



# Portfolio Report

8/31/2016

## 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

# Portfolio Overview

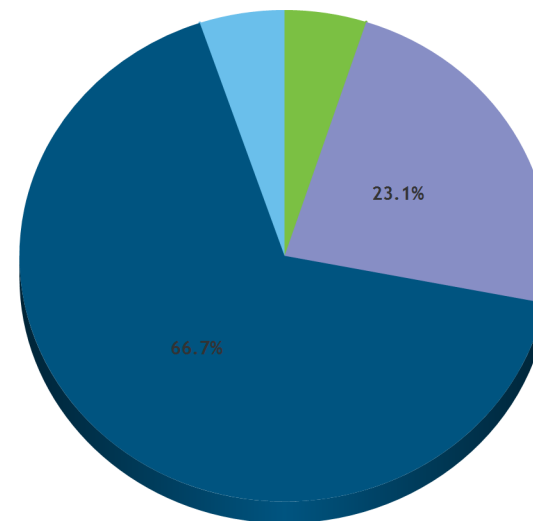
WFT Liquidating Trust  
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Gross of Fees | US Dollar  
7/31/2016 - 8/31/2016

## Activity Summary

	Month to Date	Quarter to Date	Year to Date
<b>Beginning Value</b>	<b>39,414,997.14</b>	<b>39,601,221.17</b>	<b>40,347,523.37</b>
Beginning Accrued Interest	216,192.40	185,608.19	192,344.81
Net Contributions/Withdrawals	-419,153.58	-919,153.58	-3,305,013.36
Realized Gains/Losses	42,880.81	66,182.86	183,022.74
Change in Unrealized Gains/Losses	-304,815.39	-75,701.14	972,755.41
Net Income/Expenses	230,422.90	301,673.00	862,686.06
Amortization/Accretion	-10,254.63	-20,145.05	-106,896.97
Change in Accrued Interest	-99,914.39	-69,330.18	-76,066.80
<b>Ending Value</b>	<b>38,954,077.25</b>	<b>38,954,077.25</b>	<b>38,954,077.25</b>
Ending Accrued Interest	116,278.01	116,278.01	116,278.01
<b>Total</b>	<b>39,070,355.26</b>	<b>39,070,355.26</b>	<b>39,070,355.26</b>

## Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,946,361.89	5.0	0.3
Equity	9,024,311.47	23.1	3.2
Fixed Income	26,076,192.73	66.7	1.7
Other	2,023,489.17	5.2	0.0
<b>Total</b>	<b>39,070,355.26</b>	<b>100.0</b>	<b>1.9</b>

# Performance Overview

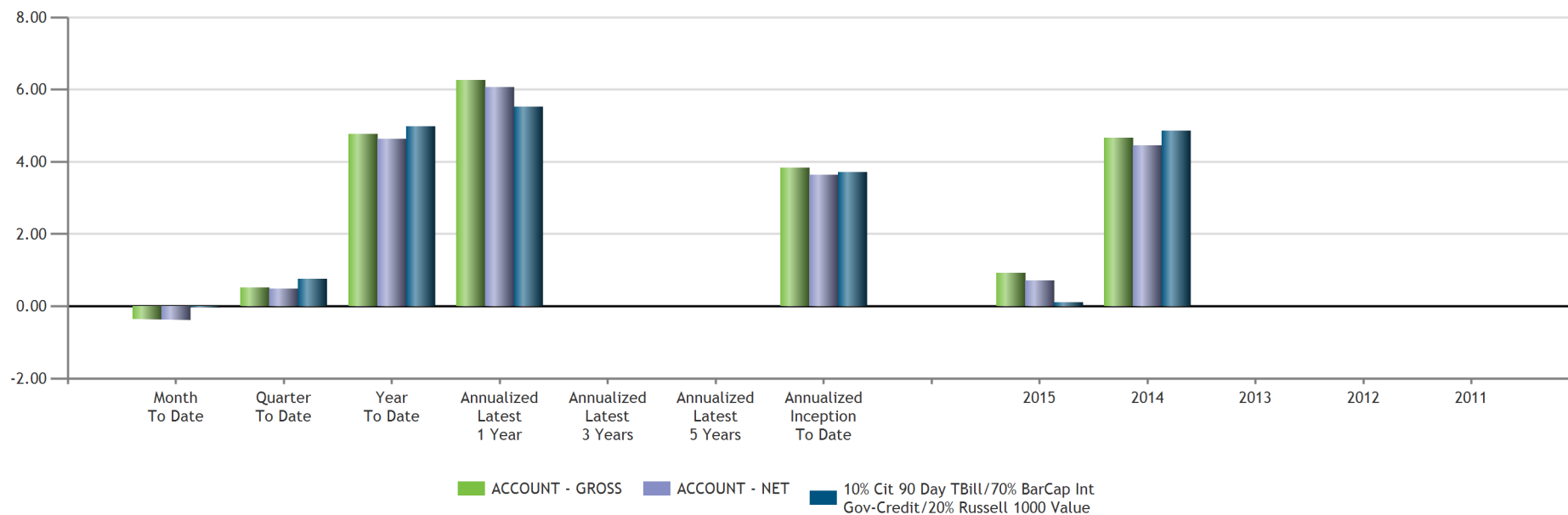
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US Dollar  
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## Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Annualized Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2015	2014	2013	2012	2011
Equity	-0.60	1.94	8.74	14.04			8.40	-1.58	12.58			
Fixed Income	-0.34	-0.03	3.90	4.14			2.49	1.27	2.55			
Other	0.14	1.37	2.83	7.47			8.03	6.83	12.41			
<b>ACCOUNT - GROSS</b>	<b>-0.36</b>	<b>0.51</b>	<b>4.76</b>	<b>6.26</b>			<b>3.83</b>	<b>0.92</b>	<b>4.66</b>			
<b>ACCOUNT - NET</b>	<b>-0.37</b>	<b>0.48</b>	<b>4.63</b>	<b>6.06</b>			<b>3.63</b>	<b>0.72</b>	<b>4.46</b>			
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	-0.02	0.76	4.97	5.53			3.71	0.11	4.85			
Citi 90 Day TBill	0.02	0.05	0.16	0.18			0.08	0.03	0.03			
Bar Cap Int Gov/Credit	-0.26	0.03	4.10	4.07			2.69	1.07	3.13			
Russell 1000 Value	0.77	3.70	10.23	12.92			8.73	-3.83	13.45			

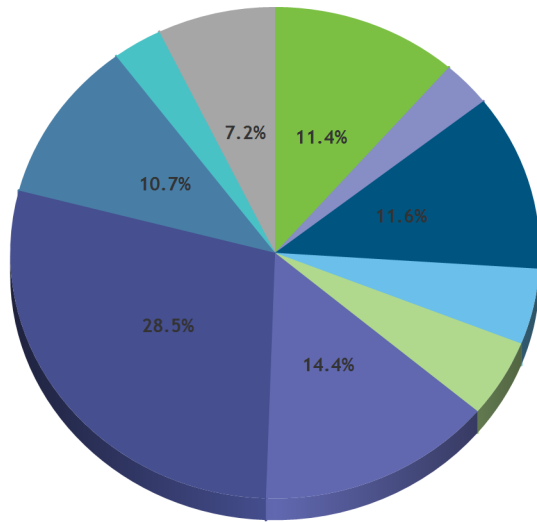


# Equity Overview

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US Dollar  
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## Portfolio Holdings by Industry Sector

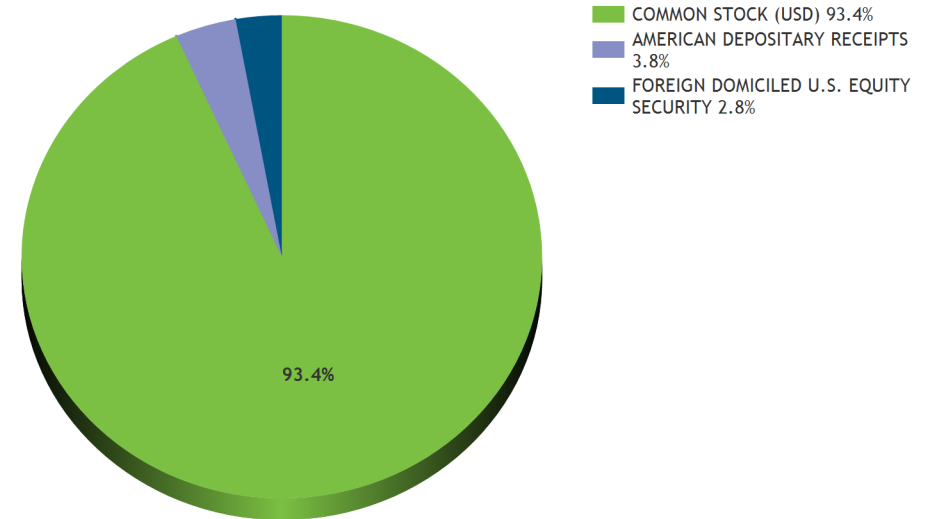


Industry Sector	Market Value	% Equity	% Assets
Energy	1,027,866.95	11.4	2.6
Materials	272,556.70	3.0	0.7
Industrials	1,048,686.79	11.6	2.7
Consumer Discretionary	449,793.78	5.0	1.2
Consumer Staples	462,787.88	5.1	1.2
Health Care	1,300,146.80	14.4	3.3
Financials	2,574,201.46	28.5	6.6
Information Technology	964,435.70	10.7	2.5
Telecommunication Services	273,932.39	3.0	0.7
Utilities	649,903.02	7.2	1.7
<b>Equity Total</b>	<b>9,024,311.47</b>	<b>100.0</b>	<b>23.2</b>

## Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
XOM	EXXON MOBIL CORP COM	391,171.46	4.3
JNJ	JOHNSON & JOHNSON COM	388,571.04	4.3
WFC	WELLS FARGO & CO NEW COM	384,911.60	4.3
CVX	CHEVRON CORP NEW COM	307,573.64	3.4
CSCO	CISCO SYS INC COM	299,088.72	3.3
PFE	PFIZER INC COM	284,977.20	3.2
GE	GENERAL ELECTRIC CO COM	267,320.68	3.0
JPM	JPMORGAN CHASE & CO COM	262,642.50	2.9
LMT	LOCKHEED MARTIN CORP COM	259,734.93	2.9
AFG	AMERICAN FINL GROUP INC OHIO COM	200,349.90	2.2
<b>Top 10 Holdings Total</b>		<b>3,046,341.67</b>	<b>33.8</b>

## Equity Allocation by Security Type



# Fixed Income Overview

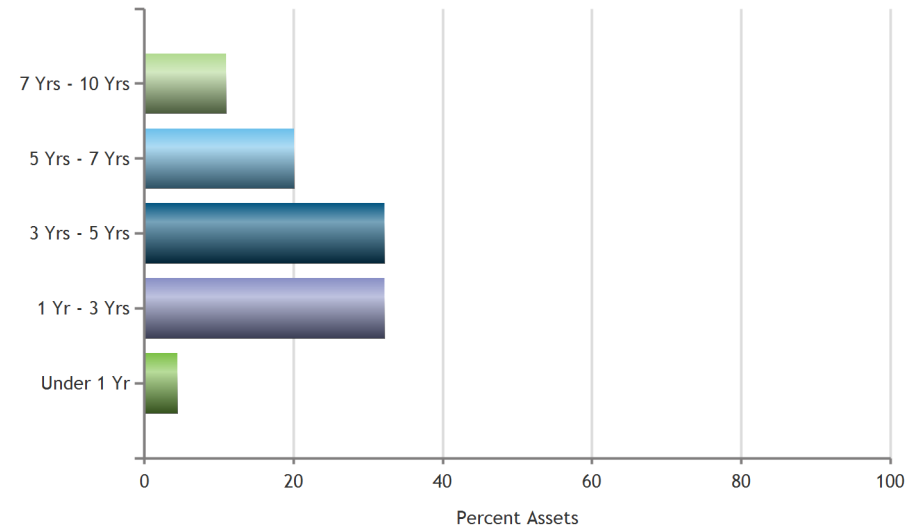
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## Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	4	718,836.15	2.8	1.5	4.360%	0.2
1 Yr - 3 Yrs	25	6,818,487.36	26.3	1.3	2.227%	1.7
3 Yrs - 5 Yrs	21	7,463,385.42	28.7	1.3	3.052%	3.9
5 Yrs - 7 Yrs	13	3,823,812.25	14.7	2.0	2.903%	6.0
7 Yrs - 10 Yrs	21	3,400,289.47	13.1	2.5	3.128%	7.9
Over 10 Yrs	16	3,735,104.07	14.4	2.1	3.593%	4.0

## Distribution by Duration



## Weighted Averages

Average Yield to Mat/Call (%)	1.68
Average Maturity (years)	6.42
Average Coupon (%)	2.94
Average Duration	4.06
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	6	1,804,083.06	6.9	1.3	1.252%	1.1
AA+	25	14,271,657.45	55.0	1.4	2.695%	4.2
AA	3	365,794.23	1.4	2.2	2.384%	2.5
AA-	3	342,972.60	1.3	1.2	1.726%	1.6
A+	4	626,258.49	2.4	2.2	3.004%	5.9
A	10	1,163,514.88	4.5	1.8	3.123%	2.6
A-	9	1,399,597.61	5.4	2.1	4.191%	4.6
BBB+	18	2,677,369.74	10.3	2.3	4.362%	4.9
BBB	14	1,869,996.87	7.2	2.5	3.674%	5.1
BBB-	3	528,827.35	2.0	3.3	3.991%	6.7
NA	5	909,842.45	3.5	1.7	2.237%	2.4

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<b>CASH AND EQUIV.</b>													
<b>CASH AND EQUIVALENTS</b>													
	DIVACC	DIVIDEND ACCRUAL				38,222.93 0.00	38,222.93 0.00	0.1			0		
	CASH	MONEY FUND				1,384,969.99 0.00	1,384,969.99 0.00	3.5			0		
					<b>0.00</b>	<b>1,423,192.92</b>	<b>1,423,192.92</b>	<b>3.6</b>		<b>0.00</b>	<b>0</b>		
<b>REPURCHASE AGREEMENT</b>													
523,169	COASTAL	CS - REPURCHASE AGREEMENT		1.15	1.15	523,168.97 1.00	523,168.97 1.00	1.3	0.00		6,016		
				<b>1.15</b>	<b>1.15</b>	<b>523,168.97</b>	<b>523,168.97</b>	<b>1.3</b>	<b>0.00</b>	<b>0.00</b>	<b>6,016</b>		
<b>EQUITY</b>													
<b>COMMON STOCK (USD)</b>													
2,552	ABT	ABBOTT LABS COM				104,954.77 41.13	107,235.04 42.02	0.3	2,280.27		2,450		
1,101	ABBV	ABBVIE INC COM				69,711.23 63.32	70,574.10 64.10	0.2	862.87		2,510		
1,399	AFL	AFLAC INC COM				92,328.72 66.00	103,777.82 74.18	0.3	11,449.10		2,182		
3,265	AEE	AMEREN CORP COM				140,917.95 43.16	161,356.30 49.42	0.4	20,438.35		5,551		
2,666	AFG	AMERICAN FINL GROUP INC OHIO C				160,999.56 60.39	200,349.90 75.15	0.5	39,350.34		2,986		
6,492	NLY	ANNALY CAP MGMT INC COM				74,959.64 11.55	69,529.32 10.71	0.2	-5,430.32		7,790		
2,366	AIV	APARTMENT INVT & MGMT CO CL A				84,245.24 35.61	106,895.88 45.18	0.3	22,650.64		2,839		
1,278	AAPL	APPLE INC COM				104,323.34 81.63	135,595.80 106.10	0.3	31,272.46		2,914		
2,483	T	AT&T INC COM				85,612.19 34.48	101,505.04 40.88	0.3	15,892.85		4,767		
1,723	BBT	BB&T CORP COM				65,682.58 38.12	66,335.50 38.50	0.2	652.92		1,861		
1,154	BA	BOEING CO COM				142,533.15 123.51	149,385.30 129.45	0.4	6,852.15		5,031		
2,263	CA	CA INC COM				69,242.51 30.60	76,738.33 33.91	0.2	7,495.82		2,263		
1,618	CCL	CARNIVAL CORP PAIRED CTF				78,114.37 48.28	77,340.40 47.80	0.2	-773.97		2,265		
3,058	CVX	CHEVRON CORP NEW COM				338,552.08 110.71	307,573.64 100.58	0.8	-30,978.44		13,088		
5,116	CIM	CHIMERA INVT CORP COM NEW				78,770.94 15.40	84,362.84 16.49	0.2	5,591.90		9,823		

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9,513	CSCO	CISCO SYS INC COM				257,533.00	299,088.72	0.8	41,555.72		7,991		
						27.07	31.44						
3,264	COH	COACH INC COM				136,233.94	124,619.52	0.3	-11,614.42		4,406		
						41.74	38.18						
1,275	DOW	DOW CHEM CO COM				63,330.40	68,391.00	0.2	5,060.60		2,346		
						49.67	53.64						
983	DPS	DR PEPPER SNAPPLE GROUP INC CO				59,107.20	92,107.10	0.2	32,999.90		1,887		
						60.13	93.70						
3,711	DRE	DUKE REALTY CORP COM NEW				79,559.88	104,353.32	0.3	24,793.44		2,672		
						21.44	28.12						
1,568	ETN	EATON CORP PLC SHS				96,615.03	104,334.72	0.3	7,719.69		3,450		
						61.62	66.54						
2,536	EIX	EDISON INTL COM				140,640.78	184,417.92	0.5	43,777.14		4,235		
						55.46	72.72						
1,839	EMR	EMERSON ELEC CO COM				95,883.22	96,878.52	0.2	995.30		3,494		
						52.14	52.68						
4,489	XOM	EXXON MOBIL CORP COM				402,142.62	391,171.46	1.0	-10,971.16		13,467		
						89.58	87.14						
8,398	FITB	FIFTH THIRD BANCORP COM				165,953.64	169,303.68	0.4	3,350.04		4,367		
						19.76	20.16						
4,422	FE	FIRSTENERGY CORP COM				153,818.86	144,732.06	0.4	-9,086.80		6,368		
						34.78	32.73						
1,577	GATX	GATX CORP				75,124.65	69,151.45	0.2	-5,973.20				
						47.64	43.85						
8,557	GE	GENERAL ELECTRIC CO COM				215,597.33	267,320.68	0.7	51,723.35		7,872		
						25.20	31.24						
2,854	HP	HELMERICH & PAYNE INC COM				186,006.56	172,552.84	0.4	-13,453.72		7,849		
						65.17	60.46						
6,523	HST	HOST HOTELS & RESORTS INC COM				111,785.62	116,239.86	0.3	4,454.24		5,218		
						17.14	17.82						
4,222	INTC	INTEL CORP COM				132,290.59	151,527.58	0.4	19,236.99		4,391		
						31.33	35.89						
2,237	IP	INTL PAPER CO COM				95,805.02	108,472.13	0.3	12,667.11		3,579		
						42.83	48.49						
3,256	JNJ	JOHNSON & JOHNSON COM				302,870.62	388,571.04	1.0	85,700.42		10,419		
						93.02	119.34						
3,891	JPM	JPMORGAN CHASE & CO COM				214,168.42	262,642.50	0.7	48,474.08		6,848		
						55.04	67.50						
760	KMB	KIMBERLY CLARK CORP COM				74,326.83	97,325.60	0.2	22,998.77		2,797		
						97.80	128.06						
2,445	LAZ	LAZARD LTD SHS A				92,597.77	90,538.35	0.2	-2,059.42		3,423		
						37.87	37.03						
1,847	LDOS	LEIDOS HLDGS INC COM				79,402.41	74,821.97	0.2	-4,580.44		2,364		
						42.99	40.51						
1,150	LLY	LILLY ELI & CO COM				59,564.60	89,412.50	0.2	29,847.90		2,300		
						51.80	77.75						
1,069	LMT	LOCKHEED MARTIN CORP COM				173,009.35	259,734.93	0.7	86,725.58		7,055		
						161.84	242.97						

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1,213	LYB	LYONDELLBASELL INDUSTRIES N V				110,242.18 90.88	95,693.57 78.89	0.2	-14,548.61		3,785		
2,158	MAC	MACERICH CO COM				138,564.70 64.21	176,718.62 81.89	0.5	38,153.92		5,870		
2,768	MRK	MERCK & CO INC NEW COM				157,628.72 56.95	173,802.72 62.79	0.4	16,174.00		5,093		
1,897	MSFT	MICROSOFT CORP COM				101,371.13 53.44	109,001.62 57.46	0.3	7,630.49		2,732		
1,179	PRK	PARK NATL CORP COM				101,953.95 86.47	112,771.35 95.65	0.3	10,817.40		4,433		
8,189	PFE	PFIZER INC COM				246,666.66 30.12	284,977.20 34.80	0.7	38,310.54		9,172		
4,583	PPL	PPL CORP COM				154,332.53 33.68	159,396.74 34.78	0.4	5,064.21		6,920		
1,082	PG	PROCTER & GAMBLE CO COM				89,038.43 82.29	94,469.42 87.31	0.2	5,430.99		2,869		
7,823	RGC	REGAL ENTMT GROUP CL A				163,829.75 20.94	167,255.74 21.38	0.4	3,425.99		6,884		
2,434	STI	SUNTRUST BKS INC COM				107,393.83 44.12	107,266.38 44.07	0.3	-127.45		2,337		
1,148	TGT	TARGET CORP COM				94,463.64 82.29	80,578.12 70.19	0.2	-13,885.52		2,572		
1,692	TXN	TEXAS INSTRS INC COM				72,031.08 42.57	117,661.68 69.54	0.3	45,630.60		2,572		
2,276	USB	US BANCORP DEL COM NEW				87,250.16 38.33	100,485.40 44.15	0.3	13,235.24		2,322		
3,295	VZ	VERIZON COMMUNICATIONS IN				161,870.34 49.13	172,427.35 52.33	0.4	10,557.01		7,447		
2,504	WMT	WAL-MART STORES INC COM				177,244.64 70.78	178,885.76 71.44	0.5	1,641.12		5,008		
3,939	WRI	WEINGARTEN RLTY INVS SH BEN IN				124,783.13 31.68	162,483.75 41.25	0.4	37,700.62		5,436		
7,577	WFC	WELLS FARGO & CO NEW COM				337,006.17 44.48	384,911.60 50.80	1.0	47,905.43		11,366		
			<b>0.00</b>			<b>7,579,987.66</b>	<b>8,425,051.68</b>	<b>21.6</b>	<b>845,064.02</b>	<b>0.00</b>	<b>273,935</b>		
<b>AMERICAN DEPOSITORY RECEIPTS</b>													
4,270	GSK	GLAXOSMITHKLINE PLC SPONSORED				189,657.59 44.42	185,574.20 43.46	0.5	-4,083.39		9,890		
3,029	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				160,201.08 52.89	156,569.01 51.69	0.4	-3,632.07		2,847		
			<b>0.00</b>			<b>349,858.67</b>	<b>342,143.21</b>	<b>0.9</b>	<b>-7,715.46</b>	<b>0.00</b>	<b>12,737</b>		
<b>FOREIGN DOMICILED U.S. EQUITY SECURITY</b>													
1,223	CB	CHUBB LTD				128,975.18 105.46	155,235.39 126.93	0.4	26,260.21		819		



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1,333	CPA	COPA HOLDINGS SA CL A				116,514.21 87.41	101,881.19 76.43	0.3	-14,633.02		4,479		
					0.00	245,489.38	257,116.58	0.7	11,627.20	0.00	5,298		
<b>EQUITY TOTAL</b>				<b>0.00</b>	<b>0.00</b>	<b>8,175,335.71</b>	<b>9,024,311.47</b>	<b>23.1</b>	<b>848,975.76</b>	<b>0.00</b>	<b>291,971</b>		
<b>FIXED INCOME</b>													
<b>US Agency GSE</b>													
60,088	3128m76q4	FHLMC PC GOLD COMB 30			2.76	66,791.97 111.16	67,721.27 112.70	0.2	929.30	275.40	3,305	Aaa	AA+
114,697	3128m7ax4	FHLMC PC GOLD COMB 30 Accrued Interest			1.59	127,385.69 111.06	129,679.24 113.06	0.3	2,293.55	525.69	6,308	Aaa	AA+
					1.99	194,177.66	198,201.61	0.5	3,222.85	801.10	9,613		
<b>US Treasury</b>													
230,000	912828LP3	UNITED STATES TREAS NTS DTD 00	1.8	0.51	0.36	230,469.29 100.20	230,496.80 100.22	0.6	27.51	2,884.43	6,900	Aaa	AA+
745,000	912828PA2	UNITED STATES TREAS NTS	3.4	0.99	0.71	752,111.36 100.95	754,372.10 101.26	1.9	2,260.74	5,839.40	13,969	Aaa	AA+
1,580,000	912828RH5	UNITED STATES TREAS NTS	2.8	1.03	0.82	1,591,131.26 100.70	1,598,027.80 101.14	4.1	6,896.54	9,081.76	21,725	Aaa	AA+
2,210,000	912828MP2	UNITED STATES TREAS NTS DTD 00	4.3	1.43	1.02	2,373,078.86 107.38	2,404,922.00 108.82	6.2	31,843.14	3,483.15	80,113	Aaa	AA+
1,945,000	912828RC6	UNITED STATES TREAS NTS	5.5	1.51	1.22	2,001,927.71 102.93	2,029,335.20 104.34	5.2	27,407.49	1,797.01	41,331	Aaa	AA+
1,905,000	912828VS6	UNITED STATES TREAS NTS DTD 08	6.9	1.81	1.42	1,991,068.96 104.52	2,040,293.10 107.10	5.2	49,224.14	2,070.65	47,625	Aaa	AA+
155,000	912828G38	UNITED STATES TREAS NTS DTD 11	7.8	1.83	1.51	159,888.60 103.15	163,767.11 105.66	0.4	3,878.51	1,023.51	3,488	Aaa	AA+
820,000	912828P46	UNITED STATES TREAS NTS Accrued Interest	8.8	1.50	1.58	828,784.43 101.07	823,329.20 100.41	2.1	-5,455.23	579.35	13,325	Aaa	AA+
					5.1	9,928,460.48	10,071,302.56	25.8	116,082.83	26,759.25	228,475		
<b>Corporate Bond</b>													
215,000	421915EG0	HEALTH CARE PPTY INVS INC NT 6	2.7	1.58	2.89	215,414.92 100.19	215,260.15 100.12	0.6	-154.77	6,245.75	13,545	A1	AA+
150,000	316773CF5	FIFTH THIRD BANCORP	2.8	1.98	1.35	151,934.00 101.29	152,268.00 101.51	0.4	334.00	1,044.58	8,175	Baa1	BBB
120,000	031162BQ2	AMGEN INC	3.4	1.52	1.15	120,502.88 100.42	120,811.20 100.68	0.3	308.32	750.83	2,550	Baa1	A
135,000	843646an0	SOUTHERN PWR CO	2.0	1.81	1.30	135,066.38 100.05	135,913.14 100.68	0.3	846.76	624.38	2,498	Baa1	BBB+

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130,000	89236TCA1	TOYOTA MOTOR CRED	2.9	1.53	1.16	129,853.41 99.89	130,509.60 100.39	0.3	656.19	256.57	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	2.9	1.61	1.31	126,941.03 105.78	127,453.80 106.21	0.3	512.77	575.00	6,900	A2	A
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	2.9	1.37	1.16	85,000.00 100.00	85,259.25 100.31	0.2	259.25	576.90	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	4.2	2.36	1.65	129,232.57 99.41	130,755.30 100.58	0.3	1,522.73	765.56	2,600	Baa3	BBB
120,000	487836BE7	KELLOGG CO	4.2	1.83	1.40	122,878.71 102.40	123,764.40 103.14	0.3	885.69	1,083.33	3,900	A1	A
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	4.5	1.95	1.32	125,692.19 100.55	127,203.75 101.76	0.3	1,511.56	234.38	2,813	Aa2	AA-
200,000	59156RAR9	METLIFE INC	3.9	2.04	1.44	218,215.54 109.11	220,670.00 110.34	0.6	2,454.46	605.96	13,634	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	3.8	2.15	1.52	126,310.67 101.05	127,835.00 102.27	0.3	1,524.33	103.13	3,375	A1	A
100,000	501044CW9	KROGER CO	4.7	2.33	1.43	99,937.45 99.94	101,958.00 101.96	0.3	2,020.55	293.89	2,300	A1	A
205,000	38141EA25	GOLDMAN SACHS GROUP INC 7.5	4.4	2.76	1.70	227,913.43 111.18	233,480.86 113.89	0.6	5,567.42	683.33	15,375	A3	BBB+
110,000	06051GDZ9	BANK AMER CORP	4.6	2.80	2.01	123,954.74 112.69	126,427.40 114.93	0.3	2,472.66	2,096.88	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	5.1	2.98	1.84	231,502.53 107.68	239,103.65 111.21	0.6	7,601.12	5,307.81	12,094	A3	BBB+
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	5.1	2.78	2.07	229,278.22 109.18	233,992.50 111.43	0.6	4,714.28	4,660.83	12,338	Baa2	A-
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	4.8	2.64	1.44	164,910.95 99.95	171,422.79 103.89	0.4	6,511.84	565.47	4,331	A1	A+
110,000	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-	5.3	3.07	2.06	117,721.67 107.02	121,508.20 110.46	0.3	3,786.53	481.25	5,775	Baa1	BBB+
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	5.7	3.25	2.49	127,217.00 106.01	130,786.80 108.99	0.3	3,569.80	113.75	5,850	A1	A
135,000	58013mex8	MCDONALDS CORP MED TERM NT BE	4.6	2.73	1.74	135,102.57 100.08	140,576.85 104.13	0.4	5,474.28	845.63	3,713	Baa1	BBB+
130,000	7591EPAK6	REGIONS FINL CORP NEW	4.3	2.85	2.30	131,878.79 101.45	134,869.80 103.75	0.3	2,991.01	265.78	4,160	Baa3	BBB
135,000	037833BS8	Apple Inc	4.6	1.92	1.62	136,893.80 101.40	138,632.18 102.69	0.4	1,738.38	67.50	3,038	A3	A-
130,000	867914BK8	SUNTRUST BANKS INC	4.6	2.88	2.03	130,084.84 100.07	134,837.30 103.72	0.3	4,752.46	1,864.06	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	6.2	3.32	2.11	123,621.20 107.50	129,892.50 112.95	0.3	6,271.30	2,557.79	5,865	Baa1	BBB+
130,000	06406FAB9	BANK NEW YORK MELLON CORP	4.7	2.06	1.79	129,942.96 99.96	131,528.80 101.18	0.3	1,585.84	880.93	2,665	A1	A
135,000	0258MOEB1	AMERICAN EXPRESS CR CORP MTNBE	4.4	2.22	1.82	135,194.00 100.14	137,371.95 101.76	0.4	2,177.95	978.75	3,038	A2	A-
115,000	46625HHZ6	JPMORGAN CHASE	6.3	3.32	2.16	121,490.96 105.64	127,590.20 110.95	0.3	6,099.24	1,639.95	5,319	A3	A-

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125,000	126650ct5	CVS HEALTH CORP	4.7	2.18	1.87	124,670.48 99.74	126,461.63 101.17	0.3	1,791.15	708.33	2,656	A3	A
135,000	37045xbm7	GENERAL MTRS FINL CO INC	4.6	3.06	2.83	135,813.01 100.60	137,204.55 101.63	0.4	1,391.54	672.00	4,320	Baa2	BBB
130,000	871829ba4	SYSCO CORP	4.8	2.24	1.96	131,532.55 101.18	133,255.59 102.50	0.3	1,723.04	415.28	3,250	A3	BBB+
125,000	345397VU4	FORD MOTOR CREDIT CO LLC	4.6	3.55	2.59	137,956.78 110.37	143,810.00 115.05	0.4	5,853.22	591.58	7,344	Baa2	BBB
81,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	6.7	3.56	2.18	85,122.88 105.09	90,839.07 112.15	0.2	5,716.19	790.88	3,746	Baa3	BBB
130,000	446150AK0	HUNTINGTON BANCSHARES	5.1	2.33	2.38	129,806.20 99.85	129,491.70 99.61	0.3	-314.50	182.72	2,990	Baa1	BBB
165,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	6.9	3.88	2.93	171,061.49 103.67	179,193.30 108.60	0.5	8,131.81	3,518.85	7,631	Baa2	BBB+
130,000	651639an6	NEWMONT MINING CORP	5.3	3.20	2.72	131,936.45 101.49	135,171.40 103.98	0.3	3,234.95	2,098.06	4,550	Baa1	BBB+
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	7.4	4.19	3.23	250,271.42 98.15	263,810.25 103.46	0.7	13,538.83	2,727.08	9,818	Ba1	BBB-
175,000	92826CAC6	VISA INC	6.3	2.82	1.95	174,779.84 99.87	183,792.00 105.02	0.5	9,012.16	1,034.44	4,900	A1	A+
130,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	6.2	3.35	2.45	129,610.58 99.70	136,515.73 105.01	0.3	6,905.15	345.58	4,290	A3	A-
195,000	140420NB2	CAPITAL ONE BK USA NATL ASSN G	7.8	3.95	2.89	188,633.27 96.74	200,475.60 102.81	0.5	11,842.33	292.50	6,581	Baa1	BBB
130,000	651229AV8	NEWELL RUBBERMAID INC	6.0	3.70	2.68	131,134.12 100.87	138,894.60 106.84	0.4	7,760.48	2,085.42	5,005	Baa1	BBB+
135,000	94106lbd0	WASTE MGMT INC DEL	6.4	2.40	2.20	134,977.24 99.98	136,656.45 101.23	0.3	1,679.21	945.00	3,240	Baa2	A-
55,000	88167aad3	TEVA PHARMACEUTICAL FI	6.3	2.85	2.71	54,819.16 99.67	55,296.45 100.54	0.1	477.29	171.11	1,540	Baa2	BBB
120,000	316773cp3	FIFTH THIRD BANCORP	6.3	3.08	3.15	129,545.24 107.95	128,973.60 107.48	0.3	-571.64	645.00	5,160	Baa1	BBB
125,000	00206RDC3	AT&T INC	7.1	3.92	2.91	128,834.01 103.07	137,981.25 110.39	0.4	9,147.24	2,302.26	5,563	Baa1	BBB+
135,000	30219gak4	EXPRESS SCRIPTS HLDG CO	7.2	3.73	2.93	132,926.22 98.46	140,294.70 103.92	0.4	7,368.48	997.50	4,725	Baa2	BBB
135,000	260543CJ0	DOW CHEM CO	7.5	3.92	2.65	131,116.43 97.12	143,268.75 106.13	0.4	12,152.32	1,968.75	4,725	Baa2	BBB
30,000	29379VBE2	ENTERPRISE PRODUCTS OPER 3.7	7.4	3.54	3.13	30,455.93 101.52	31,370.40 104.57	0.1	914.47	50.00	1,125	A2	A
135,000	91913yas9	VALERO ENERGY CORP NEW	7.5	3.90	3.24	132,616.95 98.23	139,133.70 103.06	0.4	6,516.75	2,272.13	4,928	A1	A+
130,000	887317AW5	TIME WARNER INC 3.6% DUE 07-15	8.1	3.91	2.67	126,965.73 97.67	139,496.50 107.31	0.4	12,530.77	598.00	4,680	Baa2	BBB
130,000	06051gfs3	BANK AMER CORP	8.1	3.80	2.95	130,746.22 100.57	139,360.00 107.20	0.4	8,613.78	419.79	5,038	Baa1	BBB+
130,000	151020AS3	CELGENE CORP	8.2	3.98	2.84	128,943.49 99.19	140,517.00 108.09	0.4	11,573.51	223.89	5,038	Baa2	BBB+

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120,000	09062xaf0	BIOGEN INC	7.5	2.80	2.93	131,942.16 109.95	130,641.60 108.87	0.3	-1,300.56	2,241.00	4,860	Baa1	A-
125,000	00206rct7	AT&T INC	8.1	3.49	3.06	131,297.18 105.04	135,805.00 108.64	0.3	4,507.82	200.52	5,156	Baa1	BBB+
120,000	37045xbg0	GENERAL MTRS FINL CO INC	7.5	3.88	3.84	132,967.69 110.81	133,359.60 111.13	0.3	391.91	3,150.00	6,300	Ba1	BBB-
125,000	91324PCV2	UNITEDHEALTH GROUP INC	8.6	3.05	2.45	125,540.93 100.43	131,910.00 105.53	0.3	6,369.07	2,002.08	3,875	A1	A+
135,000	31428XBF2	FEDEX CORP	8.5	3.23	2.55	135,225.73 100.17	142,952.85 105.89	0.4	7,727.12	1,913.44	4,388	Baa2	BBB
130,000	674599CH6	OCCIDENTAL PETE CORP DEL	8.4	3.06	2.71	133,669.67 102.82	137,527.00 105.79	0.4	3,857.33	1,804.83	4,420	A3	A-
135,000	741503az9	Priceline Group	8.3	3.62	2.98	134,745.68 99.81	142,031.21 105.21	0.4	7,285.53	1,323.00	4,860	Baa1	BBB+
130,000	60871rag5	MOLSON COORS BREWING CO	8.6	2.97	2.85	130,358.37 100.28	131,657.50 101.28	0.3	1,299.13	585.00	3,900	Baa3	BBB-
135,000	92343vdd3	VERIZON COMMUNICATIONS IN	8.8	2.65	2.76	134,658.62 99.75	133,420.50 98.83	0.3	-1,238.12	295.31	3,544	Baa1	BBB+
		Accrued Interest					75,741.28	0.2			315,194		
			<b>5.7</b>	<b>2.88</b>	<b>2.27</b>	<b>8,428,369.13</b>	<b>8,757,994.11</b>	<b>22.4</b>	<b>253,883.70</b>	<b>75,741.28</b>	<b>315,194</b>		
<b>ABS</b>													
305,000	161571GC2	CHASE ISSUANCE TRUST DTD 10/31	1.5	0.90	1.10	305,524.22 100.17	305,051.24 100.02	0.8	-472.98	136.91	3,081	Aaa	AAA
345,000	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/	1.7	1.05	1.14	345,583.39 100.17	345,303.60 100.09	0.9	-279.79	176.33	3,968	Aaa	AAA
655,000	17305EFN0	CITIBANK CCIT 2014- A2	1.8	1.13	1.20	653,722.85 99.81	655,242.94 100.04	1.7	1,520.09	167.03	6,681	Aaa	AAA
136,525	80283GAE4	SANTANDER DRIVE AUTO 2013-3			1.91	136,135.70 99.71	136,794.66 100.20	0.4	658.96	109.83	2,471		AAA
180,000	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	2.1	2.14	1.87	180,316.39 100.18	180,687.42 100.38	0.5	371.03	180.00	4,050	Aaa	NA
100,000	03065CAE9	AMERICREDIT AUTO RECV 2013-4	2.3	1.80	2.14	101,926.57 101.93	100,856.54 100.86	0.3	-1,070.03	173.78	2,720	Aaa	AAA
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	2.3	2.06	2.13	226,021.31 100.45	226,748.03 100.78	0.6	726.72	329.19	5,153	Aaa	AA
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	2.2	2.15	2.33	84,944.47 99.93	85,554.20 100.65	0.2	609.73	116.76	1,828	AHe	AA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	2.0	1.38	1.50	260,091.21 100.04	260,834.08 100.32	0.7	742.87	160.62	3,614	Aaa	AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	2.4	2.57	2.47	140,042.61 100.03	141,544.86 101.10	0.4	1,502.25	161.78	3,640	Aaa	A
		Accrued Interest					1,712.22	0.0			37,204		
			<b>1.8</b>	<b>1.36</b>	<b>1.54</b>	<b>2,434,308.72</b>	<b>2,440,329.78</b>	<b>6.2</b>	<b>4,308.84</b>	<b>1,712.22</b>	<b>37,204</b>		

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<b>MBS-CMO</b>													
110,000	3137AQVW5	FHLMC REMIC SERIES K-709			1.77	112,303.13 102.09	111,831.38 101.66	0.3	-471.75	191.22	2,295	NA	NA
		Accrued Interest					191.22	0.0			2,295		
					<b>1.77</b>	<b>112,303.13</b>	<b>112,022.60</b>	<b>0.3</b>	<b>-471.75</b>	<b>191.22</b>	<b>2,295</b>		
<b>Municipal Bond</b>													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	6.4	2.26	1.87	130,305.75 100.24	133,382.60 102.60	0.3	3,076.85	249.17	2,990	Aa1	AA+
50,000	605581gs0	MISSISSIPPI ST	8.4	3.16	2.31	50,000.00 100.00	53,492.00 106.98	0.1	3,492.00	526.50	1,580	Aa2	AA
		Accrued Interest					775.67	0.0			4,570		
			<b>6.9</b>	<b>2.51</b>	<b>1.99</b>	<b>180,305.75</b>	<b>187,650.27</b>	<b>0.5</b>	<b>6,568.85</b>	<b>775.67</b>	<b>4,570</b>		
<b>CMBS</b>													
430,000	3137A7JU5	FHLMC REMIC SERIES K-701			1.49	459,696.88 106.91	439,768.65 102.27	1.1	-19,928.23	1,391.05	16,693	Aaa	AA+
530,000	3137AKKC4	FHLMC REMIC SERIES K-705			1.66	541,842.19 102.23	539,638.21 101.82	1.4	-2,203.98	1,017.16	12,206	Aaa	NA
374,988	3137AQT24	FHLMC REMIC SERIES K-708			1.74	382,678.57 102.05	381,202.69 101.66	1.0	-1,475.88	665.60	7,987	Aaa	AA+
75,000	3137ARPY6	FHLMC REMIC SERIES K-710			1.80	74,906.25 99.88	76,030.60 101.37	0.2	1,124.35	117.69	1,412	NA	NA
		Accrued Interest					3,191.50	0.0			38,298		
			<b>1.64</b>		<b>1,459,123.89</b>	<b>1,439,831.65</b>	<b>3.7</b>	<b>-22,483.74</b>	<b>3,191.50</b>	<b>38,298</b>			
<b>US TIPS</b>													
241,855	912828K33	UNITED STATES TREAS NTS	4.8	(0.02)	(0.14)	243,123.71 100.52	244,141.24 100.95	0.6	1,017.53	113.99	302	Aaa	AA+
269,479	912828Q60	UNITED STATES TREAS NTS	5.0	(0.19)	(0.09)	273,455.89 101.48	272,141.71 100.99	0.7	-1,314.19	127.01	337	Aaa	AA+
		Accrued Interest					241.00	0.0			639		
			<b>4.9</b>	<b>(0.11)</b>	<b>(0.11)</b>	<b>516,579.60</b>	<b>516,523.94</b>	<b>1.3</b>	<b>-296.66</b>	<b>241.00</b>	<b>639</b>		
<b>MBS</b>													
1,549	31411DWE5	FNMA PASS-THRU LNG 30 YEAR			1.58	1,686.31 108.89	1,747.53 112.84	0.0	61.23	7.10	85	Aaa	AA+
1,445	3128KUS73	FHLMC PC GOLD COMB 30			1.82	1,577.24 109.15	1,654.84 114.52	0.0	77.60	7.23	87	NA	NA
341,997	31416BK72	FNMA PASS-THRU LNG 30 YEAR			1.38	382,678.42 111.90	387,526.90 113.31	1.0	4,848.48	1,567.49	18,810	Aaa	AA+
185	31371NWX9	FNMA PASS-THRU LNG 30 YEAR			1.42	200.80 108.76	208.48 112.91	0.0	7.67	0.85	10	Aaa	AA+

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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
135,682	3128m97f3	FHLMC PC GOLD COMB 30			2.72	151,157.76 111.41	152,811.38 112.63	0.4	1,653.62	621.87	7,462	Aaa	AA+
123,508	3138ENG29	FNMA PASS-THRU LNG 30 YEAR			1.78	139,062.56 112.59	139,319.76 112.80	0.4	257.21	566.08	6,793	Aaa	AA+
246,112	3128MJS35	FHLMC PC GOLD COMB 30			2.54	253,033.98 102.81	255,725.83 103.91	0.7	2,691.85	615.28	7,383	Aaa	AA+
484,039	3138X0Y36	FN AU1629	11.9	2.81	2.67	495,383.73 102.34	503,400.62 104.00	1.3	8,016.89	1,169.76	14,521	Aaa	AA+
473,208	3138WGG65	FN AS6520	12.5	3.16	3.08	493,910.37 104.38	498,716.38 105.39	1.3	4,806.01	1,334.18	16,562	Aaa	AA+
389,977	31418caf1	FNMA PASS-THRU LNG 30 YEAR Accrued Interest			2.20	405,210.83 103.91	404,359.70 103.69	1.0	-851.13	974.94	11,699	Aaa	AA+
							6,864.78	0.0			83,413		
<b>FIXED INCOME TOTAL</b>			<b>5.3</b>	<b>1.27</b>	<b>2.40</b>	<b>2,323,902.00</b>	<b>2,352,336.22</b>	<b>6.0</b>	<b>21,569.44</b>	<b>6,864.78</b>	<b>83,413</b>		
<b>OTHER</b>			<b>4.7</b>	<b>1.76</b>	<b>1.68</b>	<b>25,577,530.36</b>	<b>26,076,192.73</b>	<b>66.7</b>	<b>382,384.36</b>	<b>116,278.01</b>	<b>719,701</b>		
<b>OTHER ASSETS (USD)</b>													
303,156	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				303,155.94 10.00	303,155.94 10.00	0.8	0.00		0		
467,789	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				467,789.01 10.00	467,789.01 10.00	1.2	0.00		0		
636,115	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				636,114.96 10.00	636,114.96 10.00	1.6	0.00		0		
370	SSBREC	SSB RECOVERY FD (EST.VAL)				369.60 10.00	369.60 10.00	0.0	0.00		0		
394,862	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				394,862.06 10.00	394,862.06 10.00	1.0	0.00		0		
221,198	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				221,197.60 10.00	221,197.60 10.00	0.6	0.00		0		
						<b>0.00</b>	<b>2,023,489.17</b>	<b>5.2</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>2,023,489.17</b>	<b>2,023,489.17</b>	<b>5.2</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>TOTAL PORTFOLIO</b>			<b>4.2</b>	<b>1.21</b>	<b>1.14</b>	<b>37,722,717.14</b>	<b>39,070,355.26</b>	<b>100.0</b>	<b>1,231,360.12</b>	<b>116,278.01</b>	<b>1,017,689</b>		

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## Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
8/4/2016	8/9/2016	130,000	446150AK0	HUNTINGTON BANCSHARES 2.300% Due 01-14-22	GOLDMA N_bb	99.85	129,803.70			129,803.70
8/4/2016	8/5/2016	265,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	MORGAN S_bb	105.26	278,922.85			278,922.85
8/15/2016	8/18/2016	389,977	31418caf1	FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46	FSTONE_ bb	103.91	405,210.83			405,210.83
8/15/2016	8/18/2016	115,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	DB_bb	100.73	115,831.06			115,831.06
8/23/2016	8/26/2016	120,000	09062xaf0	BIOGEN INC 4.050% Due 09-15-25	JPMORG AN_bb	109.98	131,967.60			131,967.60
8/23/2016	8/26/2016	499	FE	FIRSTENERGY CORP COM	INCA	33.09	16,507.62	19.96		16,487.66
8/23/2016	8/26/2016	4,270	GSK	GLAXOSMITHKLINE PLC SPONSORED ADR	INCA	44.42	189,657.59	170.80		189,486.79
8/23/2016	8/26/2016	518	HP	HELMERICH & PAYNE INC COM	INCA	63.49	32,886.68	20.72		32,865.96
8/23/2016	8/26/2016	3,073	HST	HOST HOTELS & RESORTS INC COM	INCA	18.47	56,740.18	122.92		56,617.26
8/23/2016	8/26/2016	2,445	LAZ	LAZARD LTD SHS A	INCA	37.88	92,597.77	97.80		92,499.97
8/23/2016	8/26/2016	3,029	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS	INCA	52.89	160,201.08	121.16		160,079.92
8/30/2016	9/2/2016	120,000	316773cp3	FIFTH THIRD BANCORP 4.300% Due 01-16-24	KEY_bb	107.96	129,548.40			129,548.40
8/31/2016	8/31/2016	2,835	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)		10.00	2,834.94			2,834.94
8/31/2016	8/31/2016	210,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	210,000.00			210,000.00
8/31/2016	9/1/2016	530,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	ARBR_bb	101.18	536,252.34			536,252.34
<b>Total Purchases</b>							<b>2,488,962.64</b>	<b>553.36</b>	<b>0.00</b>	<b>2,488,409.28</b>

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
8/4/2016	8/5/2016	150,000	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG 3.000% Due 09-30-16	CITI_bb	100.41	150,609.38			150,609.38
8/12/2016	8/12/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00

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## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
8/15/2016	8/18/2016	390,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	BOA_bb	104.73	408,433.59			408,433.59
8/15/2016	8/18/2016	130,000	98956PAF9	ZIMMER BIOMET HLDGS INC 3.550% Due 04-01-25	FSTB_bb	104.71	136,121.70			136,121.70
8/19/2016	8/24/2016	55,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-15-2022 4.625% Due 03-15-22	MARAX_ma	108.79	59,831.20			59,831.20
8/19/2016	8/19/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
8/19/2016	8/24/2016	60,000	26884AAZ6	ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21	GOLDMA_N_ma	112.59	67,553.40			67,553.40
8/19/2016	8/24/2016	30,000	316773CF5	FIFTH THIRD BANCORP 5.450% Due 01-15-17	MORGAN_S_ma	101.61	30,482.10			30,482.10
8/19/2016	8/24/2016	25,000	501044CW9	KROGER CO 2.300% Due 01-15-19	TDS_ma	102.09	25,522.50			25,522.50
8/19/2016	8/24/2016	25,000	59156RAR9	METLIFE INC 6.817% Due 08-15-18	MORGAN_S_ma	110.68	27,669.75			27,669.75
8/19/2016	8/22/2016	115,000	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG 3.000% Due 09-30-16	CITI_bb	100.28	115,318.95			115,318.95
8/19/2016	8/22/2016	60,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	CITI_bb	100.26	60,152.34			60,152.34
8/19/2016	8/22/2016	200,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	CITI_bb	104.50	208,992.19			208,992.19
8/23/2016	8/26/2016	116	ABT	ABBOTT LABS COM	INCA	43.99	5,102.72	4.64	0.12	5,097.96
8/23/2016	8/26/2016	48	ABBV	ABBVIE INC COM	INCA	65.98	3,166.65	1.92	0.07	3,164.66
8/23/2016	8/26/2016	73	AFL	AFLAC INC COM	INCA	72.83	5,316.47	2.92	0.12	5,313.43
8/23/2016	8/26/2016	159	AEE	AMEREN CORP COM	INCA	50.54	8,034.55	6.36	0.18	8,028.01
8/23/2016	8/26/2016	120	AFG	AMERICAN FINL GROUP INC OHIO COM	INCA	74.08	8,889.40	4.80	0.20	8,884.40
8/23/2016	8/26/2016	330	NLY	ANNALY CAP MGMT INC COM	INCA	10.90	3,594.41	13.20	0.08	3,581.13
8/23/2016	8/26/2016	128	AIV	APARTMENT INVT & MGMT CO CL A	INCA	44.18	5,654.90	5.12	0.13	5,649.65
8/23/2016	8/26/2016	58	AAPL	APPLE INC COM	INCA	109.01	6,322.44	2.32	0.14	6,319.98
8/23/2016	8/26/2016	138	T	AT&T INC COM	INCA	40.93	5,647.45	5.52	0.13	5,641.80



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## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
8/23/2016	8/26/2016	80	BBT	BB&T CORP COM	INCA	37.89	3,030.82	3.20	0.07	3,027.55
8/23/2016	8/26/2016	46	BA	BOEING CO COM	INCA	134.16	6,171.22	1.84	0.14	6,169.24
8/23/2016	8/26/2016	100	CA	CA INC COM	INCA	34.21	3,420.92	4.00	0.08	3,416.84
8/23/2016	8/26/2016	110	CCL	CARNIVAL CORP PAIRED CTF	INCA	47.82	5,260.07	4.40	0.12	5,255.55
8/23/2016	8/26/2016	138	CVX	CHEVRON CORP NEW COM	INCA	101.65	14,027.39	5.52	0.31	14,021.56
8/23/2016	8/26/2016	328	CIM	CHIMERA INVT CORP COM NEW	INCA	16.54	5,422.87	13.12	0.12	5,409.63
8/23/2016	8/26/2016	591	CB	CHUBB LTD	INCA	125.46	74,143.41	23.64	1.62	74,118.15
8/23/2016	8/26/2016	487	CSCO	CISCO SYS INC COM	INCA	30.88	15,036.28	19.48	0.33	15,016.47
8/23/2016	8/26/2016	200	COH	COACH INC COM	INCA	40.47	8,093.82	8.00	0.18	8,085.64
8/23/2016	8/26/2016	4,615	COP	CONOCOPHILLIPS COM	INCA	43.20	199,347.95	184.60	4.35	199,159.00
8/23/2016	8/26/2016	68	CPA	COPA HOLDINGS SA CL A	INCA	82.41	5,603.75	2.72	0.13	5,600.90
8/23/2016	8/26/2016	55	DOW	DOW CHEM CO COM	INCA	53.75	2,956.18	2.20	0.07	2,953.91
8/23/2016	8/26/2016	636	DPS	DR PEPPER SNAPPLE GROUP INC COM	INCA	93.44	59,423.11	25.44	1.30	59,396.37
8/23/2016	8/26/2016	195	DRE	DUKE REALTY CORP COM NEW	INCA	28.10	5,479.38	7.80	0.12	5,471.46
8/23/2016	8/26/2016	84	ETN	EATON CORP PLC SHS	INCA	67.87	5,700.95	3.36	0.13	5,697.46
8/23/2016	8/26/2016	916	EIX	EDISON INTL COM	INCA	74.11	67,881.35	36.64	1.49	67,843.22
8/23/2016	8/26/2016	118	EMR	EMERSON ELEC CO COM	INCA	53.91	6,361.24	4.72	0.14	6,356.38
8/23/2016	8/26/2016	183	XOM	EXXON MOBIL CORP COM	INCA	87.61	16,032.28	7.32	0.35	16,024.61
8/23/2016	8/26/2016	381	FITB	FIFTH THIRD BANCORP COM	INCA	19.53	7,439.85	15.24	0.17	7,424.44
8/23/2016	8/26/2016	89	GATX	GATX CORP	INCA	45.74	4,070.77	3.56	0.09	4,067.12
8/23/2016	8/26/2016	390	GE	GENERAL ELECTRIC CO COM	INCA	31.26	12,188.17	15.60	0.27	12,172.30
8/23/2016	8/26/2016	130,000	375558BF9	GILEAD SCIENCES INC 3.650% Due 03-01-26	RBCC_bb	108.62	141,198.20			141,198.20
8/23/2016	8/26/2016	218	INTC	INTEL CORP COM	INCA	35.40	7,717.03	8.72	0.17	7,708.14
8/23/2016	8/26/2016	128	IP	INTL PAPER CO COM	INCA	47.02	6,018.42	5.12	0.14	6,013.16
8/23/2016	8/26/2016	169	JNJ	JOHNSON & JOHNSON COM	INCA	119.50	20,195.05	6.76	0.45	20,187.84
8/23/2016	8/26/2016	196	JPM	JPMORGAN CHASE & CO COM	INCA	65.92	12,918.64	7.84	0.29	12,910.51
8/23/2016	8/26/2016	38	KMB	KIMBERLY CLARK CORP COM	INCA	128.68	4,889.73	1.52	0.11	4,888.10
8/23/2016	8/26/2016	72	LDOS	LEIDOS HLDGS INC COM	INCA	40.23	2,896.49	2.88	0.07	2,893.54
8/23/2016	8/26/2016	66	LLY	LILLY ELI & CO COM	INCA	79.45	5,243.30	2.64	0.12	5,240.54
8/23/2016	8/26/2016	320	LMT	LOCKHEED MARTIN CORP COM	INCA	249.18	79,735.80	12.80	1.74	79,721.26

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## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
8/23/2016	8/26/2016	55	LYB	LYONDELLBASELL INDUSTRIES N V SHS - A -	INCA	78.95	4,342.15	2.20	0.10	4,339.85
8/23/2016	8/26/2016	115	MAC	MACERICH CO COM	INCA	82.27	9,460.84	4.60	0.21	9,456.03
8/23/2016	8/26/2016	148	MRK	MERCK & CO INC NEW COM	INCA	63.53	9,401.73	5.92	0.21	9,395.60
8/23/2016	8/26/2016	105	MSFT	MICROSOFT CORP COM	INCA	57.91	6,079.78	4.20	0.14	6,075.44
8/23/2016	8/26/2016	82	PRK	PARK NATL CORP COM	INCA	94.12	7,717.65	3.28	0.17	7,714.20
8/23/2016	8/26/2016	506	PFE	PFIZER INC COM	INCA	35.08	17,746.65	20.24	0.39	17,726.02
8/23/2016	8/26/2016	255	PPL	PPL CORP COM	INCA	35.38	9,020.14	10.20	0.20	9,009.74
8/23/2016	8/26/2016	55	PG	PROCTER & GAMBLE CO COM	INCA	87.44	4,809.09	2.20	0.11	4,806.78
8/23/2016	8/26/2016	372	RGC	REGAL ENTMT GROUP CL A	INCA	21.53	8,008.46	14.88	0.18	7,993.40
8/23/2016	8/26/2016	116	STI	SUNTRUST BKS INC COM	INCA	42.88	4,973.97	4.64	0.11	4,969.22
8/23/2016	8/26/2016	68	TGT	TARGET CORP COM	INCA	71.14	4,837.19	2.72	0.11	4,834.36
8/23/2016	8/26/2016	947	TXN	TEXAS INSTRS INC COM	INCA	70.07	66,351.05	37.88	1.45	66,311.72
8/23/2016	8/26/2016	115	USB	US BANCORP DEL COM NEW	INCA	43.51	5,002.82	4.60	0.11	4,998.11
8/23/2016	8/26/2016	184	VZ	VERIZON COMMUNICATIONS INC COM	INCA	52.62	9,681.86	7.36	0.22	9,674.28
8/23/2016	8/26/2016	122	WMT	WAL-MART STORES INC COM	INCA	72.30	8,820.40	4.88	0.20	8,815.32
8/23/2016	8/26/2016	193	WRI	WEINGARTEN RLTY INVS SH BEN INT	INCA	41.28	7,966.98	7.72	0.18	7,959.08
8/23/2016	8/26/2016	354	WFC	WELLS FARGO & CO NEW COM	INCA	48.40	17,131.52	14.16	0.38	17,116.98
8/23/2016	8/26/2016	1,546	WMB	WILLIAMS COS INC DEL COM	INCA	28.40	43,897.25	61.84	0.96	43,834.45
8/30/2016	9/2/2016	50,000	316773CF5	FIFTH THIRD BANCORP 5.450% Due 01-15-17	PIER_ma	101.56	50,780.00			50,780.00
8/31/2016	9/1/2016	530,000	912828K33	UNITED STATES TREAS NTS 0.125% Due 04-15-20	ARBR_bb	102.90	550,760.49			550,760.49
<b>Total Sales</b>							<b>3,197,110.55</b>	<b>701.00</b>	<b>21.27</b>	<b>3,196,388.28</b>

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/3/2016	8/19/2016	ETN	EATON CORP PLC SHS	1.00	941.64	941.64
8/3/2016	9/1/2016	FE	FIRSTENERGY CORP COM	1.00	1,412.28	1,412.28
8/3/2016	9/1/2016	INTC	INTEL CORP COM	1.00	1,154.40	1,154.40
8/3/2016	9/1/2016	PFE	PFIZER INC COM	1.00	2,608.50	2,608.50
8/3/2016	9/1/2016	WFC	WELLS FARGO & CO NEW COM	1.00	3,013.78	3,013.78

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## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/4/2016	8/11/2016	AAPL	APPLE INC COM	1.00	761.52	761.52
8/10/2016	9/1/2016	BBT	BB&T CORP COM	1.00	540.90	540.90
8/10/2016	9/2/2016	BA	BOEING CO COM	1.00	1,308.00	1,308.00
8/10/2016	9/9/2016	EMR	EMERSON ELEC CO COM	1.00	929.58	929.58
8/10/2016	9/9/2016	XOM	EXXON MOBIL CORP COM	1.00	3,504.00	3,504.00
8/10/2016	9/6/2016	WMT	WAL-MART STORES INC COM	1.00	1,313.00	1,313.00
8/11/2016	9/1/2016	HP	HELMERICH & PAYNE INC COM	1.00	1,635.20	1,635.20
8/11/2016	9/15/2016	IP	INTL PAPER CO COM	1.00	1,040.60	1,040.60
8/11/2016	9/9/2016	LLY	LILLY ELI & CO COM	1.00	620.16	620.16
8/12/2016	8/31/2016	DRE	DUKE REALTY CORP COM NEW	1.00	703.08	703.08
8/12/2016	9/6/2016	LYB	LYONDELLBASELL INDUSTRIES N V SHS - A -	1.00	1,077.80	1,077.80
8/15/2016	9/10/2016	TGT	TARGET CORP COM	1.00	729.60	729.60
8/16/2016	9/8/2016	MSFT	MICROSOFT CORP COM	1.00	720.72	720.72
8/17/2016	8/31/2016	AIV	APARTMENT INVT & MGMT CO CL A	1.00	823.02	823.02
8/17/2016	9/12/2016	CVX	CHEVRON CORP NEW COM	1.00	3,419.72	3,419.72
8/17/2016	8/22/2016	LDOS	LEIDOS HLDGS INC COM	1.00	26,175.16	26,175.16
8/17/2016	9/8/2016	MAC	MACERICH CO COM	1.00	1,545.64	1,545.64
8/17/2016	9/9/2016	PRK	PARK NATL CORP COM	1.00	1,185.34	1,185.34
8/19/2016	9/6/2016	JNJ	JOHNSON & JOHNSON COM	1.00	2,740.00	2,740.00
8/22/2016	9/1/2016	AFL	AFLAC INC COM	1.00	603.52	603.52
8/23/2016	9/13/2016	CA	CA INC COM	1.00	602.56	602.56
8/24/2016	9/16/2016	CCL	CARNIVAL CORP PAIRED CTF	1.00	566.30	566.30
8/29/2016	9/15/2016	CPA	COPA HOLDINGS SA CL A	1.00	679.83	679.83
8/29/2016	9/15/2016	STI	SUNTRUST BKS INC COM	1.00	632.84	632.84
8/30/2016	9/23/2016	LMT	LOCKHEED MARTIN CORP COM	1.00	1,763.85	1,763.85
8/31/2016	9/15/2016	RGC	REGAL ENTMT GROUP CL A	1.00	1,721.06	1,721.06
<b>Total Dividends</b>					<b>66,473.60</b>	<b>66,473.60</b>

## Interest

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US Dollar  
8/1/2016 - 8/31/2016

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/1/2016	8/1/2016	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 02-01-23	100.00	2,216.50	2,216.50
8/1/2016	8/1/2016	06051gfs3	BANK AMER CORP 3.875% Due 08-01-25	100.00	2,518.75	2,518.75
8/1/2016	8/1/2016	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	623.01	623.01
8/1/2016	8/1/2016	3128m7ax4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	536.55	536.55
8/1/2016	8/1/2016	3128m97f3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	636.96	636.96
8/1/2016	8/1/2016	3128m76q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	283.09	283.09
8/1/2016	8/1/2016	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	7.25	7.25
8/1/2016	8/1/2016	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,391.05	1,391.05
8/1/2016	8/1/2016	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
8/1/2016	8/1/2016	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	665.62	665.62
8/1/2016	8/1/2016	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22
8/1/2016	8/1/2016	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69
8/1/2016	8/1/2016	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	1,392.25	1,392.25
8/1/2016	8/1/2016	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	1,225.61	1,225.61
8/1/2016	8/1/2016	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,605.72	1,605.72
8/1/2016	8/1/2016	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	1.11	1.11

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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/1/2016	8/1/2016	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	580.69	580.69
8/1/2016	8/1/2016	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	7.54	7.54
8/1/2016	8/1/2016	64971WA42	NEW YORK N Y CITY TRANSITIONAL 2.300% Due 02-01-23	100.00	1,287.36	1,287.36
8/1/2016	8/1/2016	92976WBH8	WACHOVIA CORP GLOBAL MTN 5.750% Due 02-01-18	100.00	3,450.00	3,450.00
8/2/2016	8/2/2016	COASTAL	CS - REPURCHASE AGREEMENT	1.00	530.54	530.54
8/2/2016	8/2/2016	345397VU4	FORD MOTOR CREDIT CO LLC 5.875% Due 08-02-21	100.00	3,671.88	3,671.88
8/8/2016	8/8/2016	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	226.67	226.67
8/8/2016	8/8/2016	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.38	429.38
8/8/2016	8/8/2016	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
8/8/2016	8/8/2016	7591EPAK6	REGIONS FINL CORP NEW 3.200% Due 02-08-21	100.00	2,080.00	2,080.00
8/15/2016	8/15/2016	140420NB2	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG 3.375% Due 02-15-23	100.00	3,290.63	3,290.63
8/15/2016	8/15/2016	151020AS3	CELGENE CORP 3.875% Due 08-15-25	100.00	2,518.75	2,518.75
8/15/2016	8/15/2016	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
8/15/2016	8/15/2016	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
8/15/2016	8/15/2016	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST DTD 10/16/2014 1.39000% 4/15/2020 1.390% Due 04-15-20	100.00	301.15	301.15

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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/15/2016	8/15/2016	29379VBE2	ENTERPRISE PRODUCTS OPER 3.75% DUE 2/15/2025 3.750% Due 02-15-25	100.00	562.50	562.50
8/15/2016	8/15/2016	38141EA25	GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1 7.500% Due 02-15-19	100.00	7,687.50	7,687.50
8/15/2016	8/15/2016	59156RAR9	METLIFE INC 6.817% Due 08-15-18	100.00	7,669.13	7,669.13
8/15/2016	8/15/2016	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	225.26	225.26
8/15/2016	8/15/2016	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34
8/15/2016	8/15/2016	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
8/15/2016	8/15/2016	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG 3.625% Due 02-15-20	100.00	40,056.25	40,056.25
8/15/2016	8/15/2016	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	23,812.50	23,812.50
8/15/2016	8/15/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	6,215.63	6,215.63
8/15/2016	8/15/2016	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	26,934.38	26,934.38
8/17/2016	8/17/2016	00206rct7	AT&T INC 4.125% Due 02-17-26	100.00	2,692.71	2,692.71
8/20/2016	8/22/2016	05574LPT9	BNP PARIBAS / BNP PARIBAS US DTD 8/20/2013 2.70000% 8/20/2018 2.700% Due 08-20-18	100.00	1,687.50	1,687.50
8/22/2016	8/22/2016	17305EFN0	CITIBANK CCIT 2014-A2 1.020% Due 02-22-19	100.00	3,340.50	3,340.50
8/23/2016	8/23/2016	037833BS8	Apple Inc 2.250% Due 02-23-21	100.00	1,518.75	1,518.75

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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/24/2016	8/24/2016	4042Q1AE7	HSBC BK USA N A GLOBAL 4.875% Due 08-24-20	100.00	2,925.00	2,925.00
8/31/2016	8/31/2016	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)	10.00	2,834.94	2,834.94
8/31/2016	8/31/2016	CASH	MONEY FUND	1.00	2.37	2.37
8/31/2016	9/1/2016	CASH	MONEY FUND	1.00	149.27	149.27
<b>Total Interest</b>					<b>162,498.79</b>	<b>162,498.79</b>

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/1/2016	8/1/2016	3,092	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	3,091.87	3,091.87
8/1/2016	8/1/2016	2,369	3128m7ax4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	2,368.71	2,368.71
8/1/2016	8/1/2016	3,292	3128m97f3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	3,292.25	3,292.25
8/1/2016	8/1/2016	1,677	3128m76q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	1,676.74	1,676.74
8/1/2016	8/1/2016	5	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	5.04	5.04
8/1/2016	8/1/2016	12	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	11.62	11.62
8/1/2016	8/1/2016	4,134	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	4,134.12	4,134.12
8/1/2016	8/1/2016	6,205	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	6,204.81	6,204.81
8/1/2016	8/1/2016	8,343	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	8,343.02	8,343.02
8/1/2016	8/1/2016	6	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	5.82	5.82
8/1/2016	8/1/2016	3,188	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	3,188.12	3,188.12

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## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/1/2016	8/1/2016	4	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	4.35	4.35
8/15/2016	8/15/2016	12,817	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	12,817.24	12,817.24
<b>Total Principal Payments</b>						<b>45,143.71</b>	<b>45,143.71</b>

## Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/2/2016	8/2/2016	130,000	446438RE5	HUNTINGTON NATL BK 1.35% DUE 08-02-2016 1.350% Due 08-02-16	100.00	130,000.00	130,000.00
<b>Total Maturities</b>						<b>130,000.00</b>	<b>130,000.00</b>

## Contributions

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/5/2016	8/5/2016		CASH	MONEY FUND	1.00	530.54	530.54
8/29/2016	8/29/2016		CASH	MONEY FUND	1.00	1,200,000.00	1,200,000.00
<b>Total Contributions</b>						<b>1,200,530.54</b>	<b>1,200,530.54</b>

## Withdrawals

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/5/2016	8/5/2016		CASH	MONEY FUND	1.00	100,000.00	100,000.00
8/11/2016	8/11/2016		CASH	MONEY FUND	1.00	19,684.12	19,684.12
8/12/2016	8/12/2016		CASH	MONEY FUND	1.00	100,000.00	100,000.00
8/19/2016	8/19/2016		CASH	MONEY FUND	1.00	100,000.00	100,000.00
8/26/2016	8/26/2016		CASH	MONEY FUND	1.00	100,000.00	100,000.00
8/29/2016	8/29/2016		CASH	MONEY FUND	1.00	1,200,000.00	1,200,000.00
<b>Total Withdrawals</b>						<b>1,619,684.12</b>	<b>1,619,684.12</b>



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## Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/4/2016	8/9/2016	446150AK0	HUNTINGTON BANCSHARES 2.300% Due 01-14-22		0.00	0.00
8/4/2016	8/5/2016	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	-2,660.92	-2,660.92
8/15/2016	8/18/2016	31418caf1	FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46	100.00	-552.47	-552.47
8/15/2016	8/18/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-15.23	-15.23
8/23/2016	8/26/2016	09062xaf0	BIOGEN INC 4.050% Due 09-15-25	100.00	-2,173.50	-2,173.50
8/30/2016	9/2/2016	316773cp3	FIFTH THIRD BANCORP 4.300% Due 01-16-24	100.00	-659.33	-659.33
8/31/2016	9/1/2016	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	-3,066.33	-3,066.33
<b>Total Purchased Accrued</b>					<b>-9,127.78</b>	<b>-9,127.78</b>

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/2/2016	8/2/2016	446438RE5	HUNTINGTON NATL BK 1.35% DUE 08-02-2016 1.350% Due 08-02-16	100.00	877.50	877.50
8/4/2016	8/5/2016	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG 3.000% Due 09-30-16	100.00	1,561.48	1,561.48
8/15/2016	8/18/2016	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	67.56	67.56
8/15/2016	8/18/2016	98956PAF9	ZIMMER BIOMET HLDGS INC 3.550% Due 04-01-25	100.00	1,756.26	1,756.26
8/19/2016	8/24/2016	084423AS1	BERKLEY W R CORP 4.625 DUE 03-15-2022 4.625% Due 03-15-22	100.00	1,123.49	1,123.49
8/19/2016	8/24/2016	26884AAZ6	ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21	100.00	531.87	531.87

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## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/19/2016	8/24/2016	316773CF5	FIFTH THIRD BANCORP 5.450% Due 01-15-17	100.00	177.13	177.13
8/19/2016	8/24/2016	501044CW9	KROGER CO 2.300% Due 01-15-19	100.00	62.29	62.29
8/19/2016	8/24/2016	59156RAR9	METLIFE INC 6.817% Due 08-15-18	100.00	42.61	42.61
8/19/2016	8/22/2016	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG 3.000% Due 09-30-16	100.00	1,357.38	1,357.38
8/19/2016	8/22/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	18.55	18.55
8/19/2016	8/22/2016	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	80.84	80.84
8/23/2016	8/26/2016	375558BF9	GILEAD SCIENCES INC 3.650% Due 03-01-26	100.00	2,306.60	2,306.60
8/30/2016	9/2/2016	316773CF5	FIFTH THIRD BANCORP 5.450% Due 01-15-17	100.00	355.76	355.76
8/31/2016	9/1/2016	912828K33	UNITED STATES TREAS NTS 0.125% Due 04-15-20	100.00	258.97	258.97
<b>Total Sold Accrued</b>					<b>10,578.29</b>	<b>10,578.29</b>

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
8/1/2016 - 8/31/2016

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	8/1/2016	1,677	3128m76q4	FHLMC PC		1,863.81	0.00	1,676.74	-187.07	
9/30/2015	8/1/2016	2,369	3128m7ax4	FHLMC PC		2,630.76	0.00	2,368.71	-262.05	
7/10/2007	8/1/2016	5	3128KUS73	FHLMC PC		5.50	0.00	5.04	0.00	-0.46
11/18/2015	8/1/2016	3,292	3128m97f3	FHLMC PC		3,667.77	0.00	3,292.25	-375.52	
4/6/2016	8/1/2016	3,092	3128MJS35	FHLMC PC		3,178.83	0.00	3,091.87	-86.96	
5/9/2008	8/1/2016	6	31371NWX9	FNMA PASS-THRU		6.33	0.00	5.82	0.00	-0.51
6/10/2016	8/1/2016	3,188	3138ENG29	FNMA PASS-THRU		3,589.62	0.00	3,188.12	-401.50	
1/20/2016	8/1/2016	4,134	3138WGG65	FN AS6520		4,314.99	0.00	4,134.12	-180.87	
2/2/2016	8/1/2016	6,205	3138X0Y36	FN AU1629		6,350.24	0.00	6,204.81	-145.43	
12/4/2006	8/1/2016	4	31411DWE5	FNMA PASS-THRU		4.74	0.00	4.35	0.00	-0.39
9/30/2015	8/1/2016	2,133	31416BK72	FNMA PASS-THRU		2,387.94	0.00	2,133.28	-254.66	
9/30/2015	8/1/2016	2,308	31416BK72	FNMA PASS-THRU		2,581.91	0.00	2,307.53	-274.38	
12/4/2015	8/1/2016	3,902	31416BK72	FNMA PASS-THRU		4,365.60	0.00	3,902.21	-463.39	
10/22/2014	8/1/2016	12	3137AQT24	FHLMC REMIC SER		11.86	0.00	11.62	0.00	-0.24
2/4/2015	8/2/2016	130,000	446438RE5	HUNTINGTON NATL		130,399.10	-399.10	130,000.00	0.00	
1/17/2014	8/4/2016	150,000	912828LP3	UNITED STATES T		159,304.69	-8,762.67	150,609.38	0.00	67.36
	8/12/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
11/4/2014	8/15/2016	165,000	912828RC6	UNITED STATES T		166,011.92	-252.39	172,798.83	0.00	7,039.31
12/22/2014	8/15/2016	25,000	912828RC6	UNITED STATES T		25,263.67	-62.23	26,181.64	0.00	980.20
12/22/2014	8/15/2016	25,000	912828RC6	UNITED STATES T		25,280.27	-66.16	26,181.64	0.00	967.53
12/23/2014	8/15/2016	30,000	912828RC6	UNITED STATES T		30,244.92	-57.67	31,417.97	0.00	1,230.72
2/3/2015	8/15/2016	100,000	912828RC6	UNITED STATES T		103,675.00	-828.77	104,726.56	0.00	1,880.33
2/25/2015	8/15/2016	45,000	912828RC6	UNITED STATES T		46,091.60	-237.51	47,126.95	0.00	1,272.86
3/10/2015	8/15/2016	80,000	98956PAF9	ZIMMER BIOMET H		79,812.00	22.88	83,767.20	0.00	3,932.32
3/13/2015	8/15/2016	50,000	98956PAF9	ZIMMER BIOMET H		49,899.00	12.23	52,354.50	0.00	2,443.27
10/30/2013	8/15/2016	5,826	80283GAE4	SANTANDER DRIVE		5,795.98	0.00	5,826.02	0.00	30.04
12/5/2013	8/15/2016	3,107	80283GAE4	SANTANDER DRIVE		3,096.04	0.00	3,107.21	0.00	11.17
2/18/2014	8/15/2016	1,554	80283GAE4	SANTANDER DRIVE		1,552.63	0.00	1,553.60	0.00	0.97
5/17/2016	8/15/2016	2,330	80283GAE4	SANTANDER DRIVE		2,336.05	0.00	2,330.41	-5.64	
	8/19/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
10/18/2013	8/19/2016	30,000	316773CF5	FIFTH THIRD BAN		33,204.60	-2,790.00	30,482.10	0.00	67.50
10/21/2013	8/19/2016	25,000	59156RAR9	METLIFE INC		30,415.50	-3,115.00	27,669.75	0.00	369.25
10/30/2013	8/19/2016	55,000	084423AS1	BERKLEY W R COR		57,844.05	-851.99	59,831.20	0.00	2,839.14

# Realized Gains and Losses

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US Dollar  
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Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
12/16/2013	8/19/2016	25,000	501044CW9	KROGER CO		24,963.00	19.27	25,522.50	0.00	540.23
10/28/2013	8/19/2016	60,000	26884AAZ6	ERP OPER LTD PA		64,515.60	-1,416.06	67,553.40	0.00	4,453.86
2/25/2015	8/19/2016	200,000	912828RC6	UNITED STATES T		204,851.56	-1,063.55	208,992.19	0.00	5,204.18
6/16/2016	8/19/2016	5,000	912828P46	UNITED STATES T		5,021.88	-0.37	5,012.69	-8.82	
6/24/2016	8/19/2016	55,000	912828P46	UNITED STATES T		55,253.52	-3.74	55,139.65	-110.13	
1/17/2014	8/19/2016	45,000	912828LP3	UNITED STATES T		47,791.41	-2,671.57	45,124.81	0.00	4.98
11/7/2014	8/19/2016	70,000	912828LP3	UNITED STATES T		73,283.98	-3,084.04	70,194.14	0.00	-5.80
9/9/2015	8/23/2016	35,000	375558BF9	GILEAD SCIENCES		34,858.60	10.77	38,014.90	3,145.53	
9/10/2015	8/23/2016	95,000	375558BF9	GILEAD SCIENCES		94,608.60	29.73	103,183.30	8,544.97	
11/5/2013	8/23/2016	164	WRI	WEINGARTEN RLTY		5,121.36		6,769.87	0.00	1,648.51
12/31/2013	8/23/2016	29	WRI	WEINGARTEN RLTY		805.07		1,197.11	0.00	392.04
10/17/2013	8/23/2016	184	VZ	VERIZON COMMUNI		8,999.49		9,681.86	0.00	682.37
10/17/2013	8/23/2016	138	T	AT&T INC COM		4,730.64		5,647.45	0.00	916.81
12/18/2014	8/23/2016	255	PPL	PPL CORP COM		8,420.66		9,020.14	0.00	599.48
11/12/2015	8/23/2016	105	MSFT	MICROSOFT CORP		5,612.87		6,079.78	466.91	
10/17/2013	8/23/2016	320	LMT	LOCKHEED MARTIN		41,028.48		79,735.80	0.00	38,707.32
10/17/2013	8/23/2016	196	JPM	JPMORGAN CHASE		10,556.56		12,918.64	0.00	2,362.08
6/2/2016	8/23/2016	122	WMT	WAL-MART STORES		8,635.72		8,820.40	184.68	
10/17/2013	8/23/2016	115	USB	US BANCORP DEL		4,311.99		5,002.82	0.00	690.83
7/31/2015	8/23/2016	116	STI	SUNTRUST BKS IN		5,158.07		4,973.97	0.00	-184.10
3/22/2016	8/23/2016	55	PG	PROCTER & GAMBL		4,567.42		4,809.09	241.67	
11/11/2014	8/23/2016	148	MRK	MERCK & CO INC		8,848.55		9,401.73	0.00	553.18
10/17/2013	8/23/2016	66	LLY	LILLY ELI & CO		3,240.92		5,243.30	0.00	2,002.38
10/17/2013	8/23/2016	169	JNJ	JOHNSON & JOHNS		15,478.32		20,195.05	0.00	4,716.73
3/22/2016	8/23/2016	89	GATX	GATX CORP		4,247.29		4,070.77	-176.52	
11/12/2015	8/23/2016	195	DRE	DUKE REALTY COR		3,791.78		5,479.38	1,687.60	
7/10/2014	8/23/2016	487	CSCO	CISCO SYS INC C		12,336.49		15,036.28	0.00	2,699.79
10/17/2013	8/23/2016	328	CIM	CHIMERA INVT CO		5,033.98		5,422.87	0.00	388.89
10/17/2013	8/23/2016	46	BA	BOEING CO COM		5,568.80		6,171.22	0.00	602.42
4/9/2015	8/23/2016	159	AEE	AMEREN CORP COM		6,639.90		8,034.55	0.00	1,394.65
10/17/2013	8/23/2016	390	GE	GENERAL ELECTRI		9,496.38		12,188.17	0.00	2,691.79
6/2/2016	8/23/2016	118	EMR	EMERSON ELEC CO		6,160.83		6,361.24	200.41	
10/17/2013	8/23/2016	138	CVX	CHEVRON CORP NE		16,434.63		14,027.39	0.00	-2,407.24

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
8/1/2016 - 8/31/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
4/9/2015	8/23/2016	200	COH	COACH INC COM		8,560.78		8,093.82	0.00	-466.96
11/12/2015	8/23/2016	80	BBT	BB&T CORP COM		3,050.30		3,030.82	-19.48	
4/4/2014	8/23/2016	120	AFG	AMERICAN FINL G		6,960.95		8,889.40	0.00	1,928.45
12/31/2013	8/23/2016	58	AAPL	APPLE INC COM		4,638.87		6,322.44	0.00	1,683.57
10/17/2013	8/23/2016	379	WMB	WILLIAMS COS IN		13,590.71		10,761.36	0.00	-2,829.35
1/16/2014	8/23/2016	282	WMB	WILLIAMS COS IN		11,014.92		8,007.13	0.00	-3,007.79
3/4/2014	8/23/2016	7	WMB	WILLIAMS COS IN		296.59		198.76	0.00	-97.83
7/2/2014	8/23/2016	6	WMB	WILLIAMS COS IN		348.90		170.36	0.00	-178.54
9/19/2014	8/23/2016	16	WMB	WILLIAMS COS IN		898.24		454.31	0.00	-443.93
11/11/2014	8/23/2016	697	WMB	WILLIAMS COS IN		38,295.62		19,790.67	0.00	-18,504.95
4/9/2015	8/23/2016	13	WMB	WILLIAMS COS IN		660.01		369.12	0.00	-290.89
6/24/2015	8/23/2016	47	WMB	WILLIAMS COS IN		2,691.46		1,334.52	0.00	-1,356.94
11/12/2015	8/23/2016	41	WMB	WILLIAMS COS IN		1,455.79		1,164.16	-291.63	
6/2/2016	8/23/2016	58	WMB	WILLIAMS COS IN		1,310.72		1,646.86	336.14	
10/17/2013	8/23/2016	947	TXN	TEXAS INSTRS IN		38,372.44		66,351.05	0.00	27,978.61
12/18/2014	8/23/2016	372	RGC	REGAL ENTMT GRO		7,621.20		8,008.46	0.00	387.26
10/17/2013	8/23/2016	506	PFE	PFIZER INC COM		15,119.28		17,746.65	0.00	2,627.37
10/17/2013	8/23/2016	115	MAC	MACERICH CO COM		6,691.63		9,460.84	0.00	2,769.21
7/21/2015	8/23/2016	72	LDOS	LEIDOS HLDGS IN		2,902.79		2,896.49	0.00	-6.30
6/2/2016	8/23/2016	128	IP	INTL PAPER CO C		5,496.77		6,018.42	521.65	
4/30/2015	8/23/2016	381	FITB	FIFTH THIRD BAN		7,631.16		7,439.85	0.00	-191.31
7/10/2014	8/23/2016	636	DPS	DR PEPPER SNAPP		37,087.26		59,423.11	0.00	22,335.85
4/9/2015	8/23/2016	68	CPA	COPA HOLDINGS S		7,150.61		5,603.75	0.00	-1,546.86
3/22/2016	8/23/2016	110	CCL	CARNIVAL CORP P		5,313.21		5,260.07	-53.14	
4/4/2014	8/23/2016	128	AIV	APARTMENT INVT		3,861.71		5,654.90	0.00	1,793.19
7/10/2014	8/23/2016	116	ABT	ABBOTT LABS COM		4,764.26		5,102.72	0.00	338.46
10/17/2013	8/23/2016	916	EIX	EDISON INTL COM		43,394.86		67,881.35	0.00	24,486.49
10/17/2013	8/23/2016	183	XOM	EXXON MOBIL COR		15,966.38		16,032.28	0.00	65.90
10/17/2013	8/23/2016	354	WFC	WELLS FARGO & C		14,974.20		17,131.52	0.00	2,157.32
4/9/2015	8/23/2016	68	TGT	TARGET CORP COM		5,641.96		4,837.19	0.00	-804.77
4/9/2015	8/23/2016	82	PRK	PARK NATL CORP		7,071.12		7,717.65	0.00	646.53
10/17/2013	8/23/2016	330	NLY	ANNALY CAP MGMT		3,939.84		3,594.41	0.00	-345.43
4/4/2014	8/23/2016	55	LYB	LYONDELLBASELL		5,007.56		4,342.15	0.00	-665.41

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
8/1/2016 - 8/31/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
10/17/2013	8/23/2016	38	KMB	KIMBERLY CLARK		3,566.29		4,889.73	0.00	1,323.44
7/10/2014	8/23/2016	218	INTC	INTEL CORP COM		6,673.42		7,717.03	0.00	1,043.61
6/2/2016	8/23/2016	84	ETN	EATON CORP PLC		5,186.19		5,700.95	514.76	
11/11/2014	8/23/2016	55	DOW	DOW CHEM CO COM		2,727.41		2,956.18	0.00	228.77
10/17/2013	8/23/2016	3,075	COP	CONOCOPHILLIPS		224,467.00		132,826.64	0.00	-91,640.36
1/16/2014	8/23/2016	387	COP	CONOCOPHILLIPS		26,113.13		16,716.72	0.00	-9,396.41
3/4/2014	8/23/2016	13	COP	CONOCOPHILLIPS		868.14		561.54	0.00	-306.60
7/2/2014	8/23/2016	4	COP	CONOCOPHILLIPS		342.04		172.78	0.00	-169.26
7/10/2014	8/23/2016	937	COP	CONOCOPHILLIPS		79,281.44		40,474.33	0.00	-38,807.11
1/27/2015	8/23/2016	45	COP	CONOCOPHILLIPS		2,970.23		1,943.81	0.00	-1,026.42
6/24/2015	8/23/2016	73	COP	CONOCOPHILLIPS		4,603.38		3,153.28	0.00	-1,450.10
11/12/2015	8/23/2016	81	COP	CONOCOPHILLIPS		4,275.78		3,498.85	-776.93	
7/21/2015	8/23/2016	100	CA	CA INC COM		3,059.44		3,420.92	0.00	361.48
11/12/2015	8/23/2016	73	AFL	AFLAC INC COM		4,680.80		5,316.47	635.67	
11/11/2014	8/23/2016	48	ABBV	ABBVIE INC COM		3,064.12		3,166.65	0.00	102.53
10/17/2013	8/23/2016	591	CB	CHUBB LTD		56,757.45		74,143.41	0.00	17,385.96
10/18/2013	8/30/2016	50,000	316773CF5	FIFTH THIRD BAN		55,341.00	-4,700.81	50,780.00	0.00	139.81
6/24/2015	8/31/2016	530,000	912828K33	UNITED STATES T		539,021.13	9,300.42	550,760.49	0.00	2,438.94
<b>Total Gains</b>									<b>16,480</b>	<b>206,607</b>
<b>Total Losses</b>									<b>-4,074</b>	<b>-176,132</b>
<b>Total</b>						<b>3,350,342</b>	<b>-20,968.34</b>	<b>3,372,254</b>	<b>12,406</b>	<b>30,475</b>
<b>Total Realized Gain/Loss</b>		<b>42,880.81</b>								

No Capital Gains Distributions

# Disclaimer & Terms

8/31/2016

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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 ZCM. Please notify us if your financial situation or investment objectives have changed.

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