

# Portfolio Report

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7/31/2017

**Account**

WFT Liquidating Trust  
Consolidated Account

# Portfolio Overview

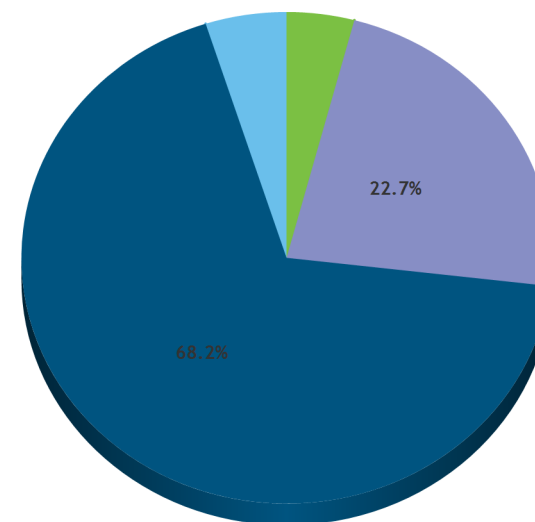
WFT Liquidating Trust  
Consolidated Account

Gross of Fees | US Dollar  
6/30/2017 - 7/31/2017

## Activity Summary

	Month to Date	Quarter to Date	Year to Date
<b>Beginning Value</b>	<b>36,302,100.59</b>	<b>36,302,100.59</b>	<b>37,586,882.64</b>
Beginning Accrued Interest	168,724.12	168,724.12	193,779.62
Net Contributions/Withdrawals	-302,880.69	-302,880.69	-2,545,633.92
Realized Gains/Losses	28,816.90	28,816.90	182,458.46
Change in Unrealized Gains/Losses	179,859.43	179,859.43	430,332.94
Net Income/Expenses	80,591.80	80,591.80	699,339.09
Amortization/Accretion	-9,166.74	-9,166.74	-74,057.92
Change in Accrued Interest	27,966.80	27,966.80	2,911.30
<b>Ending Value</b>	<b>36,279,321.29</b>	<b>36,279,321.29</b>	<b>36,279,321.29</b>
Ending Accrued Interest	196,690.92	196,690.92	196,690.92
<b>Total</b>	<b>36,476,012.21</b>	<b>36,476,012.21</b>	<b>36,476,012.21</b>

## Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,501,819.48	4.1	1.0
Equity	8,286,290.38	22.7	3.3
Fixed Income	24,886,911.09	68.2	2.1
Other	1,800,991.26	4.9	0.0
<b>Total</b>	<b>36,476,012.21</b>	<b>100.0</b>	<b>2.3</b>

# Performance Overview

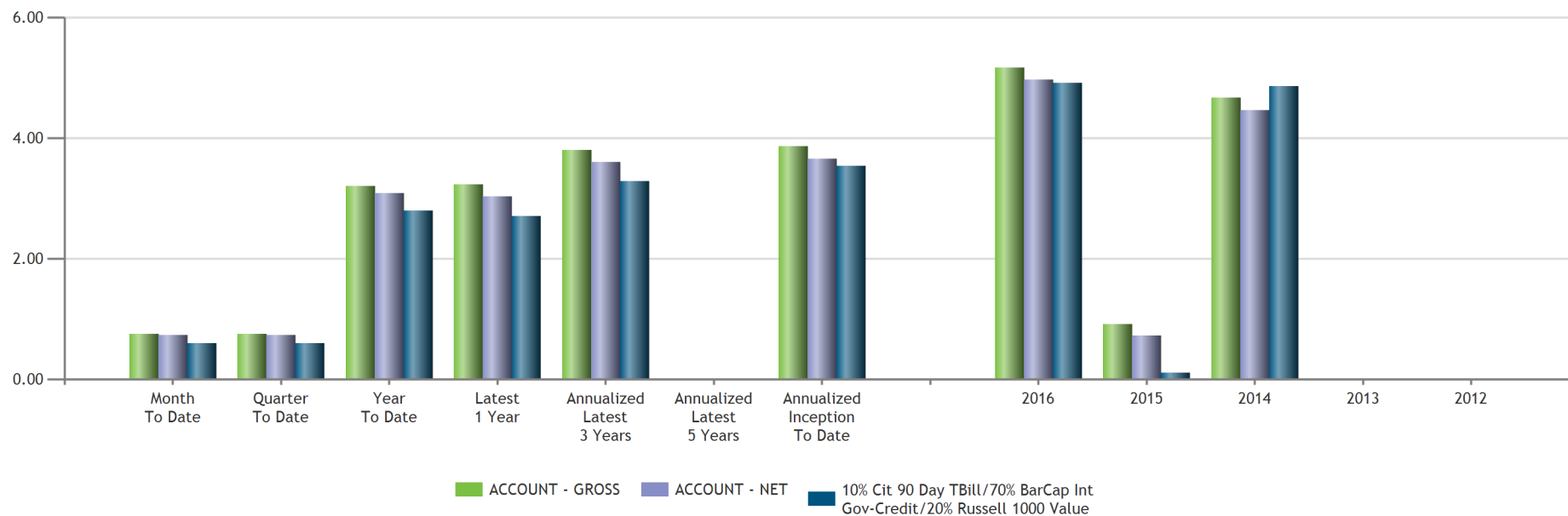
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## Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2016	2015	2014	2013	2012
Equity	1.63	1.63	6.63	11.81	8.58		9.68	14.70	-1.58	12.58		
Fixed Income	0.55	0.55	2.14	-0.12	2.00		1.94	1.94	1.27	2.55		
Other	0.00	0.00	0.38	3.91	7.01		7.06	6.30	6.83	12.41		
<b>ACCOUNT - GROSS</b>	<b>0.75</b>	<b>0.75</b>	<b>3.20</b>	<b>3.22</b>	<b>3.80</b>		<b>3.86</b>	<b>5.16</b>	<b>0.92</b>	<b>4.66</b>		
<b>ACCOUNT - NET</b>	<b>0.73</b>	<b>0.73</b>	<b>3.08</b>	<b>3.03</b>	<b>3.60</b>		<b>3.66</b>	<b>4.96</b>	<b>0.72</b>	<b>4.46</b>		
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.60	0.60	2.79	2.70	3.29		3.53	4.91	0.11	4.85		
Citi 90 Day TBill	0.08	0.08	0.38	0.51	0.23		0.19	0.27	0.03	0.03		
Bloomberg Barclays Int Gov/Credit	0.46	0.46	2.20	-0.03	2.15		2.09	2.08	1.07	3.13		
Russell 1000 Value	1.33	1.33	6.05	13.76	8.45		10.03	17.34	-3.83	13.45		

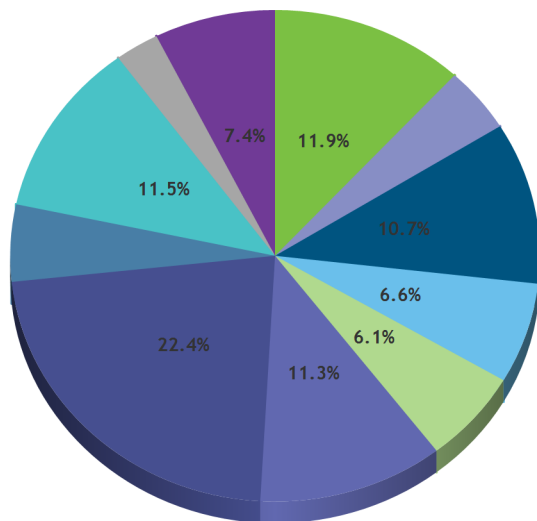


# Equity Overview

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US Dollar  
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## Portfolio Holdings by Sector

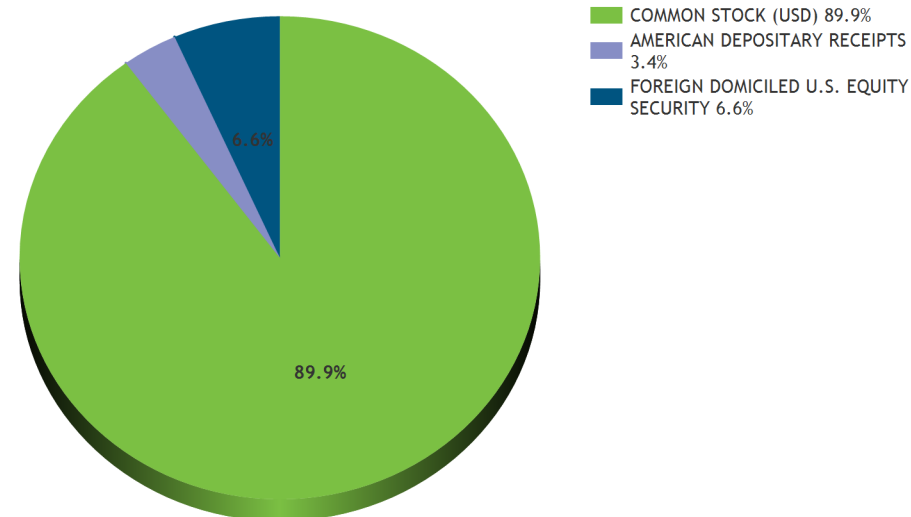


Sector	Market Value	% Equity	% Assets
Energy	982,608.79	11.9	2.7
Materials	356,365.25	4.3	1.0
Industrials	882,878.22	10.7	2.4
Consumer Discretionary	549,368.46	6.6	1.5
Consumer Staples	507,290.27	6.1	1.4
Health Care	938,753.60	11.3	2.6
Financials	1,856,940.15	22.4	5.1
Real Estate	419,346.81	5.1	1.2
Information Technology	956,600.13	11.5	2.6
Telecommunication Services	223,411.20	2.7	0.6
Utilities	612,727.50	7.4	1.7
<b>Equity Total</b>	<b>8,286,290.38</b>	<b>100.0</b>	<b>22.8</b>

## Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
JPM	JPMORGAN CHASE & CO COM	332,040.60	4.0
XOM	EXXON MOBIL CORP COM	312,716.28	3.8
JNJ	JOHNSON & JOHNSON COM	293,842.08	3.5
CVX	CHEVRON CORP NEW COM	287,824.84	3.5
BA	BOEING CO COM	262,584.18	3.2
CSCO	CISCO SYS INC COM	244,838.25	3.0
AFG	AMERICAN FINL GROUP INC OHIO COM	237,884.40	2.9
WMT	WAL-MART STORES INC COM	204,374.45	2.5
FITB	FIFTH THIRD BANCORP COM	199,529.10	2.4
PFE	PFIZER INC COM	186,425.52	2.2
<b>Top 10 Holdings Total</b>		<b>2,562,059.70</b>	<b>30.9</b>

## Equity Allocation by Security Type



# Fixed Income Characteristics

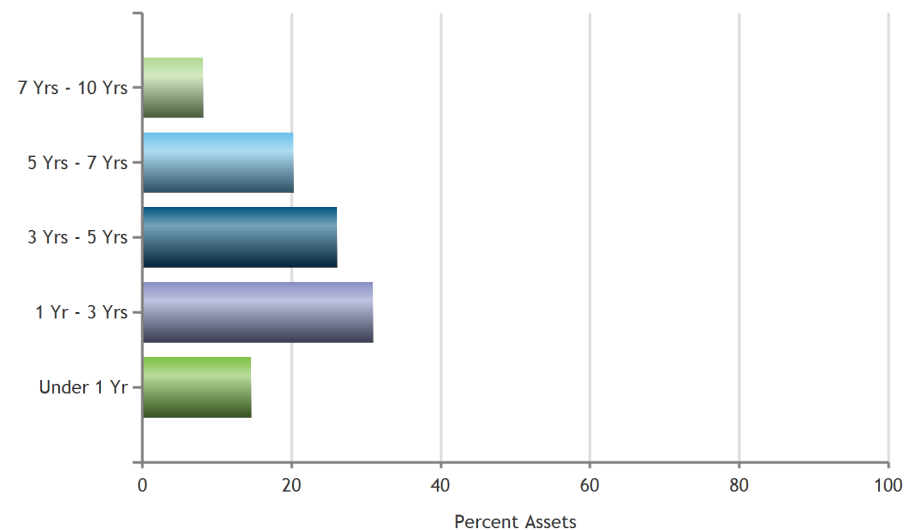
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## Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	12	2,309,893.03	9.3	1.4	2.103%	0.6
1 Yr - 3 Yrs	27	7,958,396.38	32.0	1.6	2.576%	1.5
3 Yrs - 5 Yrs	27	6,066,217.30	24.4	2.2	3.142%	3.7
5 Yrs - 7 Yrs	19	4,947,653.13	19.9	2.5	3.089%	5.4
7 Yrs - 10 Yrs	19	3,447,691.17	13.9	3.3	3.804%	7.3
Over 10 Yrs	5	157,060.09	0.6	2.6	5.505%	2.6

## Distribution by Duration



## Weighted Averages

Average Yield to Mat/Call (%)	2.14
Average Maturity (years)	4.15
Average Coupon (%)	2.96
Average Duration	2.40
Average Moody Rating	A1
Average S&P Rating	A
Average Fitch Rating	AA-

## Distribution by S&P/Moody's Rating

S&P/Moody's Rating	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
AAA/Aaa	36	12,945,795.09	52.0	1.7	2.292%	2.8
AA+/Aa1	2	383,525.39	1.5	1.8	2.049%	2.1
AA/Aa2	4	399,407.15	1.6	2.1	2.099%	3.7
AA-/Aa3	4	870,182.34	3.5	1.9	2.153%	2.7
A+/A1	4	493,513.45	2.0	2.0	3.135%	2.8
A/A2	3	467,801.89	1.9	2.1	3.410%	3.1
A-/A3	14	2,696,692.66	10.8	2.5	4.294%	4.2
BBB+/Baa1	17	2,576,083.66	10.4	2.6	3.558%	4.4
BBB/Baa2	15	2,180,682.02	8.8	3.0	3.931%	5.2
BBB-/Baa3	10	1,873,227.45	7.5	3.2	4.313%	5.2

# Portfolio Appraisal

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US Dollar  
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Quantity	CUSIP/ Ticker	Description	Du ra on Cost tion (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating
<b>CASH AND EQUIV.</b>												
<b>CASH AND EQUIVALENTS</b>												
	DIVACC	DIVIDEND ACCRUAL			6,916.66 0.00	6,916.66 0.00	0.0			0		
	CASH	MONEY FUND			694,902.82 0.00	694,902.82 0.00	1.9			0		
			<b>0.00</b>		<b>701,819.48</b>	<b>701,819.48</b>	<b>1.9</b>		<b>0.00</b>	<b>0</b>		
<b>REPURCHASE AGREEMENT</b>												
800,000	COASTAL	CS - REPURCHASE AGREEMENT	1.90	1.90	800,000.00 1.00	800,000.00 1.00	2.2	0.00		15,200		
			<b>1.90</b>	<b>1.90</b>	<b>800,000.00</b>	<b>800,000.00</b>	<b>2.2</b>	<b>0.00</b>	<b>0.00</b>	<b>15,200</b>		
<b>EQUITY</b>												
<b>COMMON STOCK (USD)</b>												
1,736	ABBV	ABBVIE INC COM			109,313.73 62.97	121,363.76 69.91	0.3	12,050.03		4,444		
1,579	AFL	AFLAC INC COM			106,361.14 67.36	125,925.25 79.75	0.3	19,564.11		2,716		
2,788	AEE	AMEREN CORP COM			121,996.20 43.76	156,406.80 56.10	0.4	34,410.60		4,907		
2,346	AFG	AMERICAN FINL GROUP INC OHIO C			151,655.71 64.64	237,884.40 101.40	0.7	86,228.69		2,933		
5,174	NLY	ANNALY CAP MGMT INC COM			58,801.42 11.36	62,243.22 12.03	0.2	3,441.80		6,209		
2,132	T	AT&T INC COM			74,136.71 34.77	83,148.00 39.00	0.2	9,011.29		4,179		
3,123	BBT	BB&T CORP COM			126,502.23 40.51	147,780.36 47.32	0.4	21,278.13		4,122		
1,083	BA	BOEING CO COM			137,477.20 126.94	262,584.18 242.46	0.7	125,106.98		6,151		
2,348	CCL	CARNIVAL CORP PAIRED CTF			118,378.77 50.42	156,799.44 66.78	0.4	38,420.67		3,757		
1,125	CAT	CATERPILLAR INC DEL COM			107,615.64 95.66	128,193.75 113.95	0.4	20,578.11		3,510		
2,636	CVX	CHEVRON CORP NEW COM			288,295.46 109.37	287,824.84 109.19	0.8	-470.62		11,388		
4,390	CIM	CHIMERA INVT CORP COM NEW			67,516.48 15.38	82,619.80 18.82	0.2	15,103.32		8,780		
7,785	CSCO	CISCO SYS INC COM			213,759.99 27.46	244,838.25 31.45	0.7	31,078.26		9,031		
1,819	COH	COACH INC COM			74,382.30 40.89	85,747.66 47.14	0.2	11,365.36		2,456		
1,611	DOW	DOW CHEM CO COM			84,826.10 52.65	103,490.64 64.24	0.3	18,664.54		2,964		

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4,772	DRE	DUKE REALTY CORP COM NEW				114,374.41 23.97	136,431.48 28.59	0.4	22,057.07		3,627		
2,109	EIX	EDISON INTL COM				121,692.90 57.70	165,936.12 78.68	0.5	44,243.22		4,577		
3,907	XOM	EXXON MOBIL CORP COM				351,364.29 89.93	312,716.28 80.04	0.9	-38,648.01		12,034		
7,473	FITB	FIFTH THIRD BANCORP COM				147,970.35 19.80	199,529.10 26.70	0.5	51,558.75		4,185		
4,347	FE	FIRSTENERGY CORP COM				147,832.48 34.01	138,712.77 31.91	0.4	-9,119.71		6,260		
2,979	BEN	FRANKLIN RES INC COM				119,634.25 40.16	133,399.62 44.78	0.4	13,765.37		2,383		
1,254	GATX	GATX CORP				59,710.31 47.62	77,534.82 61.83	0.2	17,824.51		2,107		
2,307	HP	HELMERICH & PAYNE INC COM				150,007.34 65.02	116,780.34 50.62	0.3	-33,227.00		6,460		
8,503	HST	HOST HOTELS & RESORTS INC COM				152,809.41 17.97	158,665.98 18.66	0.4	5,856.57		6,802		
2,997	INTC	INTEL CORP COM				102,049.91 34.05	106,303.59 35.47	0.3	4,253.68		3,267		
1,885	IP	INTL PAPER CO COM				80,863.66 42.90	103,637.30 54.98	0.3	22,773.64		3,487		
2,214	JNJ	JOHNSON & JOHNSON COM				207,678.65 93.80	293,842.08 132.72	0.8	86,163.43		7,439		
3,617	JPM	JPMORGAN CHASE & CO COM				207,964.82 57.50	332,040.60 91.80	0.9	124,075.78		7,234		
606	KMB	KIMBERLY CLARK CORP COM				59,950.30 98.93	74,634.96 123.16	0.2	14,684.66		2,351		
2,028	LVS	LAS VEGAS SANDS CORP COM				118,529.03 58.45	124,945.08 61.61	0.3	6,416.05		5,922		
1,494	LDOS	LEIDOS HLDGS INC COM				65,170.69 43.62	79,839.36 53.44	0.2	14,668.67		1,912		
908	LLY	LILLY ELI & CO COM				47,745.45 52.58	75,055.28 82.66	0.2	27,309.83		1,889		
2,165	MAC	MACERICH CO COM				140,625.90 64.95	124,249.35 57.39	0.3	-16,376.55		6,149		
2,865	MXIM	MAXIM INTEGRATED PRO				129,105.50 45.06	130,185.60 45.44	0.4	1,080.10		4,126		
647	MCD	MCDONALDS CORP COM				102,977.49 159.16	100,375.58 155.14	0.3	-2,601.91		2,433		
1,890	MRK	MERCK & CO INC COM				105,190.12 55.66	120,733.20 63.88	0.3	15,543.08		3,553		
2,488	MET	METLIFE INC COM				138,066.22 55.49	136,840.00 55.00	0.4	-1,226.22		3,981		
2,108	MSFT	MICROSOFT CORP COM				120,605.53 57.21	153,251.60 72.70	0.4	32,646.07		3,288		
2,909	ORCL	ORACLE CORP COM				129,312.90 44.45	145,246.37 49.93	0.4	15,933.47		2,211		

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1,238	PEP	PEPSICO INC COM			133,444.50	144,363.18	0.4	10,918.68		3,986		
					107.79	116.61						
5,622	PFE	PFIZER INC COM			169,979.98	186,425.52	0.5	16,445.54		7,196		
					30.23	33.16						
1,066	PNC	PNC FINL SVCS GROUP INC COM			137,944.66	137,300.80	0.4	-643.86		3,198		
					129.40	128.80						
3,957	PPL	PPL CORP COM			133,734.42	151,671.81	0.4	17,937.39		6,252		
					33.80	38.33						
924	PG	PROCTER AND GAMBLE CO COM			75,923.87	83,917.68	0.2	7,993.81		2,549		
					82.17	90.82						
4,285	RGC	REGAL ENTMT GROUP CL A			91,346.40	81,500.70	0.2	-9,845.70		3,771		
					21.32	19.02						
1,083	UNP	UNION PAC CORP COM			113,636.37	111,505.68	0.3	-2,130.69		2,621		
					104.93	102.96						
1,781	USB	US BANCORP DEL COM NEW			68,689.84	94,001.18	0.3	25,311.34		1,995		
					38.57	52.78						
1,755	VLO	VALERO ENERGY CORP NEW COM			118,612.38	121,042.35	0.3	2,429.97		4,914		
					67.59	68.97						
2,898	VZ	VERIZON COMMUNICATIONS IN			142,529.46	140,263.20	0.4	-2,266.26		6,694		
					49.18	48.40						
2,555	WMT	WAL-MART STORES INC COM			183,149.82	204,374.45	0.6	21,224.63		5,212		
					71.68	79.99						
3,103	WFC	WELLS FARGO & CO NEW COM			147,755.98	167,375.82	0.5	19,619.84		4,841		
					47.62	53.94						
			<b>0.00</b>		<b>6,478,998.70</b>	<b>7,451,479.18</b>	<b>20.4</b>	<b>972,480.48</b>	<b>0.00</b>	<b>238,449</b>		
<b>AMERICAN DEPOSITARY RECEIPTS</b>												
3,488	GSK	GLAXOSMITHKLINE PLC SPONSORED			154,920.51	141,333.76	0.4	-13,586.75		8,079		
					44.42	40.52						
2,493	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR			132,138.58	144,244.98	0.4	12,106.40		9,374		
					53.00	57.86						
			<b>0.00</b>		<b>287,059.09</b>	<b>285,578.74</b>	<b>0.8</b>	<b>-1,480.35</b>	<b>0.00</b>	<b>17,453</b>		
<b>FOREIGN DOMICILED U.S. EQUITY SECURITY</b>												
1,074	CPA	COPA HOLDINGS SA CL A			88,398.32	134,744.04	0.4	46,345.72		3,222		
					82.31	125.46						
2,151	ETN	EATON CORP PLC SHS			144,310.84	168,315.75	0.5	24,004.91		5,162		
					67.09	78.25						
949	LYB	LYONDELLBASELL INDUSTRIES N V			86,205.88	85,495.41	0.2	-710.47		3,416		NR
					90.84	90.09						
3,561	POT	POTASH CORP SASK INC F			58,940.61	63,741.90	0.2	4,801.29		1,424		
					16.55	17.90						
2,941	STX	SEAGATE TECHNOLOGY PLC S			113,164.22	96,935.36	0.3	-16,228.86		7,411		
					38.48	32.96						
			<b>0.00</b>		<b>491,019.86</b>	<b>549,232.46</b>	<b>1.5</b>	<b>58,212.60</b>	<b>0.00</b>	<b>20,637</b>		
<b>EQUITY TOTAL</b>			<b>0.00</b>	<b>0.00</b>	<b>7,257,077.64</b>	<b>8,286,290.38</b>	<b>22.7</b>	<b>1,029,212.74</b>	<b>0.00</b>	<b>276,538</b>		



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<b>FIXED INCOME</b>													
<b>US Treasury</b>													
740,000	912828PA2	UNITED STATES TREAS NTS	0.2	0.71	1.21	741,423.65 100.19	740,809.41 100.11	2.0	-614.24	4,625.00	13,875	Aaa	NR
1,620,000	912828RH5	UNITED STATES TREAS NTS	1.1	1.04	1.29	1,626,335.41 100.39	1,621,518.75 100.09	4.4	-4,816.66	7,425.00	22,275	Aaa	AA+
775,000	912828MP2	UNITED STATES TREAS NTS DTD 00	2.4	1.14	1.43	823,001.16 106.19	817,382.81 105.47	2.2	-5,618.35	12,882.77	28,094	Aaa	NR
1,770,000	912828RC6	UNITED STATES TREAS NTS	3.8	1.54	1.71	1,810,685.34 102.30	1,798,486.03 101.61	4.9	-12,199.31	17,247.72	37,613	Aaa	AA+
1,220,000	912828VS6	UNITED STATES TREAS NTS DTD 08	5.5	2.14	1.99	1,244,945.80 102.04	1,255,456.25 102.91	3.4	10,510.45	13,986.19	30,500	Aaa	AA+
500,000	912828XT2	US TREASURY N/B	6.3	2.03	2.09	498,891.98 99.78	497,109.40 99.42	1.4	-1,782.58	1,666.67	10,000	Aaa	AA+
840,000	912828P46	UNITED STATES TREAS NTS	7.8	2.14	2.23	806,627.96 96.03	800,362.50 95.28	2.2	-6,265.46	6,259.39	13,650	Aaa	AA+
		Accrued Interest					64,092.74	0.2			156,006		
			<b>3.6</b>	<b>1.50</b>	<b>1.67</b>	<b>7,551,911.29</b>	<b>7,595,217.89</b>	<b>20.8</b>	<b>-20,786.13</b>	<b>64,092.74</b>	<b>156,006</b>		
<b>Corporate Bond</b>													
125,000	843646AN0	SOUTHERN PWR CO	0.3	1.80	1.64	125,018.97 100.02	125,078.13 100.06	0.3	59.15	385.42	2,313	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	0.4	1.53	1.37	129,951.19 99.96	130,039.91 100.03	0.4	88.72	99.49	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	0.5	1.61	1.56	122,492.43 102.08	122,491.20 102.08	0.3	-1.23	3,450.00	6,900	A2	A
255,000	30231GAU6	EXXON MOBIL CORPORATION	0.6	1.34	1.48	255,149.64 100.06	254,933.19 99.97	0.7	-216.45	1,528.94	3,669	Aaa	AA+
85,000	166764AV2	CHEVRON CORP NEW	0.6	1.37	1.43	85,000.00 100.00	84,965.92 99.96	0.2	-34.09	480.21	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	0.8	2.36	1.87	129,640.85 99.72	130,119.86 100.09	0.4	479.01	548.89	2,600	Baa2	BBB
120,000	487836BE7	KELLOGG CO	0.8	1.83	1.63	121,358.90 101.13	121,545.48 101.29	0.3	186.58	758.33	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	1.0	1.95	1.59	125,364.18 100.29	125,811.25 100.65	0.3	447.07		2,813	Aa3	AA-
200,000	59156RAR9	METLIFE INC	1.0	2.04	1.69	209,784.64 104.89	210,500.00 105.25	0.6	715.36	6,286.79	13,634	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	1.0	2.15	1.65	125,308.69 100.57	126,358.75 101.09	0.3	650.06	1,509.38	3,375	A1	A
100,000	501044CW9	KROGER CO	1.3	2.33	1.90	99,960.37 99.96	100,530.00 100.53	0.3	569.63	102.22	2,300	Baa1	BBB
255,000	89114QBE7	TORONTO-DOMINION BANK	1.5	1.90	1.68	255,173.40 100.07	255,979.20 100.38	0.7	805.80	124.31	4,973	Aa1	AA-
110,000	06051GDZ9	BANK AMER CORP	1.7	2.80	2.03	119,430.41 108.57	121,013.20 110.01	0.3	1,582.79	1,397.92	8,388	Baa1	BBB+

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215,000	61747YCJ2	MORGAN STANLEY	2.0	2.98	2.05	226,728.30 105.46	231,039.00 107.46	0.6	4,310.70	4,300.00	12,094	A3	BBB+
250,000	82481LAA7	SHIRE ACQ INV IRELAND DA	2.1	2.11	1.95	248,914.93 99.57	249,745.00 99.90	0.7	830.07	1,688.89	4,750	Baa3	BBB-
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	2.1	2.78	2.39	223,801.51 106.57	225,615.60 107.44	0.6	1,814.09	3,632.71	12,338	Baa2	A-
145,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	2.4	2.64	1.86	144,942.29 99.96	147,654.95 101.83	0.4	2,712.66	179.74	3,806	A3	A-
350,000	78012KC62	ROYAL BANK OF CANADA	2.5	2.15	1.94	349,782.15 99.94	351,582.00 100.45	1.0	1,799.85	2,995.66	7,438	Aa3	AA-
130,000	747525AP8	QUALCOMM INC	2.7	2.05	1.83	130,180.44 100.14	130,933.40 100.72	0.4	752.96	492.92	2,730	A1	A
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	2.8	3.25	2.29	125,640.17 104.70	129,103.20 107.59	0.4	3,463.03	2,551.25	5,850	A1	A
125,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	3.2	2.73	1.95	125,094.25 100.08	128,207.50 102.57	0.4	3,113.25	496.53	3,438	Baa1	BBB+
120,000	7591EPAK6	REGIONS FINL CORP NEW	3.3	2.84	2.45	121,415.11 101.18	122,991.60 102.49	0.3	1,576.49	1,845.33	3,840	Baa2	BBB
125,000	037833BS8	APPLE INC	3.4	1.92	1.97	126,410.28 101.13	126,187.50 100.95	0.3	-222.78	1,234.38	2,813	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	3.4	2.88	2.34	130,068.41 100.05	132,468.70 101.90	0.4	2,400.29	1,549.89	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	3.3	3.32	2.32	121,994.97 106.08	126,111.30 109.66	0.3	4,116.33	2,069.04	5,865	Baa1	BBB+
125,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	3.5	2.21	2.20	125,162.43 100.13	125,210.00 100.17	0.3	47.57	671.88	2,813	A2	A-
235,000	46625HHZ6	JPMORGAN CHASE	3.5	2.92	2.32	249,266.87 106.07	254,432.15 108.27	0.7	5,165.28	2,445.47	10,869	A3	A-
125,000	126650CT5	CVS HEALTH CORP	3.6	2.18	2.28	124,731.30 99.79	124,280.00 99.42	0.3	-451.30	442.71	2,656	Baa1	BBB+
95,000	60871RAF7	MOLSON COORS BREWING CO	3.7	2.52	2.08	92,442.20 97.31	93,854.30 98.79	0.3	1,412.10	88.67	1,995	Baa3	BBB-
130,000	871829BA4	SYSCO CORP	3.7	2.24	2.19	131,257.38 100.97	131,531.40 101.18	0.4	274.02	144.44	3,250	A3	BBB+
110,000	345397VU4	FORD MOTOR CREDIT CO LLC	3.5	3.54	2.78	119,480.71 108.62	122,821.60 111.66	0.3	3,340.89	3,213.30	6,463	Baa2	BBB
130,000	822582BW1	SHELL INTERNATIONAL FIN	3.9	1.82	2.08	129,653.68 99.73	128,297.00 98.69	0.4	-1,356.68	878.40	2,275	Aa2	A
115,000	00772BAM3	AERCAP IRELAND CAP	3.7	2.94	2.86	124,187.86 107.99	124,582.95 108.33	0.3	395.09	1,916.67	5,750	Baa3	BBB-
236,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	4.0	3.14	2.55	250,166.78 106.00	256,137.88 108.53	0.7	5,971.10	1,394.69	10,915	A3	A-
260,000	446150AK0	HUNTINGTON BANCSHARES	4.1	2.17	2.20	258,219.74 99.32	257,483.20 99.03	0.7	-736.54	282.39	5,980	Baa1	BBB
130,000	166764BN9	CHEVRON CORP	4.3	2.50	2.22	130,000.00 100.00	131,565.20 101.20	0.4	1,565.20	1,335.04	3,247	Aa2	AA-
245,000	14040HBL8	CAPITAL ONE FINANCIAL CO	4.2	3.07	2.65	244,769.76 99.91	249,169.90 101.70	0.7	4,400.14	2,947.49	7,473	Baa1	BBB

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165,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	4.1	3.88	2.64	170,147.08 103.12	179,122.35 108.56	0.5	8,975.27	2,882.92	7,631	Baa2	BBB+
210,000	05531FAX1	BB&T CORPORATION	4.3	2.79	2.33	209,634.65 99.83	213,893.40 101.85	0.6	4,258.75	2,085.42	5,775	A2	A-
205,000	037411AZ8	APACHE CORP	4.3	3.23	2.76	205,212.52 100.10	209,362.40 102.13	0.6	4,149.88	1,961.74	6,663	Baa3	BBB
80,000	25389JAL0	DIGITAL REALTY TRUST LP	4.5	3.05	2.83	83,241.09 104.05	84,080.80 105.10	0.2	839.71	263.33	3,160	Baa2	BBB
255,000	68389xap0	ORACLE CORP	4.8	2.59	2.28	253,884.96 99.56	257,776.95 101.09	0.7	3,891.99	1,877.08	6,375	A1	AA-
250,000	260543CH4	DOW CHEM CO	4.6	2.77	2.47	252,693.05 101.08	256,277.50 102.51	0.7	3,584.45	1,583.33	7,500	Baa2	BBB
245,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	4.8	4.19	3.13	241,049.51 98.39	253,496.60 103.47	0.7	12,447.09	1,834.10	9,433	Ba1	BBB-
100,000	92826CAC6	VISA INC	5.0	2.82	2.36	99,891.15 99.89	102,199.00 102.20	0.3	2,307.85	365.56	2,800	A1	A+
240,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	4.8	3.17	2.55	241,468.20 100.61	248,954.40 103.73	0.7	7,486.20	3,960.00	7,920	A3	A-
125,000	124857AS2	CBS CORP	5.1	2.62	2.63	124,226.77 99.38	124,162.50 99.33	0.3	-64.27	243.06	3,125	Baa2	BBB
75,000	281020AJ6	EDISON INTERNATIONAL	5.0	2.71	2.74	75,895.44 101.19	75,795.75 101.06	0.2	-99.69	835.83	2,213	A3	BBB
130,000	26875PAK7	EOG RESOURCES INC	4.9	2.97	2.56	126,870.17 97.59	129,381.20 99.52	0.4	2,511.03	1,289.17	3,413	Baa1	BBB+
235,000	651229AV8	NEWELL RUBBERMAID INC	5.0	3.35	2.73	241,073.12 102.58	248,721.65 105.84	0.7	7,648.53	3,015.83	9,048	Baa3	BBB-
125,000	94106LBD0	WASTE MGMT INC DEL	5.2	2.25	2.35	124,988.66 99.99	124,117.50 99.29	0.3	-871.16	633.33	3,000	Baa2	A-
210,000	23331ABH1	D.R. HORTON INC	5.1	3.62	3.14	234,080.08 111.47	239,910.30 114.24	0.7	5,830.22	5,567.92	12,075	Baa3	BBB-
230,000	59156RBB3	METLIFE INC	5.4	3.14	2.61	245,830.03 106.88	252,933.30 109.97	0.7	7,103.27	1,283.71	10,046	A3	A-
235,000	316773CP3	FIFTH THIRD BANCORP	5.6	3.42	3.21	246,859.25 105.05	249,863.75 106.33	0.7	3,004.50	421.04	10,105	Baa1	BBB
245,000	594918BX1	MICROSOFT CORP	5.8	2.90	2.51	244,602.24 99.84	250,372.85 102.19	0.7	5,770.61	3,424.05	7,044	Aaa	AAA
115,000	00206RDC3	AT&T INC	5.7	3.89	3.41	118,155.72 102.74	122,064.45 106.14	0.3	3,908.73	1,705.83	5,118	Baa1	BBB+
85,000	824348AV8	SHERWIN-WILLIAMS CO	6.1	3.15	2.90	84,874.83 99.85	86,191.70 101.40	0.2	1,316.87	553.39	2,656	Baa3	BBB
120,000	06051GFS3	BANK AMER CORP	6.7	3.80	3.28	120,628.35 100.52	124,970.40 104.14	0.3	4,342.05	2,325.00	4,650	Baa1	BBB+
120,000	151020AS3	CELGENE CORP	6.8	3.98	3.03	119,115.40 99.26	127,201.20 106.00	0.3	8,085.80	2,144.17	4,650	Baa2	BBB+
120,000	09062XAF0	BIOGEN INC	6.8	2.80	3.09	130,866.01 109.06	128,179.20 106.82	0.4	-2,686.81	1,836.00	4,860	Baa1	A-
110,000	25179MAV5	DEVON ENERGY CORPORATION	6.7	3.92	3.79	124,995.94 113.63	126,112.80 114.65	0.3	1,116.86	822.25	6,435	Ba1	BBB

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125,000	00206RCT7	AT&T INC	6.9	3.48	3.76	130,774.93 104.62	128,223.75 102.58	0.4	-2,551.18	2,348.96	5,156	Baa1	BBB+
235,000	37045XBG0	GENERAL MTRS FINL CO INC	6.8	4.01	4.07	255,981.36 108.93	254,805.80 108.43	0.7	-1,175.56	5,140.63	12,338	Baa3	BBB
120,000	172967KJ9	CITIGROUP INC	7.0	4.12	3.76	124,147.73 103.46	127,350.00 106.13	0.3	3,202.27	2,177.33	5,520	Baa3	BBB
115,000	032511BN6	ANADARKO PETROLEUM CORP	6.8	3.97	3.88	128,118.46 111.41	128,981.70 112.16	0.4	863.24	2,411.17	6,383	Ba1	BBB
225,000	096630AE8	BOARDWALK PIPELINES LP	6.9	4.36	4.16	250,996.93 111.55	254,405.25 113.07	0.7	3,408.32	2,231.25	13,388	Baa3	BBB-
115,000	91911TAP8	VALE OVERSEAS LIMITED	6.8	4.85	4.70	126,650.07 110.13	127,934.05 111.25	0.4	1,283.98	3,414.06	7,188	Ba2	BBB-
130,000	172967KY6	CITIGROUP INC	7.7	3.55	3.26	124,301.13 95.62	126,968.40 97.67	0.3	2,667.27	1,155.56	4,160	Baa1	BBB+
250,000	38145GAH3	GOLDMAN SACHS GROUP INC	7.1	3.81	3.51	244,040.26 97.62	249,292.50 99.72	0.7	5,252.24	1,822.92	8,750	A3	BBB+
125,000	502413BE6	L-3 TECHNOLOGIES INC	7.8	3.60	3.33	127,517.30 102.01	130,146.25 104.12	0.4	2,628.95	614.93	4,813	Baa3	BBB-
125,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.6	4.28	3.92	125,934.34 100.75	129,360.00 103.49	0.4	3,425.66	698.78	5,469	Baa3	BBB-
130,000	61746BEF9	MORGAN STANLEY	8.0	3.66	3.47	129,615.14 99.70	131,609.40 101.24	0.4	1,994.26	143.99	4,713	A3	BBB+
125,000	237194AL9	DARDEN RESTAURANTS INC	8.0	3.81	3.43	125,377.00 100.30	129,286.25 103.43	0.4	3,909.25	1,376.91	4,813	Baa3	BBB
130,000	902494BC6	TYSON FOODS INC	8.2	3.56	3.28	129,842.35 99.88	132,936.70 102.26	0.4	3,094.35	756.35	4,615	Baa2	BBB
		Accrued Interest					122,676.24	0.3			423,319		
			<b>4.2</b>	<b>2.93</b>	<b>2.58</b>	<b>12,101,926.41</b>	<b>12,399,489.65</b>	<b>34.0</b>	<b>174,887.00</b>	<b>122,676.24</b>	<b>423,319</b>		
<b>ABS</b>													
17,388	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.1	1.85	2.90	17,338.71 99.71	17,391.57 100.02	0.0	52.87	13.99	315		AAA
75,150	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.4	1.05	1.29	75,148.02 100.00	75,018.46 99.82	0.2	-129.56	28.22	782		AAA
50,087	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	0.2	2.14	1.42	50,175.02 100.18	50,163.01 100.15	0.1	-12.01	50.09	1,127	Aaa	NA
43,821	03065CAE9	AMERICREDIT AUTO RECV 2013-4	0.2	1.86	1.30	44,665.53 101.93	43,911.76 100.21	0.1	-753.77	76.15	1,192	Aaa	AAA
182,144	03065EAF2	AMERICREDIT AUTO RECV 2013-5	0.3	2.06	1.71	182,971.16 100.45	182,523.02 100.21	0.5	-448.14	266.49	4,171	Aaa	AA
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.4	2.15	2.03	84,944.47 99.93	85,203.44 100.24	0.2	258.97	116.76	1,828		AAA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	0.1	1.38	1.19	260,091.21 100.04	260,026.75 100.01	0.7	-64.46	160.62	3,614	Aaa	AAA
95,000	80284TAF2	SDART 2017-1 A3	1.1	1.78	1.79	94,998.40 100.00	94,979.10 99.98	0.3	-19.30	74.73	1,682	Aaa	AAA

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165,000	03065JAF1	AMCAR 2014-4 C	1.0	1.73	1.87	166,798.24 101.09	166,242.45 100.75	0.5	-555.79	260.38	4,076		AAA
117,396	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.4	2.57	0.65	117,431.30 100.03	117,880.18 100.41	0.3	448.88	135.66	3,052	Aaa	AAA
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	0.9	1.21	1.55	256,683.40 100.66	255,168.30 100.07	0.7	-1,515.10	181.33	4,080	NR	AAA
160,000	981464FP0	WFNMT 2016-B A	1.0	1.58	1.56	159,581.25 99.74	159,644.75 99.78	0.4	63.50	102.40	2,304		AAA
655,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	2.4	1.95	1.74	654,845.35 99.98	657,502.10 100.38	1.8	2,656.75	561.84	12,642	Aaa	
395,000	14041NFK2	COMET 2017-A1 A1	2.5	2.02	1.76	394,913.26 99.98	397,065.85 100.52	1.1	2,152.59	351.11	7,900		AAA
260,000	87165LBP5	SYNCT 2017-1 A	2.7	1.94	1.97	259,998.34 100.00	259,804.82 99.92	0.7	-193.52	223.02	5,018	Aaa	
		Accrued Interest					2,602.80	0.0			53,781		
			<b>1.5</b>	<b>1.81</b>	<b>1.64</b>	<b>2,820,583.66</b>	<b>2,825,128.36</b>	<b>7.7</b>	<b>1,941.91</b>	<b>2,602.80</b>	<b>53,781</b>		
<b>Municipal Bond</b>													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	5.1	2.26	2.73	130,264.85 100.20	127,127.00 97.79	0.3	-3,137.85	1,495.00	2,990	Aa1	AAA
50,000	605581GS0	MISSISSIPPI ST	7.2	3.16	2.75	50,000.00 100.00	51,490.50 102.98	0.1	1,490.50	394.88	1,580	Aa2	AA
		Accrued Interest					1,889.88	0.0			4,570		
			<b>5.7</b>	<b>2.51</b>	<b>2.74</b>	<b>180,264.85</b>	<b>180,507.38</b>	<b>0.5</b>	<b>-1,647.35</b>	<b>1,889.88</b>	<b>4,570</b>		
<b>CMBS</b>													
317,683	3137A7JU5	FHLMC REMIC SERIES K-701	0.2	1.37	1.14	339,622.86 106.91	318,600.98 100.29	0.9	-21,021.87	1,027.70	12,332	Aaa	NR
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	1.0	1.31	1.51	541,842.19 102.23	532,231.30 100.42	1.5	-9,610.89	1,017.16	12,206	Aaa	NA
367,640	3137AQT24	FHLMC REMIC SERIES K-708	1.3	0.84	1.54	375,179.18 102.05	369,117.60 100.40	1.0	-6,061.57	652.56	7,831	Aaa	AA+
		Accrued Interest					2,697.42	0.0			32,369		
			<b>0.9</b>	<b>1.19</b>	<b>1.42</b>	<b>1,256,644.22</b>	<b>1,222,647.31</b>	<b>3.4</b>	<b>-36,694.34</b>	<b>2,697.42</b>	<b>32,369</b>		
<b>MBS</b>													
1,013	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	2.6	4.76	2.65	1,102.91 108.89	1,125.86 111.16	0.0	22.95	4.64	56	Aaa	AA+
1,259	3128KUS73	FHLMC PC GOLD COMB 30	2.7	5.21	2.29	1,373.68 109.15	1,420.36 112.86	0.0	46.68	6.29	76	Aaa	AA+
258,368	31416BK72	FNMA PASS-THRU LNG 30 YEAR	2.6	2.01	2.63	289,101.29 111.90	287,036.16 111.10	0.8	-2,065.14	1,184.19	14,210	Aaa	AA+
134	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	2.6	4.75	2.74	145.38 108.76	148.39 111.01	0.0	3.01	0.61	7	Aaa	AA+
45,811	3128M76Q4	FHLMC PC GOLD COMB 30	2.6	3.21	2.58	50,922.10 111.16	50,764.25 110.81	0.1	-157.85	209.97	2,520	Aaa	AA+

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 7/31/2017

Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating
92,909	3128M7AX4	FHLMC PC GOLD COMB 30	2.6	3.06	2.58	103,186.93 111.06	102,953.88 110.81	0.3	-233.05	425.83	5,110	Aaa	AA+
102,391	3128M97F3	FHLMC PC GOLD COMB 30	2.6	2.55	2.55	114,069.89 111.41	113,382.60 110.74	0.3	-687.30	469.29	5,632	Aaa	AA+
94,043	3138ENG29	FNMA PASS-THRU LNG 30 YEAR Accrued Interest	2.6	1.67	2.62	105,886.06 112.59	104,357.16 110.97	0.3	-1,528.90	431.03	5,172	Aaa	AA+
							2,731.85	0.0			32,782		
			<b>2.6</b>	<b>2.32</b>	<b>2.60</b>	<b>665,788.24</b>	<b>663,920.50</b>	<b>1.8</b>	<b>-4,599.58</b>	<b>2,731.85</b>	<b>32,782</b>		
<b>FIXED INCOME TOTAL</b>			<b>3.5</b>	<b>2.25</b>	<b>2.14</b>	<b>24,577,118.67</b>	<b>24,886,911.09</b>	<b>68.2</b>	<b>113,101.49</b>	<b>196,690.92</b>	<b>702,826</b>		
<b>OTHER</b>													
<b>OTHER ASSETS (USD)</b>													
322,607	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				322,606.69 10.00	322,606.69 10.00	0.9	0.00		0		
380,621	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				380,621.36 10.00	380,621.36 10.00	1.0	0.00		0		
571,206	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				571,205.64 10.00	571,205.64 10.00	1.6	0.00		0		
343,961	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				343,961.36 10.00	343,961.36 10.00	0.9	0.00		0		
182,596	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				182,596.21 10.00	182,596.21 10.00	0.5	0.00		0		
					<b>0.00</b>	<b>1,800,991.26</b>	<b>1,800,991.26</b>	<b>4.9</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>OTHER TOTAL</b>				<b>0.00</b>	<b>0.00</b>	<b>1,800,991.26</b>	<b>1,800,991.26</b>	<b>4.9</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>TOTAL PORTFOLIO</b>			<b>2.40</b>	<b>1.62</b>	<b>1.50</b>	<b>35,137,007.06</b>	<b>36,476,012.21</b>	<b>100.0</b>	<b>1,142,314.23</b>	<b>196,690.92</b>	<b>994,564</b>		