.00	0.34%
TAP	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	10,100	47.99	484,699.00	1.01%
MUSA	626755102	MURPHY USA INC COM	1,800	274.91	494,838.00	1.04%
NFG	636180101	NATL FUEL GAS CO COM	6,600	61.55	406,230.00	0.85%
NEU	651587107	NEWMARKET CORP COM	1,300	300.83	391,079.00	0.82%
NOC	666807102	NORTHROP GRUMMAN CORP COM	1,100	470.32	517,352.00	1.08%
OTEX	683715106	OPEN TEXT CO COM NPV	9,000	26.57	239,139.77	0.50%
ORCL	68389X105	ORACLE CORP COM	18,500	61.07	1,129,795.00	2.36%
OGN	68622V106	ORGANON & CO COM	1,993	23.40	46,636.20	0.10%
OSIS	671044105	OSI SYS INC COM	3,400	72.06	245,004.00	0.51%
OTTR	689648103	OTTER TAIL CORP	3,600	61.52	221,472.00	0.46%
PKG	695156109	PACKAGING CORP AMER COM ISIN US6951561090	3,000	112.29	336,870.00	0.70%
PFE	717081103	PFIZER INC COM	25,800	43.76	1,129,008.00	2.36%
POR	736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	14,200	43.46	617,132.00	1.29%
PPL	69351T106	PPL CORP COM ISIN US69351T1060	10,800	25.35	273,780.00	0.57%
DGX	74834L100	QUEST DIAGNOSTICS INC COM	4,000	122.69	490,760.00	1.03%
SNY	80105N105	SANOFI SPONSORED ADR	4,600	38.02	174,892.00	0.37%
SNDR	80689H102	SCHNEIDER NATL INC WIS CL B CL B	13,800	20.30	280,140.00	0.59%
STX	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	9,900	53.23	526,977.00	1.10%
SEE	81211K100	SEALED AIR CORP NEW COM STK	5,100	44.51	227,001.00	0.47%
SCI	817565104	SERVICE CORP INTL COM	5,900	57.74	340,666.00	0.71%
SJM	832696405	SMUCKER J M CO COM NEW	6,400	137.41	879,424.00	1.84%
SNA	833034101	SNAP-ON INC COM	1,700	201.35	342,295.00	0.72%
RGR	864159108	STURM RUGER & CO INC COM	6,500	50.79	330,135.00	0.69%

TGT	87612E106	TARGET CORP COM STK	3,200	148.39	474,848.00	0.99%
TSN	902494103	TYSON FOODS INC CL A COM (DELAWARE)	9,700	65.93	639,521.00	1.34%
UGI	902681105	UGI CORP NEW COM	10,100	32.33	326,533.00	0.68%
VZ	92343V104	VERIZON COMMUNICATIONS COM	28,400	37.97	1,078,348.00	2.26%
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	3,500	31.40	109,900.00	0.23%
WBD	934423104	WARNER BROS DISCOVERY INC	9,289	11.50	106,823.50	0.22%
WAFD	938824109	WASH FED INC COM	9,800	29.98	293,804.00	0.61%
WM	94106L109	WASTE MGMT INC DEL COM STK	1,600	160.21	256,336.00	0.54%
WERN	950755108	WERNER ENTERPRISES INC COM	7,600	37.60	285,760.00	0.60%
WU	959802109	WESTERN UNION CO	48,500	13.50	654,750.00	1.37%
WHR	963320106	WHIRLPOOL CORP COM	1,800	134.81	242,658.00	0.51%
Total			940,845		47,634,632.40	99.64%
Cash Balance - Trade					170,155.64	0.36%
Portfolio Total Including Cash					47,804,788.04	100.00%