

## LSV Asset Management

## LSV GLOBAL MANAGED VOL FUND

## LSVGMVP

As of: 6/30/18

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE
ABBV	00287Y109	ABBVIE INC COM USD0.01	700	92.65	64,855.00
LUKOY	69343P105	ADR PJSC LUKOIL SPONSORED ADR	700	68.93	48,251.00
AFL	001055102	AFLAC INC COM	3,800	43.02	163,476.00
AGL.AX		AGL ENERGY NPV	10,400	16.61	172,737.23
7259.T		AISIN SEIKI CO NPV	3,900	45.59	177,808.87
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	3,400	40.49	137,666.00
ALL	020002101	ALLSTATE CORP COM	3,300	91.27	301,191.00
DOX	G02602103	AMDOCS ORD GBPO.01	2,300	66.19	152,237.00
AFG	025932104	AMER FINL GROUP INC OH COM STK	1,000	107.33	107,330.00
AMGN	031162100	AMGEN INC COM	900	184.59	166,131.00
AMMB.KL		AMMB HOLDINGS BHD MYR1	22,300	0.93	20,701.82
NLY	035710409	ANNALY CAP MGMT INC COM	10,200	10.29	104,958.00
ANTM	036752103	ANTHEM INC COM	200	238.03	47,606.00
AAPL	037833100	APPLE INC COM STK	1,600	185.11	296,176.00
4503.T		ASTELLAS PHARMA NPV	6,000	15.25	91,490.99
ARLJ.J		ASTRAL FOODS ZAR0.01	1,600	20.82	33,319.69
T	00206R102	AT&T INC COM	5,093	32.11	163,536.23
BAESF	G06940103	BAE SYSTEMS ORD GBPO.025	8,500	8.54	72,584.70
BCP.BK		BANGCHAK CORPORATI THB1(LOCAL)	48,900	0.97	47,232.12
POLI.TA		BANK HAPOALIM B.M. ILS1	9,300	6.76	62,879.90
BMO	063671101	BANK OF MONTREAL COM NPV	1,400	77.25	108,151.58
BRK/B	084670702	BERKSHIRE HATHAWAY INC-CL B	1,400	186.65	261,310.00
BNS	064149107	BK OF NOVA SCOTIA COM NPV	1,800	56.59	101,860.20
BA	097023105	BOEING CO COM	150	335.51	50,326.50
BPAQF	G12793108	BP ORD USD0.25	13,400	7.64	102,309.08
BPOST.BR		BPOST SA/NV NPV	2,600	15.80	41,072.08
EAT	109641100	BRINKER INTL INC COM	1,600	47.60	76,160.00
BVIC.L		BRITVIC ORD GBPO.2	6,900	10.28	70,964.76
CPB	134429109	CAMPBELL SOUP CO COM	2,000	40.54	81,080.00
CM	136069101	CANADIAN IMP BANK COM NPV	1,200	86.94	104,323.24
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,100	130.45	143,494.62
7739.T		CANON ELECTRONICS NPV	1,300	20.15	26,196.00
7751.T		CANON INC NPV	3,100	32.78	101,621.45
COF	14040H105	CAPITAL ONE FINL CORP COM	300	91.90	27,570.00
CVX	166764100	CHEVRON CORP COM	2,100	126.43	265,503.00
CHLKF	Y14965100	CHINA MOBILE LTD NPV	28,100	8.88	249,644.06
2204.TW		CHINA MOTOR CO TWD10	77,000	0.93	71,599.13
0836.HK		CHINA RES PWR HLDG NPV	24,000	1.76	42,276.73

2104.TW		CHINA SYNTH RUBBER TWD10	25,200	1.53	38,640.80
0728.HK		CHINA TELECOM CORP LTD 'H'CNY1	146,000	0.47	68,296.91
CB	H1467J104	CHUBB LTD ORD CHF24.15	200	127.02	25,404.00
CI	125509109	CIGNA CORPORATION	200	169.95	33,990.00
CSCO	17275R102	CISCO SYSTEMS INC	5,100	43.03	219,453.00
CCL.AX		COCA-COLA AMATIL NPV	15,900	6.80	108,078.99
CMCSA	20030N101	COMCAST CORP NEW-CL A	2,200	32.81	72,182.00
CVG	212485106	CONVERGYS CORP DE COM	900	24.44	21,996.00
CPS	21676P103	COOPER-STANDARD HOLDING COM	300	130.67	39,201.00
CVS	126650100	CVS HEALTH CORP COM	600	64.35	38,610.00
2356.HK		DAH SING BANKING G NPV	30,400	2.10	63,702.66
DNSKF	K22272114	DANSKE BANK A/S DKK10	4,400	31.30	137,726.24
DBSM.SI		DBS GROUP HLDGS NPV	5,000	19.52	97,579.76
3050.T		DCM HOLDINGS CO LTD NPV	10,000	9.37	93,711.91
DVMT	24703L103	DELL TECHNOLOGIES INC COM CL V COM CL V	167	84.58	14,124.86
3087.T		DOUTOR NICHIRE HO NPV	1,300	19.86	25,820.43
EMN	277432100	EASTMAN CHEM CO COM	900	99.96	89,964.00
EBAY	278642103	EBAY INC COM USD0.001	2,900	36.26	105,154.00
EIX	281020107	EDISON INTL COM	1,400	63.27	88,578.00
LLY	532457108	ELI LILLY & CO COM	2,000	85.33	170,660.00
ENEI.MI		ENEL SPA EUR1	19,500	5.55	108,303.70
ETR	29364G103	ENTERGY CORP NEW COM	3,900	80.79	315,081.00
RE	G3223R108	EVEREST RE GROUP COM	500	230.48	115,240.00
EVNV.VI		EVN AG NPV	900	18.68	16,812.72
EVKn.DE		EVONIK INDUSTRIES NPV	2,900	34.24	99,308.31
EXC	30161N101	EXELON CORP COM	7,700	42.60	328,020.00
XOM	30231G102	EXXON MOBIL CORP COM	2,400	82.73	198,552.00
FFIV	315616102	F5 NETWORKS INC COM STK	600	172.45	103,470.00
2892.TW		FIRST FINL HLDG CO TWD10	219,480	0.68	148,294.87
FE	337932107	FIRSTENERGY CORP COM	4,400	35.91	158,004.00
F	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	9,400	11.07	104,058.00
GILD	375558103	GILEAD SCIENCES INC	900	70.84	63,756.00
GLAXF	G3910J112	GLAXOSMITHKLINE ORD GBP0.25	13,800	20.20	278,721.15
GPMT	38741L107	GRANITE PT MTG TR INC COM	284	18.35	5,211.40
2441.TW		GREATEK ELECTRONIC TWD10	59,000	1.77	104,691.93
HCA	40412C101	HCA HEALTHCARE INC COM	3,100	102.60	318,060.00
HRA.MI		HERA EUR1	34,500	3.12	107,548.88
HPE	42824C109	HEWLETT PACKARD ENTERPRISE CO COM	700	14.61	10,227.00
2317.TW		HON HAI PRECISION TWD10	21,000	2.73	57,306.85
7267.T		HONDA MOTOR CO NPV	3,400	29.37	99,852.84
HPQ	40434L105	HP INC COM	700	22.69	15,883.00
INGR	457187102	INGREDION INC COM	1,100	110.70	121,770.00
INTC	458140100	INTEL CORP COM	6,100	49.71	303,231.00
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,300	139.70	181,610.00
9201.T		JAPAN AIRLINES CO NPV	4,000	35.46	141,849.86
JNJ	478160104	JOHNSON & JOHNSON COM USD1	3,500	121.34	424,690.00

JELCF	G5150J157	JOHNSON ELEC HLDGS HKD0.05	28,000	2.91	81,550.45
JNPR	48203R104	JUNIPER NETWORKS INC COM	2,700	27.42	74,034.00
105560.KS		KB FINANCIAL GROUP KRW5000	2,000	47.38	94,751.01
9433.T		KDDI CORP NPV	4,200	27.36	114,929.81
K	487836108	KELLOGG CO COM USD0.25	1,600	69.87	111,792.00
KRYPF	G52440107	KERRY PROPERTIES HKD1	20,000	4.79	95,724.27
000270.KS		KIA MOTORS CORP KRW5000	2,000	27.68	55,361.15
KKP.BK		KIATNAKIN BANK THB10(LOCAL)	27,300	2.04	55,827.80
2809.TW		KING'S TOWN BANK TWD10	14,000	1.07	15,015.50
KLAC	482480100	KLA-TENCOR CORP	400	102.53	41,012.00
KSS	500255104	KOHL'S CORP COM	800	72.90	58,320.00
KR	501044101	KROGER CO COM	3,800	28.45	108,110.00
033780.KS		KT&G CORPORATION KRW5000	400	96.01	38,402.87
032640.KS		LG UPLUS CORP KRW5000	4,100	12.56	51,502.92
LBLCF	539481101	LOBLAWS COS LTD COM NPV	2,100	51.39	107,917.44
MTEL.BU		MAGYAR TELEKOM HUF100	70,500	1.43	100,537.88
MAPI.SI		MAPLETREE IND TST NPV (REIT)	54,100	1.42	76,577.19
MATAS.CO		MATAS AS DKK2.5	2,500	8.12	20,293.03
MRK	58933Y105	MERCK & CO INC NEW COM	3,200	60.70	194,240.00
MFA	55272X102	MFA FINL INC	13,700	7.58	103,846.00
MICP.PA		MICHELIN (CGDE) EUR2	800	121.78	97,420.38
7451.T		MINITUBISHI SHOKUHI NPV	1,900	26.69	50,705.55
MZTFF	M7031A135	MIZRAHI TEFAHOT BANK LTD ILS0.01	5,000	18.35	91,748.51
TAP	60871R209	MOLSON COORS BREWING COM CL B	1,700	68.04	115,668.00
MSI	620076307	MOTOROLA SOLUTIONS INC	1,500	116.37	174,555.00
MUVGn.DE		MUENCHENER RUECKVE NPV(REGD)	500	211.38	105,692.47
MUSA	626755102	MURPHY USA INC COM	300	74.29	22,287.00
NTIOF	633067103	NATL BK OF CANADA COM NPV	2,200	47.98	105,563.88
NMFC	647551100	NEW MTN FIN CORP COM	7,700	13.60	104,720.00
2001.T		NIPPON FLOUR MILLS NPV	5,200	17.39	90,418.45
9432.T		NIPPON TELEGRAPH & TELEPHONE CORP NPV	5,700	45.47	259,154.06
0659.HK		NWS HOLDINGS LTD HKD1	33,000	1.73	57,121.01
ORCL	68389X105	ORACLE CORP COM	1,500	44.06	66,090.00
9532.T		OSAKA GAS CO LTD NPV	3,100	20.70	64,160.61
PFE	717081103	PFIZER INC COM	14,100	36.28	511,548.00
POFNF	73927C100	POWER FINL CORP COM NPV	4,300	23.38	100,516.93
BBNI		PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)	193,400	0.49	95,147.94
PTTGC.BK		PTT GLOBAL CHEMICAL PUBLIC CO LTD SHS	38,300	2.20	84,391.79
PTT.BK		PTT PUBLIC COMPANY THB1(LOCAL)	26,000	1.45	37,669.79
PEG	744573106	PUB SERVICE ENTERPRISE GROUP INC COM	3,800	54.14	205,732.00
RSG	760759100	REPUBLIC SVCS INC COM	1,300	68.36	88,868.00
ROG.S		ROCHE HLDGS AG GENUSSSCHEINE NPV	300	222.12	66,634.78
RY	780087102	ROYAL BK OF CANADA COM NPV	1,400	75.25	105,352.54
RYDBF	G7690A118	ROYAL DUTCH SHELL 'B'ORD EURO.07	4,800	35.82	171,959.92
RMG.L		ROYAL MAIL PLC ORD GBP0.01	15,800	6.67	105,426.19
JSNSF	G77732173	SAINSBURY(J) ORD GBP0.28571428	9,000	4.24	38,165.79

029780.KS		SAMSUNG CARD KRW5000	3,100	34.37	106,532.08
005935.KS		SAMSUNG ELECTRONIC PFD KRW5000	3,000	33.78	101,345.90
SAFM	800013104	SANDERSON FARMS INC COM	500	105.15	52,575.00
SASY.PA		SANOFI EUR2	2,700	80.15	216,411.25
STOGR.CO		SCANDINAVIAN TOBAC DKK1	7,200	15.10	108,707.98
SIR	81618T100	SELECT INCOME REIT COM SH BEN INT COM SHBEN INT	2,300	22.47	51,681.00
SNH	81721M109	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	7,200	18.09	130,248.00
0548.HK		SHN EXPRESSWAY 'H'CNY1	54,000	0.98	52,998.87
LIGHT.AS		SIGNIFY NV EURO.01	2,600	25.98	67,542.77
2890.TW		SINOPAC FIN HLDGS TWD10	294,000	0.36	106,072.78
017670.KS		SK TELECOM KRW500	700	209.06	146,343.65
SJM	832696405	SMUCKER J M CO COM NEW	1,400	107.48	150,472.00
SON	835495102	SONOCO PROD CO COM	2,100	52.50	110,250.00
SPNO.CO		SPAR NORD BANK AS DKK10	900	10.70	9,632.53
SRC	84860W102	SPIRIT RLTU CAP INC NEW COM	12,100	8.03	97,163.00
STWD	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	4,900	21.71	106,379.00
5232.T		SUMITOMO OSAKA CEM NPV	10,000	4.69	46,855.96
SLHN.S		SWISS LIFE HOLDINGS AG	400	347.45	138,979.81
SSREF	H8431B109	SWISS RE AG CHF0.10	1,500	86.31	129,462.71
SYKE	871237103	SYKES ENTERPRISES INC COM	1,600	28.78	46,048.00
TLXGn.DE		TALANX AG NPV	1,500	36.52	54,781.45
TGT	87612E106	TARGET CORP COM STK	4,300	76.12	327,316.00
TATE.L		TATE & LYLE ORD GBP0.25	14,700	8.54	125,528.84
TAVHL.IS		TAV HAVALIMANLARI TRY1	2,300	4.90	11,266.04
3401.T		TEIJIN LTD NPV	5,400	18.35	99,063.78
TLS.AX		TELSTRA CORP LTD NPV	14,900	1.94	28,843.23
TU	87971M103	TELUS CORPORATION COM NPV	4,000	35.50	142,004.64
TENA.KL		TENAGA NASIONL BHD MYR1	48,900	3.62	177,223.91
TOP.BK		THAI OIL PCL THB10(LOCAL)	37,200	2.35	87,301.54
TISCO.BK		TISCO FINANCIAL GR THB10(LOCAL)	41,200	2.54	104,461.21
TD	891160509	TORONTO-DOMINION COM NPV	1,800	57.84	104,117.98
TOTF.PA		TOTAL EUR2.5	5,200	60.96	316,980.51
7203.T		TOYOTA MOTOR CORP NPV	1,700	64.73	110,043.79
TRV	89417E109	TRAVELERS COS INC COM STK	1,500	122.34	183,510.00
TWO	90187B408	TWO HARBORS INVESMENT CORP	6,900	15.80	109,020.00
TSN	902494103	TYSON FOODS INC CL A COM (DELAWARE)	3,200	68.85	220,320.00
UBEOF		UBE INDUSTRIES NPV	3,800	25.99	98,769.47
UTX	913017109	UNITED TECHNOLOGIES CORP COM	800	125.03	100,024.00
UOBH.SI		UTD O/S BANK NPV	8,300	19.63	162,895.49
VLO	91913Y100	VALERO ENERGY CORP COM STK NEW	1,200	110.83	132,996.00
VATN.S		VALIANT HOLDING AG CHF5.8(REGD)	600	113.20	67,918.83
VZ	92343V104	VERIZON COMMUNICATIONS COM	6,600	50.31	332,046.00
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	4,700	60.02	282,070.50
WMT	931142103	WALMART INC COM	3,000	85.65	256,950.00
DIS	254687106	WALT DISNEY CO	1,100	104.81	115,291.00
WM	94106L109	WASTE MGMT INC DEL COM STK	2,000	81.34	162,680.00

WU	959802109	WESTERN UNION CO	5,400	20.33	109,782.00
WMH.L		WILLIAM HILL ORD GBP0.10	13,900	4.01	55,678.38
8418.T		YAMAGUCHI FINANCIA NPV	9,000	11.27	101,403.87
YLLG SP		YANLORD LAND GROUP NPV	31,200	1.17	36,382.84
ZEL.NZ		Z ENERGY LIMITED NPV	21,000	5.13	107,630.65
<b>Total</b>			<b>2,353,174</b>		<b>20,756,528.20</b>
<b>Cash Balance - Trade</b>					<b>674,923.90</b>
<b>Portfolio Total Including Cash</b>					<b>21,431,452.10</b>