

LSV Asset Management

LSV U.S. MANAGED VOLATILITY FD

LSVUSMVP

As of: 6/30/18

Base Currency: USD

SYMBOL	CUSIP	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE
CAJ	138006309	ADR CANON INC SPONSORED ADR	13,800	32.69	451,122.00
CHL	16941M109	ADR CHINA MOBILE LTD	17,400	44.39	772,386.00
CHA	169426103	ADR CHINA TELECOM CORP LTD SPONSORED ADRREPSTG H SHS	12,200	46.43	566,446.00
GSK	37733W105	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	14,900	40.31	600,619.00
NTTY	654624105	ADR NIPPON TELEG & TEL CORP SPONSORED ADR	18,100	45.34	820,654.00
TM	892331307	ADR TOYOTA MTR CORP SPONSORED ADR	2,900	128.81	373,549.00
AFL	001055102	AFLAC INC COM	21,800	43.02	937,836.00
ALSN	01973R101	ALLISON TRANSMISSION HOLDING	14,000	40.49	566,860.00
ALL	020002101	ALLSTATE CORP COM	16,200	91.27	1,478,574.00
DOX	G02602103	AMDOCS ORD GBP0.01	23,300	66.19	1,542,227.00
AEP	025537101	AMER ELEC PWR CO INC COM	6,100	69.25	422,425.00
AFG	025932104	AMER FINL GROUP INC OH COM STK	3,600	107.33	386,388.00
AMGN	031162100	AMGEN INC COM	4,800	184.59	886,032.00
NLY	035710409	ANNALY CAP MGMT INC COM	107,500	10.29	1,106,175.00
AAPL	037833100	APPLE INC COM STK	13,200	185.11	2,443,452.00
T	00206R102	AT&T INC COM	42,700	32.11	1,371,097.00
AZO	053332102	AUTOZONE INC COM	800	670.93	536,744.00
AXS	G0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	7,200	55.62	400,464.00
BMO	063671101	BANK OF MONTREAL COM NPV	9,400	77.25	726,160.63
BBBY	075896100	BED BATH & BEYOND INC COM	3,500	19.93	69,737.50
BRK/B	084670702	BERKSHIRE HATHAWAY INC-CL B	10,100	186.65	1,885,165.00
BNS	064149107	BK OF NOVA SCOTIA COM NPV	4,100	56.59	232,014.90
BA	097023105	BOEING CO COM	1,200	335.51	402,612.00
CA	12673P105	CA INC COM	9,300	35.65	331,545.00
CPB	134429109	CAMPBELL SOUP CO COM	9,500	40.54	385,130.00
CM	136069101	CANADIAN IMP BANK COM NPV	6,900	86.94	599,858.60
CDNAF	136681202	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	4,000	130.45	521,798.62
PLCE	168905107	CHILDRENS PL INC NEW COM	2,400	120.80	289,920.00
CIM	16934Q208	CHIMERA INVT CORP COM NEW COM NEW	23,700	18.28	433,236.00
CSCO	17275R102	CISCO SYSTEMS INC	52,400	43.03	2,254,772.00
CGEAF	19239C106	COGECO COMMUNICATI SUB VTG SHS	9,100	49.50	450,486.15
CMCSA	20030N101	COMCAST CORP NEW-CL A	31,500	32.81	1,033,515.00
CVG	212485106	CONVERGYS CORP DE COM	9,800	24.44	239,512.00
CPS	21676P103	COOPER-STANDARD HOLDING COM	3,300	130.67	431,211.00
GLW	219350105	CORNING INC COM	18,500	27.51	508,935.00
CCK	228368106	CROWN HLDGS INC COM	9,400	44.76	420,744.00
CVS	126650100	CVS HEALTH CORP COM	6,300	64.35	405,405.00
DG	256677105	DOLLAR GEN CORP NEW COM	4,100	98.60	404,260.00

EMN	277432100	EASTMAN CHEM CO COM	6,720	99.96	671,731.20
EIX	281020107	EDISON INTL COM	11,300	63.27	714,951.00
LLY	532457108	ELI LILLY & CO COM	14,100	85.33	1,203,153.00
ETR	29364G103	ENTERGY CORP NEW COM	20,900	80.79	1,688,511.00
RE	G3223R108	EVEREST RE GROUP COM	2,500	230.48	576,200.00
EXC	30161N101	EXELON CORP COM	39,100	42.60	1,665,660.00
ESRX	30219G108	EXPRESS SCRIPTS HLDG CO COM	3,100	77.21	239,351.00
XOM	30231G102	EXXON MOBIL CORP COM	16,600	82.73	1,373,318.00
FFIV	315616102	F5 NETWORKS INC COM STK	6,400	172.45	1,103,680.00
FE	337932107	FIRSTENERGY CORP COM	35,700	35.91	1,281,987.00
GILD	375558103	GILEAD SCIENCES INC	7,600	70.84	538,384.00
HCA	40412C101	HCA HEALTHCARE INC COM	8,200	102.60	841,320.00
INGR	457187102	INGREDION INC COM	5,300	110.70	586,710.00
INTC	458140100	INTEL CORP COM	43,600	49.71	2,167,356.00
IBM	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	9,500	139.70	1,327,150.00
JNJ	478160104	JOHNSON & JOHNSON COM USD1	19,100	121.34	2,317,594.00
K	487836108	KELLOGG CO COM USD0.25	14,500	69.87	1,013,115.00
KLAC	482480100	KLA-TENCOR CORP	3,600	102.53	369,108.00
KSS	500255104	KOHL'S CORP COM	5,000	72.90	364,500.00
KR	501044101	KROGER CO COM	27,600	28.45	785,220.00
LBLCF	539481101	LOBLAWS COS LTD COM NPV	10,100	51.39	519,031.51
MPW	58463J304	MEDICAL PPTYS TR INC COM REIT	20,800	14.04	292,032.00
MRK	58933Y105	MERCK & CO INC NEW COM	24,300	60.70	1,475,010.00
MSI	620076307	MOTOROLA SOLUTIONS INC	9,700	116.37	1,128,789.00
MUSA	626755102	MURPHY USA INC COM	3,300	74.29	245,157.00
NHI	63633D104	NATIONAL HEALTH INVS INC COM	2,900	73.68	213,672.00
NTIOF	633067103	NATL BK OF CANADA COM NPV	4,700	47.98	225,522.82
OHI	681936100	OMEGA HEALTHCARE INVS INC REIT	15,900	31.00	492,900.00
ORCL	68389X105	ORACLE CORP COM	19,100	44.06	841,546.00
PFE	717081103	PFIZER INC COM	66,100	36.28	2,398,108.00
PDM	720190206	PIEDMONT OFFICE REALTY TRU-A	25,200	19.93	502,236.00
PNC	693475105	PNC FINANCIAL SERVICES GROUP COM STK	4,600	135.10	621,460.00
PEG	744573106	PUB SERVICE ENTERPRISE GROUP INC COM	26,500	54.14	1,434,710.00
RGA	759351604	REINSURANCE GROUP AMER INC COM NEW STK	2,700	133.48	360,396.00
RSG	760759100	REPUBLIC SVCS INC COM	14,200	68.36	970,712.00
RPAI	76131V202	RETAIL PPTYS AMER INC CL A	38,200	12.78	488,196.00
RY	780087102	ROYAL BK OF CANADA COM NPV	2,300	75.25	173,079.17
SBH	79546E104	SALLY BEAUTY HLDGS INC COM STK	23,500	16.03	376,705.00
SAFM	800013104	SANDERSON FARMS INC COM	6,500	105.15	683,475.00
SNY	80105N105	SANOFI SPONSORED ADR	10,200	40.01	408,102.00
SNH	81721M109	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	25,500	18.09	461,295.00
SJM	832696405	SMUCKER J M CO COM NEW	11,300	107.48	1,214,524.00
SON	835495102	SONOCO PROD CO COM	13,900	52.50	729,750.00
STWD	85571B105	STARWOOD PROPERTY TRUST INC COM REIT	19,000	21.71	412,490.00
SYKE	871237103	SYKES ENTERPRISES INC COM	8,400	28.78	241,752.00
TGT	87612E106	TARGET CORP COM STK	27,000	76.12	2,055,240.00

TD	891160509	TORONTO-DOMINION COM NPV	7,700	57.84	445,393.59
TRV	89417E109	TRAVELERS COS INC COM STK	9,400	122.34	1,149,996.00
TSN	902494103	TYSON FOODS INC CL A COM (DELAWARE)	17,200	68.85	1,184,220.00
UTX	913017109	UNITED TECHNOLOGIES CORP COM	5,700	125.03	712,671.00
USB	902973304	US BANCORP	8,200	50.02	410,164.00
VLO	91913Y100	VALERO ENERGY CORP COM STK NEW	11,100	110.83	1,230,213.00
VR	G9319H102	VALIDUS HOLDING LTD COM STK USD0.175	100	67.60	6,760.00
VZ	92343V104	VERIZON COMMUNICATIONS COM	34,000	50.31	1,710,540.00
WBA	931427108	WALGREENS BOOTS ALLIANCE INC COM	19,600	60.02	1,176,294.00
WMT	931142103	WALMART INC COM	28,400	85.65	2,432,460.00
DIS	254687106	WALT DISNEY CO	6,600	104.81	691,746.00
WM	94106L109	WASTE MGMT INC DEL COM STK	16,900	81.34	1,374,646.00
WU	959802109	WESTERN UNION CO	27,700	20.33	563,141.00
Total			1,497,920		80,572,202.69
Cash Balance - Trade					564,675.05
Portfolio Total Including Cash					81,136,877.74