

Portfolio Statement

As of 05/31/2022

Connors Hedged Equity Mutual Fund

<u>Description</u>	<u>Symbol</u>	<u>Quantity</u>	<u>Current Value</u>	<u>Current Price</u>
LARGE COMPANY STOCKS				
Abbott Laboratories	ABT	2,200	258,412.00	117.46
Abbott Laboratories Aug 130 08/19/2022	ABT 220819C00130000	15	(2,212.50)	1.48
AbbVie	ABBV	1,450	213,686.50	147.37
AbbVie Jul 160 07/15/2022	ABBV 220715C00160000	2	(194.04)	0.97
AbbVie Jul 170 07/15/2022	ABBV 220715C00170000	7	(143.71)	0.21
Adobe	ADBE	355	147,850.40	416.48
Adobe Jul 470 07/15/2022	ADBE 220715C00470000	2	(1,500.00)	7.50
AGCO	AGCO	1,300	166,569.00	128.13
AGCO Aug 150 08/19/2022	AGCO 220819C00150000	8	(2,552.48)	3.19
Alphabet Class A	GOOGL	115	261,652.60	2275.24
Alphabet Class A Jul 2900 07/15/2022	GOOGL 220715C02900000	1	(258.53)	2.59
Amazon.com	AMZN	40	96,167.60	2404.19
American Express	AXP	1,050	177,261.00	168.82
American Express Jul 190 07/15/2022	AXP 220715C00190000	5	(687.50)	1.38
Apple	AAPL	3,060	455,450.40	148.84
Apple Jun 180 06/17/2022	AAPL 220617C00180000	17	(93.50)	0.06
Chevron	CVX	2,015	351,939.90	174.66
Chevron Aug 195 08/19/2022	CVX 220819C00195000	3	(997.53)	3.33
Chevron Jul 175 07/15/2022	CVX 220715C00175000	7	(5,372.50)	7.68
Chevron Jun 175 06/17/2022	CVX 220617C00175000	4	(1,900.00)	4.75
Chubb	CB	1,050	221,854.50	211.29
Chubb Aug 220 08/19/2022	CB 220819C00220000	6	(3,450.00)	5.75

Portfolio Statement

As of 05/31/2022

Connors Hedged Equity Mutual Fund

<u>Description</u>	<u>Symbol</u>	<u>Quantity</u>	<u>Current Value</u>	<u>Current Price</u>
LARGE COMPANY STOCKS				
Cisco Systems	CSCO	3,835	172,766.75	45.05
Cisco Systems Jun 60 06/17/2022	CSCO 220617C00060000	28	(11.76)	0.00
Costco Wholesale	COST	360	167,839.20	466.22
Costco Wholesale Jul 590 07/15/2022	COST 220715C00590000	2	(63.28)	0.32
Disney, Walt	DIS	2,235	246,833.40	110.44
DuPont de Nemours	DD	2,400	162,840.00	67.85
DuPont de Nemours Jul 80 07/15/2022	DD 220715C00080000	16	(306.56)	0.19
Eaton	ETN	1,300	180,180.00	138.60
Eaton Jun 160 06/17/2022	ETN 220617C00160000	8	(15.04)	0.02
Emerson Electric	EMR	2,275	201,701.50	88.66
Emerson Electric Sep 97.50 09/16/2022	EMR 220916C00097500	14	(2,520.00)	1.80
Expedia Group	EXPE	900	116,397.00	129.33
Expedia Group Jun 230 06/17/2022	EXPE 220617C00230000	5	(0.05)	0.00
Goldman Sachs Group	GS	500	163,425.00	326.85
Goldman Sachs Group Jul 360 07/15/2022	GS 220715C00360000	3	(838.50)	2.80
Honeywell International	HON	900	174,258.00	193.62
Honeywell International Jun 210 06/17/2022	HON 220617C00210000	5	(112.50)	0.23
Johnson & Johnson	JNJ	1,315	236,081.95	179.53
Johnson & Johnson Jul 185 07/15/2022	JNJ 220715C00185000	5	(1,155.00)	2.31
Johnson & Johnson Jul 190 07/15/2022	JNJ 220715C00190000	3	(295.50)	0.99
Lilly, Eli	LLY	640	200,601.60	313.44
Lilly, Eli Jul 310 07/15/2022	LLY 220715C00310000	4	(6,639.16)	16.60
Linde plc	LIN	660	214,288.80	324.68

Portfolio Statement

As of 05/31/2022

Connors Hedged Equity Mutual Fund

Description	Symbol	Quantity	Current Value	Current Price
LARGE COMPANY STOCKS				
Linde plc Jun 340 06/17/2022	LIN 220617C00340000	4	(770.00)	1.93
Lockheed Martin	LMT	300	132,033.00	440.11
Lockheed Martin Jun 455 06/17/2022	LMT 220617C00455000	2	(780.00)	3.90
McDonald's	MCD	900	226,989.00	252.21
McDonald's Aug 250 08/19/2022	MCD 220819C00250000	2	(2,314.44)	11.57
Merck	MRK	1,800	165,654.00	92.03
Merck Jul 90 07/15/2022	MRK 220715C00090000	12	(4,564.80)	3.80
Microsoft	MSFT	1,150	312,650.50	271.87
Microsoft Jul 325 07/15/2022	MSFT 220715C00325000	7	(221.90)	0.32
NextEra Energy Resources	NEE	1,725	130,565.25	75.69
NextEra Energy Resources Jun 85 06/17/2022	NEE 220617C00085000	10	(100.00)	0.10
Palo Alto Networks	PANW	305	153,347.90	502.78
Palo Alto Networks Sep 620 09/16/2022	PANW 220916C00620000	2	(2,634.04)	13.17
PepsiCo	PEP	1,350	226,462.50	167.75
PepsiCo Jun 180 06/17/2022	PEP 220617C00180000	8	(128.32)	0.16
PNC Financial Services Group	PNC	870	152,606.70	175.41
PNC Financial Services Group Jun 210 06/17/2022	PNC 220617C00210000	4	(40.00)	0.10
Procter & Gamble	PG	1,240	183,371.20	147.88
Procter & Gamble Jul 160 07/15/2022	PG 220715C00160000	3	(183.00)	0.61
Procter & Gamble Jul 170 07/15/2022	PG 220715C00170000	5	(60.00)	0.12
Procter & Gamble Jun 160 06/17/2022	PG 220617C00160000	1	(16.09)	0.16
Qualcomm	QCOM	1,375	196,927.50	143.22

Portfolio Statement

As of 05/31/2022

Connors Hedged Equity Mutual Fund

<u>Description</u>	<u>Symbol</u>	<u>Quantity</u>	<u>Current Value</u>	<u>Current Price</u>
LARGE COMPANY STOCKS				
Qualcomm Jul 175 07/15/2022	QCOM 220715C00175000	8	(304.00)	0.38
Raytheon Technologies	RTX	2,625	249,690.00	95.12
Raytheon Technologies Aug 100 08/19/2022	RTX 220819C00100000	15	(3,922.65)	2.62
Realty Income	O	2,850	194,427.00	68.22
Realty Income Jun 70 06/17/2022	O 220617C00070000	15	(825.00)	0.55
Schlumberger	SLB	4,300	197,628.00	45.96
Schlumberger Jul 50 07/15/2022	SLB 220715C00050000	25	(3,350.00)	1.34
Stryker	SYK	860	201,670.00	234.50
Stryker Jun 280 06/17/2022	SYK 220617C00280000	5	(10.05)	0.02
Target	TGT	775	125,457.00	161.88
Target Jun 250 06/17/2022	TGT 220617C00250000	5	(0.35)	0.00
TJX Companies	TJX	3,250	206,602.50	63.57
TJX Companies Jul 70 07/15/2022	TJX 220715C00070000	21	(1,669.50)	0.80
UnitedHealth	UNH	430	213,615.40	496.78
UnitedHealth Jun 530 06/17/2022	UNH 220617C00530000	2	(292.82)	1.46
Verizon Communications	VZ	4,690	240,550.10	51.29
Visa	V	840	178,222.80	212.17
Visa Jul 230 07/15/2022	V 220715C00230000	2	(439.00)	2.20
Visa Jul 245 07/15/2022	V 220715C00245000	2	(89.00)	0.45
Wells Fargo	WFC	4,445	203,447.65	45.77
			<u>8,425,940.50</u>	

Portfolio Statement

As of 05/31/2022

Connors Hedged Equity Mutual Fund

<u>Description</u>	<u>Symbol</u>	<u>Quantity</u>	<u>Current Value</u>	<u>Current Price</u>
MONEY MARKET FUND				
CASH	CASH		667,602.50	
INDEX PUT SPREAD				
SPDR S & P 500 Index Jun 3700 PUT 06/17/2022	SPX 220617P03700000	5	(3,275.00)	6.55
SPDR S & P 500 Index Jun 4000 PUT 06/17/2022	SPX 220617P04000000	5	21,950.00	43.90
			<u>18,675.00</u>	
			<u>9,112,218.00</u>	