



Portfolio Report

1/31/2016

Account
WFT Liquidating Trust
Consolidated Account

Chicago Office

Headquarters
70 West Madison Street | Suite 2400
Chicago, Illinois 60602
Phone: (312) 368-1442

Milwaukee Office

Red Granite Growth Group
309 North Water Street | Suite 315
Milwaukee, WI 53202
Phone: (414) 326-3200

St. Louis Offices

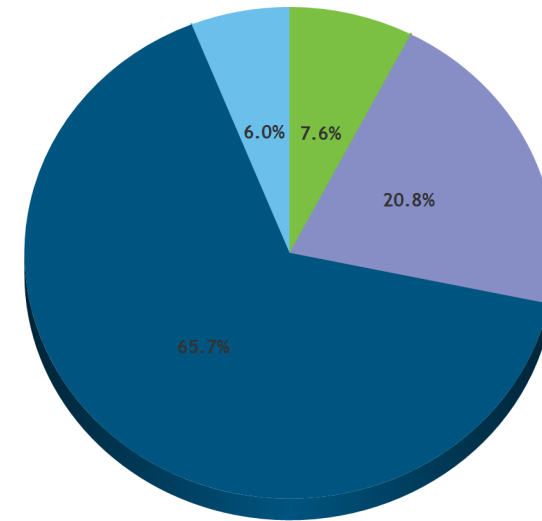
MVP Group
501 North Broadway | 8th Floor
St. Louis, MO 63102
Phone: (314) 342-7400

FAMCO Group
8235 Forsyth Boulevard | Suite 725
St. Louis, MO 63105
Phone: (314) 446-6700

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	40,347,523.37	40,347,523.37	40,347,523.37
Beginning Accrued Interest	192,358.42	192,358.42	192,358.42
Net Contributions/Withdrawals	-442,798.94	-442,798.94	-442,798.94
Realized Gains/Losses	28,577.89	28,577.89	28,577.89
Change in Unrealized Gains/Losses	-172,880.23	-172,880.23	-172,880.23
Net Income/Expenses	69,660.02	69,660.02	69,660.02
Amortization/Accretion	-20,063.35	-20,063.35	-20,063.35
Change in Accrued Interest	18,839.70	18,839.70	18,839.70
Ending Value	39,810,018.76	39,810,018.76	39,810,018.76
Ending Accrued Interest	211,198.12	211,198.12	211,198.12
Total	40,021,216.88	40,021,216.88	40,021,216.88

Portfolio Allocation by Asset Class

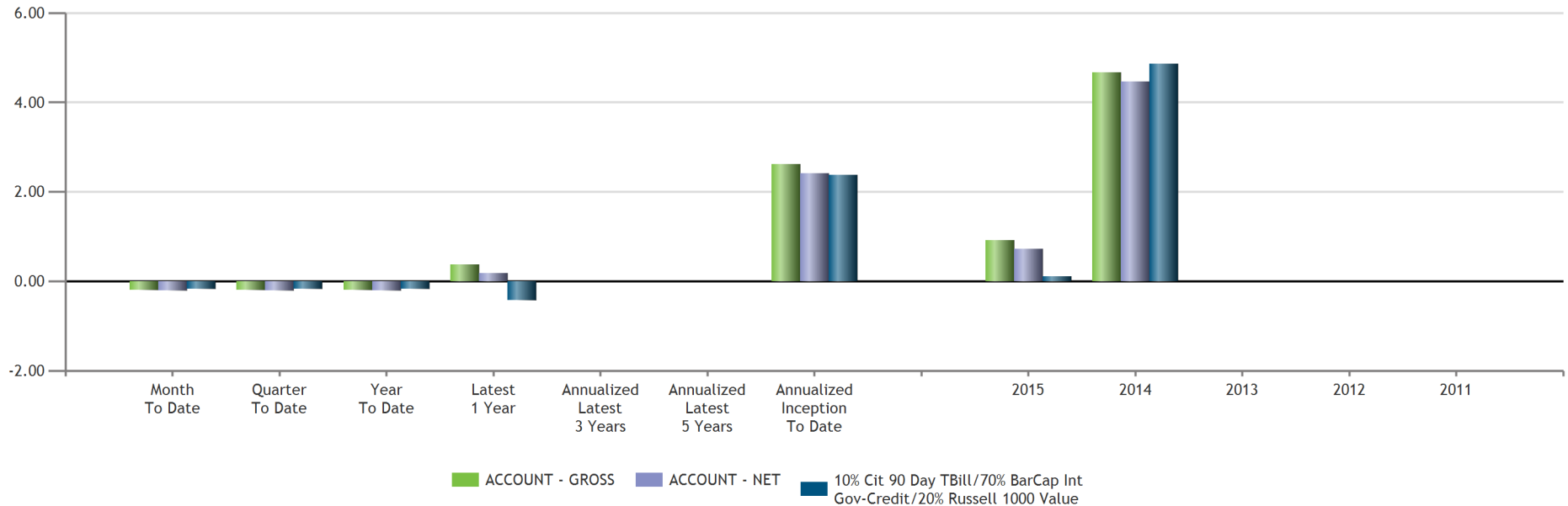


Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	3,022,379.64	7.6	0.3
Equity	8,310,469.47	20.8	3.7
Fixed Income	26,277,660.82	65.7	1.7
Other	2,410,706.94	6.0	0.0
Total	40,021,216.88	100.0	1.9

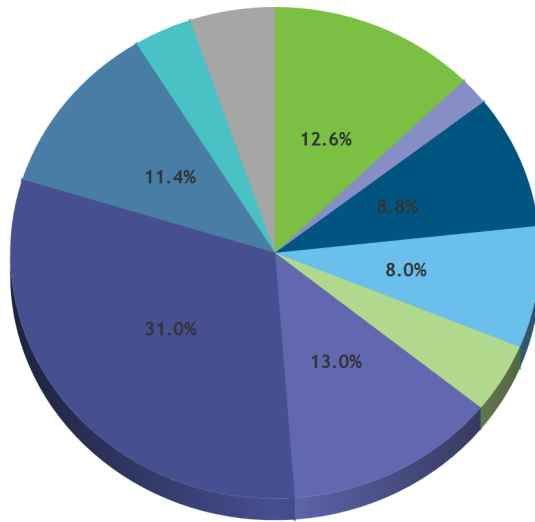
Performance History Time Weighted Returns (%)

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	2015	2014	2013	2012	2011
Equity	-4.66	-4.66	-4.66	-3.76			4.41	-1.58	12.58			
Fixed Income	1.19	1.19	1.19	1.06			1.94	1.27	2.55			
Other	0.72	0.72	0.72	7.74			9.20	6.83	12.41			
ACCOUNT - GROSS	-0.19	-0.19	-0.19	0.37			2.61	0.92	4.66			
ACCOUNT - NET	-0.20	-0.20	-0.20	0.18			2.41	0.72	4.46			
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	-0.18	-0.18	-0.18	-0.43			2.38	0.11	4.85			
Citi 90 Day TBill	0.01	0.01	0.01	0.04			0.04	0.03	0.03			
Bar Cap Int Gov/Credit	1.22	1.22	1.22	0.63			2.12	1.07	3.13			
Russell 1000 Value	-5.17	-5.17	-5.17	-5.00			3.92	-3.83	13.45			



Portfolio Holdings by Industry Sector

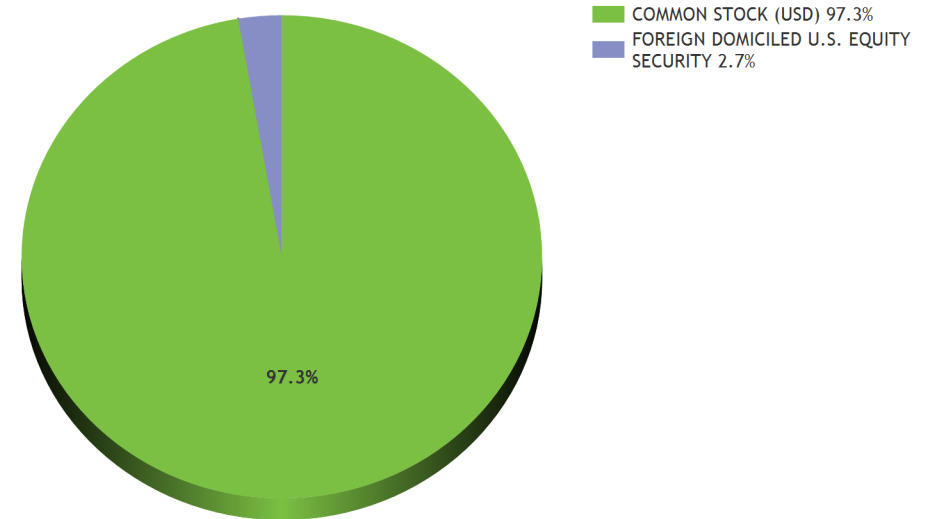


Industry Sector	Market Value	% Equity	% Assets
Energy	1,050,364.94	12.6	2.6
Materials	150,893.37	1.8	0.4
Industrials	731,014.28	8.8	1.8
Consumer Discretionary	665,099.12	8.0	1.7
Consumer Staples	380,765.47	4.6	1.0
Health Care	1,078,536.84	13.0	2.7
Financials	2,577,706.90	31.0	6.5
Information Technology	947,160.03	11.4	2.4
Telecommunication Services	295,903.38	3.6	0.7
Utilities	433,025.14	5.2	1.1
Equity Total	8,310,469.47	100.0	20.9

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
WFC	WELLS FARGO & CO NEW COM	391,442.39	4.7
JNJ	JOHNSON & JOHNSON COM	357,707.00	4.3
XOM	EXXON MOBIL CORP COM	354,139.65	4.3
LMT	LOCKHEED MARTIN CORP COM	290,758.00	3.5
CVX	CHEVRON CORP NEW COM	270,737.57	3.3
PFE	PFIZER INC COM	269,684.05	3.2
GE	GENERAL ELECTRIC CO COM	255,556.20	3.1
JPM	JPMORGAN CHASE & CO COM	239,071.00	2.9
PNC	PNC FINL SVCS GROUP INC COM	219,311.15	2.6
WRI	WEINGARTEN RLTY INVS SH BEN INT	208,293.30	2.5
Top 10 Holdings Total		2,856,700.31	34.4

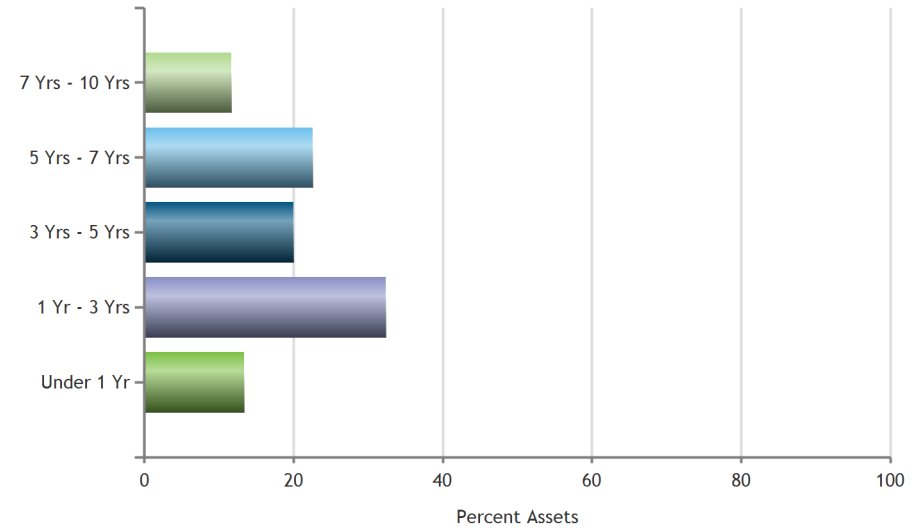
Equity Allocation by Security Type



Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	10	3,059,326.14	11.7	1.0	3.714%	0.5
1 Yr - 3 Yrs	27	6,918,062.93	26.5	1.4	1.938%	1.8
3 Yrs - 5 Yrs	12	5,056,871.46	19.4	1.5	3.517%	3.7
5 Yrs - 7 Yrs	8	4,122,538.19	15.8	1.9	2.686%	5.2
7 Yrs - 10 Yrs	15	4,397,459.26	16.9	2.4	2.696%	7.4
Over 10 Yrs	11	2,512,204.73	9.6	2.0	4.009%	4.1

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	1.68
Average Maturity (years)	5.11
Average Coupon (%)	2.90
Average Duration	3.72
Average Moody Rating	Aa3
Average S&P Rating	AA-
Average Fitch Rating	AA

Distribution by S&P Rating

S&P Rating	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
AAA	7	2,202,719.75	8.5	1.3	1.164%	1.1
AA+	16	14,098,880.30	54.1	1.3	2.603%	4.4
AA	3	238,230.34	0.9	2.3	2.611%	3.0
AA-	3	341,385.25	1.3	1.6	1.726%	2.1
A+	2	305,802.75	1.2	2.2	2.758%	4.6
A	8	1,052,582.52	4.0	2.0	4.199%	2.6
A-	5	901,398.86	3.5	2.4	5.371%	4.0
BBB+	18	2,945,524.21	11.3	2.6	4.269%	3.7
BBB	12	1,751,974.29	6.7	2.8	3.590%	4.0
BBB-	1	260,337.15	1.0	3.5	3.850%	5.9
NA	6	1,293,935.96	5.0	1.7	2.206%	2.5
NR	2	673,691.33	2.6	1.7	3.347%	1.6

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	Fitch Rating
CASH AND EQUIV.														
CASH AND EQUIVALENTS														
	DIVACC	DIVIDEND ACCRUAL				7,192.68 0.00	7,192.68 0.00	0.0			0			
	CASH	MONEY FUND				2,282,088.36 0.00	2,282,088.36 0.00	5.7			0			
			0.00			2,289,281.04	2,289,281.04	5.7		0.00	0			
REPURCHASE AGREEMENT														
733,099	COASTAL	CS - REPURCHASE AGREEMENT		1.15	1.15	733,098.60 1.00	733,098.60 1.00	1.8	0.00		8,431			
			1.15	1.15		733,098.60	733,098.60	1.8	0.00	0.00	8,431			
EQUITY														
COMMON STOCK (USD)														
2,646	ABT	ABBOTT LABS COM				108,850.93 41.14	100,151.10 37.85	0.3	-8,699.83		2,540			
1,193	ABBV	ABBVIE INC COM				75,584.13 63.36	65,495.70 54.90	0.2	-10,088.43		2,720			
972	AFL	AFLAC INC COM				62,325.22 64.12	56,337.12 57.96	0.1	-5,988.10		1,516			
2,815	AEE	AMEREN CORP COM				117,555.53 41.76	126,449.80 44.92	0.3	8,894.27		4,786			
2,763	AFG	AMERICAN FINL GROUP INC OHIO C				166,283.58 60.18	196,117.74 70.98	0.5	29,834.16		3,095			
9,302	NLY	ANNALY CAP MGMT INC COM				108,507.95 11.67	88,369.00 9.50	0.2	-20,138.95		11,162			
1,455	AIV	APARTMENT INVT & MGMT CO CL A				44,877.90 30.84	56,963.25 39.15	0.1	12,085.35		1,746			
1,330	AAPL	APPLE INC COM				108,379.56 81.49	129,462.20 97.34	0.3	21,082.64		2,766			
3,001	T	AT&T INC COM				103,369.23 34.44	108,216.06 36.06	0.3	4,846.83		5,642			
3,242	BBT	BB&T CORP COM				123,613.57 38.13	105,883.72 32.66	0.3	-17,729.85		3,501			
1,216	BA	BOEING CO COM				150,016.93 123.37	146,078.08 120.13	0.4	-3,938.85		4,426			
2,359	CA	CA INC COM				72,172.19 30.59	67,774.07 28.73	0.2	-4,398.12		2,359			
3,131	CVX	CHEVRON CORP NEW COM				348,541.41 111.32	270,737.57 86.47	0.7	-77,803.84		13,401			
8,259	CIM	CHIMERA INVT CORP COM NEW				127,008.13 15.38	102,329.01 12.39	0.3	-24,679.12		15,857			
7,968	CSCO	CISCO SYS INC COM				212,561.28 26.68	189,558.72 23.79	0.5	-23,002.56		6,693			

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	Fitch Rating
2,899	COH	COACH INC COM				122,839.30	107,407.95	0.3	-15,431.35		3,914			
						42.37	37.05							
4,622	COP	CONOCOPHILLIPS COM				343,432.13	180,627.76	0.5	-162,804.37		13,681			
						74.30	39.08							
999	DIN	DINEEQUITY INC COM				73,203.34	84,835.08	0.2	11,631.74		3,676			
						73.28	84.92							
1,326	DOW	DOW CHEM CO COM				65,849.81	55,692.00	0.1	-10,157.81		2,440			
						49.66	42.00							
1,571	DPS	DR PEPPER SNAPPLE GROUP INC CO				91,854.00	147,422.64	0.4	55,568.64		3,016			
						58.47	93.84							
2,231	DRE	DUKE REALTY CORP COM NEW				43,381.80	44,910.03	0.1	1,528.23		1,606			
						19.45	20.13							
2,624	EIX	EDISON INTL COM				124,958.44	162,163.20	0.4	37,204.76		4,382			
						47.62	61.80							
4,549	XOM	EXXON MOBIL CORP COM				407,267.96	354,139.65	0.9	-53,128.31		13,283			
						89.53	77.85							
5,713	FITB	FIFTH THIRD BANCORP COM				114,537.01	90,265.40	0.2	-24,271.61		2,971			
						20.05	15.80							
1,594	GME	GAMESTOP CORP NEW CL A				70,948.30	41,778.74	0.1	-29,169.56		2,295			
						44.51	26.21							
8,782	GE	GENERAL ELECTRIC CO COM				220,063.61	255,556.20	0.6	35,492.59		8,079			
						25.06	29.10							
1,565	HRS	HARRIS CORP DEL COM				94,714.15	136,108.05	0.3	41,393.90		3,130			
						60.52	86.97							
2,401	HP	HELMERICH & PAYNE INC COM				157,575.11	121,970.80	0.3	-35,604.31		6,603			
						65.63	50.80							
2,962	INTC	INTEL CORP COM				91,235.64	91,881.24	0.2	645.60		2,844			
						30.80	31.02							
3,425	JNJ	JOHNSON & JOHNSON COM				318,348.94	357,707.00	0.9	39,358.06		10,275			
						92.95	104.44							
4,018	JPM	JPMORGAN CHASE & CO COM				220,360.20	239,071.00	0.6	18,710.80		7,072			
						54.84	59.50							
786	KMB	KIMBERLY CLARK CORP COM				76,362.88	100,938.12	0.3	24,575.24		2,767			
						97.15	128.42							
1,919	LDOS	LEIDOS HLDGS INC COM				82,305.20	88,504.28	0.2	6,199.08		2,456			
						42.89	46.12							
2,439	LLY	LILLY ELI & CO COM				122,259.80	192,924.90	0.5	70,665.10		4,878			
						50.13	79.10							
1,378	LMT	LOCKHEED MARTIN CORP COM				211,428.96	290,758.00	0.7	79,329.04		9,095			
						153.43	211.00							
1,221	LYB	LYONDELLBASELL INDUSTRIES N V				111,356.07	95,201.37	0.2	-16,154.70		3,810			
						91.20	77.97							
2,276	MAC	MACERICH CO COM				145,430.90	177,459.72	0.4	32,028.82		6,191			
						63.90	77.97							
1,827	MRK	MERCK & CO INC NEW COM				104,645.48	92,574.09	0.2	-12,071.39		3,362			
						57.28	50.67							
940	MET	METLIFE INC COM				53,991.16	41,971.00	0.1	-12,020.16		1,410			
						57.44	44.65							

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	Moodys Rating	S & P Rating	Fitch Rating
1,971	MSFT	MICROSOFT CORP COM				105,361.58 53.46	108,582.39 55.09	0.3	3,220.81		2,444			
2,894	NOV	NATIONAL OILWELL VARCO INC COM				122,906.28 42.47	94,170.76 32.54	0.2	-28,735.52		5,325			
1,216	PRK	PARK NATL CORP COM				104,907.04 86.27	107,141.76 88.11	0.3	2,234.72		4,572			
8,845	PFE	PFIZER INC COM				266,177.60 30.09	269,684.05 30.49	0.7	3,506.45		9,906			
1,471	PM	PHILIP MORRIS INTL INC COM				125,751.52 85.49	132,404.71 90.01	0.3	6,653.19		6,002			
2,531	PNC	PNC FINL SVCS GROUP INC COM				214,357.91 84.69	219,311.15 86.65	0.5	4,953.24		5,163			
4,119	PPL	PPL CORP COM				135,869.11 32.99	144,412.14 35.06	0.4	8,543.03		6,220			
7,983	RGC	REGAL ENTMT GROUP CL A				166,918.59 20.91	137,706.75 17.25	0.3	-29,211.84		7,025			
6,895	SPLS	STAPLES INC COM				101,937.61 14.78	61,503.40 8.92	0.2	-40,434.21		3,310			
1,339	STI	SUNTRUST BKS INC COM				59,288.49 44.28	48,980.62 36.58	0.1	-10,307.87		1,285			
2,430	TGT	TARGET CORP COM				200,831.18 82.65	175,980.60 72.42	0.4	-24,850.58		5,443			
2,556	TXN	TEXAS INSTRS INC COM				105,596.67 41.31	135,289.08 52.93	0.3	29,692.41		3,885			
1,164	TRV	TRAVELERS COMPANIES INC COM				111,101.31 95.45	124,594.56 107.04	0.3	13,493.25		2,840			
2,354	USB	US BANCORP DEL COM NEW				89,972.40 38.22	94,301.24 40.06	0.2	4,328.84		2,401			
3,756	VZ	VERIZON COMMUNICATIONS IN				184,417.99 49.10	187,687.32 49.97	0.5	3,269.33		8,489			
5,970	WRI	WEINGARTEN RLTY INVS SH BEN IN				187,466.37 31.40	208,293.30 34.89	0.5	20,826.93		8,239			
7,793	WFC	WELLS FARGO & CO NEW COM				344,996.17 44.27	391,442.39 50.23	1.0	46,446.22		11,690			
1,337	JW/A	WILEY JOHN & SONS INC CL A				79,867.90 59.74	55,886.60 41.80	0.1	-23,981.30		1,551			
1,488	WMB	WILLIAMS COS INC DEL COM				69,252.24 46.54	28,718.40 19.30	0.1	-40,533.84		3,809			
						0.00	8,174,975.66	20.2	-87,093.08	0.00	305,045			
FOREIGN DOMICILED U.S. EQUITY SECURITY														
1,627	CB	CHUBB LTD				161,928.78 99.53	183,964.89 113.07	0.5	22,036.11					
820	CPA	COPA HOLDINGS SA CL A				84,467.71 103.01	38,622.00 47.10	0.1	-45,845.71		2,755			
						0.00	246,396.49	0.6	-23,809.60	0.00	2,755			
EQUITY TOTAL						0.00	0.00	8,421,372.15	8,310,469.47	20.8	-110,902.68	0.00	307,800	

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	Fitch Rating
FIXED INCOME														
ASSET BACKED														
305,000	161571GC2	CHASE ISSUANCE TRUST DTD 10/31	0.8	1.10	1.10	305,524.22 100.17	305,157.96 100.05	0.8	-366.26	136.91	3,081	Aaa	AAA	AAA
255,000	43814KAC5	HONDA AUTO RECV 2015-1	1.2	1.31	1.31	254,980.49 99.99	254,915.34 99.97	0.6	-65.15	119.00	2,678	Aaa	AAA	AAA
345,000	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/	1.0	1.14	1.14	345,583.39 100.17	345,659.92 100.19	0.9	76.53	176.33	3,968	Aaa	AAA	AAA
655,000	17305EFN0	CITIBANK CCIT 2014-A2	1.1	1.20	1.20	653,722.85 99.81	655,435.97 100.07	1.6	1,713.12	2,950.78	6,681	Aaa	AAA	NR
135,000	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.9	1.91	1.91	134,457.03 99.60	135,180.40 100.13	0.3	723.37	108.60	2,444		AAA	AAA
245,000	02006VAC5	ALLY AUTO RECV TR 2014-3	1.3	1.47	1.47	244,958.06 99.98	245,162.75 100.07	0.6	204.69	139.38	3,136	NA	AAA	AAA
180,000	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	1.0	1.87	1.87	180,316.39 100.18	180,957.02 100.53	0.5	640.63	180.00	4,050	Aaa	NA	AA
100,000	03065CAE9	AMERICREDIT AUTO RECV 2013-4	1.2	2.14	2.14	101,926.57 101.93	101,284.26 101.28	0.3	-642.31	173.78	2,720	Aaa	AA	
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	1.5	2.13	2.13	226,021.31 100.45	226,365.77 100.61	0.6	344.46	329.19	5,153	Aaa	NR	
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	1.8	2.33	2.33	84,944.47 99.93	85,286.58 100.34	0.2	342.11	116.76	1,828	AHe	AA	
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	1.8	1.50	1.50	260,091.21 100.04	261,207.41 100.46	0.7	1,116.20	160.62	3,614	Aaa	AAA	AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	1.8	2.47	2.47	140,042.61 100.03	141,174.31 100.84	0.4	1,131.70	161.78	3,640	Aaa	A	
		Accrued Interest					4,753.12	0.0			42,990			
			1.2	1.51	1.51	2,932,568.60	2,942,540.81	7.4	5,219.09	4,753.12	42,990			
CORPORATE BONDS (USD)														
75,000	38143USC6	GOLDMAN SACHS GROUP INC 3.625%	0.0	1.59	1.59	75,037.53 100.05	75,021.75 100.03	0.2	-15.78	1,314.06	2,719	A3	BBB+	A
115,000	50075NBB9	KRAFT FOODS INC	0.0	1.45	1.45	115,086.18 100.07	115,062.79 100.05	0.3	-23.39	2,266.46	4,744	Baa1	BBB	BBB
100,000	56585AAE2	MARATHON PETE CORP	0.1	1.81	1.81	100,206.68 100.21	100,133.40 100.13	0.3	-73.28	1,458.33	3,500	Baa2	BBB	BBB
235,000	867914BD4	SUNTRUST BKS INC 3.6% DUE 04-1	0.2	1.96	1.96	236,132.28 100.48	235,763.75 100.33	0.6	-368.53	2,491.00	8,460	Baa1	BBB+	A-
240,000	90520GAA4	UNION BK CALIFORNIA NA	0.3	0.90	0.90	243,089.85 101.29	243,341.52 101.39	0.6	251.67	3,173.33	14,280	A3	A	A-
100,000	74432qbr5	PRUDENTIAL FINL INC MTNS BOOK	0.3	0.95	0.95	100,585.67 100.59	100,569.00 100.57	0.3	-16.67	658.33	3,000	Baa1	A	BBB+
130,000	446438RE5	HUNTINGTON NATL BK 1.35% DUE 0	0.5	1.36	1.36	130,135.50 100.10	129,990.64 99.99	0.3	-144.86	872.63	1,755	A3	BBB+	A-
215,000	421915EG0	HEALTH CARE PPTY INVS INC NT 6	0.6	1.57	1.57	221,277.89 102.92	221,254.14 102.91	0.6	-23.75	5,117.00	13,545	Baa1	BBB+	BBB+

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	Fitch Rating
230,000	316773CF5	FIFTH THIRD BANCORP	0.9	1.72	1.72	237,495.27 103.26	238,086.80 103.52	0.6	591.53	557.11	12,535	Baa1	BBB	A-
120,000	031162BQ2	AMGEN INC	1.3	1.48	1.48	120,915.60 100.76	120,982.08 100.82	0.3	66.48	538.33	2,550	Baa1	A	BBB
125,000	172967JE2	CITIGROUP INC	1.8	1.88	1.88	125,014.86 100.01	124,933.13 99.95	0.3	-81.73	430.38	2,313	Baa1	BBB+	A
135,000	843646an0	SOUTHERN PWR CO	1.8	1.74	1.74	135,096.82 100.07	135,263.52 100.20	0.3	166.70	513.38	2,498	Baa1	BBB+	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	1.9	1.26	1.26	129,791.76 99.84	130,456.82 100.35	0.3	665.06	99.49	1,885	Aa3	AA-	A
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	1.9	1.68	1.68	129,743.93 108.12	129,565.80 107.97	0.3	-178.13	3,450.00	6,900	A2	A	AA-
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	2.0	1.73	1.73	85,000.00 100.00	84,354.68 99.24	0.2	-645.32	480.21	1,160	Aa1	AA-	
255,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	2.2	2.26	2.26	253,044.99 99.23	253,533.75 99.43	0.6	488.76	1,076.67	5,100	Baa3	BBB	BBB
120,000	487836BE7	KELLOGG CO	2.2	1.87	1.87	123,834.81 103.20	123,701.28 103.08	0.3	-133.53	758.33	3,900	Baa2	BBB	BBB+
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	2.4	1.73	1.73	125,898.35 100.72	126,573.75 101.26	0.3	675.40		2,813	Aa2	AA-	AA-
225,000	59156RAR9	METLIFE INC	2.3	1.79	1.79	251,431.76 111.75	252,935.10 112.42	0.6	1,503.34	7,072.64	15,338	A3	A-	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	2.4	1.89	1.89	126,688.45 101.35	127,507.50 102.01	0.3	819.05	1,509.38	3,375	A1	A+	A+
125,000	501044CW9	KROGER CO	2.9	1.73	1.73	124,899.02 99.92	127,040.25 101.63	0.3	2,141.23	127.78	2,875	Baa2	BBB	BBB
205,000	38141EA25	GOLDMAN SACHS GROUP INC 7.5	2.7	2.69	2.69	233,124.65 113.72	233,566.75 113.94	0.6	442.10	7,089.58	15,375	A3	BBB+	A
110,000	06051GDZ9	BANK AMER CORP	3.0	2.58	2.58	126,780.46 115.25	127,616.50 116.02	0.3	836.04	1,397.92	8,388	Baa1	BBB+	A
215,000	61747YCJ2	MORGAN STANLEY	3.3	2.68	2.68	234,480.30 109.06	236,809.82 110.14	0.6	2,329.52	4,300.00	12,094	A3	BBB+	A
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	3.3	2.56	2.56	232,699.15 110.81	234,402.63 111.62	0.6	1,703.48	3,632.71	12,338	Baa2	A-	BBB+
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	3.7	2.25	2.25	164,896.32 99.94	167,345.81 101.42	0.4	2,449.48	204.53	4,331	Baa1	BBB+	BBB+
110,000	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-	3.6	4.09	4.09	118,961.09 108.15	114,587.00 104.17	0.3	-4,374.09		5,775	Baa1	BBB+	BBB+
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	4.0	2.88	2.88	128,198.56 106.83	130,134.00 108.45	0.3	1,935.44	2,551.25	5,850	A1	A	A+
135,000	58013mex8	MCDONALDS CORP MED TERM NT BE	4.3	2.41	2.41	135,115.69 100.09	136,916.73 101.42	0.3	1,801.04	536.25	3,713	Baa1	BBB+	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	4.5	2.77	2.77	124,633.01 108.38	127,747.75 111.09	0.3	3,114.74	2,069.04	5,865	Baa1	BBB+	A-
115,000	46625HHZ6	JPMORGAN CHASE	4.7	2.82	2.82	122,230.26 106.29	125,097.46 108.78	0.3	2,867.20	1,196.72	5,319	A3	A-	A+
141,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	5.2	2.53	2.53	148,920.15 105.62	157,018.87 111.36	0.4	8,098.72	833.27	6,521	Baa1	A-	A-

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	Fitch Rating
220,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	5.3	3.23	3.23	228,794.70	236,889.40	0.6	8,094.70	3,843.89	10,175	Baa2	BBB+	BBB+
55,000	406216BH3	HALLIBURTON CO	6.0	3.67	3.67	54,956.79	54,019.52	0.1	-937.28	402.19	1,856	A2	A	A-
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	5.9	3.50	3.50	249,887.77	260,337.15	0.7	10,449.38	1,908.96	9,818	Ba1	BBB-	BBB+
175,000	92826cac6	VISA INC	6.2	2.50	2.50	174,761.31	178,295.25	0.4	3,533.94	639.72	4,900	A1	A+	
130,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	6.2	3.06	3.06	129,579.16	131,944.80	0.3	2,365.64	59.58	4,290	A3	A-	A
195,000	140420NB2	CAPITAL ONE BK USA NATL ASSN G	6.1	3.75	3.75	188,133.79	190,503.30	0.5	2,369.51	3,034.69	6,581	Baa1	BBB	BBB+
95,000	61945CAC7	MOSAIC CO NEW	6.5	4.71	4.71	94,356.69	92,135.75	0.2	-2,220.94	852.36	4,038	Baa1	BBB	BBB
125,000	25459HBL8	DIRECTV HLDGS LLC / DIRECTV FI	6.7	4.12	4.12	129,084.07	127,853.88	0.3	-1,230.19	1,854.17	5,563	Baa2	BBB	A-
260,000	30219gak4	EXPRESS SCRIPTS HLDG CO	7.1	4.07	4.07	255,750.79	249,499.64	0.6	-6,251.15	1,162.78	9,100	Baa2	BBB+	BBB
135,000	260543CJ0	DOW CHEM CO	7.3	3.90	3.90	130,880.66	131,068.94	0.3	188.28	1,575.00	4,725	Baa2	BBB	BBB
130,000	98956PAF9	ZIMMER BIOMET HLDGS INC	7.6	3.88	3.88	129,732.68	126,656.40	0.3	-3,076.28	1,538.33	4,615	Baa3	BBB	
130,000	887317AW5	TIME WARNER INC 3.6% DUE 07-15	7.9	3.97	3.97	126,800.48	126,197.76	0.3	-602.72	208.00	4,680	Baa2	BBB	BBB+
130,000	06051gfs3	BANK AMER CORP	7.8	3.74	3.74	130,786.84	131,392.30	0.3	605.46	2,532.74	5,038	Baa1	BBB+	A
130,000	151020AS3	CELGENE CORP	7.8	3.75	3.75	128,886.79	131,232.40	0.3	2,345.61	2,364.83	5,038	Baa2	BBB+	
130,000	172967kg5	CITIGROUP INC	8.9	2.28	2.28	129,828.20	129,693.20	0.3	-135.00	154.38	2,925	Baa1	BBB+	A
130,000	375558BF9	GILEAD SCIENCES INC	8.3	3.39	3.39	129,483.69	132,796.30	0.3	3,312.61	1,805.74	4,745	A3	A	
		Accrued Interest					81,713.46	0.2			288,896			
			3.7	2.53	2.53	7,372,151.24	7,499,544.18	18.7	45,679.48	81,713.46	288,896			
COMMERCIAL MORTGAGE BACKED														
430,000	3137A7JU5	FHLMC REMIC SERIES K-701	1.7	1.49	1.49	459,696.88	447,325.56	1.1	-12,371.32	1,391.05	16,693	NA	NR	
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	2.6	1.66	1.66	541,842.19	541,632.07	1.4	-210.12	1,017.16	12,206	Aaa	NA	AAA
375,000	3137AQT24	FHLMC REMIC SERIES K-708	2.9	1.74	1.74	382,690.43	381,764.59	1.0	-925.84	665.63	7,988	NA	NA	AAA
		Accrued Interest					3,073.83	0.0			36,886			
			2.4	1.62	1.63	1,384,229.50	1,373,796.05	3.4	-13,507.28	3,073.83	36,886			

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	Fitch Rating
MUNICIPAL BONDS (USD)														
50,000	605581gs0	MISSISSIPPI ST	8.3	2.77	2.77	50,000.00 100.00	51,659.50 103.32	0.1	1,659.50	232.54	1,580	Aa2	AA	AA+
		Accrued Interest					232.54	0.0			1,580			
			8.3	2.77	2.77	50,000.00	51,892.04	0.1	1,659.50	232.54	1,580			
GOVERNMENT BONDS (USD)														
1,575,000	912828LP3	UNITED STATES TREAS NTS DTD 00	0.7	0.59	0.59	1,600,636.46 101.63	1,600,102.35 101.59	4.0	-534.11	15,879.10	47,250	Aaa	AA+	AAA
745,000	912828PA2	UNITED STATES TREAS NTS	1.6	0.76	0.76	755,914.93 101.47	758,648.40 101.83	1.9	2,733.47	4,694.42	13,969	Aaa	AA+	AAA
1,090,000	912828RH5	UNITED STATES TREAS NTS	2.6	0.92	0.92	1,096,390.20 100.59	1,103,014.60 101.19	2.8	6,624.40	5,036.78	14,988	Aaa	AA+	AAA
2,475,000	912828MP2	UNITED STATES TREAS NTS DTD 00	3.7	1.21	1.21	2,687,514.26 108.59	2,709,852.75 109.49	6.8	22,338.49	41,202.36	89,719	Aaa	AA+	AAA
2,880,000	912828RC6	UNITED STATES TREAS NTS	5.2	1.45	1.45	2,923,819.12 101.52	2,983,132.80 103.58	7.5	59,313.68	28,105.43	61,200	Aaa	AA+	AAA
1,395,000	912828VS6	UNITED STATES TREAS NTS DTD 08	6.8	1.71	1.71	1,435,058.08 102.87	1,472,854.95 105.58	3.7	37,796.87	16,015.96	34,875	Aaa	AA+	AAA
1,020,000	912828G38	UNITED STATES TREAS NTS DTD 11	7.9	1.88	1.88	1,019,222.84 99.92	1,050,783.60 103.02	2.6	31,560.76	4,854.81	22,950	Aaa	AA+	AAA
		Accrued Interest					115,788.87	0.3			284,950			
			4.2	1.25	1.25	11,518,555.90	11,794,178.32	29.5	159,833.55	115,788.87	284,950			
TREASURY INFLATION PROTECTED SECURITY (TIPS)														
775,358	912828K33	UNITED STATES TREAS NTS	4.2	0.05	0.05	780,153.57 100.62	777,831.49 100.32	1.9	-2,322.08	285.99	969	Aaa	AA+	AAA
260,546	912828H45	UNITED STATES TREAS NTS	8.8	0.54	0.54	258,734.42 99.30	253,982.85 97.48	0.6	-4,751.57	28.63	651	Aaa	AA+	AAA
		Accrued Interest					314.62	0.0			1,621			
			5.4	0.17	0.17	1,038,887.99	1,032,128.96	2.6	-7,073.65	314.62	1,621			
MORTGAGE BACKED														
1,692	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	3.2	1.58	1.58	1,842.65 108.89	1,897.06 112.11	0.0	54.41	7.76	93	Aaa	AA+	AAA
1,577	3128KUS73	FHLMC PC GOLD COMB 30	3.0	1.82	1.82	1,720.88 109.15	1,774.29 112.54	0.0	53.41	7.88	95	NA	NA	AAA
407,307	31416BK72	FNMA PASS-THRU LNG 30 YEAR	3.0	1.38	1.38	455,756.97 111.90	456,163.05 112.00	1.1	406.08	1,866.82	22,402	Aaa	AA+	AAA
204	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	3.0	1.42	1.42	222.35 108.76	228.47 111.75	0.0	6.12	0.94	11	Aaa	AA+	AAA
161,753	3128m97f3	FHLMC PC GOLD COMB 30	4.1	2.72	2.72	180,203.29 111.41	180,723.25 111.73	0.5	519.95	741.37	8,896	Aaa	AA+	AAA

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	Fitch Rating
499,090	3138wgg65	FNMA PASS-THRU LNG 30 YEAR Accrued Interest	7.7	2.93	2.93	520,925.40 104.38	522,327.84 104.66	1.3	1,402.44	1,455.68	17,468	Aaa	AA+	AAA
			5.4	2.28	2.29	1,160,671.54	1,167,194.41	2.9	2,442.42	4,080.45	48,965			
FHLMC (USD)														
71,708	3128m76q4	FHLMC PC GOLD COMB 30	4.2	2.76	2.76	79,708.52 111.16	80,112.02 111.72	0.2	403.50	328.66	3,944	Aaa	AA+	AAA
131,709	3128m7ax4	FHLMC PC GOLD COMB 30 Accrued Interest	3.0	1.59	1.59	146,280.24 111.06	147,224.82 111.78	0.4	944.58	603.67	7,244	Aaa	AA+	AAA
			3.4	2.00	2.00	225,988.76	228,269.17	0.6	1,348.08	932.33	11,188			
CMO (USD)														
110,000	3137AQVW5	FHLMC REMIC SERIES K-709	3.0	1.77	1.77	112,303.13 102.09	111,841.21 101.67	0.3	-461.92	191.22	2,295	NA	NA	AAA
75,000	3137ARPY6	FHLMC REMIC SERIES K-710 Accrued Interest	3.1	1.80	1.80	74,906.25 99.88	75,966.77 101.29	0.2	1,060.52	117.69	1,412	NA	NA	AAA
			3.1	1.78	1.78	187,209.38	188,116.89	0.5	598.61	308.90	3,707			
FIXED INCOME TOTAL			3.7	1.68	1.68	25,870,262.90	26,277,660.82	65.7	196,199.80	211,198.12	720,782			
OTHER														
OTHER ASSETS (USD)														
345,239	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				345,238.57 10.00	345,238.57 10.00	0.9	0.00		0			
608,478	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				608,478.01 10.00	608,478.01 10.00	1.5	0.00		0			
676,980	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				676,980.48 10.00	676,980.48 10.00	1.7	0.00		0			
96,652	SSBREC	SSB RECOVERY FD (EST.VAL)				96,652.22 10.00	96,652.22 10.00	0.2	0.00		0			
459,967	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				459,967.08 10.00	459,967.08 10.00	1.1	0.00		0			
223,391	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				223,390.58 10.00	223,390.58 10.00	0.6	0.00		0			
					0.00	2,410,706.94	2,410,706.94	6.0	0.00	0.00	0			
OTHER TOTAL			0.00	0.00	0.00	2,410,706.94	2,410,706.94	6.0	0.00	0.00	0			
TOTAL PORTFOLIO			3.3	1.12	1.12	39,724,721.64	40,021,216.88	100.0	85,297.12	211,198.12	1,037,013			

Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
1/5/2016	1/12/2016	130,000	172967kg5	CITIGROUP INC 2.250% Due 01-12-26	CITIGLOB	99.87	129,827.10			129,827.10
1/7/2016	1/8/2016	165,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	ARBORF	103.39	170,594.53			170,594.53
1/13/2016	1/25/2016	60,000	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 02-01-23	DB	99.62	59,772.60			59,772.60
1/14/2016	1/25/2016	70,000	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 02-01-23	FSTB	99.72	69,804.00			69,804.00
1/20/2016	1/25/2016	499,090	3138wgg65	FNMA PASS-THRU LNG 30 YEAR 3.500% Due 01-01-46	FSTBF	104.38	520,925.40			520,925.40
1/28/2016	2/2/2016	115,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	DBF	105.06	120,821.88			120,821.88
1/28/2016	2/2/2016	110,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	BOAF	103.20	113,519.14			113,519.14
1/29/2016	1/29/2016	36,950	EUROPE	EUROPE ENTERPRISE III(EST.VAL)		10.00	36,949.88			36,949.88
1/29/2016	1/29/2016	5,515	SSBREC	SSB RECOVERY FD(EST.VAL)		10.00	5,514.81			5,514.81
1/29/2016	2/3/2016	155,000	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG 3.625% Due 02-15-20	BOAF	109.47	169,676.56			169,676.56
1/29/2016	2/3/2016	30,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	CITIGLOB F	105.59	31,676.95			31,676.95
Total Purchases							1,429,082.85	0.00	0.00	1,429,082.85

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
1/5/2016	1/8/2016	130,000	172967JE2	CITIGROUP INC 1.850% Due 11-24-17	GOLDMA N	99.85	129,807.60			129,807.60
1/7/2016	1/8/2016	165,000	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG	BOAF	101.65	167,719.92			167,719.92



Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
				3.000% Due 09-30-16						
1/8/2016	1/8/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
1/14/2016	1/20/2016	130,000	337738AM0	FISERV INC	SUN	101.22	131,588.60			131,588.60
				3.500% Due 10-01-22						
1/20/2016	1/25/2016	40,000	912828RC6	UNITED STATES TREAS NTS	BOAF	103.13	41,253.13			41,253.13
				2.125% Due 08-15-21						
1/20/2016	1/25/2016	200,000	912828RC6	UNITED STATES TREAS NTS	BOAF	103.13	206,265.62			206,265.62
				2.125% Due 08-15-21						
1/20/2016	1/25/2016	150,000	912828RC6	UNITED STATES TREAS NTS	BOAF	103.13	154,699.22			154,699.22
				2.125% Due 08-15-21						
1/22/2016	1/22/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
1/28/2016	2/1/2016	94,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	TENDER	112.46	105,707.70			105,707.70
				4.625% Due 12-15-21						
1/28/2016	2/2/2016	110,000	345397VU4	FORD MOTOR CREDIT CO LLC	CITIGLOB	109.71	120,678.80			120,678.80
				5.875% Due 08-02-21						
1/28/2016	2/2/2016	115,000	92343VBR4	VERIZON COMMUNICATIONS	JEFFRIES	110.55	127,127.90			127,127.90
				5.150% Due 09-15-23						
1/29/2016	2/3/2016	155,000	4042Q1AE7	HSBC BK USA N A GLOBAL	HSBC	108.46	168,111.45			168,111.45
				4.875% Due 08-24-20						
1/29/2016	2/3/2016	30,000	61945CAC7	MOSAIC CO NEW	KEY	97.05	29,115.30			29,115.30
				4.250% Due 11-15-23						
1/29/2016	1/29/2016	3,101	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	3,101.17			3,101.17
1/29/2016	1/29/2016	75,000	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)		10.00	74,999.76			74,999.76
1/29/2016	1/29/2016	21,745	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)		10.00	21,745.00			21,745.00
Total Sales							1,681,921.17	0.00	0.00	1,681,921.17

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2016	1/14/2016	JW/A	WILEY JOHN & SONS INC CL A	1.00	401.10	401.10
1/4/2016	1/20/2016	CSCO	CISCO SYS INC COM	1.00	1,673.28	1,673.28
1/4/2016	1/31/2016	JPM	JPMORGAN CHASE & CO COM	1.00	1,767.92	1,767.92
1/6/2016	2/1/2016	T	AT&T INC COM	1.00	1,440.48	1,440.48
1/6/2016	2/1/2016	VZ	VERIZON COMMUNICATIONS INC COM	1.00	2,122.14	2,122.14
1/13/2016	2/16/2016	ABT	ABBOTT LABS COM	1.00	687.96	687.96
1/13/2016	2/16/2016	ABBV	ABBVIE INC COM	1.00	680.01	680.01
1/13/2016	1/25/2016	AFG	AMERICAN FINL GROUP INC OHIO COM	1.00	773.64	773.64
1/14/2016	2/5/2016	PNC	PNC FINL SVCS GROUP INC COM	1.00	1,290.81	1,290.81
1/28/2016	2/8/2016	TXN	TEXAS INSTRS INC COM	1.00	971.28	971.28
Total Dividends					11,808.62	11,808.62

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2016	1/15/2016	3128m7ax4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	618.71	618.71
1/1/2016	1/15/2016	3128m97f3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	762.29	762.29
1/1/2016	1/15/2016	3128m76q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	337.88	337.88
1/1/2016	1/15/2016	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	7.91	7.91
1/1/2016	1/25/2016	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,391.05	1,391.05
1/1/2016	1/25/2016	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
1/1/2016	1/25/2016	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	665.63	665.63
1/1/2016	1/25/2016	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2016	1/25/2016	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69
1/1/2016	1/25/2016	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,915.12	1,915.12
1/1/2016	1/25/2016	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	1.28	1.28
1/1/2016	1/25/2016	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	8.98	8.98
1/5/2016	1/5/2016	COASTAL	CS - REPURCHASE AGREEMENT	1.00	828.15	828.15
1/8/2016	1/8/2016	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	226.67	226.67
1/8/2016	1/8/2016	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.37	429.37
1/8/2016	1/8/2016	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
1/12/2016	1/12/2016	89236TCA1	TOYOTA MOTOR CRED 1.450% Due 01-12-18	100.00	942.50	942.50
1/14/2016	1/14/2016	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01-14-2020 2.625% Due 01-14-20	100.00	2,165.63	2,165.63
1/15/2016	1/15/2016	02006VAC5	ALLY AUTO RECV TR 2014-3 1.280% Due 06-17-19	100.00	261.33	261.33
1/15/2016	1/15/2016	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/2014 1.15000% 1/15/2019 1.150% Due 01-15-19	100.00	330.62	330.62
1/15/2016	1/15/2016	161571GC2	CHASE ISSUANCE TRUST DTD 10/31/2013 1.01000% 10/15/2018 1.010% Due 10-15-18	100.00	256.71	256.71
1/15/2016	1/15/2016	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST DTD 10/16/2014 1.39000% 4/15/2020 1.390% Due 04-15-20	100.00	318.52	318.52
1/15/2016	1/15/2016	316773CF5	FIFTH THIRD BANCORP 5.450% Due 01-15-17	100.00	6,267.50	6,267.50

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/15/2016	1/15/2016	43814KAC5	HONDA AUTO RECV 2015-1 1.050% Due 10-15-18	100.00	223.13	223.13
1/15/2016	1/15/2016	501044CW9	KROGER CO 2.300% Due 01-15-19	100.00	1,437.50	1,437.50
1/15/2016	1/15/2016	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	203.62	203.62
1/15/2016	1/15/2016	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34
1/15/2016	1/15/2016	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	337.51	337.51
1/15/2016	1/15/2016	887317AW5	TIME WARNER INC 3.6% DUE 07-15- 2025 3.600% Due 07-15-25	100.00	2,873.00	2,873.00
1/15/2016	1/15/2016	912828H45	UNITED STATES TREAS NTS 0.250% Due 01-15-25	100.00	326.04	326.04
1/29/2016	1/29/2016	EUROPE	EUROPE ENTERPRISE III(EST.VAL)	10.00	36,949.88	36,949.88
1/29/2016	1/29/2016	CASH	MONEY FUND	1.00	8.80	8.80
1/29/2016	1/29/2016	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	-3,101.17	-3,101.17
1/29/2016	1/29/2016	SSBREC	SSB RECOVERY FD(EST.VAL)	10.00	5,514.81	5,514.81
1/29/2016	1/29/2016	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	10.00	-21,745.00	-21,745.00
1/30/2016	1/31/2016	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-30 -2018 2.250% Due 07-30-18	100.00	1,406.25	1,406.25
1/31/2016	1/31/2016	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-31- 2020 5.250% Due 01-31-20	100.00	2,887.50	2,887.50
1/31/2016	2/1/2016	CASH	MONEY FUND	1.00	19.08	19.08
Total Interest					46,858.50	46,858.50

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/1/2016	1/15/2016	3,281	3128m7ax4	FHLMC PC GOLD COMB 30	100.00	3,280.78	3,280.78



Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
				5.500% Due 01-01-39			
1/1/2016	1/15/2016	4,564	3128m97f3	FHLMC PC GOLD COMB 30	100.00	4,563.57	4,563.57
				5.500% Due 06-01-41			
1/1/2016	1/15/2016	2,010	3128m76q4	FHLMC PC GOLD COMB 30	100.00	2,010.20	2,010.20
				5.500% Due 10-01-38			
1/1/2016	1/15/2016	4	3128KUS73	FHLMC PC GOLD COMB 30	100.00	4.49	4.49
				6.000% Due 08-01-37			
1/1/2016	1/25/2016	2,694	31416BK72	FNMA PASS-THRU LNG 30 YEAR	100.00	2,694.26	2,694.26
				5.500% Due 06-01-38			
1/1/2016	1/25/2016	2,914	31416BK72	FNMA PASS-THRU LNG 30 YEAR	100.00	2,914.33	2,914.33
				5.500% Due 06-01-38			
1/1/2016	1/25/2016	4,928	31416BK72	FNMA PASS-THRU LNG 30 YEAR	100.00	4,928.35	4,928.35
				5.500% Due 06-01-38			
1/1/2016	1/25/2016	7	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	100.00	7.37	7.37
				5.500% Due 07-01-38			
1/1/2016	1/25/2016	4	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	100.00	4.12	4.12
				5.500% Due 11-01-36			
Total Principal Payments						20,407.47	20,407.47

Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/15/2016	1/15/2016	155,000	478366AR8	JOHNSON CTLS INC	100.00	155,000.00	155,000.00
				5.500% Due 01-15-16			
1/25/2016	1/25/2016	100,000	316773CK4	FIFTH THIRD BANCORP	100.00	100,000.00	100,000.00
				3.625% Due 01-25-16			
Total Maturities						255,000.00	255,000.00

Expenses

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
Total Expenses						

Contributions

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2016	1/1/2016	933,099	COASTAL CS - REPURCHASE AGREEMENT	1.00	933,098.60	933,098.60
1/15/2016	1/15/2016	1,627	CB CHUBB LTD (Security Change)	109.38	177,961.26	177,961.26
Total Contributions					1,111,059.86	1,111,059.86

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2016	1/1/2016	-CS-	CS - REPURCHASE AGREEMENT	1.00	933,098.60	933,098.60
1/11/2016	1/11/2016		CASH MONEY FUND(Funeral Disbursement)	1.00	100,000.00	100,000.00
1/15/2016	1/15/2016	1,627	ACE ACE LTD SHS (Security Change)	109.38	177,961.26	177,961.26
1/15/2016	1/15/2016		CASH MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
1/15/2016	1/15/2016		CASH MONEY FUND (ZCM 2Q15 & 3Q15 Invoice)	1.00	39,690.24	39,690.24
1/20/2016	1/20/2016		CASH MONEY FUND (Custody Fee)	1.00	3,075.37	3,075.37
1/22/2016	1/22/2016		CASH MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
1/26/2016	1/26/2016		CASH MONEY FUND (Custody Fee)	1.00	33.33	33.33
1/29/2016	1/29/2016		CASH MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
Total Withdrawals					1,553,858.80	1,553,858.80

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/5/2016	1/12/2016	172967kg5	CITIGROUP INC 2.250% Due 01-12-26		0.00	0.00
1/7/2016	1/8/2016	912828V56	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	100.00	-1,636.55	-1,636.55

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
			2.500% Due 08-15-23			
1/13/2016	1/25/2016	035242AL0	ANHEUSER-BUSCH INBEV FIN		0.00	0.00
			3.300% Due 02-01-23			
1/14/2016	1/25/2016	035242AL0	ANHEUSER-BUSCH INBEV FIN		0.00	0.00
			3.300% Due 02-01-23			
1/20/2016	1/25/2016	3138wgg65	FNMA PASS-THRU LNG 30 YEAR	100.00	-1,164.54	-1,164.54
			3.500% Due 01-01-46			
1/28/2016	2/2/2016	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	100.00	-1,335.94	-1,335.94
			2.500% Due 08-15-23			
1/28/2016	2/2/2016	912828RC6	UNITED STATES TREAS NTS	100.00	-1,086.18	-1,086.18
			2.125% Due 08-15-21			
1/29/2016	2/3/2016	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG	100.00	-2,626.15	-2,626.15
			3.625% Due 02-15-20			
1/29/2016	2/3/2016	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	100.00	-350.54	-350.54
			2.500% Due 08-15-23			
Total Purchased Accrued					-8,199.90	-8,199.90

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/5/2016	1/8/2016	172967JE2	CITIGROUP INC	100.00	293.94	293.94
			1.850% Due 11-24-17			
1/7/2016	1/8/2016	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG	100.00	1,352.46	1,352.46
			3.000% Due 09-30-16			
1/14/2016	1/20/2016	337738AM0	FISERV INC	100.00	1,377.64	1,377.64
			3.500% Due 10-01-22			
1/15/2016	1/15/2016	478366AR8	JOHNSON CTLS INC	100.00	4,262.50	4,262.50
			5.500% Due 01-15-16			



WFT Liquidating Trust
Consolidated Account

Transaction Summary

US Dollar
1/1/2016 - 1/31/2016

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/20/2016	1/25/2016	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	3,670.82	3,670.82
1/25/2016	1/25/2016	316773CK4	FIFTH THIRD BANCORP 3.625% Due 01-25-16	100.00	1,812.50	1,812.50
1/28/2016	2/1/2016	26884AAZ6	ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21	100.00	555.51	555.51
1/28/2016	2/2/2016	345397VU4	FORD MOTOR CREDIT CO LLC 5.875% Due 08-02-21	0.00	0.00	0.00
1/28/2016	2/2/2016	92343VBR4	VERIZON COMMUNICATIONS 5.150% Due 09-15-23	100.00	2,253.84	2,253.84
1/29/2016	2/3/2016	4042Q1AE7	HSBC BK USA N A GLOBAL 4.875% Due 08-24-20	100.00	3,337.34	3,337.34
1/29/2016	2/3/2016	61945CAC7	MOSAIC CO NEW 4.250% Due 11-15-23	100.00	276.25	276.25
Total Sold Accrued					19,192.80	19,192.80



WFT Liquidating Trust
Consolidated Account

Realized Gains and Losses

US Dollar
1/1/2016 - 1/31/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
9/30/2015	1/1/2016	2,010	3128m76q4	FHLMC PC		2,234.47	0.00	2,010.20	-224.27	0.00
9/30/2015	1/1/2016	3,281	3128m7ax4	FHLMC PC		3,643.73	0.00	3,280.78	-362.95	0.00
7/10/2007	1/1/2016	4	3128KUS73	FHLMC PC		4.90	0.00	4.49	0.00	-0.41
11/18/2015	1/1/2016	4,564	3128m97f3	FHLMC PC		5,084.10	0.00	4,563.57	-520.53	0.00
5/9/2008	1/1/2016	7	31371NWX9	FNMA PASS-THRU		8.02	0.00	7.37	0.00	-0.65
12/4/2006	1/1/2016	4	31411DWE5	FNMA PASS-THRU		4.49	0.00	4.12	0.00	-0.37
9/30/2015	1/1/2016	2,694	31416BK72	FNMA PASS-THRU		3,015.88	0.00	2,694.26	-321.62	0.00
9/30/2015	1/1/2016	2,914	31416BK72	FNMA PASS-THRU		3,260.86	0.00	2,914.33	-346.53	0.00
12/4/2015	1/1/2016	4,928	31416BK72	FNMA PASS-THRU		5,513.60	0.00	4,928.35	-585.25	0.00
11/18/2014	1/5/2016	130,000	172967JE2	CITIGROUP INC		129,974.00	9.57	129,807.60	0.00	-175.97
11/6/2013	1/7/2016	165,000	912828LP3	UNITED STATES T		176,608.01	-8,663.81	167,719.92	0.00	-224.28
	1/8/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	0.00
10/30/2013	1/14/2016	120,000	337738AM0	FISERV INC		114,789.60	1,119.56	121,466.40	0.00	5,557.24
1/17/2014	1/14/2016	10,000	337738AM0	FISERV INC		9,697.90	60.38	10,122.20	0.00	363.92
8/10/2015	1/15/2016	155,000	478366AR8	JOHNSON CTLS IN		158,107.75	-3,107.75	155,000.00	0.00	0.00
1/23/2012	1/20/2016	40,000	912828RC6	UNITED STATES T		40,305.74	-120.49	41,253.13	0.00	1,067.88
11/20/2013	1/20/2016	200,000	912828RC6	UNITED STATES T		197,617.19	625.36	206,265.62	0.00	8,023.07
1/7/2014	1/20/2016	150,000	912828RC6	UNITED STATES T		145,910.16	1,019.04	154,699.22	0.00	7,770.02
	1/22/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	0.00
12/22/2015	1/25/2016	100,000	316773CK4	FIFTH THIRD BAN		100,213.00	-213.00	100,000.00	0.00	0.00
9/8/2015	1/28/2016	115,000	92343VBR4	VERIZON COMMUNI		126,963.45	-503.56	127,127.90	668.01	0.00
10/18/2013	1/28/2016	100,000	345397VU4	FORD MOTOR CRED		113,776.00	-3,618.02	109,708.00	0.00	-449.98
1/17/2014	1/28/2016	10,000	345397VU4	FORD MOTOR CRED		11,457.40	-353.91	10,970.80	0.00	-132.69
10/28/2013	1/28/2016	94,000	26884AAZ6	ERP OPER LTD PA		101,074.44	-1,759.73	105,707.70	0.00	6,392.99
10/28/2013	1/29/2016	155,000	4042Q1AE7	HSBC BK USA N A		169,731.20	-4,505.05	168,111.45	0.00	2,885.30
11/7/2013	1/29/2016	25,000	61945CAC7	MOSAIC CO NEW		24,947.50	9.82	24,262.75	0.00	-694.57
11/13/2013	1/29/2016	5,000	61945CAC7	MOSAIC CO NEW		4,954.60	8.41	4,852.55	0.00	-110.46
9/30/2013	1/29/2016	3,101	PRIVEQ	PRIV EQUITY PTR		3,101.17		3,101.17	0.00	0.00
9/30/2013	1/29/2016	21,745	STEPSTONEM	STEPSTONE MEZZ		21,745.00		21,745.00	0.00	0.00
9/30/2013	1/29/2016	75,000	STEPSTONE	STEPSTONE MASTE		74,999.76		74,999.76	0.00	0.00
Total Gains									668	32,060
Total Losses									-2,361	-1,789
Total						1,948,744	-19,993.16	1,957,329	-1,693	30,271



WFT Liquidating Trust
Consolidated Account

Realized Gains and Losses

US Dollar
1/1/2016 - 1/31/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
Total Realized Gain/Loss			28,577.89							

No Capital Gains Distributions

We recommend comparing the information reflected in the account statement received from your custodian with the information reflected in this portfolio report. If you did not receive a separate statement from your custodial firm, or if you notice a discrepancy between this portfolio report and your custodial statement, please contact our Chief Compliance Officer at 844-265-9675. Returns are calculated in US dollars and reflect the reinvestment of dividends and other earnings. Past performance is not necessarily indicative of future results. Gross of fees returns are presented after trading expenses and before management fees. Net of fees returns are presented after trading expenses and management fees. Fees are calculated separately for each portfolio, and therefore, performance may differ from one portfolio to another. Refer to your fee schedule for additional detail. Book value is calculated using the cost basis method established when the account was opened (FIFO, LIFO, average, etc). These amounts should not be relied upon for Federal or State tax purposes. Benchmark returns presented are provided to represent the investment environment existing during the time periods shown. The benchmarks are unmanaged, unavailable for direct investment and do not include any management fees or other expenses. The inception date reflects the last day of the month that the account was funded or fully invested. Periods shorter than 12 months are not annualized. The investments in the portfolio are subject to your specific objectives, limitations and restrictions as communicated to Ziegler. Please notify us if your financial situation or investment objectives have changed.