

LSV GLOBAL MANAGED VOL F

LSVFX

As of: 6/30/17

Base Currency: USD

RANK	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	% PORTFOLIO
1	478160104	JOHNSON & JOHNSON COM USD1	1,300	132.29	171,977.00	1.99%
2	717081103	PFIZER INC COM	5,100	33.59	171,309.00	1.98%
3	084670702	BERKSHIRE HATHAWAY INC-CL B	900	169.37	152,433.00	1.76%
4	037833100	APPLE INC COM STK	1,000	144.02	144,020.00	1.67%
5	020002101	ALLSTATE CORP COM	1,600	88.44	141,504.00	1.64%
6	931142103	WAL-MART STORES INC COM	1,700	75.68	128,656.00	1.49%
7	0925288	GLAXOSMITHKLINE ORD GBP0.25	5,800	21.24	123,217.09	1.43%
8	097023105	BOEING CO COM	600	197.75	118,650.00	1.37%
9	6438564	HON HAI PRECISION TWD10	30,000	3.85	115,384.62	1.34%
10	5671735	SANOFI EUR2	1,200	95.53	114,638.96	1.33%
11	209115104	CONS EDISON INC COM	1,300	80.82	105,066.00	1.22%
12	40412C101	HCA HEALTHCARE INC COM	1,200	87.20	104,640.00	1.21%
13	20030N101	COMCAST CORP NEW-CL A	2,600	38.92	101,192.00	1.17%
14	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	650	153.83	99,989.50	1.16%
15	00206R102	AT&T INC COM	2,600	37.73	98,098.00	1.14%
16	913017109	UNITED TECHNOLOGIES CORP COM	800	122.11	97,688.00	1.13%
17	126650100	CVS HEALTH CORP COM	1,200	80.46	96,552.00	1.12%
18	58933Y105	MERCK & CO INC NEW COM	1,500	64.09	96,135.00	1.11%
19	17275R102	CISCO SYSTEMS INC	2,900	31.30	90,770.00	1.05%
20	744573106	PUB SERVICE ENTERPRISE GROUP INC COM	2,100	43.01	90,321.00	1.05%
21	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	1,800	47.26	85,065.86	0.98%
22	6580119	FIRST FINL HLDG CO TWD10	124,000	0.67	82,952.01	0.96%
23	760759100	REPUBLIC SVCS INC COM	1,300	63.73	82,849.00	0.96%
24	94106L109	WASTE MGMT INC DEL COM STK	1,100	73.35	80,685.00	0.93%
25	30161N101	EXELON CORP COM	2,200	36.07	79,354.00	0.92%
26	2381093	TELUS CORPORATION COM NPV	2,300	34.47	79,287.75	0.92%
27	281020107	EDISON INTL COM	1,000	78.19	78,190.00	0.90%
28	458140100	INTEL CORP COM	2,300	33.74	77,602.00	0.90%
29	G3223R108	EVEREST RE GROUP COM	300	254.59	76,377.00	0.88%
30	89417E109	TRAVELERS COS INC COM STK	600	126.53	75,918.00	0.88%
31	B3DF0Y6	KB FINANCIAL GROUP KRW5000	1,500	50.43	75,645.68	0.88%
32	80589M102	SCANA CORP NEW COM	1,100	67.01	73,711.00	0.85%
33	800013104	SANDERSON FARMS INC COM	600	115.65	69,390.00	0.80%
34	B4YZN32	COATS GROUP PLC	68,500	1.01	69,380.66	0.80%
35	B15C557	TOTAL EUR2.5	1,400	49.37	69,116.19	0.80%
36	87612E106	TARGET CORP COM STK	1,300	52.29	67,977.00	0.79%
37	92343V104	VERIZON COMMUNICATIONS COM	1,500	44.66	66,990.00	0.78%
38	B0300P1	THAI OIL PCL THB10(LOCAL)	28,200	2.33	65,581.40	0.76%
39	G0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	1,000	64.66	64,660.00	0.75%
40	B3VZ220	CHINA ZHONGWANG HL HKD0.1	145,600	0.44	63,973.77	0.74%

41	254687106	WALT DISNEY CO	600	106.25	63,750.00	0.74%
42	87265K102	TPG SPECIALTY LENDING INC COM	3,100	20.45	63,395.00	0.73%
43	902494103	TYSON FOODS INC CL A COM (DELAWARE)	1,000	62.63	62,630.00	0.72%
44	6175203	DBS GROUP HLDGS NPV	4,100	15.06	61,759.81	0.71%
45	035710409	ANNALY CAP MGMT INC COM	5,100	12.05	61,455.00	0.71%
46	5294121	MUENCHENER RUECKVE NPV(REGD)	300	201.36	60,409.23	0.70%
47	7110388	ROCHE HLDGS AG GENUSSCHEINE NPV	230	255.00	58,649.82	0.68%
48	G02602103	AMDOCS ORD GBPO.01	900	64.46	58,014.00	0.67%
49	6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	3,100	18.20	56,408.86	0.65%
50	6486314	KERRY PROPERTIES HKD1	16,500	3.39	56,011.38	0.65%
51	6290902	LG UPLUS CORP KRW5000	4,100	13.63	55,901.76	0.65%
52	29364G103	ENTERGY CORP NEW COM	700	76.77	53,739.00	0.62%
53	501044101	KROGER CO COM	2,300	23.32	53,636.00	0.62%
54	6495730	KOREA ELEC POWER KRW5000	1,500	35.66	53,489.49	0.62%
55	6097017	CLP HOLDINGS NPV	5,000	10.58	52,904.97	0.61%
56	620076307	MOTOROLA SOLUTIONS INC	600	86.74	52,044.00	0.60%
57	031162100	AMGEN INC COM	300	172.23	51,669.00	0.60%
58	2076009	BANK OF MONTREAL COM NPV	700	73.32	51,323.63	0.59%
59	125509109	CIGNA CORPORATION	300	167.39	50,217.00	0.58%
60	B249GF3	DOUTOR NICHIRE HO NPV	2,300	21.24	48,841.22	0.57%
61	6491084	KIATNAKIN BANK THB10(LOCAL)	22,900	2.10	48,199.88	0.56%
62	6858548	SUMITOMO OSAKA CEM NPV	10,000	4.74	47,436.81	0.55%
63	B76D410	BKW AG CHF2.50	800	58.79	47,031.80	0.54%
64	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	2,100	22.39	47,019.00	0.54%
65	337932107	FIRSTENERGY CORP COM	1,600	29.16	46,656.00	0.54%
66	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	20,800	2.24	46,535.18	0.54%
67	6224871	SK TELECOM KRW500	200	232.49	46,497.40	0.54%
68	6641146	NICHIAS CORP NPV	4,000	11.56	46,244.22	0.54%
69	4577469	MAGYAR TELEKOM HUF100	26,500	1.74	46,153.34	0.53%
70	7517893	VALIANT HOLDING AG CHF5.8(REGD)	400	115.18	46,071.11	0.53%
71	2583952	METRO INC COM NPV	1,400	32.86	46,009.09	0.53%
72	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM	400	113.62	45,448.53	0.53%
73	146229109	CARTER INC FORMERLY CARTER HLDGS INC TO 09/	500	88.95	44,475.00	0.51%
74	74834L100	QUEST DIAGNOSTICS INC COM	400	111.16	44,464.00	0.51%
75	B4LR5Q8	MAPLETREE IND TST NPV (REIT)	32,800	1.35	44,309.84	0.51%
76	H1467J104	CHUBB LTD ORD CHF24.15	300	145.38	43,614.00	0.50%
77	6087289	TELSTRA CORP LTD NPV	13,200	3.30	43,537.76	0.50%
78	B8BRV46	JAPAN AIRLINES CO NPV	1,400	30.92	43,285.87	0.50%
79	B1L3K60	PAZ OIL CO LTD ILS5	250	170.82	42,704.24	0.49%
80	6191328	CHINA MOTOR CO TWD10	45,000	0.94	42,233.73	0.49%
81	0263494	BAE SYSTEMS ORD GBPO.025	5,100	8.23	41,967.12	0.49%
82	6175076	KT&G CORPORATION KRW5000	400	102.26	40,903.73	0.47%
83	91913Y100	VALERO ENERGY CORP COM STK NEW	600	67.46	40,476.00	0.47%
84	2897222	TORONTO-DOMINION COM NPV	800	50.32	40,255.64	0.47%
85	6490928	KIA MOTORS CORP KRW5000	1,200	33.39	40,064.68	0.46%
86	4588364	MICHELIN (CGDE) EUR2	300	132.76	39,828.01	0.46%

87	B17KMY7	YANLORD LAND GROUP NPV	31,200	1.27	39,769.04	0.46%
88	5105182	CELESIO AG NPV(REGD)	1,300	30.51	39,662.63	0.46%
89	BBL4QM1	MATAS AS DKK2.5	2,500	15.80	39,501.14	0.46%
90	6927374	VENTURE CORP LTD NPV	4,500	8.75	39,383.38	0.46%
91	BYH5C1	BANGCHAK CORPORATI THB1(LOCAL)	39,800	0.99	39,249.34	0.45%
92	6904612	TENAGA NASIONL BHD MYR1	11,500	3.29	37,881.03	0.44%
93	6341606	FLETCHER BUILDING NPV	6,400	5.85	37,441.78	0.43%
94	6073556	CHINA MOBILE LTD HKD0.10	3,500	10.61	37,145.57	0.43%
95	244199105	DEERE & CO COM	300	123.59	37,077.00	0.43%
96	0875413	TATE & LYLE ORD GBP0.25	4,300	8.60	36,975.91	0.43%
97	6075808	BANK HAPOALIM B.M. ILS1	5,400	6.75	36,426.05	0.42%
98	6897295	TOSHIBA PLANT SYS NPV	2,300	15.77	36,272.69	0.42%
99	55272X102	MFA FINL INC	4,300	8.39	36,077.00	0.42%
100	6804455	SHIMACHU CO LTD NPV	1,500	23.82	35,724.46	0.41%
101	B8F0TD6	TALANX AG NPV	900	37.30	33,566.39	0.39%
102	6419581	HEIWA CORP NPV	1,500	22.29	33,441.62	0.39%
103	747525103	QUALCOMM INC COM	600	55.22	33,132.00	0.38%
104	0798059	BP ORD USD0.25	5,700	5.75	32,784.98	0.38%
105	6773812	SAMSUNG ELECTRONIC PFD KRW5000	20	1627.41	32,548.18	0.38%
106	755111507	RAYTHEON CO USD0.01	200	161.48	32,296.00	0.37%
107	6411877	HUA NAN FINANCIAL TWD10	55,000	0.58	31,911.57	0.37%
108	6744540	MITSUBISHI SHOKUHI NPV	1,100	28.70	31,572.62	0.37%
109	14149Y108	CARDINAL HLTH INC	400	77.92	31,168.00	0.36%
110	500255104	KOHL'S CORP COM	800	38.67	30,936.00	0.36%
111	G36738105	FRESH DEL MONTE PRODUCE INC COM STK	600	50.91	30,546.00	0.35%
112	21676P103	COOPER-STANDARD HOLDING COM	300	100.87	30,261.00	0.35%
113	910304104	UNITED FINANCIAL BANCORP INC	1,800	16.69	30,042.00	0.35%
114	6671477	CHINA WATER AFFAIR HKD0.01	50,000	0.60	30,039.26	0.35%
115	BHOVTS2	MEBUKI FINANCIAL GROUP INC NPV	8,000	3.72	29,761.48	0.34%
116	90187B101	TWO HBRS INVT CORP COM	3,000	9.91	29,730.00	0.34%
117	B019KW7	SAINSBURY(J) ORD GBP0.28571428	9,000	3.27	29,425.11	0.34%
118	B033YN6	DEXUS PROPERTY GP NPV (STAPLED)	4,000	7.27	29,086.54	0.34%
119	B57JY24	CHINA MINSHENG BAN 'H'CNY1	29,000	1.00	28,938.89	0.33%
120	6640745	NIPPON FLOUR MILLS NPV	1,800	16.03	28,851.90	0.33%
121	6420389	PTT PUBLIC COMPANY THB10(LOCAL)	2,600	10.89	28,319.11	0.33%
122	5727973	SIEMENS AG NPV(REGD)	200	137.27	27,453.04	0.32%
123	871237103	SYKES ENTERPRISES INC COM	800	33.53	26,824.00	0.31%
124	BOYZFPO	KYORIN HOLDINGS INC NPV	1,200	22.18	26,614.45	0.31%
125	6172390	CANON ELECTRONICS NPV	1,300	20.46	26,599.32	0.31%
126	647551100	NEW MTN FIN CORP COM	1,800	14.55	26,190.00	0.30%
127	858586100	STEPAN CO COM	300	87.14	26,142.00	0.30%
128	6293989	GREATEK ELECTRONIC TWD10	16,000	1.62	25,982.91	0.30%
129	2697864	POWER FINL CORP COM NPV	1,000	25.62	25,617.93	0.30%
130	6191265	CHINA SYNTH RUBBER TWD10	24,000	1.07	25,562.13	0.30%
131	6848743	SHN EXPRESSWAY 'H'CNY1	28,000	0.91	25,501.99	0.30%
132	6387406	GREAT EAGLE HLDGS HKD0.50	5,000	5.09	25,427.69	0.29%

133	6047023	AMMB HOLDINGS BHD MYR1	22,300	1.14	25,351.24	0.29%
134	14040H105	CAPITAL ONE FINL CORP COM	300	82.62	24,786.00	0.29%
135	2170525	CANADIAN IMP BANK COM NPV	300	81.15	24,345.11	0.28%
136	30231G102	EXXON MOBIL CORP COM	300	80.73	24,219.00	0.28%
137	81618T100	SELECT INCOME REIT COM SH BEN INT COM SHBEI	1,000	24.03	24,030.00	0.28%
138	2076281	BK OF NOVA SCOTIA COM NPV	400	60.07	24,027.10	0.28%
139	35471R106	FRANKLIN STR PPTYS CORP COM	2,100	11.08	23,268.00	0.27%
140	0454492	IMPERIAL BRANDS PLC GBPO.10	500	44.79	22,397.14	0.26%
141	626755102	MURPHY USA INC COM	300	74.11	22,233.00	0.26%
142	2754383	ROYAL BK OF CANADA COM NPV	300	72.50	21,750.98	0.25%
143	212485106	CONVERGYS CORP DE COM	900	23.78	21,402.00	0.25%
144	6356848	FUJI OIL HOLDINGS NPV	900	23.12	20,809.90	0.24%
145	6985383	ASTELLAS PHARMA NPV	1,700	12.23	20,796.10	0.24%
146	6870984	MINITUBISHI TANABE PHARMA CORP	900	23.10	20,793.88	0.24%
147	G9319H102	VALIDUS HOLDING LTD COM STK USD0.175	400	51.97	20,788.00	0.24%
148	6661768	OSAKA GAS CO LTD NPV	5,000	4.09	20,447.67	0.24%
149	6711566	CHINA RES PWR HLDG NPV	10,000	1.96	19,624.80	0.23%
150	76131V202	RETAIL PPTYS AMER INC CL A	1,600	12.21	19,536.00	0.23%
151	69343P105	ADR PJSC LUKOIL SPONSORED ADR	400	48.79	19,516.00	0.23%
152	02553E106	AMERICAN EAGLE OUTFITTERS INC NEW COM	1,600	12.05	19,280.00	0.22%
153	109641100	BRINKER INTL INC COM	500	38.10	19,050.00	0.22%
154	036752103	ANTHEM INC COM	100	188.13	18,813.00	0.22%
155	7751259	YARA INTERNATIONAL NOK1.7	500	37.44	18,718.70	0.22%
156	081437105	BEMIS CO INC COM	400	46.25	18,500.00	0.21%
157	6342836	ASTRAL FOODS ZAR0.01	1,600	11.30	18,072.89	0.21%
158	2077303	NATL BK OF CANADA COM NPV	400	41.99	16,795.26	0.19%
159	6536112	BOC HONG KONG HLDG NPV	3,500	4.78	16,745.77	0.19%
160	949746101	WELLS FARGO & CO NEW COM STK	300	55.41	16,623.00	0.19%
161	6296557	GEO HOLDINGS CORP	1,600	10.37	16,589.53	0.19%
162	00287Y109	ABBVIE INC COM USD0.01	200	72.51	14,502.00	0.17%
163	6575159	KING'S TOWN BANK TWD10	14,000	1.03	14,451.02	0.17%
164	BOC5VF4	SKY NETWORK TELEVI NPV	5,700	2.53	14,398.71	0.17%
165	BY9D0Y1	DIRECT LINE INSURANCE PLC ORD GBP	3,100	4.62	14,311.05	0.17%
166	B03MQV5	CIMSA TRY1	3,300	4.30	14,183.48	0.16%
167	6129277	NTT DOCOMO NPV	600	23.60	14,161.62	0.16%
168	5654781	ATOS SE	100	140.17	14,017.36	0.16%
169	4295374	EVN AG NPV	900	14.93	13,436.82	0.16%
170	92553P201	VIACOM INC NEW CL B	400	33.57	13,428.00	0.16%
171	6248990	KDDI CORP NPV	500	26.48	13,238.70	0.15%
172	6727121	PT BANK NEGARA IND LKD SHS(IDR7500 & IDR37	26,400	0.50	13,073.72	0.15%
173	B1RMFT9	TAV HAVALIMANLARI TRY1	2,300	5.36	12,320.90	0.14%
174	40434L105	HP INC COM	700	17.48	12,236.00	0.14%
175	B14LS01	SPAR NORD BANK AS DKK10	900	13.10	11,790.51	0.14%
176	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	700	16.59	11,613.00	0.13%
177	B01T146	KOREAN REINSURANCE KRW500	1,000	10.58	10,575.54	0.12%
178	B544PW9	PGE POLSKA GRUPA PLN10.25	3,200	3.27	10,450.07	0.12%

179	2200154	CIA PARANAENSE DE PRF'B'NPV	1,400	7.40	10,365.05	0.12%
180	24703L103	DELL TECHNOLOGIES INC COM CL V COM CL V	167	61.11	10,205.37	0.12%
181	B1TK234	SKY PERFECT JSAT HOLDINGS INC NPV	2,100	4.30	9,027.23	0.10%
182	38376A103	GOVERNMENT PPTYS INCOME TR COM SHS BEN II	400	18.31	7,324.00	0.08%
183	55616P104	MACYS INC COM STK	300	23.24	6,972.00	0.08%
184	23355L106	DXC TECHNOLOGY CO COM	60	76.72	4,603.20	0.05%

Total			1,202,977		8,459,475.19	97.89%
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Cash Balance - Trade					182,752.06	2.11%
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Portfolio Total Including Cash					8,642,227.25	100.00%
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Holdings are subject to change.