



Portfolio Report

9/30/2016

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

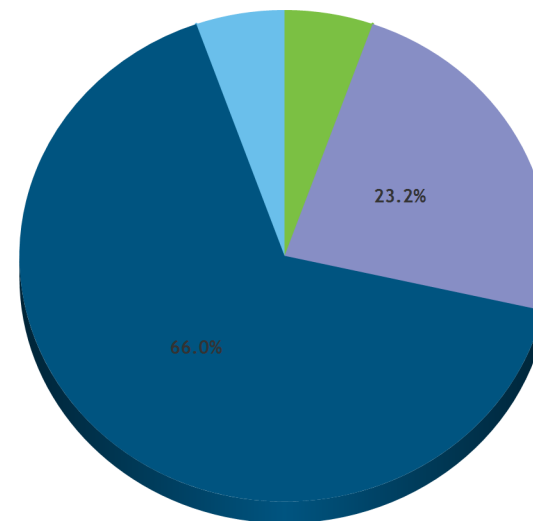
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
8/31/2016 - 9/30/2016

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	38,954,077.26	39,601,221.17	40,347,523.37
Beginning Accrued Interest	116,278.01	185,608.19	192,344.81
Net Contributions/Withdrawals	-400,000.00	-1,319,153.58	-3,705,013.36
Realized Gains/Losses	15,310.22	81,493.08	198,332.96
Change in Unrealized Gains/Losses	-72,232.95	-147,934.09	900,522.47
Net Income/Expenses	160,087.09	461,760.10	1,022,773.16
Amortization/Accretion	-13,545.26	-33,690.31	-120,442.23
Change in Accrued Interest	-10,960.32	-80,290.49	-87,027.12
Ending Value	38,643,696.36	38,643,696.36	38,643,696.36
Ending Accrued Interest	105,317.69	105,317.69	105,317.69
Total	38,749,014.06	38,749,014.06	38,749,014.06

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	2,088,755.84	5.4	0.3
Equity	8,980,333.43	23.2	3.2
Fixed Income	25,587,090.49	66.0	1.6
Other	2,092,834.29	5.4	0.0
Total	38,749,014.06	100.0	1.8

Performance Overview

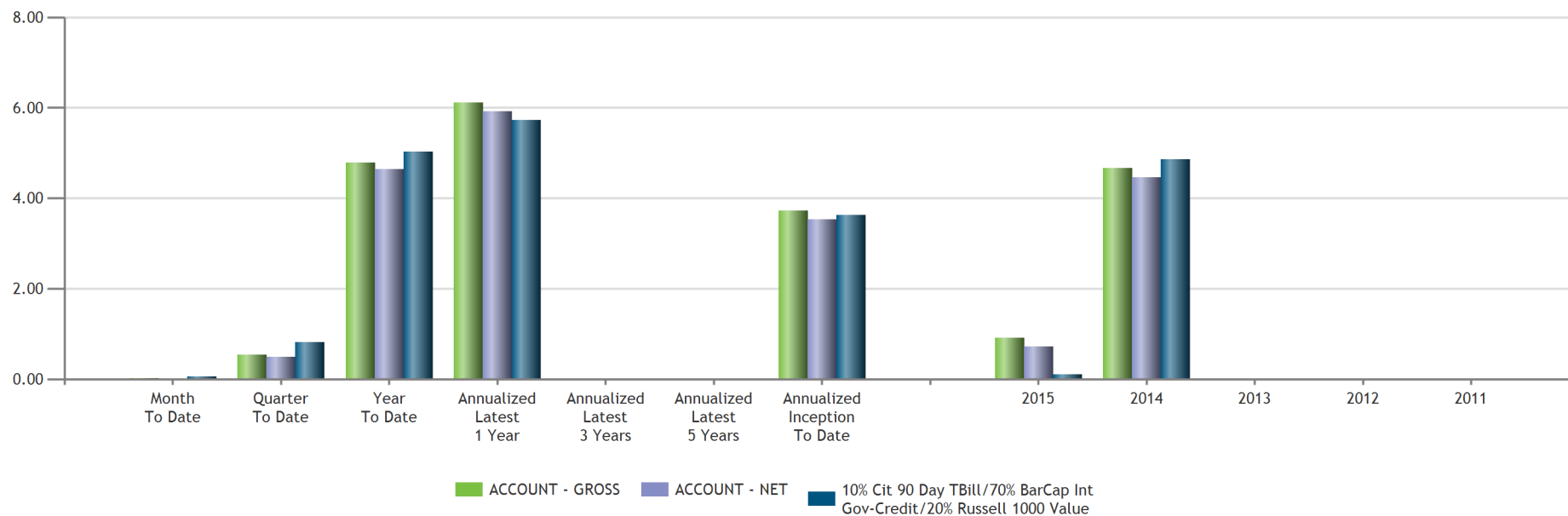
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Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Annualized Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2015	2014	2013	2012	2011
Equity	-0.31	1.62	8.40	15.36			8.04	-1.58	12.58			
Fixed Income	0.14	0.11	4.05	3.59			2.47	1.27	2.55			
Other	0.00	1.37	2.83	7.16			7.80	6.83	12.41			
ACCOUNT - GROSS	0.03	0.54	4.79	6.11			3.73	0.92	4.66			
ACCOUNT - NET	0.01	0.49	4.64	5.92			3.53	0.72	4.46			
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.05	0.81	5.03	5.72			3.62	0.11	4.85			
Citi 90 Day TBill	0.02	0.07	0.19	0.20			0.09	0.03	0.03			
Bar Cap Int Gov/Credit	0.13	0.16	4.24	3.52			2.66	1.07	3.13			
Russell 1000 Value	-0.21	3.48	10.00	16.20			8.39	-3.83	13.45			

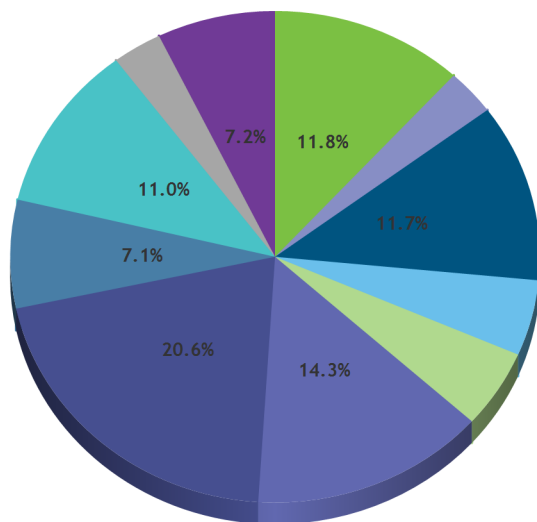


Equity Overview

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Portfolio Holdings by Industry Sector

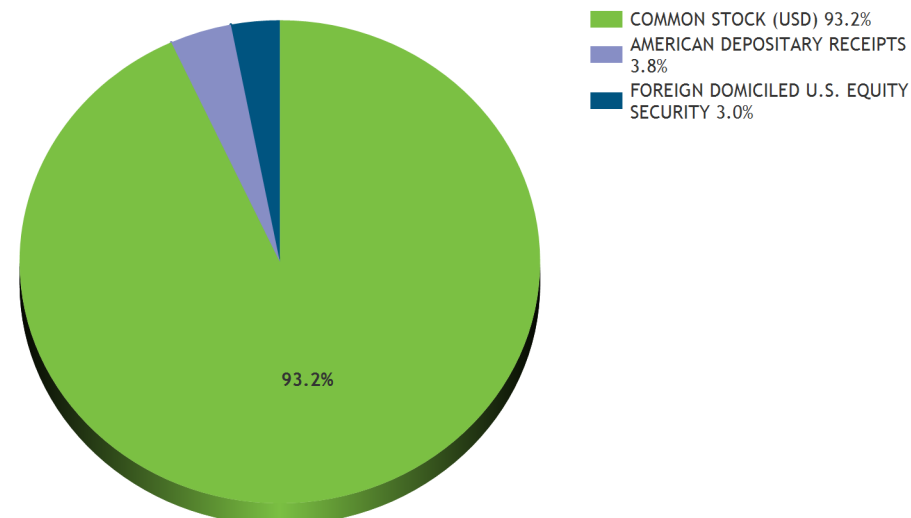


Industry Sector	Market Value	% Equity	% Assets
Energy	1,058,625.55	11.8	2.7
Materials	271,255.09	3.0	0.7
Industrials	1,052,490.19	11.7	2.7
Consumer Discretionary	447,317.49	5.0	1.2
Consumer Staples	463,322.11	5.2	1.2
Health Care	1,288,571.84	14.3	3.3
Financials	1,850,041.46	20.6	4.8
Real Estate	639,667.48	7.1	1.7
Information Technology	988,420.72	11.0	2.6
Telecommunication Services	272,108.73	3.0	0.7
Utilities	648,512.77	7.2	1.7
Equity Total	8,980,333.43	100.0	23.2

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
XOM	EXXON MOBIL CORP COM	391,799.92	4.4
JNJ	JOHNSON & JOHNSON COM	384,631.28	4.3
CVX	CHEVRON CORP NEW COM	314,729.36	3.5
JPM	JPMORGAN CHASE & CO COM	306,447.18	3.4
CSCO	CISCO SYS INC COM	301,752.36	3.4
PFE	PFIZER INC COM	277,361.43	3.1
LMT	LOCKHEED MARTIN CORP COM	256,260.68	2.9
GE	GENERAL ELECTRIC CO COM	253,458.34	2.8
WFC	WELLS FARGO & CO NEW COM	251,067.60	2.8
AFG	AMERICAN FINL GROUP INC OHIO COM	199,950.00	2.2
Top 10 Holdings Total		2,937,458.15	32.7

Equity Allocation by Security Type



Fixed Income Overview

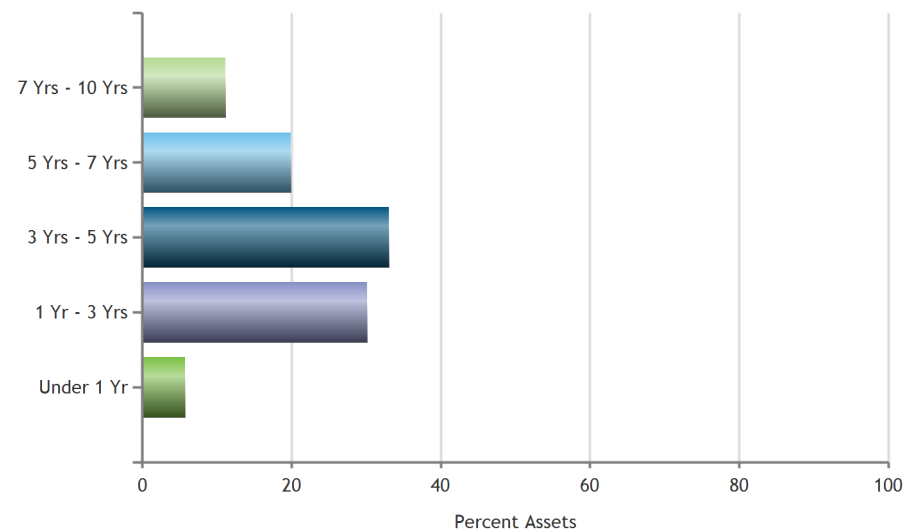
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Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	3	711,549.21	2.8	1.5	3.918%	1.2
1 Yr - 3 Yrs	29	8,163,583.84	32.0	1.2	2.402%	2.0
3 Yrs - 5 Yrs	21	7,982,889.39	31.3	1.4	3.330%	3.8
5 Yrs - 7 Yrs	14	4,438,479.82	17.4	2.0	2.903%	5.9
7 Yrs - 10 Yrs	21	3,733,523.22	14.7	2.5	3.118%	7.5
Over 10 Yrs	8	451,747.31	1.8	2.1	3.596%	3.3

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	1.62
Average Maturity (years)	4.46
Average Coupon (%)	2.95
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	5	1,690,055.16	6.6	1.3	1.160%	1.1
AA+	23	14,128,033.43	55.4	1.2	2.746%	4.2
AA	4	466,062.47	1.8	2.2	2.456%	2.2
AA-	3	342,364.60	1.3	1.3	1.725%	1.5
A+	2	314,054.00	1.2	2.2	2.925%	6.7
A	7	902,411.67	3.5	1.9	3.242%	3.6
A-	9	1,382,879.26	5.4	2.0	4.296%	4.1
BBB+	17	2,542,268.24	10.0	2.3	4.234%	4.9
BBB	15	1,917,354.00	7.5	2.4	3.558%	4.9
BBB-	6	887,221.95	3.5	3.0	3.646%	5.8
NA	5	909,068.03	3.6	1.7	2.237%	2.4

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CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				17,298.36 0.00	17,298.36 0.00	0.0			0		
	CASH	MONEY FUND				1,574,449.79 0.00	1,574,449.79 0.00	4.1			0		
					0.00	1,591,748.15	1,591,748.15	4.1		0.00	0		
REPURCHASE AGREEMENT													
497,008	COASTAL	CS - REPURCHASE AGREEMENT		1.15	1.15	497,007.69 1.00	497,007.69 1.00	1.3	0.00		5,716		
				1.15	1.15	497,007.69	497,007.69	1.3	0.00	0.00	5,716		
EQUITY													
COMMON STOCK (USD)													
2,552	ABT	ABBOTT LABS COM				104,954.77 41.13	107,924.08 42.29	0.3	2,969.31		2,450		
1,101	ABBV	ABBVIE INC COM				69,711.23 63.32	69,440.07 63.07	0.2	-271.16		2,510		
1,399	AFL	AFLAC INC COM				92,328.72 66.00	100,546.13 71.87	0.3	8,217.41		2,182		
3,265	AEE	AMEREN CORP COM				140,917.95 43.16	160,572.70 49.18	0.4	19,654.75		5,551		
2,666	AFG	AMERICAN FINL GROUP INC OHIO C				160,999.56 60.39	199,950.00 75.00	0.5	38,950.44		2,986		
6,492	NLY	ANNALY CAP MGMT INC COM				74,959.64 11.55	68,166.00 10.50	0.2	-6,793.64		7,790		
2,366	AIV	APARTMENT INVT & MGMT CO CL A				84,245.24 35.61	108,623.06 45.91	0.3	24,377.82		2,839		
1,278	AAPL	APPLE INC COM				104,323.34 81.63	144,477.90 113.05	0.4	40,154.56		2,914		
2,483	T	AT&T INC COM				85,612.19 34.48	100,834.63 40.61	0.3	15,222.44		4,767		
1,723	BBT	BB&T CORP COM				65,682.58 38.12	64,991.56 37.72	0.2	-691.02		1,861		
1,154	BA	BOEING CO COM				142,533.15 123.51	152,027.96 131.74	0.4	9,494.81		5,031		
2,263	CA	CA INC COM				69,242.51 30.60	74,860.04 33.08	0.2	5,617.53		2,263		
1,618	CCL	CARNIVAL CORP PAIRED CTF				78,114.37 48.28	78,990.76 48.82	0.2	876.39		2,265		
3,058	CVX	CHEVRON CORP NEW COM				338,552.08 110.71	314,729.36 102.92	0.8	-23,822.72		13,088		
5,116	CIM	CHIMERA INVT CORP COM NEW				78,770.94 15.40	81,600.20 15.95	0.2	2,829.26		9,823		

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9,513	CSCO	CISCO SYS INC COM				257,533.00	301,752.36	0.8	44,219.36		7,991		
						27.07	31.72						
3,264	COH	COACH INC COM				136,233.94	119,331.84	0.3	-16,902.10		4,406		
						41.74	36.56						
1,275	DOW	DOW CHEM CO COM				63,330.40	66,083.25	0.2	2,752.85		2,346		
						49.67	51.83						
983	DPS	DR PEPPER SNAPPLE GROUP INC CO				59,107.20	89,757.73	0.2	30,650.53		1,887		
						60.13	91.31						
3,711	DRE	DUKE REALTY CORP COM NEW				79,559.88	101,421.63	0.3	21,861.75		2,672		
						21.44	27.33						
1,568	ETN	EATON CORP PLC SHS				96,615.03	103,033.28	0.3	6,418.25		3,450		
						61.62	65.71						
2,536	EIX	EDISON INTL COM				140,640.78	183,226.00	0.5	42,585.22		4,235		
						55.46	72.25						
1,839	EMR	EMERSON ELEC CO COM				95,883.22	100,243.89	0.3	4,360.67		3,494		
						52.14	54.51						
4,489	XOM	EXXON MOBIL CORP COM				402,142.62	391,799.92	1.0	-10,342.70		13,467		
						89.58	87.28						
9,490	FITB	FIFTH THIRD BANCORP COM				188,369.45	194,165.40	0.5	5,795.95		4,935		
						19.85	20.46						
4,422	FE	FIRSTENERGY CORP COM				153,818.86	146,279.76	0.4	-7,539.10		6,368		
						34.78	33.08						
1,577	GATX	GATX CORP				75,124.65	70,255.35	0.2	-4,869.30				
						47.64	44.55						
8,557	GE	GENERAL ELECTRIC CO COM				215,597.33	253,458.34	0.7	37,861.01		7,872		
						25.20	29.62						
2,854	HP	HELMERICH & PAYNE INC COM				186,006.56	192,074.20	0.5	6,067.64		7,849		
						65.17	67.30						
6,523	HST	HOST HOTELS & RESORTS INC COM				111,785.62	101,563.11	0.3	-10,222.51		5,218		
						17.14	15.57						
4,222	INTC	INTEL CORP COM				132,290.59	159,380.50	0.4	27,089.91		4,391		
						31.33	37.75						
2,237	IP	INTL PAPER CO COM				95,805.02	107,331.26	0.3	11,526.24		3,579		
						42.83	47.98						
3,256	JNJ	JOHNSON & JOHNSON COM				302,870.62	384,631.28	1.0	81,760.66		10,419		
						93.02	118.13						
4,602	JPM	JPMORGAN CHASE & CO COM				261,016.92	306,447.18	0.8	45,430.26		8,100		
						56.72	66.59						
760	KMB	KIMBERLY CLARK CORP COM				74,326.83	95,866.40	0.2	21,539.57		2,797		
						97.80	126.14						
2,445	LAZ	LAZARD LTD SHS A				92,597.77	88,900.20	0.2	-3,697.57		3,423		
						37.87	36.36						
1,847	LDOS	LEIDOS HLDGS INC COM				79,402.41	79,938.16	0.2	535.75		2,364		
						42.99	43.28						
1,150	LLY	LILLY ELI & CO COM				59,564.60	92,299.00	0.2	32,734.40		2,300		
						51.80	80.26						
1,069	LMT	LOCKHEED MARTIN CORP COM				173,009.35	256,260.68	0.7	83,251.33		7,055		
						161.84	239.72						

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1,213	LYB	LYONDELLBASELL INDUSTRIES N V				110,242.18 90.88	97,840.58 80.66	0.3	-12,401.60		3,785		
2,158	MAC	MACERICH CO COM				138,564.70 64.21	174,517.46 80.87	0.5	35,952.76		5,870		
2,768	MRK	MERCK & CO INC NEW COM				157,628.72 56.95	172,750.88 62.41	0.4	15,122.16		5,093		
1,897	MSFT	MICROSOFT CORP COM				101,371.13 53.44	109,267.20 57.60	0.3	7,896.07		2,732		
1,179	PRK	PARK NATL CORP COM				101,953.95 86.47	113,184.00 96.00	0.3	11,230.05		4,433		
8,189	PFE	PFIZER INC COM				246,666.66 30.12	277,361.43 33.87	0.7	30,694.77		9,172		
4,583	PPL	PPL CORP COM				154,332.53 33.68	158,434.31 34.57	0.4	4,101.78		6,920		
1,082	PG	PROCTER & GAMBLE CO COM				89,038.43 82.29	97,109.50 89.75	0.3	8,071.07		2,869		
7,823	RGC	REGAL ENTMT GROUP CL A				163,829.75 20.94	170,150.25 21.75	0.4	6,320.50		6,884		
2,962	STI	SUNTRUST BKS INC COM				130,511.47 44.06	129,735.60 43.80	0.3	-775.87		2,844		
1,148	TGT	TARGET CORP COM				94,463.64 82.29	78,844.64 68.68	0.2	-15,619.00		2,572		
1,692	TXN	TEXAS INSTRS INC COM				72,031.08 42.57	118,744.56 70.18	0.3	46,713.48		2,572		
2,276	USB	US BANCORP DEL COM NEW				87,250.16 38.33	97,617.64 42.89	0.3	10,367.48		2,322		
3,295	VZ	VERIZON COMMUNICATIONS IN				161,870.34 49.13	171,274.10 51.98	0.4	9,403.76		7,447		
2,504	WMT	WAL-MART STORES INC COM				177,244.64 70.78	180,588.48 72.12	0.5	3,343.84		5,008		
3,939	WRI	WEINGARTEN RLTY INVS SH BEN IN				124,783.13 31.68	153,542.22 38.98	0.4	28,759.09		5,436		
5,670	WFC	WELLS FARGO & CO NEW COM				256,340.07 45.21	251,067.60 44.28	0.6	-5,272.47		8,505		
			0.00			7,591,703.51	8,365,265.62	21.6	773,562.11	0.00	273,401		
AMERICAN DEPOSITORY RECEIPTS													
4,270	GSK	GLAXOSMITHKLINE PLC SPONSORED				189,657.59 44.42	184,165.10 43.13	0.5	-5,492.49		9,890		
3,029	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				160,201.08 52.89	160,022.07 52.83	0.4	-179.01		2,847		
			0.00			349,858.67	344,187.17	0.9	-5,671.50	0.00	12,737		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
1,223	CB	CHUBB LTD				128,975.18 105.46	153,669.95 125.65	0.4	24,694.77		819		

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1,333	CPA	COPA HOLDINGS SA CL A				116,514.21 87.41	117,210.69 87.93	0.3	696.48		4,479		
					0.00	245,489.38	270,880.64	0.7	25,391.26	0.00	5,298		
EQUITY TOTAL				0.00	0.00	8,187,051.56	8,980,333.43	23.2	793,281.87	0.00	291,437		
FIXED INCOME													
US Agency GSE													
58,336	3128M76Q4	FHLMC PC GOLD COMB 30	9.5	4.39	2.76	64,844.30 111.16	66,001.72 113.14	0.2	1,157.42	258.46	3,208	Aaa	AA+
111,522	3128M7AX4	FHLMC PC GOLD COMB 30 Accrued Interest	9.5	4.41	1.59	123,858.95 111.06	126,367.81 113.31 752.56	0.3 0.0	2,508.86	494.10	6,134 9,342	Aaa	AA+
			9.5	4.40	1.99	188,703.25	193,122.09	0.5	3,666.28	752.56	9,342		
US Treasury													
745,000	912828PA2	UNITED STATES TREAS NTS	3.4	0.99	0.69	751,573.90 100.88	753,791.00 101.18	1.9	2,217.10		13,969	Aaa	AA+
1,580,000	912828RH5	UNITED STATES TREAS NTS	2.8	1.03	0.80	1,590,696.02 100.68	1,597,838.20 101.13	4.1	7,142.18		21,725	Aaa	AA+
2,645,000	912828MP2	UNITED STATES TREAS NTS DTD 00	4.1	1.35	0.98	2,842,902.26 107.48	2,876,437.50 108.75	7.4	33,535.24	11,985.16	95,881	Aaa	AA+
2,075,000	912828RC6	UNITED STATES TREAS NTS	5.5	1.49	1.19	2,137,031.42 102.99	2,166,922.50 104.43	5.6	29,891.08	5,511.72	44,094	Aaa	AA+
1,905,000	912828VS6	UNITED STATES TREAS NTS DTD 08	6.9	1.81	1.41	1,990,108.27 104.47	2,040,807.45 107.13	5.3	50,699.18	5,953.13	47,625	Aaa	AA+
155,000	912828G38	UNITED STATES TREAS NTS DTD 11	7.8	1.83	1.52	159,843.21 103.12	163,652.10 105.58	0.4	3,808.89	1,307.81	3,488	Aaa	AA+
795,000	912828P46	UNITED STATES TREAS NTS Accrued Interest	8.8	1.51	1.61	803,300.37 101.04	796,367.40 100.17 26,372.66	2.1 0.1	-6,932.97	1,614.84	12,919 239,700	Aaa	AA+
			5.1	1.41	1.12	10,275,455.44	10,422,188.81	26.9	120,360.71	26,372.66	239,700		
Corporate Bond													
150,000	316773CF5	FIFTH THIRD BANCORP	2.8	1.98	1.56	151,511.72 101.01	151,687.50 101.13	0.4	175.78	1,703.13	8,175	Baa1	BBB
120,000	031162BQ2	AMGEN INC	3.4	1.52	1.19	120,444.45 100.37	120,696.00 100.58	0.3	251.55	956.25	2,550	Baa1	A
135,000	843646an0	SOUTHERN PWR CO	2.0	1.81	1.30	135,062.06 100.05	135,858.74 100.64	0.4	796.67	825.56	2,498	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	2.9	1.53	1.15	129,862.14 99.89	130,487.50 100.38	0.3	625.36	408.42	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	2.9	1.61	1.46	126,544.13 105.45	126,789.72 105.66	0.3	245.59	1,130.83	6,900	A2	A

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85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	2.9	1.37	1.24	85,000.00 100.00	85,149.60 100.18	0.2	149.60	90.24	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	4.2	2.36	1.73	129,268.89 99.44	130,565.50 100.44	0.3	1,296.61	975.00	2,600	Baa3	BBB
120,000	487836BE7	KELLOGG CO	4.2	1.83	1.32	122,743.23 102.29	123,742.80 103.12	0.3	999.57	1,397.50	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	4.5	1.95	1.48	125,662.97 100.53	126,727.50 101.38	0.3	1,064.53	468.75	2,813	Aa2	AA-
200,000	59156RAR9	METLIFE INC	3.9	2.04	1.49	217,464.66 108.73	219,636.00 109.82	0.6	2,171.34	1,704.25	13,634	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	3.8	2.15	1.69	126,257.08 101.01	127,341.25 101.87	0.3	1,084.17	375.00	3,375	A1	A
100,000	501044CW9	KROGER CO	4.7	2.33	1.38	99,939.64 99.94	101,986.30 101.99	0.3	2,046.66	479.17	2,300	Baa1	BBB
205,000	38141EA25	GOLDMAN SACHS GROUP INC	4.4	2.76	1.87	227,172.72 110.82	231,704.33 113.03	0.6	4,531.61	1,921.88	15,375	A3	BBB+
110,000	06051GDZ9	BANK AMER CORP	4.6	2.80	1.92	123,553.05 112.32	126,237.10 114.76	0.3	2,684.05	2,772.53	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	5.1	2.98	1.90	231,078.98 107.48	238,103.90 110.75	0.6	7,024.92	235.16	12,094	A3	BBB+
85,000	82481aa7	SHIRE ACQ INV IRELAND DA	2.9	1.93	1.92	84,931.82 99.92	84,956.65 99.95	0.2	24.83	31.40	1,615	Baa3	BBB-
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	5.1	2.78	2.11	228,791.95 108.95	233,173.50 111.04	0.6	4,381.55	5,654.69	12,338	Baa2	A-
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	4.8	2.64	1.54	164,913.02 99.95	170,692.01 103.45	0.4	5,778.98	914.38	4,331	A3	A-
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	5.7	3.25	2.55	127,077.26 105.90	130,269.60 108.56	0.3	3,192.34	585.00	5,850	A1	A
135,000	58013mex8	MCDONALDS CORP MED TERM NT BE	4.6	2.73	1.81	135,100.71 100.07	140,084.10 103.77	0.4	4,983.39	1,144.69	3,713	Baa1	BBB+
130,000	7591EPAK6	REGIONS FINL CORP NEW	4.3	2.85	2.24	131,846.14 101.42	135,142.80 103.96	0.3	3,296.66	600.89	4,160	Baa3	BBB
135,000	037833BS8	Apple Inc	4.6	1.92	1.64	136,860.53 101.38	138,482.87 102.58	0.4	1,622.33	312.19	3,038	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	4.6	2.88	1.94	130,083.38 100.06	135,280.60 104.06	0.3	5,197.22	282.75	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	6.2	3.32	2.07	123,477.12 107.37	129,821.89 112.89	0.3	6,344.77	97.75	5,865	Baa1	BBB+
130,000	06406FAB9	BANK NEW YORK MELLON CORP	4.7	2.06	1.89	129,943.92 99.96	130,881.40 100.68	0.3	937.48	1,095.61	2,665	A1	A
135,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	4.4	2.22	1.86	135,190.69 100.14	137,070.90 101.53	0.4	1,880.21	1,223.44	3,038	A2	A-
115,000	46625HHZ6	JPMORGAN CHASE	6.3	3.32	2.20	121,385.69 105.55	127,156.31 110.57	0.3	5,770.62	2,068.40	5,319	A3	A-
125,000	126650CT5	CVS HEALTH CORP	4.7	2.18	1.90	124,675.89 99.74	126,268.75 101.02	0.3	1,592.86	922.31	2,656	Baa1	BBB+
135,000	37045xbm7	GENERAL MTRS FINL CO INC	4.6	3.06	2.92	135,800.20 100.59	136,657.80 101.23	0.4	857.60	1,020.00	4,320	Ba1	BBB-

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130,000	871829ba4	SYSCO CORP	4.8	2.24	2.03	131,508.07 101.16	132,786.03 102.14	0.3	1,277.96	677.08	3,250	A3	BBB+
125,000	345397VU4	FORD MOTOR CREDIT CO LLC	4.6	3.55	2.73	137,758.43 110.21	142,688.75 114.15	0.4	4,930.32	1,183.16	7,344	Baa2	BBB
130,000	822582bw1	SHELL INTERNATIONAL FIN	4.8	1.82	1.87	129,586.76 99.68	129,282.40 99.45	0.3	-304.36	113.75	2,275	Aa2	A
81,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	6.7	3.56	2.12	85,064.57 105.02	90,937.08 112.27	0.2	5,872.51	1,092.66	3,746	Baa1	A-
130,000	446150AK0	HUNTINGTON BANCSHARES	5.1	2.33	2.37	129,808.99 99.85	129,520.30 99.63	0.3	-288.69	423.58	2,990	Baa1	BBB
165,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	6.9	3.88	2.70	170,980.66 103.62	181,001.70 109.70	0.5	10,021.04	317.97	7,631	Baa2	BBB+
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	7.4	4.19	3.17	250,326.21 98.17	264,531.90 103.74	0.7	14,205.69	3,517.94	9,818	Ba1	BBB-
175,000	92826CAC6	VISA INC	6.3	2.82	1.97	174,782.47 99.88	183,457.75 104.83	0.5	8,675.28	1,442.78	4,900	A1	A+
130,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	6.2	3.35	2.35	129,615.06 99.70	137,216.17 105.55	0.4	7,601.11	703.08	4,290	A3	A-
195,000	140420NB2	CAPITAL ONE BK USA NATL ASSN G	7.8	3.95	2.90	188,704.54 96.77	200,319.60 102.73	0.5	11,615.06	822.66	6,581	Baa1	BBB
130,000	651229AV8	NEWELL RUBBERMAID INC	6.0	3.70	2.74	131,121.19 100.86	138,381.10 106.45	0.4	7,259.91	2,502.50	5,005	Baa3	BBB-
135,000	94106lbd0	WASTE MGMT INC DEL	6.4	2.40	2.24	134,977.49 99.98	136,347.30 101.00	0.4	1,369.81	1,206.00	3,240	Baa2	A-
55,000	88167aad3	TEVA PHARMACEUTICAL FI	6.3	2.85	2.76	54,821.12 99.67	55,141.35 100.26	0.1	320.23	295.17	1,540	Baa2	BBB
120,000	316773cp3	FIFTH THIRD BANCORP	6.3	3.08	3.10	129,450.39 107.88	129,303.60 107.75	0.3	-146.79	1,060.67	5,160	Baa1	BBB
125,000	00206RDC3	AT&T INC	7.1	3.92	2.97	128,798.32 103.04	137,393.75 109.92	0.4	8,595.43	2,765.80	5,563	Baa1	BBB+
135,000	30219gak4	EXPRESS SCRIPTS HLDG CO	7.2	3.73	2.88	132,945.12 98.48	140,730.75 104.25	0.4	7,785.63	1,378.13	4,725	Baa2	BBB+
135,000	260543CJ0	DOW CHEM CO	7.5	3.92	2.71	131,150.07 97.15	142,585.65 105.62	0.4	11,435.58	2,349.38	4,725	Baa2	BBB
135,000	91913yas9	VALERO ENERGY CORP NEW	7.5	3.90	3.35	132,636.34 98.25	137,914.65 102.16	0.4	5,278.31	205.31	4,928	Baa2	BBB
130,000	887317AW5	TIME WARNER INC 3.6% DUE 07-15	8.1	3.91	2.78	126,989.31 97.68	138,281.00 106.37	0.4	11,291.69	975.00	4,680	Baa2	BBB
130,000	06051gfs3	BANK AMER CORP	8.1	3.80	2.99	130,740.43 100.57	138,881.60 106.83	0.4	8,141.17	825.59	5,038	Baa1	BBB+
130,000	151020AS3	CELGENE CORP	8.2	3.98	2.98	128,951.58 99.19	138,997.30 106.92	0.4	10,045.72	629.69	5,038	Baa2	BBB+
120,000	09062xaf0	BIOGEN INC	7.5	2.80	2.92	131,846.61 109.87	130,650.00 108.88	0.3	-1,196.61	202.50	4,860	Baa1	A-
125,000	00206RCT7	AT&T INC	8.1	3.49	3.13	131,250.95 105.00	135,075.00 108.06	0.3	3,824.05	615.89	5,156	Baa1	BBB+
120,000	37045xbg0	GENERAL MTRS FINL CO INC	7.5	3.88	3.99	132,874.64 110.73	131,793.60 109.83	0.3	-1,081.04	507.50	6,300	Ba1	BBB-

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125,000	91324PCV2	UNITEDHEALTH GROUP INC	8.6	3.05	2.56	125,536.91 100.43	130,596.25 104.48	0.3	5,059.34	161.46	3,875	A3	A+
135,000	31428XBF2	FEDEX CORP	8.5	3.23	2.60	135,224.07 100.17	142,376.40 105.46	0.4	7,152.33	2,266.88	4,388	Baa2	BBB
130,000	674599CH6	OCCIDENTAL PETE CORP DEL	8.4	3.06	2.74	133,642.66 102.80	137,151.30 105.50	0.4	3,508.64	2,160.89	4,420	A3	A
135,000	741503az9	Priceline Group	8.3	3.62	3.02	134,747.47 99.81	141,544.26 104.85	0.4	6,796.79	1,714.50	4,860	Baa1	BBB+
130,000	60871rag5	MOLSON COORS BREWING CO	8.6	2.97	2.92	130,355.80 100.27	130,900.90 100.69	0.3	545.10	899.17	3,900	Baa3	BBB-
135,000	92343vdd3	VERIZON COMMUNICATIONS IN	8.8	2.65	2.84	134,661.09 99.75	132,498.45 98.15	0.3	-2,162.64	580.78	3,544	Baa1	BBB+
55,000	457187ab8	INGREDION INC	8.5	3.20	2.97	54,976.43 99.96	56,097.80 102.00	0.1	1,121.37	39.11	1,760	Baa	BBB
		Accrued Interest					65,033.70	0.2			295,849		
			5.8	2.88	2.28	8,197,477.77	8,492,070.28	21.9	229,558.81	65,033.70	295,849		
ABS													
305,000	161571GC2	CHASE ISSUANCE TRUST DTD 10/31	1.5	0.90	1.10	305,524.22 100.17	305,027.45 100.01	0.8	-496.77	128.35	3,081	Aaa	AAA
345,000	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/	1.7	1.05	1.14	345,583.39 100.17	345,207.07 100.06	0.9	-376.32	165.31	3,968	Aaa	AAA
655,000	17305EFN0	CITIBANK CCIT 2014- A2	1.8	1.13	1.20	653,722.85 99.81	655,212.48 100.03	1.7	1,489.63	705.22	6,681	Aaa	AAA
123,488	80283GAE4	SANTANDER DRIVE AUTO 2013-3			1.91	123,135.66 99.71	123,771.74 100.23	0.3	636.08	93.13	2,235		AAA
179,006	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	2.1	2.14	1.87	179,320.37 100.18	179,753.44 100.42	0.5	433.06	167.82	4,028	Aaa	NA
100,000	03065CAE9	AMERICREDIT AUTO RECV 2013-4	2.3	1.80	2.14	101,926.57 101.93	100,898.52 100.90	0.3	-1,028.05	166.22	2,720	Aaa	AA
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	2.3	2.06	2.13	226,021.31 100.45	226,343.03 100.60	0.6	321.72	314.88	5,153	Aaa	AA
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	2.2	2.15	2.33	84,944.47 99.93	85,701.42 100.83	0.2	756.95	111.68	1,828	AHe	AA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	2.0	1.38	1.50	260,091.21 100.04	260,836.42 100.32	0.7	745.21	150.58	3,614	Aaa	AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	2.4	2.57	2.47	140,042.61 100.03	141,542.04 101.10	0.4	1,499.43	151.67	3,640	Aaa	AA+
		Accrued Interest					2,154.86	0.0			36,946		
			1.8	1.37	1.54	2,420,312.66	2,426,448.46	6.3	3,980.94	2,154.86	36,946		
MBS-CMO													
110,000	3137AQVW5	FHLMC REMIC SERIES K-709			1.77	112,303.13 102.09	111,882.73 101.71	0.3	-420.40	184.84	2,295	NA	NA
		Accrued Interest					184.84	0.0			2,295		
			1.77			112,303.13	112,067.57	0.3	-420.40	184.84	2,295		

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Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	6.4	2.26	1.99	130,302.11 100.23	132,418.00 101.86	0.3	2,115.89	490.03	2,990	Aa1	AA+
50,000	605581gs0	MISSISSIPPI ST	8.4	3.16	2.39	50,000.00 100.00	53,119.50 106.24	0.1	3,119.50	653.74	1,580	Aa2	AA
		Accrued Interest					1,143.77	0.0			4,570		
			6.9	2.51	2.10	180,302.11	186,681.27	0.5	5,235.39	1,143.77	4,570		
CMBS													
430,000	3137A7JU5	FHLMC REMIC SERIES K-701	1.3	(1.69)	1.49	459,696.88 106.91	439,165.71 102.13	1.1	-20,531.17	1,344.68	16,693	Aaa	AA+
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	1.6	0.86	1.66	541,842.19 102.23	539,728.10 101.84	1.4	-2,114.09	983.25	12,206	Aaa	NA
374,360	3137AQT24	FHLMC REMIC SERIES K-708			1.74	382,037.44 102.05	380,702.91 101.69	1.0	-1,334.52	642.34	7,974	Aaa	AA+
75,000	3137ARPY6	FHLMC REMIC SERIES K-710			1.80	74,906.25 99.88	76,050.26 101.40	0.2	1,144.01	113.76	1,412	NA	NA
		Accrued Interest					3,084.04	0.0			38,285		
			1.0	(0.21)	1.64	1,458,482.76	1,438,731.02	3.7	-22,835.78	3,084.04	38,285		
MBS													
1,419	31411DWE5	FNMA PASS-THRU LNG 30 YEAR			1.58	1,544.73 108.89	1,602.14 112.94	0.0	57.42	6.29	78	Aaa	AA+
1,440	3128KUS73	FHLMC PC GOLD COMB 30			1.82	1,571.79 109.15	1,653.51 114.83	0.0	81.72	6.96	86	NA	NA
333,111	31416BK72	FNMA PASS-THRU LNG 30 YEAR	3.3	2.01	1.38	372,735.67 111.90	377,977.83 113.47	1.0	5,242.16	1,475.87	18,321	Aaa	AA+
178	31371NWX9	FNMA PASS-THRU LNG 30 YEAR			1.42	193.90 108.76	202.34 113.49	0.0	8.44	0.79	10	Aaa	AA+
131,854	3128M97F3	FHLMC PC GOLD COMB 30	3.7	2.55	2.72	146,893.33 111.41	149,077.16 113.06	0.4	2,183.83	584.19	7,252	Aaa	AA+
120,570	3138ENG29	FNMA PASS-THRU LNG 30 YEAR	3.2	1.67	1.78	135,754.17 112.59	136,734.71 113.41	0.4	980.53	534.19	6,631	Aaa	AA+
242,361	3128MJS35	FHLMC PC GOLD COMB 30	4.6	2.39	2.54	249,177.16 102.81	252,585.97 104.22	0.7	3,408.81	585.71	7,271	Aaa	AA+
476,029	3138X0Y36	FN AU1629	4.3	2.44	1.96	487,186.13 102.34	495,814.15 104.16	1.3	8,628.03	1,150.40	14,281	Aaa	AA+
464,296	3138WGG65	FN AS6520	1.5	0.58	(0.83)	484,608.83 104.38	489,832.15 105.50	1.3	5,223.33	1,309.06	16,250	Aaa	AA+
388,066	31418CAF1	FNMA PASS-THRU LNG 30 YEAR	5.3	2.25	2.20	403,224.68 103.91	403,709.76 104.03	1.0	485.08	937.83	11,642	Aaa	AA+
		Accrued Interest					6,591.27	0.0			81,823		
			3.7	1.89	1.42	2,282,890.38	2,315,781.00	6.0	26,299.35	6,591.27	81,823		

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FIXED INCOME TOTAL			4.6	1.86	1.62	25,115,927.50	25,587,090.49	66.0	365,845.30	105,317.69	708,809		
OTHER													
OTHER ASSETS (USD)													
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		
537,031	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				537,031.43 10.00	537,031.43 10.00	1.4	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		
394,965	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				394,964.76 10.00	394,964.76 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		
					0.00	2,092,834.29	2,092,834.29	5.4	0.00	0.00	0		
OTHER TOTAL			0.00	0.00		2,092,834.29	2,092,834.29	5.4	0.00	0.00	0		
TOTAL PORTFOLIO			4.2	1.26	1.08	37,484,569.19	38,749,014.06	100.0	1,159,127.17	105,317.69	1,005,961		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
9/7/2016	9/7/2016	43,839	COASTAL	CS - REPURCHASE AGREEMENT		1.00	43,838.72			43,838.72
9/7/2016	9/12/2016	30,000	822582bw1	SHELL INTERNATIONAL FIN BV 1.750% Due 09-12-21	GOLDMA N_bb	99.66	29,895.90			29,895.90
9/8/2016	9/13/2016	100,000	822582bw1	SHELL INTERNATIONAL FIN BV 1.750% Due 09-12-21	CNTF_bb	99.69	99,686.00			99,686.00
9/15/2016	9/22/2016	55,000	457187ab8	INGREDION INC 3.200% Due 10-01-26	BOA_bb	99.96	54,976.35			54,976.35
9/16/2016	9/16/2016	30,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	30,000.00			30,000.00
9/16/2016	9/21/2016	1,092	FITB	FIFTH THIRD BANCORP COM	FIDO	20.53	22,415.81	43.68		22,372.13
9/16/2016	9/21/2016	711	JPM	JPMORGAN CHASE & CO COM	FIDO	65.89	46,848.50	28.44		46,820.06
9/16/2016	9/21/2016	528	STI	SUNTRUST BKS INC COM	FIDO	43.79	23,117.64	21.12		23,096.52
9/19/2016	9/23/2016	85,000	824811aa7	SHIRE ACQ INV IRELAND DA 1.900% Due 09-23-19	MORGAN S_bb	99.92	84,931.15			84,931.15
9/20/2016	9/23/2016	30,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	DB_bb	99.45	29,833.59			29,833.59
9/22/2016	9/27/2016	110,000	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG 3.625% Due 02-15-20	BOA_bb	108.77	119,642.19			119,642.19
9/28/2016	10/3/2016	130,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	BOA_bb	104.64	136,022.66			136,022.66
9/29/2016	9/30/2016	325,000	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG 3.625% Due 02-15-20	ARBR_bb	108.94	354,046.88			354,046.88
9/30/2016	9/30/2016	69,242	EUROPE	EUROPE ENTERPRISE III(EST.VAL)		10.00	69,242.42			69,242.42
9/30/2016	9/30/2016	103	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)		10.00	102.70			102.70
Total Purchases							1,144,600.51	93.24	0.00	1,144,507.27

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
9/15/2016	9/20/2016	55,000	912828P46	UNITED STATES TREAS NTS	FSTB_bb	99.44	54,690.63			54,690.63

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
				1.625% Due 02-15-26						
9/16/2016	9/21/2016	1,907	WFC	WELLS FARGO & CO NEW COM	FIDO	45.35	86,471.41	76.28	1.89	86,393.24
9/20/2016	9/23/2016	30,000	29379VBE2	ENTERPRISE PRODUCTS OPER 3.75% DUE 2/15/2025	SUN_bb	102.58	30,771.60			30,771.60
				3.750% Due 02-15-25						
9/22/2016	9/22/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
9/22/2016	9/27/2016	110,000	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-31- 2020	JPMORG AN_ma	110.48	121,523.60			121,523.60
				5.250% Due 01-31-20						
9/28/2016	10/3/2016	130,000	651639an6	NEWMONT MINING CORP	MORGAN S_ma	104.36	135,658.90			135,658.90
				3.500% Due 03-15-22						
9/29/2016	9/30/2016	235,000	912828K33	UNITED STATES TREAS NTS	ARBR_bb	103.72	246,143.81			246,143.81
				0.125% Due 04-15-20						
9/29/2016	9/30/2016	265,000	912828Q60	UNITED STATES TREAS NTS	ARBR_bb	103.68	274,843.72			274,843.72
				0.125% Due 04-15-21						
Total Sales							1,050,103.67	76.28	1.89	1,050,025.50

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/6/2016	9/30/2016	AEE	AMEREN CORP COM	1.00	1,387.63	1,387.63
9/6/2016	9/15/2016	WRI	WEINGARTEN RLTY INVS SH BEN INT	1.00	1,437.74	1,437.74
9/7/2016	10/4/2016	KMB	KIMBERLY CLARK CORP COM	1.00	699.20	699.20
9/7/2016	10/3/2016	PPL	PPL CORP COM	1.00	1,741.54	1,741.54
9/8/2016	10/3/2016	COH	COACH INC COM	1.00	1,101.60	1,101.60
9/9/2016	10/5/2016	DPS	DR PEPPER SNAPPLE GROUP INC COM	1.00	520.99	520.99
9/13/2016	9/30/2016	GATX	GATX CORP	1.00	630.80	630.80
9/13/2016	10/7/2016	MRK	MERCK & CO INC NEW COM	1.00	1,273.28	1,273.28
9/15/2016	10/25/2016	GE	GENERAL ELECTRIC CO COM	1.00	1,968.11	1,968.11
9/16/2016	9/30/2016	LDOS	LEIDOS HLDGS INC COM	1.00	591.04	591.04
9/28/2016	10/31/2016	NLY	ANNALY CAP MGMT INC COM	1.00	1,714.73	1,714.73
9/28/2016	10/27/2016	CIM	CHIMERA INVT CORP COM NEW	1.00	2,455.68	2,455.68

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Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/28/2016	10/21/2016	CB	CHUBB LTD	1.00	843.87	843.87
9/28/2016	10/28/2016	DOW	DOW CHEM CO COM	1.00	586.50	586.50
9/28/2016	10/31/2016	EIX	EDISON INTL COM	1.00	1,217.28	1,217.28
9/28/2016	10/17/2016	FITB	FIFTH THIRD BANCORP COM	1.00	1,233.70	1,233.70
9/28/2016	10/17/2016	HST	HOST HOTELS & RESORTS INC COM	1.00	1,304.60	1,304.60
9/28/2016	10/17/2016	USB	US BANCORP DEL COM NEW	1.00	637.28	637.28
Total Dividends					21,345.57	21,345.57

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/1/2016	9/1/2016	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	615.28	615.28
9/1/2016	9/1/2016	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	525.70	525.70
9/1/2016	9/1/2016	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	621.87	621.87
9/1/2016	9/1/2016	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	275.40	275.40
9/1/2016	9/1/2016	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	7.23	7.23
9/1/2016	9/1/2016	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,391.05	1,391.05
9/1/2016	9/1/2016	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
9/1/2016	9/1/2016	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	665.60	665.60
9/1/2016	9/1/2016	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22
9/1/2016	9/1/2016	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/1/2016	9/1/2016	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	1,380.19	1,380.19
9/1/2016	9/1/2016	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	1,210.10	1,210.10
9/1/2016	9/1/2016	31418CAF1	FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46	100.00	974.94	974.94
9/1/2016	9/1/2016	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,567.49	1,567.49
9/1/2016	9/1/2016	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	1.08	1.08
9/1/2016	9/1/2016	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	566.08	566.08
9/1/2016	9/1/2016	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	7.52	7.52
9/1/2016	9/1/2016	37045xbg0	GENERAL MTRS FINL CO INC 5.250% Due 03-01-26	100.00	3,150.00	3,150.00
9/2/2016	9/2/2016	166764AV2	CHEVRON CORP NEW 1.365% DUE 03-02-2018 1.365% Due 03-02-18	100.00	580.13	580.13
9/2/2016	9/2/2016	COASTAL	CS - REPURCHASE AGREEMENT	1.00	409.47	409.47
9/3/2016	9/3/2016	867914BK8	SUNTRUST BANKS INC 2.900% Due 03-03-21	100.00	1,885.00	1,885.00
9/8/2016	9/8/2016	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	226.67	226.67
9/8/2016	9/8/2016	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.38	429.38
9/8/2016	9/8/2016	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
9/15/2016	9/15/2016	084423AS1	BERKLEY W R CORP 4.625 DUE 03-15-2022 4.625% Due 03-15-22	100.00	3,815.63	3,815.63
9/15/2016	9/15/2016	09062xaf0	BIOGEN INC 4.050% Due 09-15-25	100.00	2,430.00	2,430.00

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/15/2016	9/15/2016	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
9/15/2016	9/15/2016	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
9/15/2016	9/15/2016	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
9/15/2016	9/15/2016	651639an6	NEWMONT MINING CORP 3.500% Due 03-15-22	100.00	2,275.00	2,275.00
9/15/2016	9/15/2016	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	205.92	205.92
9/15/2016	9/15/2016	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34
9/15/2016	9/15/2016	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
9/15/2016	9/15/2016	91324PCV2	UNITEDHEALTH GROUP INC 3.100% Due 03-15-26	100.00	2,152.78	2,152.78
9/15/2016	9/15/2016	91913yas9	VALERO ENERGY CORP NEW 3.650% Due 03-15-25	100.00	2,463.75	2,463.75
9/23/2016	9/23/2016	61747YCJ2	MORGAN STANLEY 5.625% Due 09-23-19	100.00	6,046.88	6,046.88
9/24/2016	9/26/2016	49326EED1	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24- 2021 5.100% Due 03-24-21	100.00	2,932.50	2,932.50
9/30/2016	9/30/2016	CASH	MONEY FUND	1.00	69,244.72	69,244.72
9/30/2016	10/3/2016	CASH	MONEY FUND	1.00	226.31	226.31
9/30/2016	9/30/2016	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)	10.00	102.70	102.70
9/30/2016	9/30/2016	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	10,862.50	10,862.50

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US Dollar
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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/30/2016	9/30/2016	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	100.00	6,984.38	6,984.38
Total Interest					129,240.94	129,240.94

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/1/2016	9/1/2016	3,751	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	3,751.31	3,751.31
9/1/2016	9/1/2016	3,175	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	3,175.44	3,175.44
9/1/2016	9/1/2016	3,828	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	3,827.82	3,827.82
9/1/2016	9/1/2016	1,752	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	1,752.19	1,752.19
9/1/2016	9/1/2016	5	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	5.00	5.00
9/1/2016	9/1/2016	628	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	628.25	628.25
9/1/2016	9/1/2016	8,912	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	8,911.66	8,911.66
9/1/2016	9/1/2016	8,010	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	8,009.87	8,009.87
9/1/2016	9/1/2016	1,911	31418CAF1	FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46	100.00	1,911.48	1,911.48
9/1/2016	9/1/2016	8,886	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	8,885.76	8,885.76
9/1/2016	9/1/2016	6	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	6.35	6.35
9/1/2016	9/1/2016	2,938	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	2,938.34	2,938.34
9/1/2016	9/1/2016	130	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	130.02	130.02

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Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/15/2016	9/15/2016	13,037	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	13,037.21	13,037.21
9/15/2016	9/15/2016	83	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.01	82.86	82.86
9/15/2016	9/15/2016	911	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	911.41	911.41
Total Principal Payments						57,964.97	57,964.97

Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/15/2016	9/15/2016	215,000	421915EG0	HEALTH CARE PPTY INVS INC NT 6.3% DUE 09-15-2016/09-14-2016 6.300% Due 09-15-16	100.00	215,000.00	215,000.00
9/30/2016	9/30/2016	230,000	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG 3.000% Due 09-30-16	100.00	230,000.00	230,000.00
Total Maturities						445,000.00	445,000.00

Withdrawals

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/2/2016	9/2/2016		CASH	MONEY FUND	1.00	100,000.00	100,000.00
9/16/2016	9/16/2016		CASH	MONEY FUND	1.00	100,000.00	100,000.00
9/26/2016	9/26/2016		CASH	MONEY FUND	1.00	100,000.00	100,000.00
9/30/2016	9/30/2016		CASH	MONEY FUND	1.00	100,000.00	100,000.00
Total Withdrawals						400,000.00	400,000.00

Purchased Accrued

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/7/2016	9/12/2016		822582bw1	SHELL INTERNATIONAL FIN BV		0.00	0.00

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Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
			1.750% Due 09-12-21			
9/8/2016	9/13/2016	822582bw1	SHELL INTERNATIONAL FIN BV 1.750% Due 09-12-21	100.00	-4.86	-4.86
9/15/2016	9/22/2016	457187ab8	INGREDION INC 3.200% Due 10-01-26		0.00	0.00
9/19/2016	9/23/2016	824811aa7	SHIRE ACQ INV IRELAND DA 1.900% Due 09-23-19		0.00	0.00
9/20/2016	9/23/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-51.66	-51.66
9/22/2016	9/27/2016	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG 3.625% Due 02-15-20	100.00	-465.93	-465.93
9/28/2016	10/3/2016	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	-367.83	-367.83
9/29/2016	9/30/2016	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG 3.625% Due 02-15-20	100.00	-1,472.66	-1,472.66
Total Purchased Accrued					-2,362.94	-2,362.94

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/15/2016	9/15/2016	421915EG0	HEALTH CARE PPTY INVS INC NT 6.3% DUE 09-15-2016/09-14-2016 6.300% Due 09-15-16	100.00	6,772.50	6,772.50
9/15/2016	9/20/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	87.43	87.43
9/20/2016	9/23/2016	29379VBE2	ENTERPRISE PRODUCTS OPER 3.75% DUE 2/15/2025 3.750% Due 02-15-25	100.00	118.75	118.75
9/22/2016	9/27/2016	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-31- 2020 5.250% Due 01-31-20	100.00	914.38	914.38

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US Dollar
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Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/28/2016	10/3/2016	651639an6	NEWMONT MINING CORP 3.500% Due 03-15-22	100.00	227.50	227.50
9/29/2016	9/30/2016	912828K33	UNITED STATES TREAS NTS 0.125% Due 04-15-20	100.00	138.57	138.57
9/29/2016	9/30/2016	912828Q60	UNITED STATES TREAS NTS 0.125% Due 04-15-21	100.00	154.39	154.39
9/30/2016	9/30/2016	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG 3.000% Due 09-30-16	100.00	3,450.00	3,450.00
Total Sold Accrued					11,863.52	11,863.52

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
9/1/2016 - 9/30/2016

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	9/1/2016	1,752	3128M76Q4	FHLMC PC		1,947.67	0.00	1,752.19	-195.48	
9/30/2015	9/1/2016	3,175	3128M7AX4	FHLMC PC		3,526.73	0.00	3,175.44	-351.29	
7/10/2007	9/1/2016	5	3128KUS73	FHLMC PC		5.46	0.00	5.00	0.00	-0.46
11/18/2015	9/1/2016	3,828	3128M97F3	FHLMC PC		4,264.43	0.00	3,827.82	-436.61	
4/6/2016	9/1/2016	3,751	3128MJS35	FHLMC PC		3,856.82	0.00	3,751.31	-105.51	
5/9/2008	9/1/2016	6	31371NWX9	FNMA PASS-THRU		6.91	0.00	6.35	0.00	-0.56
6/10/2016	9/1/2016	2,938	3138ENG29	FNMA PASS-THRU		3,308.39	0.00	2,938.34	-370.05	
1/20/2016	9/1/2016	8,912	3138WGG65	FN AS6520		9,301.55	0.00	8,911.66	-389.89	
2/2/2016	9/1/2016	8,010	3138X0Y36	FN AU1629		8,197.60	0.00	8,009.87	-187.73	
12/4/2006	9/1/2016	130	31411DWE5	FNMA PASS-THRU		141.58	0.00	130.02	0.00	-11.56
9/30/2015	9/1/2016	2,272	31416BK72	FNMA PASS-THRU		2,543.28	0.00	2,272.06	-271.22	
9/30/2015	9/1/2016	2,458	31416BK72	FNMA PASS-THRU		2,749.87	0.00	2,457.64	-292.23	
12/4/2015	9/1/2016	4,156	31416BK72	FNMA PASS-THRU		4,649.59	0.00	4,156.06	-493.53	
8/15/2016	9/1/2016	1,911	31418CAF1	FNMA PASS-THRU		1,986.15	0.00	1,911.48	-74.67	
10/22/2014	9/1/2016	628	3137AQT24	FHLMC REMIC SER		641.13	0.00	628.25	0.00	-12.88
6/24/2016	9/15/2016	55,000	912828P46	UNITED STATES T		55,253.52	-5.54	54,690.63	-557.34	
10/21/2013	9/15/2016	205,000	421915EG0	HEALTH CARE PPT		232,252.70	-27,252.70	205,000.00	0.00	
1/21/2014	9/15/2016	10,000	421915EG0	HEALTH CARE PPT		11,295.70	-1,295.70	10,000.00	0.00	
11/14/2013	9/15/2016	801	80281CAF2	SANTANDER DRIVE		800.93	0.00	800.94	0.00	0.01
9/3/2014	9/15/2016	83	80281CAF2	SANTANDER DRIVE		83.30	0.00	82.86	0.00	-0.44
5/11/2015	9/15/2016	110	80281CAF2	SANTANDER DRIVE		111.79	0.00	110.47	0.00	-1.32
10/30/2013	9/15/2016	5,926	80283GAE4	SANTANDER DRIVE		5,895.45	0.00	5,926.00	0.00	30.55
12/5/2013	9/15/2016	3,161	80283GAE4	SANTANDER DRIVE		3,149.18	0.00	3,160.54	0.00	11.36
2/18/2014	9/15/2016	1,580	80283GAE4	SANTANDER DRIVE		1,579.28	0.00	1,580.27	0.00	0.99
5/17/2016	9/15/2016	2,370	80283GAE4	SANTANDER DRIVE		2,376.14	0.00	2,370.40	-5.74	
10/17/2013	9/16/2016	1,907	WFC	WELLS FARGO & C		80,666.10		86,471.41	0.00	5,805.31
4/19/2016	9/20/2016	30,000	29379VBE2	ENTERPRISE PROD		30,472.80	-19.41	30,771.60	318.21	
	9/22/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
11/7/2013	9/22/2016	100,000	29379VAF0	ENTERPRISE PROD		112,117.00	-5,302.31	110,476.00	0.00	3,661.31
1/17/2014	9/22/2016	10,000	29379VAF0	ENTERPRISE PROD		11,348.50	-570.79	11,047.60	0.00	269.89
4/21/2016	9/28/2016	130,000	651639an6	NEWMONT MINING		132,051.40	-139.50	135,658.90	3,747.00	
4/21/2016	9/29/2016	265,000	912828Q60	UNITED STATES T		269,332.36	3,675.94	274,843.72	1,835.42	
6/24/2015	9/29/2016	235,000	912828K33	UNITED STATES T		238,999.94	3,755.20	246,143.81	0.00	3,388.68

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
9/1/2016 - 9/30/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
11/7/2014	9/30/2016	230,000	912828LP3	UNITED STATES T		240,790.24	-10,790.24	230,000.00	0.00	
Total Gains									5,901	13,168
Total Losses									-3,731	-27
Total						1,575,703	-37,945.05	1,553,069	2,169	13,141
Total Realized Gain/Loss			15,310.22							

No Capital Gains Distributions

Disclaimer & Terms

9/30/2016

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.
