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Lead Portfolio Manager

Gregory R. Lai, CFA
949-251-2358
greg.lai@aiallc.com

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Primary Contact

Joshua Katz, CFA
949-251-2354
josh.katz@aiallc.com

Affinity Investment Advisors, LLC
4041 MacArthur Blvd
Suite 150
Newport Beach, CA 92660

Portfolio Summary

Market Value Summary

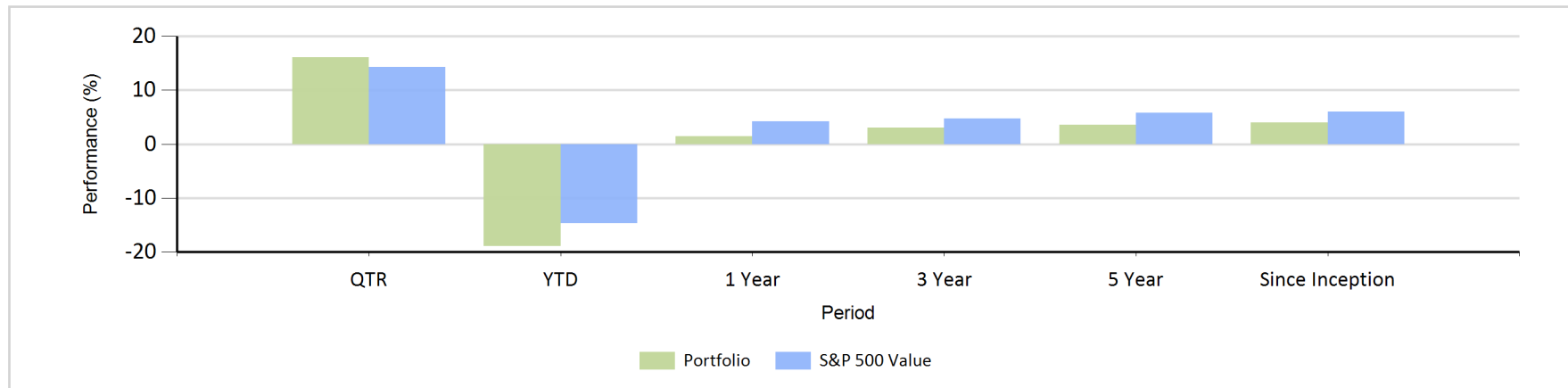
	QTR (\$)	YTD (\$)
Beginning Value	20,755,707.33	29,728,767.60
Contributions	-	-
Withdrawals	-	-
Realized Gain/Loss	71,243.16	-1,243,079.30
Unrealized Gain/Loss	3,121,938.85	-4,757,381.71
Interest	320.38	1,657.36
Dividends	139,780.73	359,026.50
Ending Market Value	24,088,990.45	24,088,990.45

Performance Table

Period	Portfolio Gross Return (%)	S&P 500 Value Index (%)	Excess Return (%)
QTR	16.06	14.24	1.82
YTD	-18.97	-14.70	-4.27
1 Year	1.44	4.22	-2.78
3 Year	3.08	4.73	-1.65
5 Year	3.54	5.77	-2.23
Since Inception	4.03	6.03	-2.00

(returns for periods greater than 1 year have been annualized)

Performance Chart



All gross performance returns and total return index data are as of 5/31/2020. Returns for periods greater than 1 year have been annualized. Performance Inception date is 3/31/2015. Sources: Affinity and S&P Dow Jones. Gross of fees returns are before deduction of management fees but after trading commissions. Net returns will be lower. Past performance is not a guarantee of future results.

Performance Analysis

- Performance
- Contributing Factors

Performance Drivers and Detractors

- Affinity's performance objective is to seek to achieve consistently superior returns relative to the client-selected benchmark with a similar risk profile.
- Factors that should impact performance are attractive valuation, improving expectations on company fundamentals, favorable price momentum.

Largest Holdings

Security Name	Avg. Weight (%)	Return (%)
UNITEDHEALTH GROUP INC	5.22	22.24
VERIZON COMMUNICATIONS INC	4.64	7.94
AT+T INC	3.71	7.71
BANK OF AMERICA CORP	3.37	13.61
CHEVRON CORP	3.28	28.32
MERCK & CO INC	3.12	4.91
JPMORGAN CHASE & CO	3.04	9.24
ABBVIE INC	2.98	23.38
AMGEN INC	2.93	14.06
CVS HEALTH CORP	2.91	11.43

Worst Performers

Security Name	Avg. Weight (%)	Return (%)
DELTA AIRLINES INC	0.32	-17.14
PHILIP MORRIS INTL INC	2.51	0.55
ALTRIA GROUP INC	2.14	0.98
DOMINO'S PIZZA, INC	0.72	4.15
MERCK & CO INC	3.12	4.91
EXELON CORP	2.27	5.18
FEDERAL EXPRESS CORP	1.12	6.46
CAPITAL ONE FINL CORP	0.47	6.84
TYSON FOODS	1.75	6.89
ALLSTATE CORP	2.33	7.21

Bottom Contributors

Security Name	Avg. Weight (%)	Contribution (%)
DELTA AIRLINES INC	0.32	-0.25
ADVANSIX INC COM	0.01	0.00
PHILIP MORRIS INTL INC	2.51	0.02
ALTRIA GROUP INC	2.14	0.02
DOMINO'S PIZZA, INC	0.72	0.04
ROYAL CARIBBEAN CRUISES LTD	0.18	0.07
CAPITAL ONE FINL CORP	0.47	0.11
FEDERAL EXPRESS CORP	1.12	0.11
TYSON FOODS	1.75	0.12
EXELON CORP	2.27	0.12

Best Performers

Security Name	Avg. Weight (%)	Return (%)
PULTE CORP	1.11	52.20
MARATHON PETROLEUM CORP	1.39	51.27
VALERO ENERGY CORP	1.52	49.35
BEST BUY CO INC	1.81	37.00
ROBERT HALF INTL	1.36	35.37
UNITED RENTALS INC	1.95	34.98
TARGET CORP COM	1.88	32.29
MORGAN STANLEY	2.07	31.12
SOUTHERN COPPER CORP	1.29	29.69
CHEVRON CORP	3.28	28.32

Top Contributors

Security Name	Avg. Weight (%)	Contribution (%)
UNITEDHEALTH GROUP INC	5.22	1.12
CHEVRON CORP	3.28	0.92
ABBVIE INC	2.98	0.67
UNITED RENTALS INC	1.95	0.66
VALERO ENERGY CORP	1.52	0.64
MORGAN STANLEY	2.07	0.63
MARATHON PETROLEUM CORP	1.39	0.62
BEST BUY CO INC	1.81	0.59
TARGET CORP COM	1.88	0.56
PULTE CORP	1.11	0.51

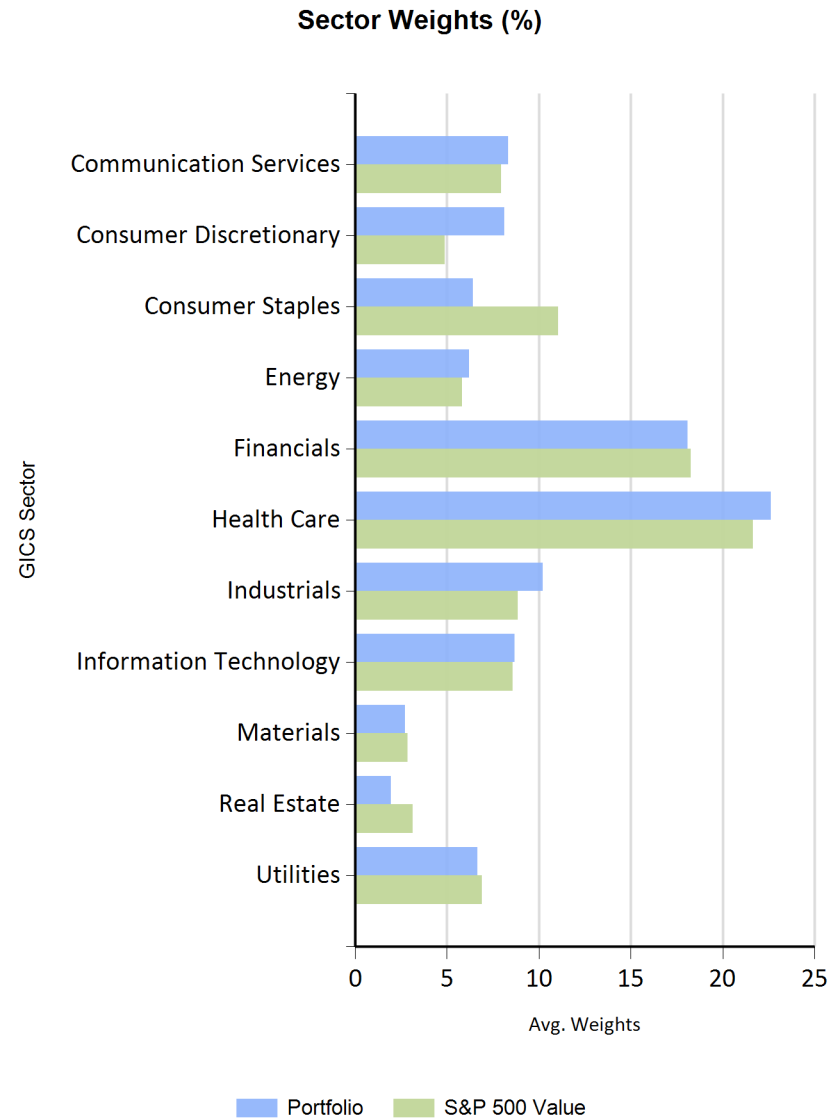
Portfolio Structure

Current Portfolio Structure

Portfolios are built to maximize return and manage risk relative to the benchmark. Portfolios are monitored continuously and adjusted as necessary. Low Turnover and controlled exposure to multiple risk factors is paramount. Additionally, sector exposure is tied to the benchmark as well as other characteristics including dividend yield, price-to-book, and growth rates.

Portfolio Characteristics vs. S&P 500 Value

Characteristics	Portfolio	S&P 500 Value
Weighted Average Market Cap (\$Bil)	149.4	119.3
Forecast P/E Ratio (x)	14.9	19.1
EPS Growth - Next 5 Years (%)	3.0	2.4
Dividend Yield (%)	3.4	3.1
Weight of Top 15 Holdings (%)	46.6	
Number of Holdings	48.0	392.0



Performance Attribution

Equity Performance Attribution - by GICS Sector

New York State Teachers Retirement vs. S&P 500 Value

Mar 31, 2020 to May 31, 2020

Sector Name	New York State Teachers Retirement		S&P 500 Value		Attribution Analysis					
	Avg. Weight	Total Return	Avg. Weight	Total Return	Selection Effect	Allocation Effect	Active Contrib.	Passive Contrib.	Sector Contrib.	Contrib. To Return
Communication Services	8.35	7.82	7.96	12.91	-0.44	-0.01	-0.45	-0.13	-0.14	-0.58
Consumer Discretionary	8.12	33.75	4.87	27.92	0.31	0.48	0.79	0.65	1.12	1.43
Consumer Staples	6.40	2.39	11.07	8.34	-0.47	0.33	-0.14	-0.72	-0.38	-0.86
Energy	6.19	39.01	5.83	30.94	0.47	0.03	0.50	0.90	0.93	1.40
Financials	18.09	14.44	18.28	10.82	0.73	-0.02	0.71	-0.57	-0.59	0.14
Health Care	22.63	14.09	21.67	15.49	-0.33	-0.03	-0.36	0.19	0.17	-0.17
Industrials	10.20	17.89	8.87	11.43	0.62	0.01	0.63	-0.24	-0.23	0.39
Information Technology	8.69	17.98	8.57	16.77	0.09	0.00	0.09	0.22	0.22	0.31
Materials	2.73	26.35	2.86	25.86	0.03	-0.01	0.02	0.31	0.30	0.33
Real Estate	1.94	18.98	3.12	8.80	0.20	0.07	0.27	-0.16	-0.09	0.11
Utilities	6.66	8.35	6.89	7.57	0.04	0.02	0.06	-0.46	-0.44	-0.39
Total		16.36		14.24	1.25	0.87	2.12	0.00	0.87	2.12

Performance Attribution

Equity Performance Attribution - by GICS Sector (Sorted by Contribution)

New York State Teachers Retirement vs. S&P 500 Value

Mar 31, 2020 to May 31, 2020

Sector Name	New York State Teachers Retirement		S&P 500 Value		Attribution Analysis					
	Avg. Weight	Total Return	Avg. Weight	Total Return	Selection Effect	Allocation Effect	Active Contrib.	Passive Contrib.	Sector Contrib.	Contrib. To Return
Consumer Discretionary	8.12	33.75	4.87	27.92	0.31	0.48	0.79	0.65	1.12	1.43
Energy	6.19	39.01	5.83	30.94	0.47	0.03	0.50	0.90	0.93	1.40
Materials	2.73	26.35	2.86	25.86	0.03	-0.01	0.02	0.31	0.30	0.33
Information Technology	8.69	17.98	8.57	16.77	0.09	0.00	0.09	0.22	0.22	0.31
Health Care	22.63	14.09	21.67	15.49	-0.33	-0.03	-0.36	0.19	0.17	-0.17
Real Estate	1.94	18.98	3.12	8.80	0.20	0.07	0.27	-0.16	-0.09	0.11
Communication Services	8.35	7.82	7.96	12.91	-0.44	-0.01	-0.45	-0.13	-0.14	-0.58
Industrials	10.20	17.89	8.87	11.43	0.62	0.01	0.63	-0.24	-0.23	0.39
Consumer Staples	6.40	2.39	11.07	8.34	-0.47	0.33	-0.14	-0.72	-0.38	-0.86
Utilities	6.66	8.35	6.89	7.57	0.04	0.02	0.06	-0.46	-0.44	-0.39
Financials	18.09	14.44	18.28	10.82	0.73	-0.02	0.71	-0.57	-0.59	0.14
Total		16.36		14.24	1.25	0.87	2.12	0.00	0.87	2.12

Portfolio Appraisal

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Business Services	3,900	IBM	459200101	INTL BUSINESS MACHINES CORP	148.83	580,452.60	124.90	487,110.00	-93,342.60	2.02
		6,820	RHI	770323103	ROBERT HALF INTL	60.35	411,559.60	50.74	346,046.80	-65,512.80	1.44
		Total Business Services					992,012.20		833,156.80	-158,855.40	3.46
	Capital Goods	2,200	LHX	502431109	L3HARRIS TECHNOLOGIES INC	224.61	494,132.76	199.45	438,790.00	-55,342.76	1.82
		1,170	LMT	539830109	LOCKHEED MARTIN CORP	369.97	432,863.03	388.44	454,474.80	21,611.77	1.89
		4,930	PCAR	693718108	PACCAR INC	68.05	335,486.46	73.86	364,129.80	28,643.34	1.51
		3,800	URI	911363109	UNITED RENTALS INC	113.89	432,778.45	138.89	527,782.00	95,003.55	2.19
		Total Capital Goods					1,695,260.70		1,785,176.60	89,915.90	7.41
	Communication Services	27,430	T	00206R102	AT+T INC	32.10	880,619.70	30.86	846,489.80	-34,129.90	3.51
		18,178	VZ	92343V104	VERIZON COMMUNICATIONS INC	56.43	1,025,799.63	57.38	1,043,053.64	17,254.01	4.33
		Total Communication Services					1,906,419.33		1,889,543.44	-16,875.89	7.84
	Consumer Durables	9,050	PHM	745867101	PULTE CORP	31.20	282,396.20	33.97	307,428.50	25,032.30	1.28
		Total Consumer Durables					282,396.20		307,428.50	25,032.30	1.28
	Consumer Non-Durables	12,327	MO	02209S103	ALTRIA GROUP INC	54.98	677,711.79	39.05	481,369.35	-196,342.44	2.00
		7,580	PM	718172109	PHILIP MORRIS INTL INC	84.72	642,181.03	73.36	556,068.80	-86,112.23	2.31
		5,050	PVH	693656100	PVH CORP	114.57	578,593.77	45.47	229,623.50	-348,970.27	0.95
		6,470	TSN	902494103	TYSON FOODS	81.65	528,278.43	61.44	397,516.80	-130,761.63	1.65
		Total Consumer Non-Durables					2,426,765.02		1,664,578.45	-762,186.57	6.91
	Consumer Services	640	DPZ	25754A201	DOMINO'S PIZZA, INC	371.09	237,496.90	385.84	246,937.60	9,440.70	1.03
		Total Consumer Services					237,496.90		246,937.60	9,440.70	1.03
	Energy	7,890	CVX	166764100	CHEVRON CORP	111.64	880,862.71	91.70	723,513.00	-157,349.71	3.00
		10,720	MPC	56585A102	MARATHON PETROLEUM CORP	52.69	564,831.93	35.14	376,700.80	-188,131.13	1.56
		5,685	VLO	91913Y100	VALERO ENERGY CORP	70.12	398,633.83	66.64	378,848.40	-19,785.43	1.57
		Total Energy					1,844,328.47		1,479,062.20	-365,266.27	6.13
	Financials	5,250	ALL	020002101	ALLSTATE CORP	104.53	548,757.06	97.81	513,502.50	-35,254.56	2.13
		32,280	BAC	060505104	BANK OF AMERICA CORP	23.47	757,746.11	24.12	778,593.60	20,847.49	3.23
		12,080	C	172967424	CITIGROUP INC	67.64	817,139.52	47.91	578,752.80	-238,386.72	2.40
		9,450	HIG	416515104	HARTFORD FINL SVCS	50.56	477,835.03	38.29	361,840.50	-115,994.53	1.50

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Mar 31, 2020 to May 31, 2020

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Financials	4,390	ICE	45866F104	INTERCONTINENTAL EXCHANGE	91.21	400,394.34	97.25	426,927.50	26,533.16	1.77
		7,130	JPM	46625H100	JPMORGAN CHASE & CO	60.22	429,333.95	97.31	693,820.30	264,486.35	2.88
		11,440	MS	617446448	MORGAN STANLEY	52.79	603,906.97	44.20	505,648.00	-98,258.97	2.10
		6,340	PRU	744320102	PRUDENTIAL FINANCIAL INC	81.85	518,945.07	60.96	386,486.40	-132,458.67	1.60
		Total Financials					4,554,058.05		4,245,571.60	-308,486.45	17.61
	Health Care	7,820	ABBV	00287Y109	ABBVIE INC	69.93	546,819.02	92.67	724,679.40	177,860.38	3.01
		2,840	AMGN	031162100	AMGEN INC	235.24	668,075.35	229.70	652,348.00	-15,727.35	2.71
		10,390	BMJ	110122108	BRISTOL MYERS	61.11	634,884.59	59.72	620,490.80	-14,393.79	2.58
		10,426	CVS	126650100	CVS HEALTH CORP	72.56	756,497.80	65.57	683,632.82	-72,864.98	2.84
		6,000	MDT	G5960L103	MEDTRONIC PLC	119.89	719,317.80	98.58	591,480.00	-127,837.80	2.46
		8,680	MRK	58933Y105	MERCK & CO INC	86.88	754,136.70	80.72	700,649.60	-53,487.10	2.91
		4,120	UNH	91324P102	UNITEDHEALTH GROUP INC	223.72	921,733.80	304.85	1,255,982.00	334,248.20	5.21
		Total Health Care					5,001,465.06		5,229,262.62	227,797.56	21.72
	Materials	152	ASIX	00773T101	ADVANSIX INC COM	24.47	3,719.32	11.84	1,799.68	-1,919.64	0.01
		3,990	CE	150870103	CELANESE CORP	63.39	252,924.00	89.91	358,740.90	105,816.90	1.49
		8,900	SCCO	84265V105	SOUTHERN COPPER CORP	39.86	354,776.25	36.30	323,070.00	-31,706.25	1.34
		Total Materials					611,419.57		683,610.58	72,191.01	2.84
	Real Estate	7,640	CBRE	12504L109	CBRE GROUP INC CL A	27.79	212,307.29	43.98	336,007.20	123,699.91	1.39
		20,170	SVC	81761L102	SERVICE PROPERTIES TRUST	24.45	493,091.39	6.75	136,147.50	-356,943.89	0.57
		Total Real Estate					705,398.68		472,154.70	-233,243.98	1.96
	Retail	5,580	BBY	086516101	BEST BUY CO INC	59.24	330,572.59	78.09	435,742.20	105,169.61	1.81
		3,760	TGT	87612E106	TARGET CORP COM	80.84	303,953.51	122.33	459,960.80	156,007.29	1.91
		Total Retail					634,526.10		895,703.00	261,176.90	3.72
	Technology	714	AAPL	037833100	APPLE INC	159.50	113,881.63	317.94	227,009.16	113,127.53	0.94
		1,200	AVGO	11135F101	BROADCOM INC	187.11	224,536.03	291.27	349,524.00	124,987.97	1.45
		9,320	EBAY	278642103	EBAY INC COM	38.13	355,325.00	45.54	424,432.80	69,107.80	1.76
		8,370	INTC	458140100	INTEL CORP	48.66	407,282.52	62.93	526,724.10	119,441.58	2.19
		2,470	MSFT	594918104	MICROSOFT CORP	101.91	251,710.04	183.25	452,627.50	200,917.46	1.88
		Total Technology					1,352,735.22		1,980,317.56	627,582.34	8.22
	Transportation	3,090	FDX	31428X106	FEDERAL EXPRESS CORP	125.11	386,593.61	130.56	403,430.40	16,836.79	1.67
		Total Transportation					386,593.61		403,430.40	16,836.79	1.67

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Mar 31, 2020 to May 31, 2020

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Utilities	6,740	AEP	025537101	AMERICAN ELECTRIC POWER INC.	67.29	453,565.49	85.25	574,585.00	121,019.51	2.39
		13,650	EXC	30161N101	EXELON CORP	40.32	550,359.78	38.31	522,931.50	-27,428.28	2.17
		16,680	PPL	69351T106	PPL CORP	30.78	513,442.62	27.94	466,039.20	-47,403.42	1.93
	Total Utilities						1,517,367.89		1,563,555.70	46,187.81	6.49
							24,148,243.00		23,679,489.75	-468,753.25	98.29
Cash & Cash Equivalents	DIVIDEND ACCRUAL ACCOUNT						73,103.78		73,103.78		0.30
	INTEREST ACCRUAL ACCOUNT						129.25		129.25		0.00
	MONEY MARKET ACCOUNTS						336,267.67		336,267.67		1.40
	Total						409,500.70		409,500.70		1.70
							409,500.70		409,500.70		1.70
Grand Total							24,557,743.70		24,088,990.45	-468,753.25	100.00

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Mar 31, 2020 to May 31, 2020

Purchases and Sales

	Trade Date	Settlement Date	Quantity	Security Name	Symbol	Price (\$)	Commission (\$)	Total (\$)
Purchases	4/20/2020	4/22/2020	640	DOMINO'S PIZZA, INC	DPZ	371.09	6.40	237,496.90
	4/20/2020	4/22/2020	9,320	EBAY INC COM	EBAY	38.13	93.20	355,325.00
	4/20/2020	4/22/2020	3,090	FEDERAL EXPRESS CORP	FDX	125.11	30.90	386,593.61
	4/20/2020	4/22/2020	4,390	INTERCONTINENTAL EXCHANGE	ICE	91.21	43.90	400,394.34
Total Purchases							174.40	1,379,809.85
Sales	4/20/2020	4/22/2020	550	JPMORGAN CHASE & CO	JPM	93.74	5.50	51,555.86
	4/20/2020	4/22/2020	10,650	NORDSTROM INC	JWN	18.07	106.50	192,441.24
	4/20/2020	4/22/2020	1,090	MORGAN STANLEY	MS	39.43	10.90	42,980.79
	4/20/2020	4/22/2020	930	PACCAR INC	PCAR	68.09	9.30	63,328.07
	4/20/2020	4/22/2020	3,620	ROYAL CARIBBEAN CRUISES LTD	RCL	36.69	36.20	132,814.86
	4/20/2020	4/22/2020	920	VALERO ENERGY CORP	VLO	51.58	9.20	47,449.70
	4/20/2020	4/22/2020	1,620	BANK OF AMERICA CORP	BAC	22.90	16.20	37,104.95
	4/20/2020	4/22/2020	6,130	CAPITAL ONE FINL CORP	COF	54.50	61.30	334,056.77
	4/20/2020	4/22/2020	1,420	CHEVRON CORP	CVX	85.92	14.20	122,009.66
	4/20/2020	4/22/2020	9,050	DELTA AIRLINES INC	DAL	23.98	90.50	217,043.16
Total Sales							359.80	1,240,785.06

Income and Expenses

	Security Name	Rate Per Share (\$)	Ex Date	Pay Date	Net Amount (\$)
Income	ABBVIE INC	4.28	4/14/2020	5/15/2020	9,227.60
	ALLSTATE CORP	2.16	5/28/2020	7/1/2020	2,835.00
	AMERICAN ELECTRIC POWER INC.	2.68	5/7/2020	6/10/2020	4,718.00
	AMGEN INC	5.80	5/15/2020	6/8/2020	4,544.00
	APPLE INC	3.08	5/8/2020	5/14/2020	585.48
	AT+T INC	2.04	4/8/2020	5/1/2020	14,263.60
	BRISTOL MYERS	1.64	4/2/2020	5/1/2020	4,675.50
	CELANESE CORP	2.48	4/24/2020	5/7/2020	2,473.80
	CHEVRON CORP	5.16	5/18/2020	6/10/2020	10,178.10
	CITIGROUP INC	1.80	5/1/2020	5/22/2020	6,160.80
	CVS HEALTH CORP	2.00	4/22/2020	5/4/2020	5,213.00
	EBAY INC COM	0.60	5/29/2020	6/19/2020	1,491.20
	EXELON CORP	1.53	5/14/2020	6/10/2020	5,221.13
	HARTFORD FINL SVCS	1.30	5/29/2020	7/2/2020	3,071.25
	INTEL CORP	1.32	5/6/2020	6/1/2020	2,762.10
	INTL BUSINESS MACHINES CORP	6.48	5/7/2020	6/10/2020	6,357.00
	JPMORGAN CHASE & CO	3.20	4/3/2020	4/30/2020	6,912.00
	LOCKHEED MARTIN CORP	8.80	5/29/2020	6/26/2020	2,808.00
	MARATHON PETROLEUM CORP	2.32	5/19/2020	6/10/2020	6,217.60
	MICROSOFT CORP	1.84	5/20/2020	6/11/2020	1,259.70
	MONEY MARKET ACCOUNTS		4/30/2020	5/1/2020	191.13
	MONEY MARKET ACCOUNTS		5/29/2020	6/1/2020	129.25
	MORGAN STANLEY	1.20	4/29/2020	5/15/2020	4,004.00
	PACCAR INC	1.28	5/11/2020	6/2/2020	1,577.60
	PRUDENTIAL FINANCIAL INC	4.40	5/22/2020	6/18/2020	6,974.00
	ROBERT HALF INTL	1.36	5/22/2020	6/15/2020	2,318.80
	SERVICE PROPERTIES TRUST	0.04	4/20/2020	5/21/2020	201.70
	SOUTHERN COPPER CORP	1.25	5/12/2020	5/26/2020	1,780.00
	TARGET CORP COM	2.64	5/19/2020	6/10/2020	2,481.60
	TYSON FOODS	1.50	5/29/2020	6/15/2020	2,717.40
	VALERO ENERGY CORP	3.92	5/13/2020	6/3/2020	5,571.30

	Security Name	Rate Per Share (\$)	Ex Date	Pay Date	Net Amount (\$)
Income	VERIZON COMMUNICATIONS INC	2.41	4/9/2020	5/1/2020	11,179.47
Total					140,101.11
Net Income					140,101.11

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Mar 31, 2020 to May 31, 2020

Realized Gain & Loss

Trade Date	Settlement Date	Quantity	Security Name	Symbol	Cost Basis(\$)	Proceeds (\$)	Commission (\$)	Total (\$)
4/20/2020	4/22/2020	1,620	BANK OF AMERICA CORP	BAC	38,028.15	37,104.95	16.20	-923.20
4/20/2020	4/22/2020	6,130	CAPITAL ONE FINL CORP	COF	493,230.56	334,056.77	61.30	-159,173.79
4/20/2020	4/22/2020	1,420	CHEVRON CORP	CVX	158,532.96	122,009.66	14.20	-36,523.30
4/20/2020	4/22/2020	9,050	DELTA AIRLINES INC	DAL	390,690.19	217,043.16	90.50	-173,647.03
4/20/2020	4/22/2020	550	JPMORGAN CHASE & CO	JPM	33,118.33	51,555.86	5.50	18,437.53
4/20/2020	4/22/2020	10,650	NORDSTROM INC	JWN	446,357.48	192,441.24	106.50	-253,916.24
4/20/2020	4/22/2020	1,090	MORGAN STANLEY	MS	57,540.09	42,980.79	10.90	-14,559.30
4/20/2020	4/22/2020	930	PACCAR INC	PCAR	63,286.49	63,328.07	9.30	41.58
4/20/2020	4/22/2020	3,620	ROYAL CARIBBEAN CRUISES LTD	RCL	438,827.62	132,814.86	36.20	-306,012.76
4/20/2020	4/22/2020	920	VALERO ENERGY CORP	VLO	64,510.66	47,449.70	9.20	-17,060.96
Gains								18,479.11
Losses								-961,816.58
Realized Gains & Losses								-943,337.47