



Portfolio Report

12/31/2016

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

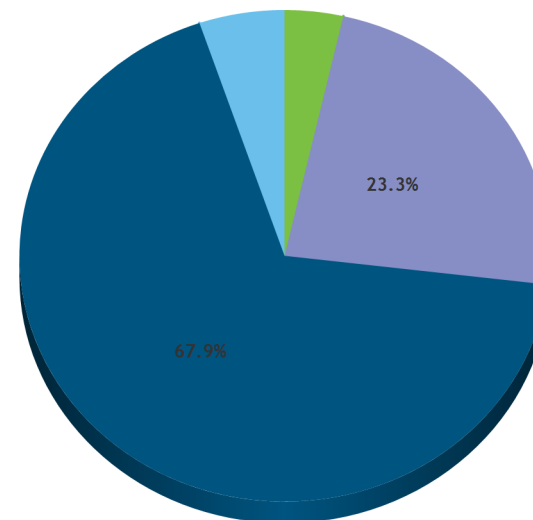
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
11/30/2016 - 12/31/2016

Activity Summary

| | Month to Date | Quarter to Date | Year to Date |
|-----------------------------------|----------------------|----------------------|----------------------|
| Beginning Value | 37,688,996.67 | 38,643,696.36 | 40,347,523.37 |
| Beginning Accrued Interest | 155,888.42 | 105,317.69 | 192,344.81 |
| Net Contributions/Withdrawals | -400,000.00 | -1,021,530.52 | -4,726,543.88 |
| Realized Gains/Losses | 169,276.81 | 220,811.60 | 419,145.07 |
| Change in Unrealized Gains/Losses | 27,043.50 | -447,143.59 | 453,378.88 |
| Net Income/Expenses | 114,806.50 | 230,703.99 | 1,253,477.15 |
| Amortization/Accretion | -13,240.84 | -39,655.20 | -160,097.95 |
| Change in Accrued Interest | 37,733.61 | 88,304.34 | 1,277.23 |
| Ending Value | 37,586,882.64 | 37,586,882.64 | 37,586,882.64 |
| Ending Accrued Interest | 193,622.04 | 193,622.04 | 193,622.04 |
| Total | 37,780,504.68 | 37,780,504.68 | 37,780,504.68 |

Portfolio Allocation by Asset Class



| Asset Class | Market Value | Assets (%) | Yield (%) |
|-----------------|----------------------|--------------|------------|
| Cash and Equiv. | 1,344,958.23 | 3.6 | 0.3 |
| Equity | 8,807,498.88 | 23.3 | 3.3 |
| Fixed Income | 25,662,681.71 | 67.9 | 2.0 |
| Other | 1,965,365.85 | 5.2 | 0.0 |
| Total | 37,780,504.68 | 100.0 | 2.2 |

Performance Overview

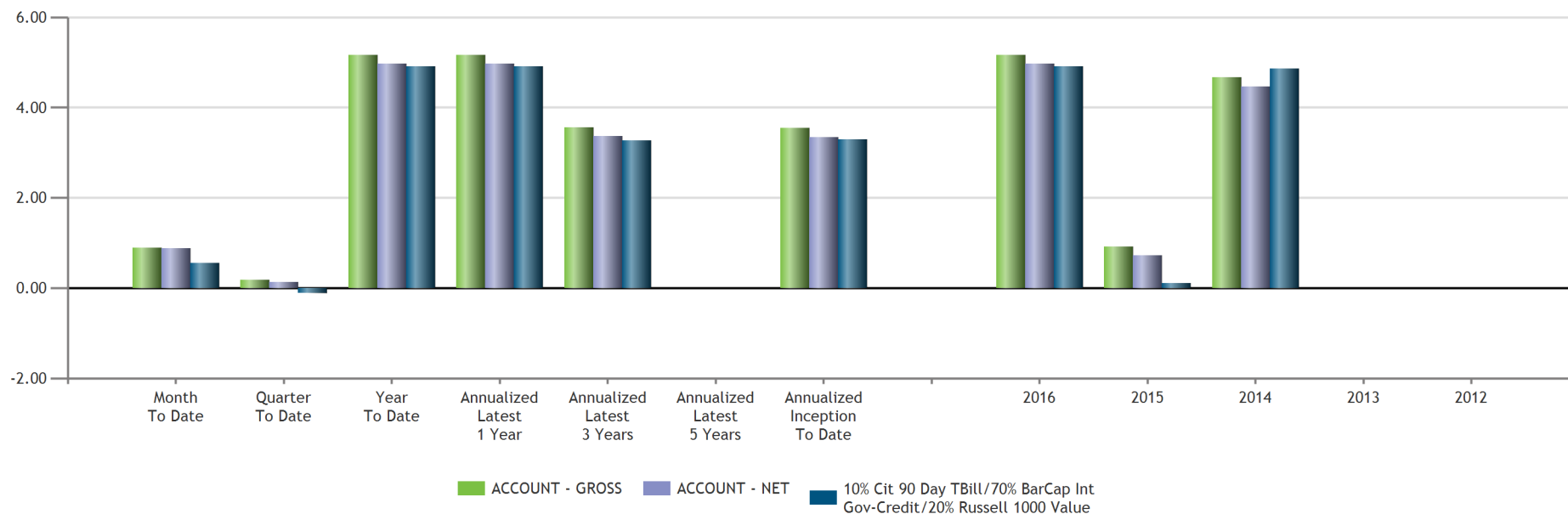
WFT Liquidating Trust
Consolidated Account

US Dollar
12/31/2016

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 | 2016 | 2015 | 2014 | 2013 | 2012 |
|---|---------------|-----------------|--------------|--------------------------|---------------------------|---------------------------|------------------------------|-------------|-------------|-------------|------|------|
| Equity | 2.62 | 5.81 | 14.70 | 14.70 | 8.32 | | 9.31 | 14.70 | -1.58 | 12.58 | | |
| Fixed Income | 0.11 | -2.02 | 1.94 | 1.94 | 1.92 | | 1.61 | 1.94 | 1.27 | 2.55 | | |
| Other | 3.37 | 3.37 | 6.30 | 6.30 | 8.48 | | 8.29 | 6.30 | 6.83 | 12.41 | | |
| ACCOUNT - GROSS | 0.89 | 0.18 | 5.16 | 5.16 | 3.56 | | 3.55 | 5.16 | 0.92 | 4.66 | | |
| ACCOUNT - NET | 0.88 | 0.13 | 4.96 | 4.96 | 3.36 | | 3.34 | 4.96 | 0.72 | 4.46 | | |
| 10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value | 0.55 | -0.11 | 4.91 | 4.91 | 3.27 | | 3.29 | 4.91 | 0.11 | 4.85 | | |
| Citi 90 Day TBill | 0.03 | 0.08 | 0.27 | 0.27 | 0.11 | | 0.11 | 0.27 | 0.03 | 0.03 | | |
| Bar Cap Int Gov/Credit | 0.07 | -2.07 | 2.08 | 2.08 | 2.09 | | 1.77 | 2.08 | 1.07 | 3.13 | | |
| Russell 1000 Value | 2.50 | 6.68 | 17.34 | 17.34 | 8.59 | | 9.92 | 17.34 | -3.83 | 13.45 | | |

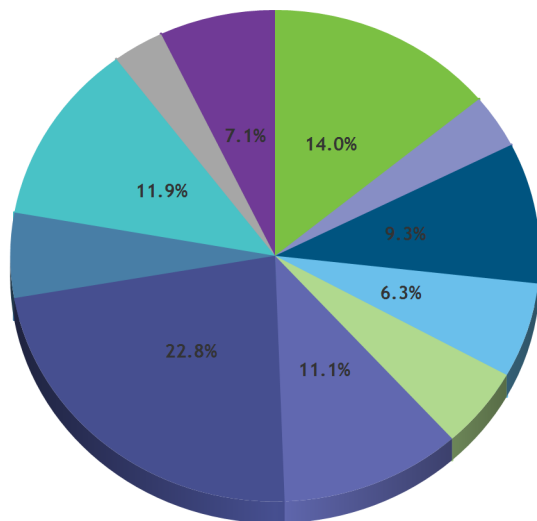


Equity Overview

WFT Liquidating Trust
Consolidated Account

US Dollar
12/31/2016

Portfolio Holdings by Industry Sector

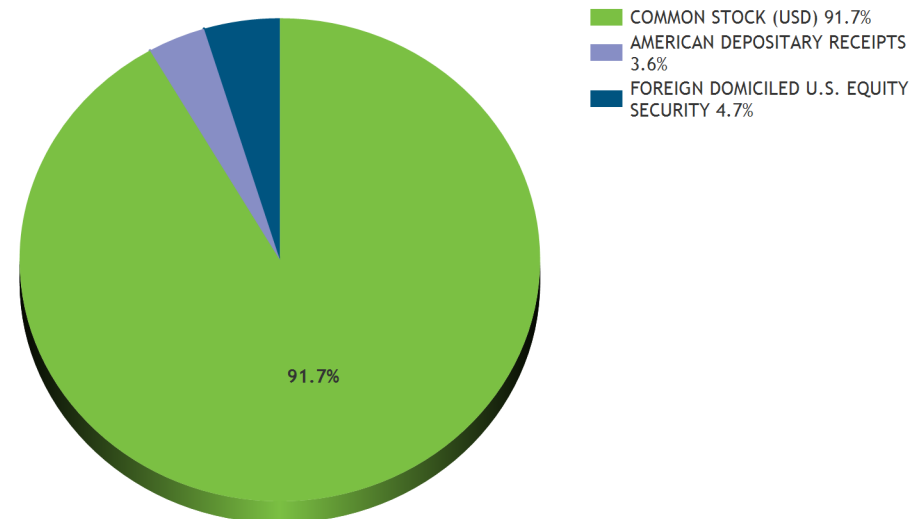


| Industry Sector | Market Value | % Equity | % Assets |
|----------------------------|---------------------|--------------|-------------|
| Energy | 1,232,271.33 | 14.0 | 3.3 |
| Materials | 312,602.96 | 3.5 | 0.8 |
| Industrials | 815,644.88 | 9.3 | 2.2 |
| Consumer Discretionary | 550,695.93 | 6.3 | 1.5 |
| Consumer Staples | 466,055.79 | 5.3 | 1.2 |
| Health Care | 976,006.45 | 11.1 | 2.6 |
| Financials | 2,009,546.19 | 22.8 | 5.3 |
| Real Estate | 491,432.47 | 5.6 | 1.3 |
| Information Technology | 1,052,122.94 | 11.9 | 2.8 |
| Telecommunication Services | 277,285.12 | 3.1 | 0.7 |
| Utilities | 623,834.82 | 7.1 | 1.7 |
| Equity Total | 8,807,498.88 | 100.0 | 23.4 |

Top 10 Equity Holdings

| Symbol | Security | Market Value | % Equity |
|------------------------------|----------------------------------|---------------------|-------------|
| XOM | EXXON MOBIL CORP COM | 398,858.94 | 4.5 |
| JPM | JPMORGAN CHASE & CO COM | 359,743.01 | 4.1 |
| CVX | CHEVRON CORP NEW COM | 351,099.10 | 4.0 |
| JNJ | JOHNSON & JOHNSON COM | 290,098.78 | 3.3 |
| CSCO | CISCO SYS INC COM | 267,235.46 | 3.0 |
| AFG | AMERICAN FINL GROUP INC OHIO COM | 264,095.64 | 3.0 |
| FITB | FIFTH THIRD BANCORP COM | 231,591.39 | 2.6 |
| PFE | PFIZER INC COM | 207,644.64 | 2.4 |
| HP | HELMERICH & PAYNE INC COM | 202,091.40 | 2.3 |
| WFC | WELLS FARGO & CO NEW COM | 196,577.37 | 2.2 |
| Top 10 Holdings Total | | 2,769,035.73 | 31.4 |

Equity Allocation by Security Type



Fixed Income Overview

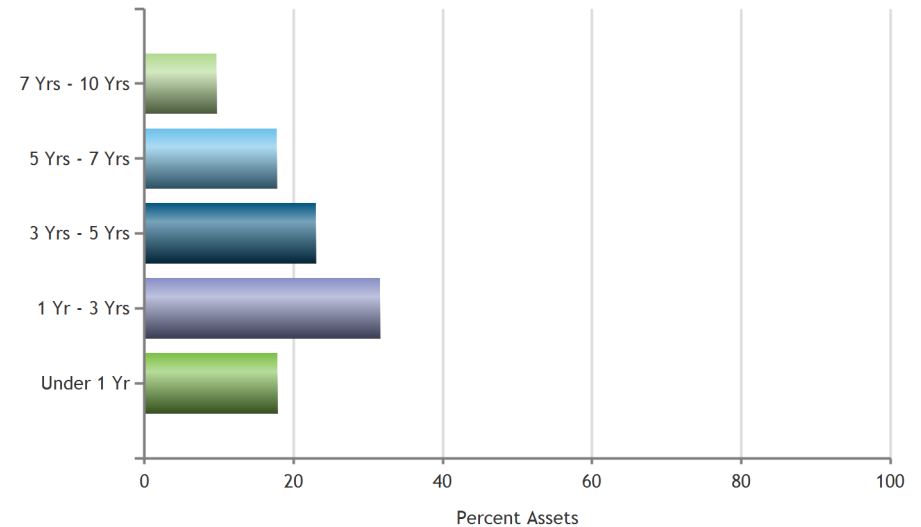
WFT Liquidating Trust
Consolidated Account

US Dollar
12/31/2016

Distribution by Maturity

| Maturity | Number | Market Value | % FI Holdings | Average % YTM | Average Coupon | Average Duration |
|----------------|--------|--------------|---------------|---------------|----------------|------------------|
| Under 1 Yr | 5 | 1,775,641.91 | 7.0 | 1.0 | 2.163% | 0.6 |
| 1 Yr - 3 Yrs | 31 | 7,853,057.68 | 30.8 | 1.5 | 2.366% | 1.2 |
| 3 Yrs - 5 Yrs | 21 | 8,357,304.77 | 32.8 | 2.0 | 3.156% | 3.7 |
| 5 Yrs - 7 Yrs | 9 | 4,319,709.89 | 17.0 | 2.5 | 2.731% | 5.8 |
| 7 Yrs - 10 Yrs | 20 | 2,981,593.86 | 11.7 | 3.5 | 3.345% | 7.6 |
| Over 10 Yrs | 5 | 181,751.57 | 0.7 | 2.6 | 5.504% | 3.9 |

Distribution by Duration



Weighted Averages

| | |
|-------------------------------|------|
| Average Yield to Mat/Call (%) | 2.03 |
| Average Maturity (years) | 4.16 |
| Average Coupon (%) | 2.81 |
| Average Duration | 3.56 |
| 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 | 10 | 2,310,609.58 | 9.1 | 1.3 | 1.446% | 0.7 |
| AA+ | 20 | 14,373,579.36 | 56.4 | 1.7 | 2.613% | 3.7 |
| AA | 2 | 276,272.64 | 1.1 | 2.0 | 2.448% | 2.0 |
| AA- | 3 | 340,684.40 | 1.3 | 1.6 | 1.724% | 1.2 |
| A+ | 2 | 298,909.75 | 1.2 | 3.0 | 2.924% | 6.4 |
| A | 6 | 752,510.61 | 3.0 | 2.2 | 3.214% | 2.5 |
| A- | 10 | 1,442,842.56 | 5.7 | 2.5 | 4.100% | 3.6 |
| BBB+ | 17 | 2,468,086.09 | 9.7 | 3.1 | 3.804% | 5.4 |
| BBB | 10 | 1,420,072.30 | 5.6 | 2.9 | 3.692% | 4.0 |
| BBB- | 8 | 1,039,102.41 | 4.1 | 3.7 | 3.742% | 5.9 |
| NA | 3 | 746,389.99 | 2.9 | 1.5 | 2.251% | 1.5 |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| 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 |
|-----------------------------|------------------|-----------------------------------|----------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|-------------|-------------------------------|-------------------|-----------------|
| CASH AND EQUIV. | | | | | | | | | | | | | |
| CASH AND EQUIVALENTS | | | | | | | | | | | | | |
| | DIVACC | DIVIDEND ACCRUAL | | | | 21,587.47 0.00 | 21,587.47 0.00 | 0.1 | | | 0 | | |
| | CASH | MONEY FUND | | | | 1,046,352.55 0.00 | 1,046,352.55 0.00 | 2.8 | | | 0 | | |
| | | | | | 0.00 | 1,067,940.02 | 1,067,940.02 | 2.8 | | 0.00 | 0 | | |
| REPURCHASE AGREEMENT | | | | | | | | | | | | | |
| 277,018 | COASTAL | CS - REPURCHASE AGREEMENT | 1.40 | 1.40 | | 277,018.21 1.00 | 277,018.21 1.00 | 0.7 | 0.00 | | 3,878 | | |
| | | | 1.40 | 1.40 | | 277,018.21 | 277,018.21 | 0.7 | 0.00 | 0.00 | 3,878 | | |
| EQUITY | | | | | | | | | | | | | |
| COMMON STOCK (USD) | | | | | | | | | | | | | |
| 1,952 | ABBV | ABBVIE INC COM | | | | 123,106.38 63.07 | 122,234.24 62.62 | 0.3 | -872.14 | | 4,997 | | |
| 1,806 | AFL | AFLAC INC COM | | | | 120,916.52 66.95 | 125,697.60 69.60 | 0.3 | 4,781.08 | | 3,106 | | |
| 3,159 | AEE | AMEREN CORP COM | | | | 136,889.66 43.33 | 165,721.14 52.46 | 0.4 | 28,831.48 | | 5,560 | | |
| 2,997 | AFG | AMERICAN FINL GROUP INC OHIO C | | | | 189,418.85 63.20 | 264,095.64 88.12 | 0.7 | 74,676.79 | | 3,357 | | |
| 5,915 | NLY | ANNALY CAP MGMT INC COM | | | | 67,648.14 11.44 | 58,972.55 9.97 | 0.2 | -8,675.59 | | 7,098 | | |
| 926 | AAPL | APPLE INC COM | | | | 76,170.20 82.26 | 107,249.32 115.82 | 0.3 | 31,079.12 | | 2,111 | | |
| 2,408 | T | AT&T INC COM | | | | 83,597.99 34.72 | 102,412.24 42.53 | 0.3 | 18,814.25 | | 4,720 | | |
| 3,572 | BBT | BB&T CORP COM | | | | 143,622.06 40.21 | 167,955.44 47.02 | 0.4 | 24,333.38 | | 3,858 | | |
| 1,242 | BA | BOEING CO COM | | | | 156,725.88 126.19 | 193,354.56 155.68 | 0.5 | 36,628.68 | | 7,055 | | |
| 2,263 | CA | CA INC COM | | | | 69,242.51 30.60 | 71,895.51 31.77 | 0.2 | 2,653.00 | | 2,308 | | |
| 2,157 | CCL | CARNIVAL CORP PAIRED CTF | | | | 103,916.94 48.18 | 112,293.42 52.06 | 0.3 | 8,376.48 | | 3,020 | | |
| 2,983 | CVX | CHEVRON CORP NEW COM | | | | 329,620.22 110.50 | 351,099.10 117.70 | 0.9 | 21,478.88 | | 12,887 | | |
| 5,013 | CIM | CHIMERA INVT CORP COM NEW | | | | 77,077.98 15.38 | 85,321.26 17.02 | 0.2 | 8,243.28 | | 9,625 | | |
| 8,843 | CSCO | CISCO SYS INC COM | | | | 240,560.82 27.20 | 267,235.46 30.22 | 0.7 | 26,674.64 | | 9,197 | | |
| 2,071 | COH | COACH INC COM | | | | 85,168.88 41.12 | 72,526.42 35.02 | 0.2 | -12,642.46 | | 2,796 | | |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| Quantity | CUSIP/ Ticker | Description | Du ra tion (%) | Yield on Cost (%) | Yield to Mat/Call (%) | Adjusted Total Cost/ Unit Cost | Market Value/ Price | Assets (%) | Unrealized Gain/Loss | Accrued | Estimated Annual Income | Moodys Rating | S & P Rating |
|----------|------------------|----------------------------------|----------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|---------|-------------------------------|------------------|-----------------|
| 1,844 | DOW | DOW CHEM CO COM | | | | 96,270.78 | 105,513.68 | 0.3 | 9,242.90 | | 3,393 | | |
| | | | | | | 52.21 | 57.22 | | | | | | |
| 3,651 | DRE | DUKE REALTY CORP COM NEW | | | | 79,426.68 | 96,970.56 | 0.3 | 17,543.88 | | 2,775 | | |
| | | | | | | 21.75 | 26.56 | | | | | | |
| 2,397 | EIX | EDISON INTL COM | | | | 134,783.59 | 172,560.03 | 0.5 | 37,776.44 | | 5,201 | | |
| | | | | | | 56.23 | 71.99 | | | | | | |
| 4,419 | XOM | EXXON MOBIL CORP COM | | | | 396,035.26 | 398,858.94 | 1.1 | 2,823.68 | | 13,257 | | |
| | | | | | | 89.62 | 90.26 | | | | | | |
| 8,587 | FITB | FIFTH THIRD BANCORP COM | | | | 170,282.99 | 231,591.39 | 0.6 | 61,308.40 | | 4,809 | | |
| | | | | | | 19.83 | 26.97 | | | | | | |
| 4,275 | FE | FIRSTENERGY CORP COM | | | | 148,115.54 | 132,396.75 | 0.4 | -15,718.79 | | 6,156 | | |
| | | | | | | 34.65 | 30.97 | | | | | | |
| 3,001 | BEN | FRANKLIN RES INC COM | | | | 119,988.68 | 118,779.58 | 0.3 | -1,209.10 | | 2,401 | | |
| | | | | | | 39.98 | 39.58 | | | | | | |
| 1,438 | GATX | GATX CORP | | | | 68,491.23 | 88,552.04 | 0.2 | 20,060.81 | | | | |
| | | | | | | 47.63 | 61.58 | | | | | | |
| 4,176 | GE | GENERAL ELECTRIC CO COM | | | | 109,557.98 | 131,961.60 | 0.3 | 22,403.62 | | 4,009 | | |
| | | | | | | 26.24 | 31.60 | | | | | | |
| 2,611 | HP | HELMERICH & PAYNE INC COM | | | | 170,014.22 | 202,091.40 | 0.5 | 32,077.18 | | 7,311 | | |
| | | | | | | 65.11 | 77.40 | | | | | | |
| 5,996 | HST | HOST HOTELS & RESORTS INC COM | | | | 103,377.23 | 112,964.64 | 0.3 | 9,587.41 | | 4,797 | | |
| | | | | | | 17.24 | 18.84 | | | | | | |
| 1,973 | INTC | INTEL CORP COM | | | | 63,444.21 | 71,560.71 | 0.2 | 8,116.50 | | 2,052 | | |
| | | | | | | 32.16 | 36.27 | | | | | | |
| 2,144 | IP | INTL PAPER CO COM | | | | 91,986.02 | 113,760.64 | 0.3 | 21,774.62 | | 3,966 | | |
| | | | | | | 42.90 | 53.06 | | | | | | |
| 2,518 | JNJ | JOHNSON & JOHNSON COM | | | | 235,278.90 | 290,098.78 | 0.8 | 54,819.88 | | 8,058 | | |
| | | | | | | 93.44 | 115.21 | | | | | | |
| 4,169 | JPM | JPMORGAN CHASE & CO COM | | | | 237,695.54 | 359,743.01 | 1.0 | 122,047.47 | | 8,004 | | |
| | | | | | | 57.02 | 86.29 | | | | | | |
| 694 | KMB | KIMBERLY CLARK CORP COM | | | | 68,132.75 | 79,199.28 | 0.2 | 11,066.53 | | 2,554 | | |
| | | | | | | 98.17 | 114.12 | | | | | | |
| 1,881 | LVS | LAS VEGAS SANDS CORP COM | | | | 108,090.16 | 100,464.21 | 0.3 | -7,625.95 | | 5,417 | | |
| | | | | | | 57.46 | 53.41 | | | | | | |
| 1,686 | LDOS | LEIDOS HLDGS INC COM | | | | 72,911.46 | 86,222.04 | 0.2 | 13,310.58 | | 2,158 | | |
| | | | | | | 43.25 | 51.14 | | | | | | |
| 1,036 | LLY | LILLY ELI & CO COM | | | | 53,966.66 | 76,197.80 | 0.2 | 22,231.14 | | 2,155 | | |
| | | | | | | 52.09 | 73.55 | | | | | | |
| 747 | LMT | LOCKHEED MARTIN CORP COM | | | | 134,680.58 | 186,705.18 | 0.5 | 52,024.60 | | 5,438 | | |
| | | | | | | 180.30 | 249.94 | | | | | | |
| 2,116 | MAC | MACERICH CO COM | | | | 137,481.62 | 149,897.44 | 0.4 | 12,415.82 | | 5,756 | | |
| | | | | | | 64.97 | 70.84 | | | | | | |
| 2,159 | MRK | MERCK & CO INC COM | | | | 121,218.13 | 127,100.33 | 0.3 | 5,882.20 | | 4,059 | | |
| | | | | | | 56.15 | 58.87 | | | | | | |
| 2,865 | MET | METLIFE INC COM | | | | 159,318.61 | 154,394.85 | 0.4 | -4,923.76 | | 4,298 | | |
| | | | | | | 55.61 | 53.89 | | | | | | |
| 1,711 | MSFT | MICROSOFT CORP COM | | | | 91,428.33 | 106,321.54 | 0.3 | 14,893.21 | | 2,669 | | |
| | | | | | | 53.44 | 62.14 | | | | | | |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| Quantity | CUSIP/ Ticker | Description | Du ra tion (%) | Yield on Cost (%) | Yield to Mat/Call (%) | Adjusted Total Cost/ Unit Cost | Market Value/ Price | Assets (%) | Unrealized Gain/Loss | Accrued | Estimated Annual Income | Moodys Rating | S & P Rating |
|---|------------------|-----------------------------------|----------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|-------------|-------------------------|-------------|-------------------------------|------------------|-----------------|
| 1,189 | PEP | PEPSICO INC COM | | | | 126,307.78 106.23 | 124,405.07 104.63 | 0.3 | -1,902.71 | | 3,579 | | |
| 6,393 | PFE | PFIZER INC COM | | | | 193,002.18 30.19 | 207,644.64 32.48 | 0.5 | 14,642.46 | | 8,183 | | |
| 4,498 | PPL | PPL CORP COM | | | | 151,394.84 33.66 | 153,156.90 34.05 | 0.4 | 1,762.06 | | 6,837 | | |
| 1,049 | PG | PROCTER AND GAMBLE CO COM | | | | 86,297.98 82.27 | 88,199.92 84.08 | 0.2 | 1,901.94 | | 2,809 | | |
| 1,817 | QCOM | QUALCOMM INC COM | | | | 125,238.36 68.93 | 118,468.40 65.20 | 0.3 | -6,769.96 | | 3,852 | | |
| 7,288 | RGC | REGAL ENTMT GROUP CL A | | | | 152,869.16 20.98 | 150,132.80 20.60 | 0.4 | -2,736.36 | | 6,413 | | |
| 2,582 | STI | SUNTRUST BKS INC COM | | | | 113,719.27 44.04 | 141,622.70 54.85 | 0.4 | 27,903.43 | | 2,685 | | |
| 1,596 | TGT | TARGET CORP COM | | | | 129,236.15 80.98 | 115,279.08 72.23 | 0.3 | -13,957.07 | | 3,830 | | |
| 1,600 | TXN | TEXAS INSTRS INC COM | | | | 68,303.24 42.69 | 116,752.00 72.97 | 0.3 | 48,448.76 | | 3,200 | | |
| 2,040 | USB | US BANCORP DEL COM NEW | | | | 78,401.20 38.43 | 104,794.80 51.37 | 0.3 | 26,393.60 | | 2,285 | | |
| 1,691 | VLO | VALERO ENERGY CORP NEW COM | | | | 113,972.55 67.40 | 115,529.12 68.32 | 0.3 | 1,556.57 | | 2,706 | | |
| 3,276 | VZ | VERIZON COMMUNICATIONS IN | | | | 161,063.83 49.16 | 174,872.88 53.38 | 0.5 | 13,809.05 | | 7,568 | | |
| 2,521 | WMT | WAL-MART STORES INC COM | | | | 178,224.78 70.70 | 174,251.52 69.12 | 0.5 | -3,973.26 | | 5,042 | | |
| 3,677 | WRI | WEINGARTEN RLTY INVS SH BEN IN | | | | 118,685.55 32.28 | 131,599.83 35.79 | 0.3 | 12,914.28 | | 5,368 | | |
| 3,567 | WFC | WELLS FARGO & CO NEW COM | | | | 167,383.18 46.93 | 196,577.37 55.11 | 0.5 | 29,194.19 | | 5,422 | | |
| | | | 0.00 | | | 7,139,760.21 | 8,075,257.35 | 21.4 | 935,497.14 | 0.00 | 262,165 | | |
| AMERICAN DEPOSITARY RECEIPTS | | | | | | | | | | | | | |
| 3,966 | GSK | GLAXOSMITHKLINE PLC SPONSORED | | | | 176,155.04 44.42 | 152,730.66 38.51 | 0.4 | -23,424.38 | | 9,186 | | |
| 2,841 | RDS/B | ROYAL DUTCH SHELL F ADR 1 ADR | | | | 150,533.89 52.99 | 164,692.77 57.97 | 0.4 | 14,158.88 | | 2,671 | | |
| | | | 0.00 | | | 326,688.93 | 317,423.43 | 0.8 | -9,265.50 | 0.00 | 11,857 | | |
| FOREIGN DOMICILED U.S. EQUITY SECURITY | | | | | | | | | | | | | |
| 1,237 | CPA | COPA HOLDINGS SA CL A | | | | 105,538.77 85.32 | 112,356.71 90.83 | 0.3 | 6,817.94 | | 4,156 | | |
| 1,531 | ETN | EATON CORP PLC SHS | | | | 94,435.86 61.68 | 102,714.79 67.09 | 0.3 | 8,278.93 | | 3,491 | | |
| 1,088 | LYB | LYONDELLBASELL INDUSTRIES N V | | | | 98,861.35 90.87 | 93,328.64 85.78 | 0.2 | -5,532.71 | | 3,699 | | NR |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| 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 |
|-----------------------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|------------|-------------------------------|-------------------|-----------------|
| 2,788 | STX | SEAGATE TECHNOLOGY PLC S | | | | 110,357.11 39.58 | 106,417.96 38.17 | 0.3 | -3,939.15 | | 7,026 | | |
| | | | | | 0.00 | 409,193.09 | 414,818.10 | 1.1 | 5,625.01 | 0.00 | 18,372 | | |
| EQUITY TOTAL | | | | 0.00 | 0.00 | 7,875,642.23 | 8,807,498.88 | 23.3 | 931,856.65 | 0.00 | 292,393 | | |
| FIXED INCOME | | | | | | | | | | | | | |
| US Treasury | | | | | | | | | | | | | |
| 1,260,000 | 912828PA2 | UNITED STATES TREAS NTS | 0.7 | 0.90 | 0.84 | 1,269,105.65 100.72 | 1,269,695.70 100.77 | 3.4 | 590.05 | 5,971.15 | 23,625 | Aaa | AA+ |
| 1,795,000 | 912828RH5 | UNITED STATES TREAS NTS | 1.7 | 1.05 | 1.16 | 1,805,201.79 100.57 | 1,801,749.18 100.38 | 4.8 | -3,452.60 | 6,238.12 | 24,681 | Aaa | AA+ |
| 2,645,000 | 912828MP2 | UNITED STATES TREAS NTS DTD 00 | 2.9 | 1.35 | 1.52 | 2,828,440.42 106.94 | 2,814,253.60 106.40 | 7.4 | -14,186.82 | 35,955.47 | 95,881 | Aaa | AA+ |
| 2,835,000 | 912828RC6 | UNITED STATES TREAS NTS | 4.4 | 1.53 | 1.91 | 2,909,668.72 102.63 | 2,861,932.64 100.95 | 7.6 | -47,736.07 | 22,591.41 | 60,244 | Aaa | AA+ |
| 3,005,000 | 912828VS6 | UNITED STATES TREAS NTS DTD 08 | 6.0 | 1.91 | 2.21 | 3,115,235.79 103.67 | 3,059,210.44 101.80 | 8.1 | -56,025.35 | 28,171.88 | 75,125 | Aaa | AA+ |
| 155,000 | 912828G38 | UNITED STATES TREAS NTS DTD 11 | 7.2 | 1.83 | 2.33 | 159,703.56 103.03 | 154,087.05 99.41 | 0.4 | -5,616.51 | 443.16 | 3,488 | Aaa | AA+ |
| 455,000 | 912828P46 | UNITED STATES TREAS NTS | 8.3 | 1.79 | 2.43 | 448,632.36 98.60 | 425,215.71 93.45 | 1.1 | -23,416.65 | 2,772.66 | 7,394 | Aaa | AA+ |
| | | Accrued Interest | | | | | 102,143.84 | 0.3 | | | 290,438 | | |
| | | | 3.9 | 1.46 | 1.70 | 12,535,988.28 | 12,488,288.17 | 33.1 | -149,843.95 | 102,143.84 | 290,438 | | |
| Corporate Bond | | | | | | | | | | | | | |
| 150,000 | 316773CF5 | FIFTH THIRD BANCORP | 0.0 | 1.98 | 1.75 | 150,212.45 100.14 | 150,205.50 100.14 | 0.4 | -6.95 | 3,769.58 | 8,175 | Baa1 | BBB |
| 100,000 | 86787EAP2 | SUNTRUST BANKS INC | 0.1 | 1.13 | 1.22 | 100,025.86 100.03 | 100,012.00 100.01 | 0.3 | -13.86 | 510.00 | 1,350 | Baa1 | A- |
| 120,000 | 031162BQ2 | AMGEN INC | 0.4 | 1.52 | 1.23 | 120,264.83 100.22 | 120,391.20 100.33 | 0.3 | 126.37 | 325.83 | 2,550 | Baa1 | A |
| 135,000 | 843646an0 | SOUTHERN PWR CO | 0.9 | 1.81 | 1.57 | 135,048.80 100.04 | 135,337.51 100.25 | 0.4 | 288.71 | 208.13 | 2,498 | Baa1 | BBB+ |
| 130,000 | 89236TCA1 | TOYOTA MOTOR CRED | 1.0 | 1.53 | 1.47 | 129,888.97 99.91 | 129,968.80 99.98 | 0.3 | 79.83 | 884.90 | 1,885 | Aa3 | AA- |
| 120,000 | 92976WBH8 | WACHOVIA CORP GLOBAL MTN | 1.0 | 1.61 | 1.83 | 125,323.70 104.44 | 125,013.60 104.18 | 0.3 | -310.10 | 2,875.00 | 6,900 | A2 | A |
| 85,000 | 166764AV2 | CHEVRON CORP NEW 1.365% DUE 03 | 1.2 | 1.37 | 1.46 | 85,000.00 100.00 | 84,903.10 99.89 | 0.2 | -96.90 | 383.53 | 1,160 | Aa2 | AA- |
| 130,000 | 7591EPAJ9 | REGIONS FINL CORP 2% 05/15/201 | 1.3 | 2.36 | 2.09 | 129,380.69 99.52 | 129,841.92 99.88 | 0.3 | 461.23 | 332.22 | 2,600 | Baa2 | BBB |
| 120,000 | 487836BE7 | KELLOGG CO | 1.4 | 1.83 | 1.77 | 122,326.50 101.94 | 122,413.20 102.01 | 0.3 | 86.70 | 433.33 | 3,900 | Baa2 | BBB |
| 125,000 | 961214CC5 | WESTPAC BKG CORP 2.25% DUE 07- | 1.5 | 1.95 | 1.83 | 125,573.06 100.46 | 125,812.50 100.65 | 0.3 | 239.45 | 1,171.88 | 2,813 | Aa2 | AA- |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| 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 |
|----------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|----------|-------------------------------|-------------------|-----------------|
| 200,000 | 59156RAR9 | METLIFE INC | 1.5 | 2.04 | 1.91 | 215,154.15 107.58 | 215,586.00 107.79 | 0.6 | 431.85 | 5,150.62 | 13,634 | A3 | A- |
| 125,000 | 05574LPT9 | BNP PARIBAS / BNP PARIBAS US D | 1.6 | 2.15 | 1.91 | 126,092.15 100.87 | 126,565.00 101.25 | 0.3 | 472.85 | 1,228.13 | 3,375 | A1 | A |
| 100,000 | 501044CW9 | KROGER CO | 1.9 | 2.33 | 2.00 | 99,946.37 99.95 | 100,572.00 100.57 | 0.3 | 625.63 | 1,060.56 | 2,300 | Baa1 | BBB |
| 110,000 | 06051GDZ9 | BANK AMER CORP | 2.2 | 2.80 | 2.39 | 122,315.47 111.20 | 123,438.69 112.22 | 0.3 | 1,123.22 | 698.96 | 8,388 | Baa1 | BBB+ |
| 215,000 | 61747YCJ2 | MORGAN STANLEY | 2.5 | 2.98 | 2.45 | 229,773.63 106.87 | 232,905.22 108.33 | 0.6 | 3,131.59 | 3,292.19 | 12,094 | A3 | BBB+ |
| 85,000 | 82481aa7 | SHIRE ACQ INV IRELAND DA | 2.6 | 1.93 | 2.40 | 84,937.44 99.93 | 83,887.35 98.69 | 0.2 | -1,050.08 | 439.64 | 1,615 | Baa3 | BBB- |
| 210,000 | 10112RAQ7 | BOSTON PPTYS LTD PARTNERSHIP | 2.6 | 2.78 | 2.53 | 227,293.80 108.24 | 228,778.19 108.94 | 0.6 | 1,484.39 | 2,604.58 | 12,338 | Baa2 | A- |
| 165,000 | 02209SAT0 | ALTRIA GROUP INC 2.625% DUE 01 | 2.9 | 2.64 | 2.22 | 164,919.43 99.95 | 166,963.52 101.19 | 0.4 | 2,044.09 | 2,009.22 | 4,331 | A3 | A- |
| 120,000 | 4042Q1AE7 | HSBC BK USA N A GLOBAL | 3.3 | 3.25 | 3.10 | 126,646.41 105.54 | 127,285.20 106.07 | 0.3 | 638.78 | 2,063.75 | 5,850 | A1 | A |
| 135,000 | 58013mex8 | MCDONALDS CORP MED TERM NT BE | 3.7 | 2.73 | 2.40 | 135,094.97 100.07 | 136,779.30 101.32 | 0.4 | 1,684.34 | 226.88 | 3,713 | Baa1 | BBB+ |
| 130,000 | 7591EPAK6 | REGIONS FINL CORP NEW | 3.8 | 2.85 | 2.78 | 131,745.54 101.34 | 132,068.30 101.59 | 0.3 | 322.77 | 1,652.44 | 4,160 | Baa2 | BBB |
| 135,000 | 037833BS8 | Apple Inc | 3.9 | 1.92 | 2.27 | 136,758.19 101.30 | 134,866.35 99.90 | 0.4 | -1,891.84 | 1,080.00 | 3,038 | Aa1 | AA+ |
| 130,000 | 867914BK8 | SUNTRUST BANKS INC | 3.9 | 2.88 | 2.63 | 130,078.88 100.06 | 131,350.70 101.04 | 0.3 | 1,271.82 | 1,235.72 | 3,770 | Baa1 | BBB+ |
| 115,000 | 49326EED1 | KEYCORP MEDIUM TERM SR NTS BOO | 3.8 | 3.32 | 2.78 | 123,032.85 106.99 | 125,566.21 109.19 | 0.3 | 2,533.36 | 1,580.29 | 5,865 | Baa1 | BBB+ |
| 130,000 | 06406FAB9 | BANK NEW YORK MELLON CORP | 4.1 | 2.06 | 2.55 | 129,946.86 99.96 | 127,319.41 97.94 | 0.3 | -2,627.46 | 429.36 | 2,665 | A1 | A |
| 135,000 | 0258M0EB1 | AMERICAN EXPRESS CR CORP MTNBE | 4.0 | 2.22 | 2.55 | 135,180.52 100.13 | 133,373.25 98.79 | 0.4 | -1,807.27 | 472.50 | 3,038 | A2 | A- |
| 115,000 | 46625HHZ6 | JPMORGAN CHASE | 3.9 | 3.32 | 2.77 | 121,061.08 105.27 | 123,666.40 107.54 | 0.3 | 2,605.33 | 753.49 | 5,319 | A3 | A- |
| 125,000 | 126650CT5 | CVS HEALTH CORP | 4.2 | 2.18 | 2.59 | 124,692.56 99.75 | 122,600.00 98.08 | 0.3 | -2,092.55 | 221.35 | 2,656 | Baa1 | BBB+ |
| 135,000 | 37045xbm7 | GENERAL MTRS FINL CO INC | 4.1 | 3.06 | 3.47 | 135,760.73 100.56 | 133,481.25 98.88 | 0.4 | -2,279.48 | 2,112.00 | 4,320 | Ba1 | BBB- |
| 130,000 | 871829ba4 | SYSCO CORP | 4.2 | 2.24 | 2.70 | 131,432.69 101.10 | 128,859.90 99.12 | 0.3 | -2,572.79 | 1,498.61 | 3,250 | A3 | BBB+ |
| 125,000 | 345397VU4 | FORD MOTOR CREDIT CO LLC | 4.0 | 3.55 | 3.40 | 137,146.56 109.72 | 137,992.50 110.39 | 0.4 | 845.94 | 3,039.50 | 7,344 | Baa2 | BBB |
| 130,000 | 822582bw1 | SHELL INTERNATIONAL FIN | 4.5 | 1.82 | 2.46 | 129,606.90 99.70 | 125,936.20 96.87 | 0.3 | -3,670.70 | 688.82 | 2,275 | Aa2 | A |
| 81,000 | 26884AAZ6 | ERP OPER LTD PARTNERSHIP | 4.4 | 3.56 | 2.82 | 84,884.69 104.80 | 87,701.95 108.27 | 0.2 | 2,817.25 | 166.50 | 3,746 | Baa1 | A- |
| 130,000 | 446150AK0 | HUNTINGTON BANCSHARES | 4.7 | 2.33 | 2.95 | 129,817.56 99.86 | 126,066.20 96.97 | 0.3 | -3,751.36 | 1,179.39 | 2,990 | Baa1 | BBB |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| 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 |
|----------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|----------|-------------------------------|-------------------|-----------------|
| 165,000 | 084423AS1 | BERKLEY W R CORP 4.625 DUE 03- | 4.6 | 3.88 | 3.18 | 170,731.20 103.47 | 176,325.60 106.86 | 0.5 | 5,594.40 | 2,246.98 | 7,631 | Baa2 | BBB+ |
| 255,000 | 254709AJ7 | DISCOVER FINL SVCS 3.85% 11/21 | 5.2 | 4.19 | 3.63 | 250,495.38 98.23 | 257,868.75 101.13 | 0.7 | 7,373.37 | 1,090.83 | 9,818 | Ba1 | BBB- |
| 175,000 | 92826CAC6 | VISA INC | 5.4 | 2.82 | 2.73 | 174,790.59 99.88 | 175,677.25 100.39 | 0.5 | 886.67 | 217.78 | 4,900 | A1 | A+ |
| 130,000 | 03524ZAL0 | ANHEUSER-BUSCH INBEV FIN | 5.4 | 3.35 | 3.00 | 129,628.86 99.71 | 132,173.60 101.67 | 0.3 | 2,544.74 | 1,775.58 | 4,290 | A3 | A- |
| 130,000 | 651229AV8 | NEWELL RUBBERMAID INC | 5.4 | 3.70 | 3.22 | 131,081.29 100.83 | 134,477.20 103.44 | 0.4 | 3,395.91 | 1,237.35 | 5,005 | Baa3 | BBB- |
| 135,000 | 94106lbd0 | WASTE MGMT INC DEL | 5.8 | 2.40 | 2.90 | 134,978.28 99.98 | 131,062.05 97.08 | 0.3 | -3,916.23 | 414.00 | 3,240 | Baa2 | A- |
| 245,000 | 316773cp3 | FIFTH THIRD BANCORP | 5.9 | 3.41 | 3.76 | 258,569.76 105.54 | 253,033.53 103.28 | 0.7 | -5,536.23 | 4,828.54 | 10,535 | Baa1 | BBB |
| 125,000 | 00206RDC3 | AT&T INC | 6.1 | 3.92 | 3.77 | 128,688.17 102.95 | 130,331.25 104.26 | 0.3 | 1,643.08 | 1,375.17 | 5,563 | Baa1 | BBB+ |
| 135,000 | 91913yas9 | VALERO ENERGY CORP NEW | 7.0 | 3.90 | 3.76 | 132,696.18 98.29 | 133,924.05 99.20 | 0.4 | 1,227.87 | 1,450.88 | 4,928 | Baa2 | BBB |
| 130,000 | 06051gfs3 | BANK AMER CORP | 7.2 | 3.80 | 3.66 | 130,722.55 100.56 | 132,046.19 101.57 | 0.3 | 1,323.63 | 2,098.96 | 5,038 | Baa1 | BBB+ |
| 130,000 | 151020AS3 | CELGENE CORP | 7.2 | 3.98 | 3.66 | 128,976.56 99.21 | 132,061.80 101.59 | 0.3 | 3,085.24 | 1,903.06 | 5,038 | Baa2 | BBB+ |
| 120,000 | 09062xaf0 | BIOGEN INC | 7.2 | 2.80 | 3.65 | 131,552.24 109.63 | 123,525.61 102.94 | 0.3 | -8,026.63 | 1,431.00 | 4,860 | Baa1 | A- |
| 125,000 | 00206RCT7 | AT&T INC | 7.5 | 3.49 | 3.95 | 131,108.34 104.89 | 126,636.25 101.31 | 0.3 | -4,472.09 | 1,919.27 | 5,156 | Baa1 | BBB+ |
| 120,000 | 37045xbg0 | GENERAL MTRS FINL CO INC | 7.2 | 3.88 | 4.59 | 132,587.42 110.49 | 125,850.01 104.88 | 0.3 | -6,737.41 | 2,100.00 | 6,300 | Ba1 | BBB- |
| 125,000 | 91324PCV2 | UNITEDHEALTH GROUP INC | 7.9 | 3.05 | 3.28 | 125,524.50 100.42 | 123,232.50 98.59 | 0.3 | -2,292.01 | 1,140.97 | 3,875 | A3 | A+ |
| 135,000 | 31428XBF2 | FEDEX CORP | 7.9 | 3.23 | 3.35 | 135,218.95 100.16 | 133,955.10 99.23 | 0.4 | -1,263.85 | 1,096.88 | 4,388 | Baa2 | BBB |
| 130,000 | 60871rag5 | MOLSON COORS BREWING CO | 8.1 | 2.97 | 3.70 | 130,347.86 100.27 | 122,747.30 94.42 | 0.3 | -7,600.56 | 1,885.00 | 3,900 | Baa3 | BBB- |
| 135,000 | 92343vdd3 | VERIZON COMMUNICATIONS IN | 8.3 | 2.65 | 3.62 | 134,668.68 99.75 | 124,181.10 91.99 | 0.3 | -10,487.58 | 1,476.56 | 3,544 | Baa1 | BBB+ |
| 135,000 | 26441cas4 | DUKE ENERGY CORP NEW | 8.3 | 2.88 | 3.46 | 132,405.50 98.08 | 126,029.25 93.36 | 0.3 | -6,376.25 | 1,381.31 | 3,578 | Baa1 | BBB+ |
| 130,000 | 172967ky6 | CITIGROUP INC | 8.2 | 3.21 | 3.75 | 129,941.15 99.95 | 124,127.90 95.48 | 0.3 | -5,813.24 | 797.33 | 4,160 | Baa1 | BBB+ |
| 265,000 | 38145gah3 | GOLDMAN SACHS GROUP INC | 8.2 | 3.81 | 3.75 | 258,356.92 97.49 | 259,509.20 97.93 | 0.7 | 1,152.28 | 1,159.38 | 9,275 | A3 | BBB+ |
| 55,000 | 502413be6 | L-3 Communications Corporation | 8.2 | 3.91 | 3.92 | 54,720.96 99.49 | 54,670.55 99.40 | 0.1 | -50.41 | 152.93 | 2,118 | Baa3 | BBB- |
| 125,000 | 91914jaa0 | VALERO ENERGY PARTNERS LP | 8.0 | 4.28 | 4.26 | 125,981.00 100.78 | 126,120.00 100.90 | 0.3 | 139.00 | 243.06 | 5,469 | Baa3 | BBB- |
| | | Accrued Interest | | | | | 79,201.71 | 0.2 | | | 278,507 | | |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| 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 |
|-----------------------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|-------------|-------------------------|------------------|-------------------------------|-------------------|-----------------|
| | | | 4.5 | 2.85 | 2.85 | 7,930,136.63 | 7,976,276.18 | 21.1 | -33,062.16 | 79,201.71 | 278,507 | | |
| ABS | | | | | | | | | | | | | |
| 450,000 | 161571GJ7 | CHASE ISSUANCE TRUST DTD 1/27/ | 0.0 | 1.09 | 1.15 | 450,517.77 | 450,001.40 | 1.2 | -516.38 | 230.00 | 5,175 | Aaa | AAA |
| 200,000 | 34528QBP8 | FORDF 2012-2 A | 0.0 | 1.93 | 0.72 | 200,000.00 | 200,053.12 | 0.5 | 53.12 | 170.67 | 3,840 | Aaa | AAA |
| 655,000 | 17305EFN0 | CITIBANK CCIT 2014- A2 | 0.1 | 1.13 | 1.02 | 653,722.85 | 654,974.65 | 1.7 | 1,251.80 | 2,394.03 | 6,681 | Aaa | AAA |
| 87,426 | 80283GAE4 | SANTANDER DRIVE AUTO 2013-3 | 0.3 | 1.85 | 2.90 | 87,176.49 | 87,564.39 | 0.2 | 387.90 | 70.33 | 1,582 | | AAA |
| 90,000 | 43814rab2 | HONDA AUTO RECEIVABLES OWNER | 1.0 | 1.05 | 1.29 | 89,997.49 | 89,785.22 | 0.2 | -212.27 | 33.80 | 936 | | AAA |
| 134,561 | 80281CAF2 | SANTANDER DRIVE AUTO RECEIVABL | 0.4 | 2.14 | 1.42 | 134,797.12 | 135,002.24 | 0.4 | 205.12 | 134.56 | 3,028 | Aaa | NA |
| 100,000 | 03065CAE9 | AMERICREDIT AUTO RECV 2013-4 | 0.5 | 1.80 | 1.30 | 101,926.57 | 100,667.60 | 0.3 | -1,258.97 | 173.78 | 2,720 | Aaa | AAA |
| 225,000 | 03065EAF2 | AMERICREDIT AUTO RECV 2013-5 | 0.7 | 2.06 | 1.71 | 226,021.31 | 225,963.14 | 0.6 | -58.18 | 329.19 | 5,153 | Aaa | AA |
| 85,000 | 03064LAE0 | AMERICREDIT AUTOMOBILE RECEIV | 1.1 | 2.15 | 2.03 | 84,944.47 | 85,122.57 | 0.2 | 178.10 | 116.76 | 1,828 | | AAA |
| 260,000 | 254683BL8 | DISCOVER CARD EXECUTION NOTE T | 0.8 | 1.38 | 1.19 | 260,091.21 | 260,385.68 | 0.7 | 294.47 | 160.62 | 3,614 | Aaa | AAA |
| 140,000 | 80283YAF2 | SANTANDER DRIVE AUTO 2014-4 | 0.0 | 2.57 | 0.65 | 140,042.61 | 141,129.39 | 0.4 | 1,086.78 | 161.78 | 3,640 | Aaa | AA+ |
| 255,000 | 14041NEY3 | CAPITAL ONE CC TR 2015-5A | 1.5 | 1.21 | 1.55 | 256,683.40 | 255,206.14 | 0.7 | -1,477.26 | 181.33 | 4,080 | NR | AAA |
| | | Accrued Interest | | | | | 4,156.84 | 0.0 | | | 42,276 | | |
| | | | 0.4 | 1.50 | 1.26 | 2,685,921.29 | 2,690,012.38 | 7.1 | -65.74 | 4,156.84 | 42,276 | | |
| MBS-CMO | | | | | | | | | | | | | |
| 110,000 | 3137AQVW5 | FHLMC REMIC SERIES K-709 | 2.1 | 1.12 | 1.62 | 112,303.13 | 110,927.30 | 0.3 | -1,375.83 | 191.22 | 2,295 | Aaa | AA+ |
| | | Accrued Interest | | | | | 191.22 | 0.0 | | | 2,295 | | |
| | | | 2.1 | 1.12 | 1.62 | 112,303.13 | 111,118.52 | 0.3 | -1,375.83 | 191.22 | 2,295 | | |
| Municipal Bond | | | | | | | | | | | | | |
| 130,000 | 64971WA42 | NEW YORK N Y CITY TRANSITIONAL | 5.6 | 2.26 | 2.73 | 130,290.91 | 126,848.80 | 0.3 | -3,442.11 | 1,245.83 | 2,990 | Aa1 | AAA |
| 50,000 | 605581gs0 | MISSISSIPPI ST | 7.6 | 3.16 | 3.08 | 50,000.00 | 50,309.50 | 0.1 | 309.50 | 263.25 | 1,580 | Aa2 | AA |
| | | Accrued Interest | | | | | 1,509.08 | 0.0 | | | 4,570 | | |
| | | | 6.1 | 2.51 | 2.83 | 180,290.91 | 178,667.38 | 0.5 | -3,132.61 | 1,509.08 | 4,570 | | |
| CMBS | | | | | | | | | | | | | |
| 430,000 | 3137A7JU5 | FHLMC REMIC SERIES K-701 | 0.7 | 1.37 | 1.14 | 459,696.88 | 437,389.89 | 1.2 | -22,306.99 | 1,391.05 | 16,693 | Aaa | AA+ |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| 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 |
|---------------------------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|-------------|-------------------------|-------------------|-------------------------------|-------------------|-----------------|
| 530,000 | 3137AKKC4 | FHLMC REMIC SERIES K-705 | 1.6 | 1.31 | 1.51 | 541,842.19 102.23 | 536,121.49 101.15 | 1.4 | -5,720.70 | 1,017.16 | 12,206 | Aaa | NA |
| 372,372 | 3137AQT24 | FHLMC REMIC SERIES K-708 | 1.9 | 0.84 | 1.54 | 380,008.77 102.05 | 376,062.43 100.99 | 1.0 | -3,946.34 | 660.96 | 7,932 | Aaa | AA+ |
| 75,000 | 3137ARPY6 | FHLMC REMIC SERIES K-710 | 2.2 | 1.89 | 1.66 | 74,906.25 99.88 | 75,266.25 100.36 | 0.2 | 360.00 | 117.69 | 1,412 | NA | NA |
| | | Accrued Interest | | | | | 3,186.86 | 0.0 | | | 38,242 | | |
| | | | 1.5 | 1.24 | 1.41 | 1,456,454.09 | 1,428,026.93 | 3.8 | -31,614.02 | 3,186.86 | 38,242 | | |
| MBS | | | | | | | | | | | | | |
| 1,389 | 31411DWE5 | FNMA PASS-THRU LNG 30 YEAR | 4.1 | 4.76 | 2.65 | 1,512.50 108.89 | 1,550.01 111.59 | 0.0 | 37.52 | 6.37 | 76 | Aaa | AA+ |
| 1,425 | 3128KUS73 | FHLMC PC GOLD COMB 30 | 3.7 | 5.21 | 2.29 | 1,555.38 109.15 | 1,618.58 113.59 | 0.0 | 63.20 | 7.12 | 85 | Aaa | AA+ |
| 308,068 | 31416BK72 | FNMA PASS-THRU LNG 30 YEAR | 4.2 | 2.01 | 2.63 | 344,713.90 111.90 | 344,142.12 111.71 | 0.9 | -571.78 | 1,411.98 | 16,944 | Aaa | AA+ |
| 167 | 31371NWX9 | FNMA PASS-THRU LNG 30 YEAR | 4.2 | 4.75 | 2.74 | 181.37 108.76 | 185.82 111.43 | 0.0 | 4.45 | 0.76 | 9 | Aaa | AA+ |
| 54,189 | 3128M76Q4 | FHLMC PC GOLD COMB 30 | 4.0 | 3.91 | 2.58 | 60,234.32 111.16 | 60,379.01 111.42 | 0.2 | 144.69 | 248.36 | 2,980 | Aaa | AA+ |
| 105,918 | 3128M7AX4 | FHLMC PC GOLD COMB 30 | 3.9 | 3.85 | 2.58 | 117,636.06 111.06 | 118,018.15 111.42 | 0.3 | 382.09 | 485.46 | 5,826 | Aaa | AA+ |
| 121,976 | 3128M97F3 | FHLMC PC GOLD COMB 30 | 3.9 | 2.55 | 2.55 | 135,889.05 111.41 | 135,910.19 111.42 | 0.4 | 21.14 | 559.06 | 6,709 | Aaa | AA+ |
| 112,010 | 3138ENG29 | FNMA PASS-THRU LNG 30 YEAR | 4.2 | 1.67 | 2.62 | 126,115.84 112.59 | 125,255.78 111.83 | 0.3 | -860.07 | 513.38 | 6,161 | Aaa | AA+ |
| | | Accrued Interest | | | | | 3,232.49 | 0.0 | | | 38,790 | | |
| | | | 4.1 | 2.48 | 2.60 | 787,838.42 | 790,292.15 | 2.1 | -778.76 | 3,232.49 | 38,790 | | |
| FIXED INCOME TOTAL | | | 3.6 | 1.92 | 2.03 | 25,688,932.74 | 25,662,681.71 | 67.9 | -219,873.07 | 193,622.04 | 695,117 | | |
| OTHER | | | | | | | | | | | | | |
| OTHER ASSETS (USD) | | | | | | | | | | | | | |
| 308,846 | ASIAENT | ASIA ENT III ONSHR LP(EST.VAL) | | | | 308,845.62 10.00 | 308,845.62 10.00 | 0.8 | 0.00 | | 0 | | |
| 550,487 | EUROPE | EUROPE ENTERPRISE III(EST.VAL) | | | | 550,487.12 10.00 | 550,487.12 10.00 | 1.5 | 0.00 | | 0 | | |
| 585,628 | PRIVEQ | PRIV EQUITY PTRS III (EST.VAL) | | | | 585,628.28 10.00 | 585,628.28 10.00 | 1.6 | 0.00 | | 0 | | |
| 327,116 | STEPSTONE | STEPSTONE MASTERS V F(EST.VAL) | | | | 327,115.50 10.00 | 327,115.50 10.00 | 0.9 | 0.00 | | 0 | | |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2016

| Quantity | CUSIP/ Ticker | Description | Du ra tion | Yield on Cost (%) | Yield to Mat/Call (%) | Adjusted Total Cost/ Unit Cost | Market Value/ Price | Assets (%) | Unrealized Gain/Loss | Accrued | Estimated Annual Income | Moodys Rating | S & P Rating |
|------------------------|------------------|----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|--------------|-------------------------|-------------------|-------------------------------|------------------|-----------------|
| 193,289 | STEPSTONEM | STEPSTONE MEZZ PART1(EST.VAL) | | | | 193,289.33 10.00 | 193,289.33 10.00 | 0.5 | 0.00 | | 0 | | |
| | | | | | 0.00 | 1,965,365.85 | 1,965,365.85 | 5.2 | 0.00 | 0.00 | 0 | | |
| OTHER TOTAL | | | | 0.00 | 0.00 | 1,965,365.85 | 1,965,365.85 | 5.2 | 0.00 | 0.00 | 0 | | |
| TOTAL PORTFOLIO | | | | 3.3 | 1.35 | 36,874,899.06 | 37,780,504.68 | 100.0 | 711,983.58 | 193,622.04 | 991,388 | | |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Purchases

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Broker | Price | Principal | Commision | SEC Fee | Net Amount |
|------------|-------------|----------|--------------|---|-----------------|--------|------------|-----------|---------|------------|
| 12/1/2016 | 12/6/2016 | 265,000 | 38145gah3 | GOLDMAN SACHS GROUP INC 3.500% Due 11-16-26 | JPMORG AN_ma | 97.48 | 258,311.40 | | | 258,311.40 |
| 12/1/2016 | 12/6/2016 | 215,000 | 912828RH5 | UNITED STATES TREAS NTS 1.375% Due 09-30-18 | CITI_bb | 100.41 | 215,881.84 | | | 215,881.84 |
| 12/2/2016 | 12/9/2016 | 35,000 | 91914jaa0 | VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26 | JPMORG AN_bb | 99.96 | 34,985.65 | | | 34,985.65 |
| 12/5/2016 | 12/12/2016 | 30,000 | 534187bf5 | LINCOLN NATL CORP IND 3.625% Due 12-12-26 | WELLS_b b | 99.89 | 29,964.60 | | | 29,964.60 |
| 12/12/2016 | 12/13/2016 | 300,000 | 912828PA2 | UNITED STATES TREAS NTS 1.875% Due 09-30-17 | DB_bb | 100.83 | 302,484.38 | | | 302,484.38 |
| 12/13/2016 | 12/16/2016 | 125,000 | 316773cp3 | FIFTH THIRD BANCORP 4.300% Due 01-16-24 | KEY_bb | 103.56 | 129,438.75 | | | 129,438.75 |
| 12/13/2016 | 12/16/2016 | 975,000 | 912828VS6 | UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23 | BOA_bb | 101.52 | 989,739.26 | | | 989,739.26 |
| 12/13/2016 | 12/16/2016 | 450,000 | 912828RC6 | UNITED STATES TREAS NTS 2.125% Due 08-15-21 | BOA_bb | 100.90 | 454,042.97 | | | 454,042.97 |
| 12/14/2016 | 12/16/2016 | 407 | AFL | AFLAC INC COM | BERN | 70.24 | 28,587.80 | 16.28 | | 28,571.52 |
| 12/14/2016 | 12/16/2016 | 754 | BBT | BB&T CORP COM | BERN | 46.82 | 35,299.19 | 30.16 | | 35,269.03 |
| 12/14/2016 | 12/16/2016 | 103 | BA | BOEING CO COM | BERN | 155.43 | 16,008.64 | 4.12 | | 16,004.52 |
| 12/14/2016 | 12/16/2016 | 569 | DOW | DOW CHEM CO COM | BERN | 57.90 | 32,940.38 | 22.76 | | 32,917.62 |
| 12/14/2016 | 12/16/2016 | 3,001 | BEN | FRANKLIN RES INC COM | BERN | 39.99 | 119,988.68 | 120.04 | | 119,868.64 |
| 12/14/2016 | 12/16/2016 | 1,881 | LVS | LAS VEGAS SANDS CORP COM | BERN | 57.47 | 108,090.16 | 75.24 | | 108,014.92 |
| 12/14/2016 | 12/16/2016 | 2,004 | MET | METLIFE INC COM | BERN | 56.38 | 112,970.29 | 80.16 | | 112,890.13 |
| 12/14/2016 | 12/16/2016 | 303 | PEP | PEPSICO INC COM | BERN | 106.08 | 32,139.54 | 12.12 | | 32,127.42 |
| 12/14/2016 | 12/16/2016 | 1,817 | QCOM | QUALCOMM INC COM | BERN | 68.93 | 125,238.36 | 72.68 | | 125,165.68 |
| 12/14/2016 | 12/16/2016 | 56 | RDS/B | ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS | BERN | 57.82 | 3,237.75 | 2.24 | | 3,235.51 |
| 12/14/2016 | 12/16/2016 | 1,585 | STX | SEAGATE TECHNOLOGY PLC SHS | BERN | 40.73 | 64,556.73 | 63.40 | | 64,493.33 |
| 12/14/2016 | 12/16/2016 | 448 | TGT | TARGET CORP COM | BERN | 77.62 | 34,772.51 | 17.92 | | 34,754.59 |
| 12/14/2016 | 12/16/2016 | 1,691 | VLO | VALERO ENERGY CORP NEW COM | BERN | 67.40 | 113,972.55 | 67.64 | | 113,904.91 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Purchases

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Broker | Price | Principal | Commision | SEC Fee | Net Amount |
|------------------------|-------------|----------|--------------|--|----------|--------|---------------------|---------------|-------------|---------------------|
| 12/14/2016 | 12/19/2016 | 90,000 | 91914jaa0 | VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26 | CNTF_bb | 101.11 | 90,999.00 | | | 90,999.00 |
| 12/19/2016 | 12/22/2016 | 200,000 | 34528QBP8 | FORDF 2012-2 A 1.920% Due 01-15-19 | Baird_bb | 100.00 | 200,000.00 | | | 200,000.00 |
| 12/21/2016 | 12/21/2016 | 400,000 | COASTAL | CS - REPURCHASE AGREEMENT | | 1.00 | 400,000.00 | | | 400,000.00 |
| 12/21/2016 | 12/22/2016 | 55,000 | 912828PA2 | UNITED STATES TREAS NTS 1.875% Due 09-30-17 | DB_bb | 100.84 | 55,459.77 | | | 55,459.77 |
| 12/27/2016 | 12/27/2016 | 55,011 | COASTAL | CS - REPURCHASE AGREEMENT | | 1.00 | 55,010.52 | | | 55,010.52 |
| 12/28/2016 | 12/28/2016 | 150,000 | COASTAL | CS - REPURCHASE AGREEMENT | | 1.00 | 150,000.00 | | | 150,000.00 |
| 12/29/2016 | 1/4/2017 | 950 | ABBV | ABBVIE INC COM | INCA | 62.86 | 59,714.91 | 38.00 | | 59,676.91 |
| 12/29/2016 | 1/4/2017 | 861 | MET | METLIFE INC COM | INCA | 53.83 | 46,348.32 | 34.44 | | 46,313.88 |
| 12/29/2016 | 1/4/2017 | 1,203 | STX | SEAGATE TECHNOLOGY PLC SHS | INCA | 38.08 | 45,800.38 | 48.12 | | 45,752.26 |
| 12/31/2016 | 12/31/2016 | 5,690 | ASIAENT | ASIA ENT III ONSHR LP(EST.VAL) | | 10.00 | 5,689.68 | | | 5,689.68 |
| 12/31/2016 | 12/31/2016 | 60,539 | EUROPE | EUROPE ENTERPRISE III(EST.VAL) | | 10.00 | 60,538.58 | | | 60,538.58 |
| 12/31/2016 | 12/31/2016 | 44 | STEPSTONE | STEPSTONE MASTERS V F(EST.VAL) | | 10.00 | 44.18 | | | 44.18 |
| Total Purchases | | | | | | | 4,412,256.77 | 705.32 | 0.00 | 4,411,551.45 |

Sales

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Broker | Price | Principal | Commision | SEC Fee | Net Amount |
|------------|-------------|----------|--------------|--|----------|--------|------------|-----------|---------|------------|
| 12/1/2016 | 12/1/2016 | 100,000 | COASTAL | CS - REPURCHASE AGREEMENT | | 1.00 | 100,000.00 | | | 100,000.00 |
| 12/1/2016 | 12/6/2016 | 205,000 | 38141EA25 | GOLDMAN SACHS GROUP INC 7.500% Due 02-15-19 | WELLS_ma | 111.17 | 227,880.05 | | | 227,880.05 |
| 12/1/2016 | 12/6/2016 | 200 | PRK | PARK NATL CORP COM | BERN | 112.41 | 22,481.10 | 2.00 | 0.50 | 22,478.60 |
| 12/1/2016 | 12/6/2016 | 225,000 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | CITI_bb | 93.11 | 209,478.52 | | | 209,478.52 |
| 12/2/2016 | 12/7/2016 | 304 | PRK | PARK NATL CORP COM | BERN | 110.50 | 33,591.78 | 9.12 | 0.74 | 33,581.92 |
| 12/2/2016 | 12/9/2016 | 45,000 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | BOA_bb | 93.77 | 42,192.77 | | | 42,192.77 |
| 12/5/2016 | 12/8/2016 | 30,000 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | BOA_bb | 93.73 | 28,117.97 | | | 28,117.97 |
| 12/8/2016 | 12/8/2016 | 100,000 | COASTAL | CS - REPURCHASE AGREEMENT | | 1.00 | 100,000.00 | | | 100,000.00 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Sales

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Broker | Price | Principal | Commision | SEC Fee | Net Amount |
|------------|-------------|----------|--------------|---|----------|--------|------------|-----------|---------|------------|
| 12/12/2016 | 12/13/2016 | 350,000 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | BOA_bb | 92.92 | 325,212.89 | | | 325,212.89 |
| 12/13/2016 | 12/16/2016 | 291 | ABT | ABBOTT LABS COM | FIDO | 39.39 | 11,460.78 | 11.64 | 0.26 | 11,448.88 |
| 12/13/2016 | 12/16/2016 | 99 | ABBV | ABBVIE INC COM | FIDO | 61.86 | 6,123.80 | 3.96 | 0.14 | 6,119.70 |
| 12/13/2016 | 12/16/2016 | 173 | AEE | AMEREN CORP COM | FIDO | 51.24 | 8,864.32 | 6.92 | 0.20 | 8,857.20 |
| 12/13/2016 | 12/16/2016 | 176 | AFG | AMERICAN FINL GROUP INC OHIO COM | FIDO | 85.87 | 15,112.89 | 7.04 | 0.34 | 15,105.51 |
| 12/13/2016 | 12/16/2016 | 802 | NLY | ANNALY CAP MGMT INC COM | FIDO | 10.32 | 8,271.88 | 32.08 | 0.19 | 8,239.61 |
| 12/13/2016 | 12/16/2016 | 2,514 | AIV | APARTMENT INVT & MGMT CO CL A | FIDO | 42.47 | 106,771.27 | 100.56 | 2.33 | 106,668.38 |
| 12/13/2016 | 12/16/2016 | 103 | AAPL | APPLE INC COM | FIDO | 114.93 | 11,837.17 | 4.12 | 0.26 | 11,832.79 |
| 12/13/2016 | 12/16/2016 | 140 | CCL | CARNIVAL CORP PAIRED CTF | FIDO | 52.35 | 7,328.30 | 5.60 | 0.16 | 7,322.54 |
| 12/13/2016 | 12/16/2016 | 358 | CIM | CHIMERA INVT CORP COM NEW | FIDO | 17.27 | 6,179.44 | 14.32 | 0.14 | 6,164.98 |
| 12/13/2016 | 12/16/2016 | 1,223 | CB | CHUBB LIMITED COM | FIDO | 133.23 | 162,938.44 | 48.92 | 3.56 | 162,885.96 |
| 12/13/2016 | 12/16/2016 | 670 | CSCO | CISCO SYS INC COM | FIDO | 30.49 | 20,426.85 | 26.80 | 0.45 | 20,399.60 |
| 12/13/2016 | 12/16/2016 | 1,193 | COH | COACH INC COM | FIDO | 38.09 | 45,439.67 | 47.72 | 0.99 | 45,390.96 |
| 12/13/2016 | 12/16/2016 | 139 | CPA | COPA HOLDINGS SA CL A | FIDO | 93.95 | 13,058.93 | 5.56 | 0.29 | 13,053.08 |
| 12/13/2016 | 12/16/2016 | 769 | DPS | DR PEPPER SNAPPLE GROUP INC COM | FIDO | 90.03 | 69,228.87 | 30.76 | 1.51 | 69,196.60 |
| 12/13/2016 | 12/16/2016 | 227 | DRE | DUKE REALTY CORP COM NEW | FIDO | 26.33 | 5,976.13 | 9.08 | 0.14 | 5,966.91 |
| 12/13/2016 | 12/16/2016 | 71 | ETN | EATON CORP PLC SHS | FIDO | 68.98 | 4,897.47 | 2.84 | 0.11 | 4,894.52 |
| 12/13/2016 | 12/16/2016 | 171 | EIX | EDISON INTL COM | FIDO | 70.74 | 12,096.27 | 6.84 | 0.27 | 12,089.16 |
| 12/13/2016 | 12/16/2016 | 1,875 | EMR | EMERSON ELEC CO COM | FIDO | 56.82 | 106,536.86 | 75.00 | 2.33 | 106,459.53 |
| 12/13/2016 | 12/16/2016 | 233,524 | 3128MJS35 | FHLMC PC GOLD COMB 30 3.000% Due 07-01-43 | RBCC_bb | 99.38 | 232,064.26 | | | 232,064.26 |
| 12/13/2016 | 12/16/2016 | 758 | FITB | FIFTH THIRD BANCORP COM | FIDO | 26.67 | 20,211.88 | 30.32 | 0.45 | 20,181.11 |
| 12/13/2016 | 12/16/2016 | 234 | FE | FIRSTENERGY CORP COM | FIDO | 31.19 | 7,298.30 | 9.36 | 0.16 | 7,288.78 |
| 12/13/2016 | 12/16/2016 | 441,424 | 3138WGG65 | FN AS6520 3.500% Due 01-01-46 | Baird_bb | 102.38 | 451,907.93 | | | 451,907.93 |
| 12/13/2016 | 12/16/2016 | 456,673 | 3138X0Y36 | FN AU1629 3.000% Due 07-01-43 | SWS_bb | 99.43 | 454,068.59 | | | 454,068.59 |
| 12/13/2016 | 12/16/2016 | 381,883 | 31418CAF1 | FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46 | PIER_bb | 98.97 | 377,944.91 | | | 377,944.91 |
| 12/13/2016 | 12/16/2016 | 139 | GATX | GATX CORP | FIDO | 60.94 | 8,469.79 | 5.56 | 0.19 | 8,464.04 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Sales

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Broker | Price | Principal | Commision | SEC Fee | Net Amount |
|------------|-------------|----------|--------------|---|---------|--------|------------|-----------|---------|------------|
| 12/13/2016 | 12/16/2016 | 304 | GSK | GLAXOSMITHKLINE PLC SPONSORED ADR | FIDO | 38.32 | 11,649.17 | 12.16 | 0.26 | 11,636.75 |
| 12/13/2016 | 12/16/2016 | 169 | HP | HELMERICH & PAYNE INC COM | FIDO | 82.63 | 13,964.27 | 6.76 | 0.31 | 13,957.20 |
| 12/13/2016 | 12/16/2016 | 527 | HST | HOST HOTELS & RESORTS INC COM | FIDO | 18.92 | 9,970.51 | 21.08 | 0.22 | 9,949.21 |
| 12/13/2016 | 12/16/2016 | 2,201 | INTC | INTEL CORP COM | FIDO | 36.58 | 80,502.68 | 88.04 | 1.76 | 80,412.88 |
| 12/13/2016 | 12/16/2016 | 137 | IP | INTL PAPER CO COM | FIDO | 53.39 | 7,314.27 | 5.48 | 0.16 | 7,308.63 |
| 12/13/2016 | 12/16/2016 | 287 | JPM | JPMORGAN CHASE & CO COM | FIDO | 85.06 | 24,410.26 | 11.48 | 0.54 | 24,398.24 |
| 12/13/2016 | 12/16/2016 | 66 | KMB | KIMBERLY CLARK CORP COM | FIDO | 114.99 | 7,589.17 | 2.64 | 0.17 | 7,586.36 |
| 12/13/2016 | 12/16/2016 | 161 | LDOS | LEIDOS HLDGS INC COM | FIDO | 50.25 | 8,089.27 | 6.44 | 0.18 | 8,082.65 |
| 12/13/2016 | 12/16/2016 | 114 | LLY | LILLY ELI & CO COM | FIDO | 68.22 | 7,776.91 | 4.56 | 0.17 | 7,772.18 |
| 12/13/2016 | 12/16/2016 | 125 | LYB | LYONDELLBASELL INDUSTRIES N V SHS - A - | FIDO | 88.98 | 11,121.63 | 5.00 | 0.25 | 11,116.38 |
| 12/13/2016 | 12/16/2016 | 117 | MAC | MACERICH CO COM | FIDO | 71.23 | 8,333.24 | 4.68 | 0.19 | 8,328.37 |
| 12/13/2016 | 12/16/2016 | 186 | MSFT | MICROSOFT CORP COM | FIDO | 62.93 | 11,703.68 | 7.44 | 0.26 | 11,695.98 |
| 12/13/2016 | 12/16/2016 | 58 | PRK | PARK NATL CORP COM | FIDO | 117.00 | 6,785.75 | 2.32 | 0.15 | 6,783.28 |
| 12/13/2016 | 12/16/2016 | 299 | PPL | PPL CORP COM | FIDO | 33.99 | 10,161.29 | 11.96 | 0.23 | 10,149.10 |
| 12/13/2016 | 12/16/2016 | 33 | PG | PROCTER AND GAMBLE CO COM | FIDO | 85.09 | 2,807.90 | 1.32 | 0.07 | 2,806.51 |
| 12/13/2016 | 12/16/2016 | 293 | RGC | REGAL ENTMT GROUP CL A | FIDO | 21.34 | 6,252.48 | 11.72 | 0.14 | 6,240.62 |
| 12/13/2016 | 12/16/2016 | 246 | STI | SUNTRUST BKS INC COM | FIDO | 54.16 | 13,321.83 | 9.84 | 0.30 | 13,311.69 |
| 12/13/2016 | 12/16/2016 | 58 | TXN | TEXAS INSTRS INC COM | FIDO | 73.07 | 4,237.96 | 2.32 | 0.10 | 4,235.54 |
| 12/13/2016 | 12/16/2016 | 125,000 | 912828VS6 | UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23 | BOA_bb | 101.54 | 126,918.95 | | | 126,918.95 |
| 12/13/2016 | 12/16/2016 | 174 | USB | US BANCORP DEL COM NEW | FIDO | 51.68 | 8,992.00 | 6.96 | 0.20 | 8,984.84 |
| 12/13/2016 | 12/16/2016 | 386 | WRI | WEINGARTEN RLTY INVS SH BEN INT | FIDO | 35.59 | 13,735.59 | 15.44 | 0.30 | 13,719.85 |
| 12/13/2016 | 12/16/2016 | 165 | WFC | WELLS FARGO & CO NEW COM | FIDO | 55.91 | 9,224.94 | 6.60 | 0.21 | 9,218.13 |
| 12/14/2016 | 12/16/2016 | 191 | T | AT&T INC COM | BERN | 41.28 | 7,883.08 | 7.64 | 0.18 | 7,875.26 |
| 12/14/2016 | 12/16/2016 | 53 | CVX | CHEVRON CORP NEW COM | FIDO | 117.05 | 6,203.51 | 2.12 | 0.14 | 6,201.25 |
| 12/14/2016 | 12/16/2016 | 70 | XOM | EXXON MOBIL CORP COM | FIDO | 91.48 | 6,403.46 | 2.80 | 0.14 | 6,400.52 |
| 12/14/2016 | 12/16/2016 | 4,512 | GE | GENERAL ELECTRIC CO COM | BERN | 31.50 | 142,102.78 | 180.48 | 3.11 | 141,919.19 |
| 12/14/2016 | 12/16/2016 | 717 | JNJ | JOHNSON & JOHNSON COM | BERN | 116.20 | 83,313.72 | 28.68 | 1.82 | 83,283.22 |
| 12/14/2016 | 12/19/2016 | 30,000 | 534187bf5 | LINCOLN NATL CORP IND 3.625% Due 12-12-26 | CITI_ma | 99.51 | 29,852.70 | | | 29,852.70 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Sales

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Broker | Price | Principal | Commision | SEC Fee | Net Amount |
|--------------------|-------------|----------|--------------|--|--------|--------|---------------------|-----------------|--------------|---------------------|
| 12/14/2016 | 12/16/2016 | 350 | LMT | LOCKHEED MARTIN CORP COM | BERN | 253.69 | 88,789.88 | 14.00 | 1.94 | 88,773.94 |
| 12/14/2016 | 12/16/2016 | 609 | MRK | MERCK & CO INC COM | BERN | 62.05 | 37,785.61 | 24.36 | 0.83 | 37,760.42 |
| 12/14/2016 | 12/16/2016 | 1,796 | PFE | PFIZER INC COM | BERN | 32.94 | 59,146.19 | 71.84 | 1.30 | 59,073.05 |
| 12/14/2016 | 12/19/2016 | 60,000 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | DB_bb | 93.41 | 56,043.75 | | | 56,043.75 |
| 12/14/2016 | 12/16/2016 | 115 | VZ | VERIZON COMMUNICATIONS INC COM | BERN | 52.09 | 5,990.14 | 4.60 | 0.14 | 5,985.40 |
| 12/14/2016 | 12/16/2016 | 104 | WMT | WAL-MART STORES INC COM | FIDO | 71.89 | 7,476.63 | 4.16 | 0.17 | 7,472.30 |
| 12/15/2016 | 12/15/2016 | 100,000 | COASTAL | CS - REPURCHASE AGREEMENT | | 1.00 | 100,000.00 | | | 100,000.00 |
| 12/22/2016 | 12/22/2016 | 200,000 | COASTAL | CS - REPURCHASE AGREEMENT | | 1.00 | 200,000.00 | | | 200,000.00 |
| 12/29/2016 | 1/4/2017 | 2,261 | ABT | ABBOTT LABS COM | INCA | 38.28 | 86,535.85 | 90.44 | 1.89 | 86,443.52 |
| 12/29/2016 | 1/4/2017 | 517 | PRK | PARK NATL CORP COM | INCA | 119.56 | 61,812.82 | 20.68 | 1.35 | 61,790.79 |
| 12/30/2016 | 12/30/2016 | 200,000 | COASTAL | CS - REPURCHASE AGREEMENT | | 1.00 | 200,000.00 | | | 200,000.00 |
| 12/31/2016 | 12/31/2016 | 67,444 | STEPSTONE | STEPSTONE MASTERS V F(EST.VAL) | | 10.00 | 67,443.80 | | | 67,443.80 |
| Total Sales | | | | | | | 4,915,117.75 | 1,192.16 | 34.89 | 4,913,890.70 |

Dividends

| Ex-Date | Pay-Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|------------|------------|--------------|---------------------------------|-------|-----------|--------------|
| 12/1/2016 | 12/15/2016 | RGC | REGAL ENTMT GROUP CL A | 1.00 | 1,667.82 | 1,667.82 |
| 12/5/2016 | 12/30/2016 | AEE | AMEREN CORP COM | 1.00 | 1,466.08 | 1,466.08 |
| 12/6/2016 | 12/15/2016 | WRI | WEINGARTEN RLTY INVS SH BEN INT | 1.00 | 1,483.00 | 1,483.00 |
| 12/7/2016 | 1/3/2017 | COH | COACH INC COM | 1.00 | 1,101.60 | 1,101.60 |
| 12/7/2016 | 1/4/2017 | KMB | KIMBERLY CLARK CORP COM | 1.00 | 699.20 | 699.20 |
| 12/7/2016 | 1/3/2017 | PPL | PPL CORP COM | 1.00 | 1,822.86 | 1,822.86 |
| 12/7/2016 | 1/3/2017 | WMT | WAL-MART STORES INC COM | 1.00 | 1,312.50 | 1,312.50 |
| 12/9/2016 | 1/5/2017 | DPS | DR PEPPER SNAPPLE GROUP INC COM | 1.00 | 407.57 | 407.57 |
| 12/13/2016 | 12/31/2016 | GATX | GATX CORP | 1.00 | 630.80 | 630.80 |
| 12/13/2016 | 12/30/2016 | LDOS | LEIDOS HLDGS INC COM | 1.00 | 591.04 | 591.04 |
| 12/13/2016 | 1/9/2017 | MRK | MERCK & CO INC COM | 1.00 | 1,300.96 | 1,300.96 |
| 12/19/2016 | 12/30/2016 | LVS | LAS VEGAS SANDS CORP COM | 1.00 | 1,354.32 | 1,354.32 |
| 12/19/2016 | 1/4/2017 | STX | SEAGATE TECHNOLOGY PLC SHS | 1.00 | 998.55 | 998.55 |
| 12/22/2016 | 1/25/2017 | GE | GENERAL ELECTRIC CO COM | 1.00 | 1,002.24 | 1,002.24 |
| 12/23/2016 | 1/30/2017 | DOW | DOW CHEM CO COM | 1.00 | 848.24 | 848.24 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Dividends

| Ex-Date | Pay-Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|------------------------|-----------|--------------|-------------------------------|-------|------------------|------------------|
| 12/28/2016 | 1/31/2017 | NLY | ANNALY CAP MGMT INC COM | 1.00 | 1,774.50 | 1,774.50 |
| 12/28/2016 | 1/27/2017 | CIM | CHIMERA INVT CORP COM NEW | 1.00 | 2,506.50 | 2,506.50 |
| 12/28/2016 | 1/31/2017 | EIX | EDISON INTL COM | 1.00 | 1,300.37 | 1,300.37 |
| 12/28/2016 | 1/17/2017 | FITB | FIFTH THIRD BANCORP COM | 1.00 | 1,202.18 | 1,202.18 |
| 12/28/2016 | 1/13/2017 | BEN | FRANKLIN RES INC COM | 1.00 | 600.20 | 600.20 |
| 12/28/2016 | 1/17/2017 | HST | HOST HOTELS & RESORTS INC COM | 1.00 | 1,499.00 | 1,499.00 |
| 12/28/2016 | 1/17/2017 | USB | US BANCORP DEL COM NEW | 1.00 | 571.20 | 571.20 |
| Total Dividends | | | | | 26,140.73 | 26,140.73 |

Interest

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|------------|-------------|--------------|---|--------|-----------|--------------|
| 12/1/2016 | 12/1/2016 | 06051GDZ9 | BANK AMER CORP 7.625% Due 06-01-19 | 100.00 | 4,193.75 | 4,193.75 |
| 12/1/2016 | 12/1/2016 | 126650CT5 | CVS HEALTH CORP 2.125% Due 06-01-21 | 100.00 | 1,372.40 | 1,372.40 |
| 12/1/2016 | 12/1/2016 | 3128MJS35 | FHLMC PC GOLD COMB 30 3.000% Due 07-01-43 | 100.00 | 590.57 | 590.57 |
| 12/1/2016 | 12/1/2016 | 3128M7AX4 | FHLMC PC GOLD COMB 30 5.500% Due 01-01-39 | 100.00 | 492.62 | 492.62 |
| 12/1/2016 | 12/1/2016 | 3128M97F3 | FHLMC PC GOLD COMB 30 5.500% Due 06-01-41 | 100.00 | 573.52 | 573.52 |
| 12/1/2016 | 12/1/2016 | 3128M76Q4 | FHLMC PC GOLD COMB 30 5.500% Due 10-01-38 | 100.00 | 254.37 | 254.37 |
| 12/1/2016 | 12/1/2016 | 3128KUS73 | FHLMC PC GOLD COMB 30 6.000% Due 08-01-37 | 100.00 | 7.15 | 7.15 |
| 12/1/2016 | 12/1/2016 | 3137A7JU5 | FHLMC REMIC SERIES K-701 3.882% Due 11-25-17 | 100.00 | 1,391.05 | 1,391.05 |
| 12/1/2016 | 12/1/2016 | 3137AKKC4 | FHLMC REMIC SERIES K-705 2.303% Due 09-25-18 | 100.00 | 1,017.16 | 1,017.16 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Interest

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|------------|-------------|--------------|---|--------|-----------|--------------|
| 12/1/2016 | 12/1/2016 | 3137AQT24 | FHLMC REMIC SERIES K-708 2.130% Due 01-25-19 | 100.00 | 662.17 | 662.17 |
| 12/1/2016 | 12/1/2016 | 3137AQVW5 | FHLMC REMIC SERIES K-709 2.086% Due 03-25-19 | 100.00 | 191.22 | 191.22 |
| 12/1/2016 | 12/1/2016 | 3137ARPY6 | FHLMC REMIC SERIES K-710 1.883% Due 05-25-19 | 100.00 | 117.69 | 117.69 |
| 12/1/2016 | 12/1/2016 | 3138WGG65 | FN AS6520 3.500% Due 01-01-46 | 100.00 | 1,303.27 | 1,303.27 |
| 12/1/2016 | 12/1/2016 | 3138X0Y36 | FN AU1629 3.000% Due 07-01-43 | 100.00 | 1,157.98 | 1,157.98 |
| 12/1/2016 | 12/1/2016 | 31418CAF1 | FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46 | 100.00 | 960.77 | 960.77 |
| 12/1/2016 | 12/1/2016 | 31416BK72 | FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38 | 100.00 | 1,451.55 | 1,451.55 |
| 12/1/2016 | 12/1/2016 | 31371NWX9 | FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38 | 100.00 | 1.02 | 1.02 |
| 12/1/2016 | 12/1/2016 | 3138ENG29 | FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41 | 100.00 | 526.45 | 526.45 |
| 12/1/2016 | 12/1/2016 | 31411DWE5 | FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36 | 100.00 | 6.81 | 6.81 |
| 12/1/2016 | 12/1/2016 | 843646an0 | SOUTHERN PWR CO 1.850% Due 12-01-17 | 100.00 | 1,248.75 | 1,248.75 |
| 12/2/2016 | 12/2/2016 | COASTAL | CS - REPURCHASE AGREEMENT | 1.00 | 585.71 | 585.71 |
| 12/8/2016 | 12/8/2016 | 03065CAE9 | AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19 | 100.00 | 226.67 | 226.67 |
| 12/8/2016 | 12/8/2016 | 03065EAF2 | AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19 | 100.00 | 429.38 | 429.38 |
| 12/8/2016 | 12/8/2016 | 03064LAE0 | AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20 | 100.00 | 152.29 | 152.29 |
| 12/9/2016 | 12/9/2016 | 58013mex8 | MCDONALDS CORP MED TERM NT BE 2.750% Due 12-09-20 | 100.00 | 1,856.25 | 1,856.25 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Interest

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|-----------------------|-------------|--------------|---|--------|------------------|------------------|
| 12/14/2016 | 12/14/2016 | 92826CAC6 | VISA INC 2.800% Due 12-14-22 | 100.00 | 2,450.00 | 2,450.00 |
| 12/15/2016 | 12/15/2016 | 14041NEY3 | CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21 | 100.00 | 340.00 | 340.00 |
| 12/15/2016 | 12/15/2016 | 161571GJ7 | CHASE ISSUANCE TRUST DTD 1/27/2014 1.15000% 1/15/2019 1.150% Due 01-15-19 | 100.00 | 431.24 | 431.24 |
| 12/15/2016 | 12/15/2016 | 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 |
| 12/15/2016 | 12/15/2016 | 26884AAZ6 | ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21 | 100.00 | 1,873.13 | 1,873.13 |
| 12/15/2016 | 12/15/2016 | 80283GAE4 | SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19 | 100.00 | 148.84 | 148.84 |
| 12/15/2016 | 12/15/2016 | 80283YAF2 | SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20 | 100.00 | 303.34 | 303.34 |
| 12/15/2016 | 12/15/2016 | 80281CAF2 | SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19 | 100.00 | 278.47 | 278.47 |
| 12/18/2016 | 12/18/2016 | 43814rab2 | HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19 | 100.00 | 78.00 | 78.00 |
| 12/30/2016 | 12/30/2016 | CASH | MONEY FUND | 1.00 | 2.83 | 2.83 |
| 12/31/2016 | 12/31/2016 | ASIAENT | ASIA ENT III ONSHR LP(EST.VAL) | 10.00 | 5,689.68 | 5,689.68 |
| 12/31/2016 | 12/31/2016 | EUROPE | EUROPE ENTERPRISE III(EST.VAL) | 10.00 | 60,538.58 | 60,538.58 |
| 12/31/2016 | 1/3/2017 | CASH | MONEY FUND | 1.00 | 136.63 | 136.63 |
| 12/31/2016 | 12/31/2016 | STEPSTONE | STEPSTONE MASTERS V F(EST.VAL) | 10.00 | 44.18 | 44.18 |
| Total Interest | | | | | 93,386.64 | 93,386.64 |

Principal Payments

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|------------|-------------|----------|--------------|-----------------------|--------|-----------|------------|
| 12/1/2016 | 12/1/2016 | 2,704 | 3128MJS35 | FHLMC PC GOLD COMB 30 | 100.00 | 2,703.98 | 2,703.98 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

Principal Payments

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|---------------------------------|-------------|----------|--------------|--|--------|------------------|------------------|
| | | | | 3.000% Due 07-01-43 | | | |
| 12/1/2016 | 12/1/2016 | 1,563 | 3128M7AX4 | FHLMC PC GOLD COMB 30 | 100.00 | 1,562.66 | 1,562.66 |
| | | | | 5.500% Due 01-01-39 | | | |
| 12/1/2016 | 12/1/2016 | 3,155 | 3128M97F3 | FHLMC PC GOLD COMB 30 | 100.00 | 3,154.54 | 3,154.54 |
| | | | | 5.500% Due 06-01-41 | | | |
| 12/1/2016 | 12/1/2016 | 1,310 | 3128M76Q4 | FHLMC PC GOLD COMB 30 | 100.00 | 1,309.93 | 1,309.93 |
| | | | | 5.500% Due 10-01-38 | | | |
| 12/1/2016 | 12/1/2016 | 5 | 3128KUS73 | FHLMC PC GOLD COMB 30 | 100.00 | 4.79 | 4.79 |
| | | | | 6.000% Due 08-01-37 | | | |
| 12/1/2016 | 12/1/2016 | 680 | 3137AQT24 | FHLMC REMIC SERIES K-708 | 100.00 | 679.76 | 679.76 |
| | | | | 2.130% Due 01-25-19 | | | |
| 12/1/2016 | 12/1/2016 | 5,411 | 3138WGG65 | FN AS6520 | 100.00 | 5,411.42 | 5,411.42 |
| | | | | 3.500% Due 01-01-46 | | | |
| 12/1/2016 | 12/1/2016 | 6,519 | 3138X0Y36 | FN AU1629 | 100.00 | 6,518.72 | 6,518.72 |
| | | | | 3.000% Due 07-01-43 | | | |
| 12/1/2016 | 12/1/2016 | 2,427 | 31418CAF1 | FNMA PASS-THRU LNG 30 YEAR | 100.00 | 2,426.54 | 2,426.54 |
| | | | | 3.000% Due 08-01-46 | | | |
| 12/1/2016 | 12/1/2016 | 8,635 | 31416BK72 | FNMA PASS-THRU LNG 30 YEAR | 100.00 | 8,635.10 | 8,635.10 |
| | | | | 5.500% Due 06-01-38 | | | |
| 12/1/2016 | 12/1/2016 | 5 | 31371NWX9 | FNMA PASS-THRU LNG 30 YEAR | 100.00 | 4.69 | 4.69 |
| | | | | 5.500% Due 07-01-38 | | | |
| 12/1/2016 | 12/1/2016 | 2,853 | 3138ENG29 | FNMA PASS-THRU LNG 30 YEAR | 100.00 | 2,853.14 | 2,853.14 |
| | | | | 5.500% Due 09-01-41 | | | |
| 12/1/2016 | 12/1/2016 | 3 | 31411DWE5 | FNMA PASS-THRU LNG 30 YEAR | 100.00 | 3.41 | 3.41 |
| | | | | 5.500% Due 11-01-36 | | | |
| 12/15/2016 | 12/15/2016 | 11,258 | 80283GAE4 | SANTANDER DRIVE AUTO 2013-3 | 100.00 | 11,257.66 | 11,257.66 |
| | | | | 1.810% Due 04-15-19 | | | |
| 12/15/2016 | 12/15/2016 | 13,956 | 80281CAF2 | SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% | 100.00 | 13,956.12 | 13,956.12 |
| | | | | 06/17/2019 2.250% Due 06-17-19 | | | |
| Total Principal Payments | | | | | | 60,482.46 | 60,482.46 |

Contributions

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|----------------------------|-------------|--------------|---------------------------------|-------|-------------------|-------------------|
| 12/16/2016 | 12/16/2016 | CASH | MONEY FUND - Rebalance Transfer | 1.00 | 700,000.00 | 700,000.00 |
| Total Contributions | | | | | 700,000.00 | 700,000.00 |

Withdrawals

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|--------------------------|-------------|--------------|---------------------------------------|-------|---------------------|---------------------|
| 12/2/2016 | 12/2/2016 | CASH | MONEY FUND - Funeral Disbursement | 1.00 | 100,000.00 | 100,000.00 |
| 12/12/2016 | 12/12/2016 | CASH | MONEY FUND - Funeral Disbursement | 1.00 | 100,000.00 | 100,000.00 |
| 12/16/2016 | 12/16/2016 | CASH | MONEY FUND - Rebalance & Disbursement | 1.00 | 800,000.00 | 800,000.00 |
| 12/23/2016 | 12/23/2016 | CASH | MONEY FUND - Funeral Disbursement | 1.00 | 100,000.00 | 100,000.00 |
| Total Withdrawals | | | | | 1,100,000.00 | 1,100,000.00 |

Purchased Accrued

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|------------|-------------|--------------|---|--------|-----------|------------|
| 12/1/2016 | 12/6/2016 | 38145gah3 | GOLDMAN SACHS GROUP INC 3.500% Due 11-16-26 | 100.00 | -515.28 | -515.28 |
| 12/1/2016 | 12/6/2016 | 912828RH5 | UNITED STATES TREAS NTS 1.375% Due 09-30-18 | 100.00 | -544.14 | -544.14 |
| 12/2/2016 | 12/9/2016 | 91914jaa0 | VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26 | | 0.00 | 0.00 |
| 12/5/2016 | 12/12/2016 | 534187bf5 | LINCOLN NATL CORP IND 3.625% Due 12-12-26 | | 0.00 | 0.00 |
| 12/12/2016 | 12/13/2016 | 912828PA2 | UNITED STATES TREAS NTS 1.875% Due 09-30-17 | 100.00 | -1,143.54 | -1,143.54 |
| 12/13/2016 | 12/16/2016 | 316773cp3 | FIFTH THIRD BANCORP 4.300% Due 01-16-24 | 100.00 | -2,239.58 | -2,239.58 |
| 12/13/2016 | 12/16/2016 | 912828VS6 | UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23 | 100.00 | -8,147.08 | -8,147.08 |
| 12/13/2016 | 12/16/2016 | 912828RC6 | UNITED STATES TREAS NTS 2.125% Due 08-15-21 | 100.00 | -3,196.16 | -3,196.16 |
| 12/14/2016 | 12/19/2016 | 91914jaa0 | VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26 | 100.00 | -109.38 | -109.38 |
| 12/19/2016 | 12/22/2016 | 34528QBP8 | FORDF 2012-2 A 1.920% Due 01-15-19 | 100.00 | -74.67 | -74.67 |
| 12/21/2016 | 12/22/2016 | 912828PA2 | UNITED STATES TREAS NTS 1.875% Due 09-30-17 | 100.00 | -235.15 | -235.15 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

| | | |
|--------------------------------|-------------------|-------------------|
| Total Purchased Accrued | -16,204.98 | -16,204.98 |
|--------------------------------|-------------------|-------------------|

Sold Accrued

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|---------------------------|-------------|--------------|---|--------|------------------|------------------|
| 12/1/2016 | 12/6/2016 | 38141EA25 | GOLDMAN SACHS GROUP INC 7.500% Due 02-15-19 | 100.00 | 4,740.63 | 4,740.63 |
| 12/1/2016 | 12/6/2016 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | 100.00 | 1,122.71 | 1,122.71 |
| 12/2/2016 | 12/9/2016 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | 100.00 | 230.50 | 230.50 |
| 12/5/2016 | 12/8/2016 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | 100.00 | 152.34 | 152.34 |
| 12/12/2016 | 12/13/2016 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | 100.00 | 1,854.62 | 1,854.62 |
| 12/13/2016 | 12/16/2016 | 3128MJS35 | FHLMC PC GOLD COMB 30 3.000% Due 07-01-43 | 100.00 | 291.90 | 291.90 |
| 12/13/2016 | 12/16/2016 | 3138WGG65 | FN AS6520 3.500% Due 01-01-46 | 100.00 | 643.74 | 643.74 |
| 12/13/2016 | 12/16/2016 | 3138X0Y36 | FN AU1629 3.000% Due 07-01-43 | 100.00 | 570.84 | 570.84 |
| 12/13/2016 | 12/16/2016 | 31418CAF1 | FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46 | 100.00 | 477.35 | 477.35 |
| 12/13/2016 | 12/16/2016 | 912828VS6 | UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23 | 100.00 | 1,044.50 | 1,044.50 |
| 12/14/2016 | 12/19/2016 | 534187bf5 | LINCOLN NATL CORP IND 3.625% Due 12-12-26 | 100.00 | 21.15 | 21.15 |
| 12/14/2016 | 12/19/2016 | 912828P46 | UNITED STATES TREAS NTS 1.625% Due 02-15-26 | 100.00 | 333.83 | 333.83 |
| Total Sold Accrued | | | | | 11,484.11 | 11,484.11 |

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

| Open Date | Close Date | Quantity | CUSIP/Ticker | Security | Transaction Type | Cost Basis | Amort. or Accretion | Proceeds | Short Term Gain/Loss | Long Term Gain/Loss |
|------------|------------|----------|--------------|-----------------|------------------|------------|---------------------|------------|----------------------|---------------------|
| | 12/1/2016 | 100,000 | COASTAL | CS - REPURCHASE | | 100,000.00 | | 100,000.00 | 0.00 | |
| 10/30/2013 | 12/1/2016 | 185,000 | 38141EA25 | GOLDMAN SACHS G | | 227,884.85 | -24,250.96 | 205,647.85 | 0.00 | 2,013.96 |
| 1/21/2014 | 12/1/2016 | 20,000 | 38141EA25 | GOLDMAN SACHS G | | 24,423.20 | -2,420.50 | 22,232.20 | 0.00 | 229.50 |
| 6/27/2016 | 12/1/2016 | 150,000 | 912828P46 | UNITED STATES T | | 152,021.49 | -84.19 | 139,652.35 | -12,284.94 | |
| 7/8/2016 | 12/1/2016 | 75,000 | 912828P46 | UNITED STATES T | | 76,546.88 | -60.32 | 69,826.17 | -6,660.38 | |
| 4/9/2015 | 12/1/2016 | 200 | PRK | PARK NATL CORP | | 17,246.64 | | 22,481.10 | 0.00 | 5,234.46 |
| 7/10/2007 | 12/1/2016 | 5 | 3128KUS73 | FHLMC PC | | 5.23 | 0.00 | 4.79 | 0.00 | -0.44 |
| 9/30/2015 | 12/1/2016 | 1,310 | 3128M76Q4 | FHLMC PC | | 1,456.07 | 0.00 | 1,309.93 | 0.00 | -146.14 |
| 9/30/2015 | 12/1/2016 | 1,563 | 3128M7AX4 | FHLMC PC | | 1,735.53 | 0.00 | 1,562.66 | 0.00 | -172.87 |
| 11/18/2015 | 12/1/2016 | 3,155 | 3128M97F3 | FHLMC PC | | 3,514.35 | 0.00 | 3,154.54 | 0.00 | -359.81 |
| 4/6/2016 | 12/1/2016 | 2,704 | 3128MJS35 | FHLMC PC | | 2,780.03 | 0.00 | 2,703.98 | -76.05 | |
| 5/9/2008 | 12/1/2016 | 5 | 31371NWX9 | FNMA PASS-THRU | | 5.10 | 0.00 | 4.69 | 0.00 | -0.41 |
| 6/10/2016 | 12/1/2016 | 2,853 | 3138ENG29 | FNMA PASS-THRU | | 3,212.46 | 0.00 | 2,853.14 | -359.32 | |
| 1/20/2016 | 12/1/2016 | 5,411 | 3138WGG65 | FN AS6520 | | 5,648.17 | 0.00 | 5,411.42 | -236.75 | |
| 2/2/2016 | 12/1/2016 | 6,519 | 3138X0Y36 | FN AU1629 | | 6,671.50 | 0.00 | 6,518.72 | -152.78 | |
| 12/4/2006 | 12/1/2016 | 3 | 31411DWE5 | FNMA PASS-THRU | | 3.71 | 0.00 | 3.41 | 0.00 | -0.30 |
| 9/30/2015 | 12/1/2016 | 2,208 | 31416BK72 | FNMA PASS-THRU | | 2,471.54 | 0.00 | 2,207.96 | 0.00 | -263.58 |
| 9/30/2015 | 12/1/2016 | 2,388 | 31416BK72 | FNMA PASS-THRU | | 2,672.30 | 0.00 | 2,388.32 | 0.00 | -283.98 |
| 12/4/2015 | 12/1/2016 | 4,039 | 31416BK72 | FNMA PASS-THRU | | 4,518.43 | 0.00 | 4,038.82 | -479.61 | |
| 8/15/2016 | 12/1/2016 | 2,427 | 31418CAF1 | FNMA PASS-THRU | | 2,521.33 | 0.00 | 2,426.54 | -94.79 | |
| 10/22/2014 | 12/1/2016 | 680 | 3137AQT24 | FHLMC REMIC SER | | 693.70 | 0.00 | 679.76 | 0.00 | -13.94 |
| 7/8/2016 | 12/2/2016 | 45,000 | 912828P46 | UNITED STATES T | | 45,928.13 | -36.44 | 42,192.77 | -3,698.91 | |
| 4/9/2015 | 12/2/2016 | 304 | PRK | PARK NATL CORP | | 26,214.89 | | 33,591.78 | 0.00 | 7,376.89 |
| 7/8/2016 | 12/5/2016 | 5,000 | 912828P46 | UNITED STATES T | | 5,103.13 | -4.13 | 4,686.33 | -412.66 | |
| 7/19/2016 | 12/5/2016 | 25,000 | 912828P46 | UNITED STATES T | | 25,166.99 | -6.18 | 23,431.64 | -1,729.18 | |
| | 12/8/2016 | 100,000 | COASTAL | CS - REPURCHASE | | 100,000.00 | | 100,000.00 | 0.00 | |
| 7/19/2016 | 12/12/2016 | 105,000 | 912828P46 | UNITED STATES T | | 105,701.37 | -27.25 | 97,563.87 | -8,110.25 | |
| 7/27/2016 | 12/12/2016 | 115,000 | 912828P46 | UNITED STATES T | | 115,781.64 | -28.77 | 106,855.66 | -8,897.21 | |
| 8/15/2016 | 12/12/2016 | 115,000 | 912828P46 | UNITED STATES T | | 115,831.06 | -26.53 | 106,855.66 | -8,948.87 | |
| 9/20/2016 | 12/12/2016 | 15,000 | 912828P46 | UNITED STATES T | | 14,916.80 | 1.86 | 13,937.70 | -980.95 | |
| 7/10/2015 | 12/13/2016 | 125,000 | 912828VS6 | UNITED STATES T | | 127,045.90 | -334.31 | 126,918.95 | 0.00 | 207.36 |
| 8/15/2016 | 12/13/2016 | 381,883 | 31418CAF1 | FNMA PASS-THRU | | 396,800.38 | 0.00 | 377,944.91 | -18,855.47 | |
| 1/20/2016 | 12/13/2016 | 441,424 | 3138WGG65 | FN AS6520 | | 460,736.42 | 0.00 | 451,907.93 | -8,828.49 | |

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

| Open Date | Close Date | Quantity | CUSIP/Ticker | Security | Transaction Type | Cost Basis | Amort. or Accretion | Proceeds | Short Term Gain/Loss | Long Term Gain/Loss |
|------------|------------|----------|--------------|-----------------|------------------|------------|---------------------|------------|----------------------|---------------------|
| 4/6/2016 | 12/13/2016 | 233,524 | 3128MJS35 | FHLMC PC | | 240,091.63 | 0.00 | 232,064.26 | -8,027.37 | |
| 2/2/2016 | 12/13/2016 | 456,673 | 3138X0Y36 | FN AU1629 | | 467,376.33 | 0.00 | 454,068.59 | -13,307.74 | |
| 7/10/2014 | 12/13/2016 | 291 | ABT | ABBOTT LABS COM | | 11,951.72 | | 11,460.78 | 0.00 | -490.94 |
| 6/2/2016 | 12/13/2016 | 1,382 | EMR | EMERSON ELEC CO | | 72,154.77 | | 78,524.77 | 6,370.00 | |
| 6/3/2016 | 12/13/2016 | 457 | EMR | EMERSON ELEC CO | | 23,728.45 | | 25,966.58 | 2,238.13 | |
| 10/7/2016 | 12/13/2016 | 36 | EMR | EMERSON ELEC CO | | 1,906.81 | | 2,045.51 | 138.70 | |
| 4/30/2015 | 12/13/2016 | 758 | FITB | FIFTH THIRD BAN | | 15,182.21 | | 20,211.88 | 0.00 | 5,029.67 |
| 3/22/2016 | 12/13/2016 | 139 | GATX | GATX CORP | | 6,633.41 | | 8,469.79 | 1,836.38 | |
| 12/18/2014 | 12/13/2016 | 169 | HP | HELMERICH & PAY | | 11,122.24 | | 13,964.27 | 0.00 | 2,842.03 |
| 7/10/2014 | 12/13/2016 | 2,201 | INTC | INTEL CORP COM | | 67,377.01 | | 80,502.68 | 0.00 | 13,125.67 |
| 6/2/2016 | 12/13/2016 | 137 | IP | INTL PAPER CO C | | 5,883.26 | | 7,314.27 | 1,431.01 | |
| 10/17/2013 | 12/13/2016 | 66 | KMB | KIMBERLY CLARK | | 6,194.08 | | 7,589.17 | 0.00 | 1,395.09 |
| 10/17/2013 | 12/13/2016 | 114 | LLY | LILLY ELI & CO | | 5,597.95 | | 7,776.91 | 0.00 | 2,178.96 |
| 3/22/2016 | 12/13/2016 | 33 | PG | PROCTER AND GAM | | 2,740.45 | | 2,807.90 | 67.45 | |
| 10/17/2013 | 12/13/2016 | 58 | TXN | TEXAS INSTRS IN | | 2,350.16 | | 4,237.96 | 0.00 | 1,887.80 |
| 12/31/2013 | 12/13/2016 | 103 | AAPL | APPLE INC COM | | 8,237.99 | | 11,837.17 | 0.00 | 3,599.18 |
| 8/3/2015 | 12/13/2016 | 200 | STI | SUNTRUST BKS IN | | 8,823.62 | | 10,830.76 | 0.00 | 2,007.14 |
| 8/4/2015 | 12/13/2016 | 46 | STI | SUNTRUST BKS IN | | 2,044.92 | | 2,491.07 | 0.00 | 446.15 |
| 11/12/2015 | 12/13/2016 | 186 | MSFT | MICROSOFT CORP | | 9,942.80 | | 11,703.68 | 0.00 | 1,760.88 |
| 10/17/2013 | 12/13/2016 | 358 | CIM | CHIMERA INVT CO | | 5,494.40 | | 6,179.44 | 0.00 | 685.04 |
| 12/31/2013 | 12/13/2016 | 386 | WRI | WEINGARTEN RLTY | | 10,715.75 | | 13,735.59 | 0.00 | 3,019.84 |
| 11/11/2014 | 12/13/2016 | 99 | ABBV | ABBVIE INC COM | | 6,319.75 | | 6,123.80 | 0.00 | -195.95 |
| 7/10/2014 | 12/13/2016 | 695 | DPS | DR PEPPER SNAPP | | 40,527.74 | | 62,567.05 | 0.00 | 22,039.31 |
| 9/19/2014 | 12/13/2016 | 19 | DPS | DR PEPPER SNAPP | | 1,206.88 | | 1,710.47 | 0.00 | 503.59 |
| 4/9/2015 | 12/13/2016 | 7 | DPS | DR PEPPER SNAPP | | 553.07 | | 630.17 | 0.00 | 77.10 |
| 3/22/2016 | 12/13/2016 | 32 | DPS | DR PEPPER SNAPP | | 2,868.48 | | 2,880.79 | 12.31 | |
| 6/2/2016 | 12/13/2016 | 16 | DPS | DR PEPPER SNAPP | | 1,471.98 | | 1,440.39 | -31.59 | |
| 7/10/2014 | 12/13/2016 | 670 | CSCO | CISCO SYS INC C | | 16,972.17 | | 20,426.85 | 0.00 | 3,454.68 |
| 4/9/2015 | 12/13/2016 | 58 | PRK | PARK NATL CORP | | 5,001.53 | | 6,785.75 | 0.00 | 1,784.22 |
| 11/12/2015 | 12/13/2016 | 227 | DRE | DUKE REALTY COR | | 4,414.02 | | 5,976.13 | 0.00 | 1,562.11 |
| 10/17/2013 | 12/13/2016 | 117 | MAC | MACERICH CO COM | | 6,808.01 | | 8,333.24 | 0.00 | 1,525.23 |
| 4/4/2014 | 12/13/2016 | 1,173 | AIV | APARTMENT INVT | | 35,388.94 | | 49,818.10 | 0.00 | 14,429.16 |
| 7/2/2014 | 12/13/2016 | 27 | AIV | APARTMENT INVT | | 871.56 | | 1,146.71 | 0.00 | 275.15 |

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

| Open Date | Close Date | Quantity | CUSIP/Ticker | Security | Transaction Type | Cost Basis | Amort. or Accretion | Proceeds | Short Term Gain/Loss | Long Term Gain/Loss |
|------------|------------|----------|--------------|-----------------|------------------|------------|---------------------|-----------|----------------------|---------------------|
| 9/19/2014 | 12/13/2016 | 17 | AIV | APARTMENT INVT | | 553.69 | | 722.00 | 0.00 | 168.31 |
| 4/9/2015 | 12/13/2016 | 110 | AIV | APARTMENT INVT | | 4,202.00 | | 4,671.77 | 0.00 | 469.77 |
| 6/2/2016 | 12/13/2016 | 1,039 | AIV | APARTMENT INVT | | 43,229.05 | | 44,127.03 | 897.98 | |
| 10/7/2016 | 12/13/2016 | 148 | AIV | APARTMENT INVT | | 6,216.59 | | 6,285.66 | 69.07 | |
| 10/17/2013 | 12/13/2016 | 171 | EIX | EDISON INTL COM | | 8,101.01 | | 12,096.27 | 0.00 | 3,995.26 |
| 10/17/2013 | 12/13/2016 | 802 | NLY | ANNALY CAP MGMT | | 9,575.00 | | 8,271.88 | 0.00 | -1,303.12 |
| 3/22/2016 | 12/13/2016 | 234 | FE | FIRSTENERGY COR | | 8,444.66 | | 7,298.30 | -1,146.36 | |
| 4/4/2014 | 12/13/2016 | 176 | AFG | AMERICAN FINL G | | 10,209.39 | | 15,112.89 | 0.00 | 4,903.50 |
| 4/9/2015 | 12/13/2016 | 173 | AEE | AMEREN CORP COM | | 7,224.55 | | 8,864.32 | 0.00 | 1,639.77 |
| 7/21/2015 | 12/13/2016 | 161 | LDOS | LEIDOS HLDGS IN | | 6,490.96 | | 8,089.27 | 0.00 | 1,598.31 |
| 10/17/2013 | 12/13/2016 | 165 | WFC | WELLS FARGO & C | | 6,979.50 | | 9,224.94 | 0.00 | 2,245.44 |
| 6/2/2016 | 12/13/2016 | 527 | HST | HOST HOTELS & R | | 8,408.39 | | 9,970.51 | 1,562.12 | |
| 12/18/2014 | 12/13/2016 | 299 | PPL | PPL CORP COM | | 9,873.64 | | 10,161.29 | 0.00 | 287.65 |
| 4/9/2015 | 12/13/2016 | 1,193 | COH | COACH INC COM | | 51,065.05 | | 45,439.67 | 0.00 | -5,625.38 |
| 10/17/2013 | 12/13/2016 | 287 | JPM | JPMORGAN CHASE | | 15,457.82 | | 24,410.26 | 0.00 | 8,952.44 |
| 10/17/2013 | 12/13/2016 | 174 | USB | US BANCORP DEL | | 6,524.23 | | 8,992.00 | 0.00 | 2,467.77 |
| 12/18/2014 | 12/13/2016 | 293 | RGC | REGAL ENTMT GRO | | 6,002.72 | | 6,252.48 | 0.00 | 249.76 |
| 3/22/2016 | 12/13/2016 | 140 | CCL | CARNIVAL CORP P | | 6,762.27 | | 7,328.30 | 566.03 | |
| 10/17/2013 | 12/13/2016 | 220 | CB | CHUBB LIMITED C | | 21,127.99 | | 29,310.27 | 0.00 | 8,182.28 |
| 12/31/2013 | 12/13/2016 | 242 | CB | CHUBB LIMITED C | | 25,002.86 | | 32,241.29 | 0.00 | 7,238.43 |
| 1/16/2014 | 12/13/2016 | 122 | CB | CHUBB LIMITED C | | 11,932.82 | | 16,253.88 | 0.00 | 4,321.06 |
| 3/4/2014 | 12/13/2016 | 8 | CB | CHUBB LIMITED C | | 779.36 | | 1,065.83 | 0.00 | 286.47 |
| 7/2/2014 | 12/13/2016 | 8 | CB | CHUBB LIMITED C | | 838.08 | | 1,065.83 | 0.00 | 227.75 |
| 7/10/2014 | 12/13/2016 | 406 | CB | CHUBB LIMITED C | | 42,274.67 | | 54,090.76 | 0.00 | 11,816.09 |
| 9/19/2014 | 12/13/2016 | 10 | CB | CHUBB LIMITED C | | 1,070.70 | | 1,332.28 | 0.00 | 261.58 |
| 1/27/2015 | 12/13/2016 | 5 | CB | CHUBB LIMITED C | | 559.05 | | 666.14 | 0.00 | 107.09 |
| 6/24/2015 | 12/13/2016 | 15 | CB | CHUBB LIMITED C | | 1,585.80 | | 1,998.43 | 0.00 | 412.63 |
| 6/2/2016 | 12/13/2016 | 187 | CB | CHUBB LIMITED C | | 23,803.85 | | 24,913.73 | 1,109.88 | |
| 4/9/2015 | 12/13/2016 | 139 | CPA | COPA HOLDINGS S | | 14,616.70 | | 13,058.93 | 0.00 | -1,557.77 |
| 4/4/2014 | 12/13/2016 | 125 | LYB | LYONDELLBASELL | | 11,380.82 | | 11,121.63 | 0.00 | -259.19 |
| 6/2/2016 | 12/13/2016 | 71 | ETN | EATON CORP PLC | | 4,383.57 | | 4,897.47 | 513.90 | |
| 8/23/2016 | 12/13/2016 | 304 | GSK | GLAXOSMITHKLINE | | 13,502.55 | | 11,649.17 | -1,853.38 | |
| 9/20/2016 | 12/14/2016 | 15,000 | 912828P46 | UNITED STATES T | | 14,916.80 | 1.90 | 14,010.94 | -907.76 | |

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

| Open Date | Close Date | Quantity | CUSIP/Ticker | Security | Transaction Type | Cost Basis | Amort. or Accretion | Proceeds | Short Term Gain/Loss | Long Term Gain/Loss |
|------------|------------|----------|--------------|-----------------|------------------|------------|---------------------|------------|----------------------|---------------------|
| 11/3/2016 | 12/14/2016 | 45,000 | 912828P46 | UNITED STATES T | | 44,360.16 | 7.12 | 42,032.81 | -2,334.47 | |
| 12/5/2016 | 12/14/2016 | 30,000 | 534187bf5 | LINCOLN NATL CO | | 29,964.60 | 0.07 | 29,852.70 | -111.97 | |
| 10/17/2013 | 12/14/2016 | 1,796 | PFE | PFIZER INC COM | | 53,664.48 | | 59,146.19 | 0.00 | 5,481.71 |
| 10/17/2013 | 12/14/2016 | 4,512 | GE | GENERAL ELECTRI | | 109,865.86 | | 142,102.78 | 0.00 | 32,236.92 |
| 10/17/2013 | 12/14/2016 | 191 | T | AT&T INC COM | | 6,547.48 | | 7,883.08 | 0.00 | 1,335.60 |
| 10/17/2013 | 12/14/2016 | 717 | JNJ | JOHNSON & JOHNS | | 65,668.38 | | 83,313.72 | 0.00 | 17,645.34 |
| 10/17/2013 | 12/14/2016 | 53 | CVX | CHEVRON CORP NE | | 6,311.85 | | 6,203.51 | 0.00 | -108.34 |
| 10/17/2013 | 12/14/2016 | 115 | VZ | VERIZON COMMUNI | | 5,624.68 | | 5,990.14 | 0.00 | 365.46 |
| 10/17/2013 | 12/14/2016 | 350 | LMT | LOCKHEED MARTIN | | 44,874.90 | | 88,789.88 | 0.00 | 43,914.98 |
| 6/2/2016 | 12/14/2016 | 104 | WMT | WAL-MART STORES | | 7,361.60 | | 7,476.63 | 115.03 | |
| 11/11/2014 | 12/14/2016 | 609 | MRK | MERCK & CO INC | | 36,410.59 | | 37,785.61 | 0.00 | 1,375.02 |
| 10/17/2013 | 12/14/2016 | 70 | XOM | EXXON MOBIL COR | | 6,107.36 | | 6,403.46 | 0.00 | 296.10 |
| | 12/15/2016 | 100,000 | COASTAL | CS - REPURCHASE | | 100,000.00 | | 100,000.00 | 0.00 | |
| 11/14/2013 | 12/15/2016 | 11,242 | 80281CAF2 | SANTANDER DRIVE | | 11,242.28 | 0.00 | 11,242.43 | 0.00 | 0.15 |
| 9/3/2014 | 12/15/2016 | 1,163 | 80281CAF2 | SANTANDER DRIVE | | 1,169.28 | 0.00 | 1,163.01 | 0.00 | -6.27 |
| 5/11/2015 | 12/15/2016 | 1,551 | 80281CAF2 | SANTANDER DRIVE | | 1,569.09 | 0.00 | 1,550.68 | 0.00 | -18.41 |
| 10/30/2013 | 12/15/2016 | 5,117 | 80283GAE4 | SANTANDER DRIVE | | 5,090.73 | 0.00 | 5,117.12 | 0.00 | 26.39 |
| 12/5/2013 | 12/15/2016 | 2,729 | 80283GAE4 | SANTANDER DRIVE | | 2,719.32 | 0.00 | 2,729.13 | 0.00 | 9.81 |
| 2/18/2014 | 12/15/2016 | 1,365 | 80283GAE4 | SANTANDER DRIVE | | 1,363.71 | 0.00 | 1,364.56 | 0.00 | 0.85 |
| 5/17/2016 | 12/15/2016 | 2,047 | 80283GAE4 | SANTANDER DRIVE | | 2,051.80 | 0.00 | 2,046.85 | -4.95 | |
| | 12/22/2016 | 200,000 | COASTAL | CS - REPURCHASE | | 200,000.00 | | 200,000.00 | 0.00 | |
| 7/10/2014 | 12/29/2016 | 2,203 | ABT | ABBOTT LABS COM | | 90,479.85 | | 84,316.00 | 0.00 | -6,163.85 |
| 9/19/2014 | 12/29/2016 | 9 | ABT | ABBOTT LABS COM | | 393.84 | | 344.46 | 0.00 | -49.38 |
| 1/27/2015 | 12/29/2016 | 14 | ABT | ABBOTT LABS COM | | 615.16 | | 535.83 | 0.00 | -79.33 |
| 6/24/2015 | 12/29/2016 | 13 | ABT | ABBOTT LABS COM | | 646.10 | | 497.55 | 0.00 | -148.55 |
| 6/2/2016 | 12/29/2016 | 22 | ABT | ABBOTT LABS COM | | 868.10 | | 842.01 | -26.09 | |
| 4/9/2015 | 12/29/2016 | 456 | PRK | PARK NATL CORP | | 39,322.34 | | 54,519.62 | 0.00 | 15,197.28 |
| 6/24/2015 | 12/29/2016 | 16 | PRK | PARK NATL CORP | | 1,427.20 | | 1,912.97 | 0.00 | 485.77 |
| 3/22/2016 | 12/29/2016 | 32 | PRK | PARK NATL CORP | | 2,896.23 | | 3,825.94 | 929.71 | |
| 6/2/2016 | 12/29/2016 | 13 | PRK | PARK NATL CORP | | 1,221.81 | | 1,554.29 | 332.48 | |
| | 12/30/2016 | 200,000 | COASTAL | CS - REPURCHASE | | 200,000.00 | | 200,000.00 | 0.00 | |
| 9/30/2013 | 12/31/2016 | 67,444 | STEPSTONE | STEPSTONE MASTE | | 67,443.80 | | 67,443.80 | 0.00 | |

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2016 - 12/31/2016

| Open Date | Close Date | Quantity | CUSIP/Ticker | Security | Transaction Type | Cost Basis | Amort. or Accretion | Proceeds | Short Term Gain/Loss | Long Term Gain/Loss |
|---------------------------------|------------|----------|--------------|----------|------------------|------------|---------------------|-----------|----------------------|---------------------|
| Total Gains | | | | | | | | | 18,190 | 276,893 |
| Total Losses | | | | | | | | | -108,558 | -17,248 |
| Total | | | | | | 4,833,592 | -27,268.62 | 4,975,600 | -90,368 | 259,645 |
| Total Realized Gain/Loss | | | 169,276.81 | | | | | | | |

No Capital Gains Distributions

Disclaimer & Terms

12/31/2016

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.
