

Portfolio Report

5/31/2017

Account

WFT Liquidating Trust
Consolidated Account

Chicago Office

Headquarters

70 West Madison Street
Suite 2400
Chicago, IL 60602
(312) 368-1442

New York Office

BPG Group

3 Bryant Park
4th Floor
New York, NY 10036
(212) 328-1000

San Francisco Office

TWCM Group

One Montgomery Street
Suite 3700
San Francisco, CA 94104
(415) 364-2500

St. Louis Office

FAMCO and MVP Groups

825 Forsyth Boulevard
Suite 725
St. Louis, MO 63105
(314) 446-6700

Milwaukee Office

Red Granite Group

309 North Water Street
Suite 315
Milwaukee, WI 53202
(414) 326-3200

Portfolio Overview

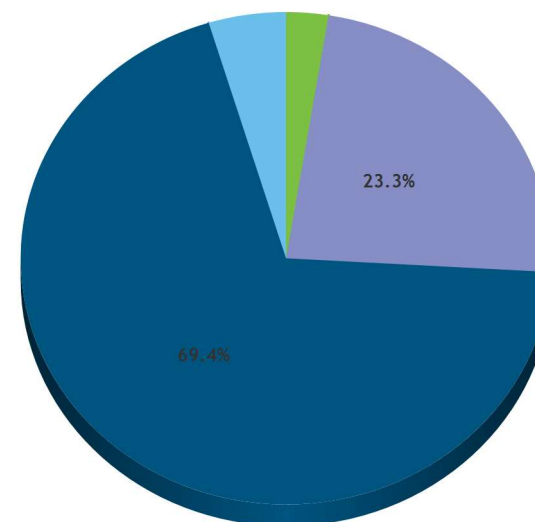
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
4/30/2017 - 5/31/2017

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	36,849,838.44	37,159,861.71	37,586,882.64
Beginning Accrued Interest	140,451.76	122,461.89	193,779.62
Net Contributions/Withdrawals	-418,272.45	-821,570.67	-1,842,753.23
Realized Gains/Losses	-4,479.57	80,686.73	62,490.15
Change in Unrealized Gains/Losses	37,274.07	4,747.37	278,044.66
Net Income/Expenses	84,938.56	135,696.41	510,419.29
Amortization/Accretion	-10,144.97	-20,267.47	-55,929.42
Change in Accrued Interest	18,525.52	36,515.39	-34,802.33
Ending Value	36,539,154.08	36,539,154.08	36,539,154.08
Ending Accrued Interest	158,977.29	158,977.29	158,977.29
Total	36,698,131.37	36,698,131.37	36,698,131.37

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	940,932.75	2.6	0.6
Equity	8,561,161.00	23.3	3.4
Fixed Income	25,467,723.36	69.4	2.1
Other	1,728,314.26	4.7	0.0
Total	36,698,131.37	100.0	2.3

Performance Overview

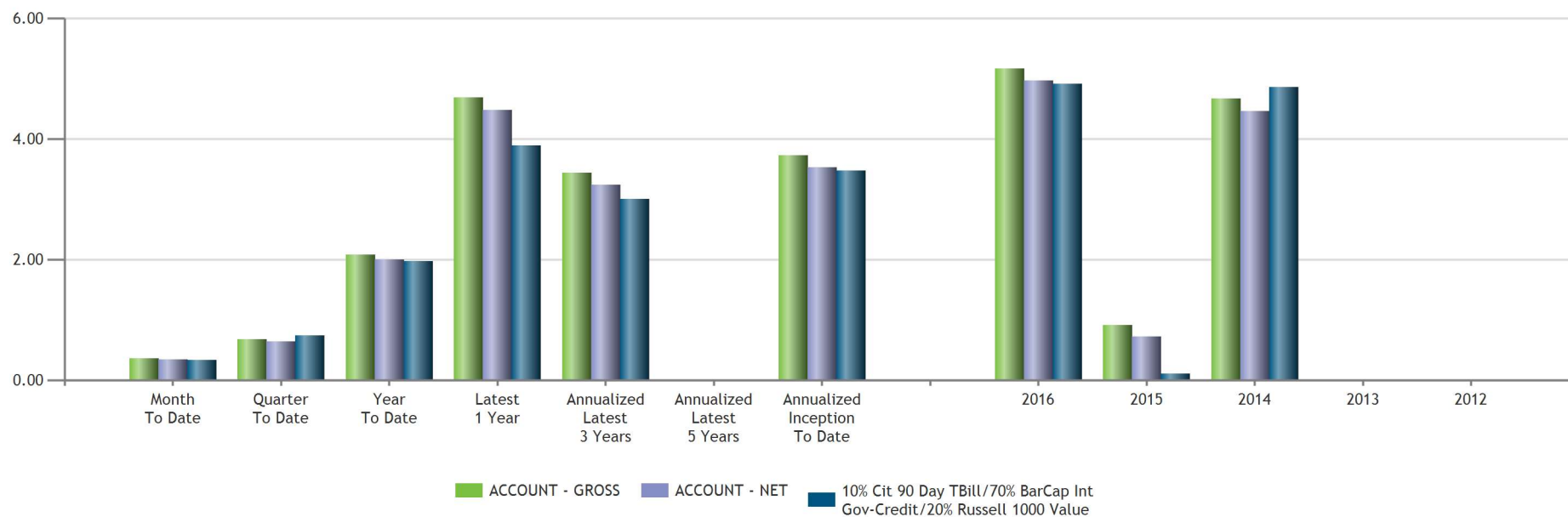
WFT Liquidating Trust
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US Dollar
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Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2016	2015	2014	2013	2012
Equity	0.00	-0.43	3.07	13.58	7.51		9.11	14.70	-1.58	12.58		
Fixed Income	0.50	1.07	1.73	1.19	1.80		1.91	1.94	1.27	2.55		
Other	0.00	0.00	1.40	8.33	7.92		7.71	6.30	6.83	12.41		
ACCOUNT - GROSS	0.36	0.67	2.08	4.68	3.44		3.72	5.16	0.92	4.66		
ACCOUNT - NET	0.34	0.64	2.00	4.48	3.24		3.52	4.96	0.72	4.46		
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.34	0.74	1.97	3.89	3.00		3.47	4.91	0.11	4.85		
Citi 90 Day TBill	0.06	0.11	0.23	0.41	0.18		0.16	0.27	0.03	0.03		
Bar Cap Int Gov/Credit	0.50	1.12	1.91	1.40	1.95		2.11	2.08	1.07	3.13		
Russell 1000 Value	-0.10	-0.29	2.97	14.66	7.70		9.62	17.34	-3.83	13.45		

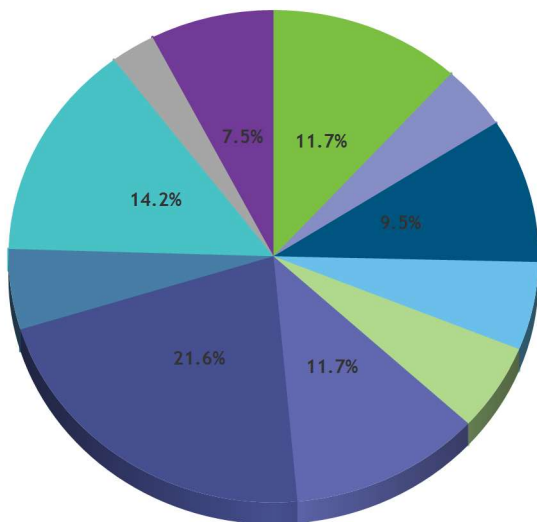


Equity Overview

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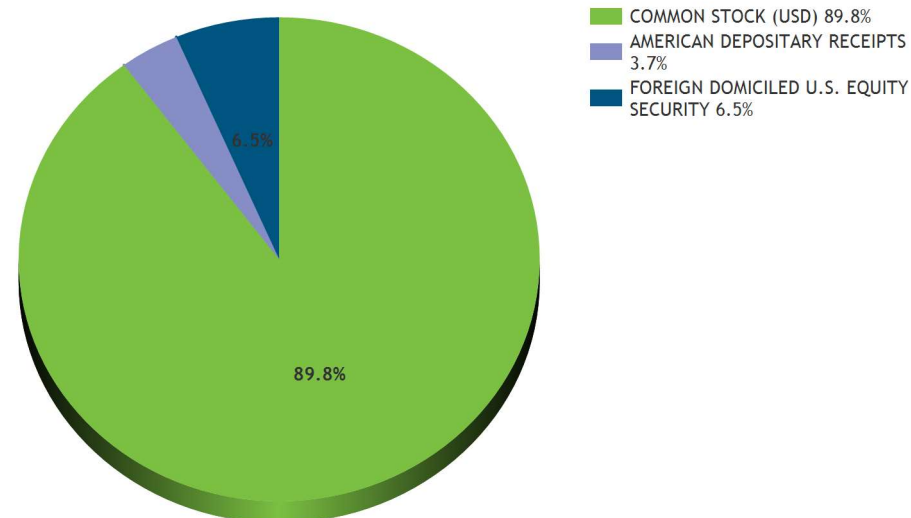
Portfolio Holdings by Industry Sector



Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
XOM	EXXON MOBIL CORP COM	333,270.00	3.9
JPM	JPMORGAN CHASE & CO COM	321,617.25	3.8
JNJ	JOHNSON & JOHNSON COM	304,465.50	3.6
CVX	CHEVRON CORP NEW COM	289,537.04	3.4
CSCO	CISCO SYS INC COM	262,140.42	3.1
AFG	AMERICAN FINL GROUP INC OHIO COM	251,721.85	2.9
BA	BOEING CO COM	219,527.10	2.6
PFE	PFIZER INC COM	197,206.00	2.3
FITB	FIFTH THIRD BANCORP COM	190,537.24	2.2
WMT	WAL-MART STORES INC COM	186,203.40	2.2
Top 10 Holdings Total		2,556,225.80	29.9

Equity Allocation by Security Type



Fixed Income Characteristics

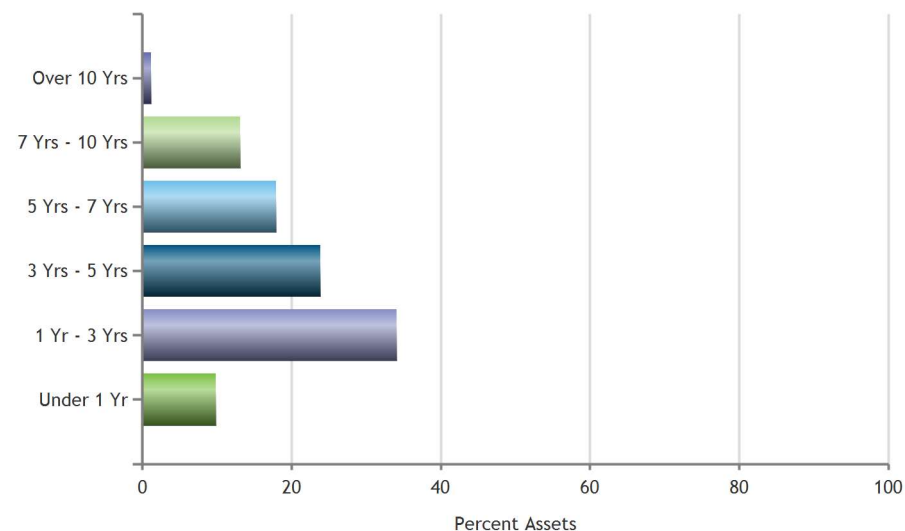
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Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	9	2,505,247.48	9.8	1.3	2.093%	0.7
1 Yr - 3 Yrs	32	8,676,589.57	34.1	1.6	2.578%	1.6
3 Yrs - 5 Yrs	26	6,073,927.40	23.8	2.2	3.108%	3.8
5 Yrs - 7 Yrs	17	4,565,141.74	17.9	2.5	3.227%	5.4
7 Yrs - 10 Yrs	19	3,351,867.06	13.2	3.1	3.558%	7.7
Over 10 Yrs	6	294,950.11	1.2	3.0	4.632%	5.2

Distribution by Maturity



Weighted Averages

Average Yield to Mat/Call (%)	2.09
Average Maturity (years)	4.19
Average Coupon (%)	2.93
Average Duration	2.48
Average Moody Rating	A1
Average S&P Rating	A
Average Fitch Rating	AA-

Distribution by S&P/Moody's Rating

S&P/Moody's Rating	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
AAA/Aaa	36	13,393,675.37	52.6	1.6	2.279%	2.9
AA+/Aa1	2	395,166.18	1.6	1.8	2.054%	2.3
AA/Aa2	5	524,892.59	2.1	2.0	2.136%	3.2
AA-/Aa3	4	793,579.80	3.1	2.0	2.190%	3.2
A+/A1	5	699,506.21	2.7	2.2	2.897%	3.3
A/A2	3	485,487.41	1.9	2.2	3.377%	3.3
A-/A3	13	2,683,569.81	10.5	2.6	4.306%	4.4
BBB+/Baa1	17	2,519,940.74	9.9	2.8	3.620%	4.6
BBB/Baa2	14	2,047,433.24	8.0	3.1	4.031%	5.3
BBB-/Baa3	9	1,849,046.82	7.3	3.2	4.117%	5.1
NA/N/A	1	75,425.19	0.3	1.7	1.883%	1.7

Portfolio Appraisal

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Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating
CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				35,464.04 0.00	35,464.04 0.00	0.1			0		
	CASH	MONEY FUND				589,367.72 0.00	589,367.72 0.00	1.6			0		
					0.00	624,831.76	624,831.76	1.7		0.00	0		
REPURCHASE AGREEMENT													
316,101	COASTAL	CS - REPURCHASE AGREEMENT		1.65	1.65	316,100.99 1.00	316,100.99 1.00	0.9	0.00		5,216		
				1.65	1.65	316,100.99	316,100.99	0.9	0.00	0.00	5,216		
EQUITY													
COMMON STOCK (USD)													
1,861	ABBV	ABBVIE INC COM				117,293.22 63.03	122,863.22 66.02	0.3	5,570.00		4,764		
1,701	AFL	AFLAC INC COM				114,183.85 67.13	128,221.38 75.38	0.3	14,037.53		2,926		
3,015	AEE	AMEREN CORP COM				131,475.81 43.61	171,101.25 56.75	0.5	39,625.44		5,306		
2,521	AFG	AMERICAN FINL GROUP INC OHIO C				161,807.09 64.18	251,721.85 99.85	0.7	89,914.76		3,151		
5,570	NLY	ANNALY CAP MGMT INC COM				63,529.22 11.41	66,728.60 11.98	0.2	3,199.38		6,684		
594	AAPL	APPLE INC COM				49,616.67 83.53	90,739.44 152.76	0.2	41,122.77		1,497		
2,278	T	AT&T INC COM				79,141.59 34.74	87,771.34 38.53	0.2	8,629.75		4,465		
3,350	BBT	BB&T CORP COM				135,157.47 40.35	139,527.50 41.65	0.4	4,370.03		4,020		
1,170	BA	BOEING CO COM				148,009.49 126.50	219,527.10 187.63	0.6	71,517.61		6,646		
2,508	CCL	CARNIVAL CORP PAIRED CTF				126,107.07 50.28	160,687.56 64.07	0.4	34,580.49		4,013		
1,104	CAT	CATERPILLAR INC DEL COM				103,609.63 93.85	116,394.72 105.43	0.3	12,785.09		3,400		
2,798	CVX	CHEVRON CORP NEW COM				307,588.29 109.93	289,537.04 103.48	0.8	-18,051.25		12,087		
4,721	CIM	CHIMERA INVT CORP COM NEW				72,596.51 15.38	87,810.60 18.60	0.2	15,214.09		9,442		
8,314	CSCO	CISCO SYS INC COM				227,160.41 27.32	262,140.42 31.53	0.7	34,980.01		9,644		
1,936	COH	COACH INC COM				79,390.36 41.01	89,462.56 46.21	0.2	10,072.20		2,614		

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1,730	DOW	DOW CHEM CO COM				90,727.23 52.44	107,190.80 61.96	0.3	16,463.57		3,183		
3,463	DRE	DUKE REALTY CORP COM NEW				75,771.02 21.88	99,284.21 28.67	0.3	23,513.19		2,632		
2,279	EIX	EDISON INTL COM				129,746.53 56.93	185,898.03 81.57	0.5	56,151.50		4,945		
4,140	XOM	EXXON MOBIL CORP COM				371,693.07 89.78	333,270.00 80.50	0.9	-38,423.07		12,751		
8,026	FITB	FIFTH THIRD BANCORP COM				159,046.55 19.82	190,537.24 23.74	0.5	31,490.69		4,495		
4,048	FE	FIRSTENERGY CORP COM				139,923.49 34.57	118,363.52 29.24	0.3	-21,559.97		5,829		
3,196	BEN	FRANKLIN RES INC COM				128,310.54 40.15	133,560.84 41.79	0.4	5,250.30		2,557		
1,301	GATX	GATX CORP				61,953.26 47.62	77,383.48 59.48	0.2	15,430.22		2,186		
3,905	GE	GENERAL ELECTRIC CO COM				102,959.21 26.37	106,918.90 27.38	0.3	3,959.69		3,749		
2,452	HP	HELMERICH & PAYNE INC COM				159,550.10 65.07	129,122.32 52.66	0.4	-30,427.78		6,866		
7,386	HST	HOST HOTELS & RESORTS INC COM				130,738.91 17.70	132,874.14 17.99	0.4	2,135.23		5,909		
3,218	INTC	INTEL CORP COM				108,815.16 33.81	116,201.98 36.11	0.3	7,386.82		3,508		
2,013	IP	INTL PAPER CO COM				86,360.42 42.90	106,447.44 52.88	0.3	20,087.02		3,724		
2,374	JNJ	JOHNSON & JOHNSON COM				222,332.69 93.65	304,465.50 128.25	0.8	82,132.81		7,977		
3,915	JPM	JPMORGAN CHASE & CO COM				224,015.10 57.22	321,617.25 82.15	0.9	97,602.15		7,830		
657	KMB	KIMBERLY CLARK CORP COM				64,736.63 98.53	85,232.61 129.73	0.2	20,495.98		2,549		
1,756	LVS	LAS VEGAS SANDS CORP COM				100,907.14 57.46	103,832.28 59.13	0.3	2,925.14		5,128		
1,577	LDOS	LEIDOS HLDGS INC COM				68,516.96 43.45	87,618.12 55.56	0.2	19,101.16		2,019		
976	LLY	LILLY ELI & CO COM				51,084.58 52.34	77,660.32 79.57	0.2	26,575.74		2,030		
2,007	MAC	MACERICH CO COM				131,139.11 65.34	115,221.87 57.41	0.3	-15,917.24		5,700		
3,079	MXIM	MAXIM INTEGRATED PRO				138,748.98 45.06	147,176.20 47.80	0.4	8,427.22		4,064		
2,044	MRK	MERCK & CO INC COM				114,382.35 55.96	133,084.84 65.11	0.4	18,702.49		3,843		
2,671	MET	METLIFE INC COM				148,382.36 55.55	135,125.89 50.59	0.4	-13,256.47		4,274		
2,273	MSFT	MICROSOFT CORP COM				129,425.76 56.94	158,746.32 69.84	0.4	29,320.56		3,546		

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3,120	ORCL	ORACLE CORP COM				138,692.42	141,616.80	0.4	2,924.38		2,371		
						44.45	45.39						
1,120	PEP	PEPSICO INC COM				118,974.14	130,894.40	0.4	11,920.26		3,606		
						106.23	116.87						
6,040	PFE	PFIZER INC COM				182,469.82	197,206.00	0.5	14,736.18		7,731		
						30.21	32.65						
4,274	PPL	PPL CORP COM				144,202.46	170,575.34	0.5	26,372.88		6,753		
						33.74	39.91						
991	PG	PROCTER AND GAMBLE CO COM				81,487.82	87,297.19	0.2	5,809.37		2,734		
						82.23	88.09						
1,725	QCOM	QUALCOMM INC COM				118,765.85	98,790.75	0.3	-19,975.10		3,933		
						68.85	57.27						
6,803	RGC	REGAL ENTMT GROUP CL A				142,932.91	141,502.40	0.4	-1,430.51		5,987		
						21.01	20.80						
2,415	STI	SUNTRUST BKS INC COM				106,295.34	128,888.55	0.4	22,593.21		2,512		
						44.01	53.37						
1,917	USB	US BANCORP DEL COM NEW				73,789.24	97,556.13	0.3	23,766.89		2,147		
						38.49	50.89						
1,588	VLO	VALERO ENERGY CORP NEW COM				107,030.40	97,614.36	0.3	-9,416.04		4,446		
						67.40	61.47						
3,152	VZ	VERIZON COMMUNICATIONS IN				154,952.68	147,009.28	0.4	-7,943.40		7,281		
						49.16	46.64						
2,369	WMT	WAL-MART STORES INC COM				167,465.52	186,203.40	0.5	18,737.88		4,833		
						70.69	78.60						
3,479	WRI	WEINGARTEN RLTY INVS SH BEN IN				113,188.87	104,683.11	0.3	-8,505.76		5,358		
						32.53	30.09						
3,338	WFC	WELLS FARGO & CO NEW COM				157,696.48	170,705.32	0.5	13,008.84		5,074		
						47.24	51.14						
			0.00			6,863,877.78	7,691,611.71	21.0	827,733.93	0.00	256,716		
AMERICAN DEPOSITARY RECEIPTS													
3,742	GSK	GLAXOSMITHKLINE PLC SPONSORED				166,202.25	165,508.66	0.5	-693.59		8,667		
						44.42	44.23						
2,683	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				142,187.50	150,811.43	0.4	8,623.93		10,088		
						53.00	56.21						
			0.00			308,389.75	316,320.09	0.9	7,930.34	0.00	18,755		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
1,160	CPA	COPA HOLDINGS SA CL A				97,441.75	131,126.40	0.4	33,684.65		2,366		
						84.00	113.04						
2,088	ETN	EATON CORP PLC SHS				136,848.06	161,569.44	0.4	24,721.38		5,011		
						65.54	77.38						
1,018	LYB	LYONDELLBASELL INDUSTRIES N V				92,488.09	81,969.36	0.2	-10,518.73		3,665		NR
						90.85	80.52						
3,804	POT	POTASH CORP SASK INC F				62,962.67	62,842.08	0.2	-120.59		1,522		
						16.55	16.52						

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2,656	STX	SEAGATE TECHNOLOGY PLC S				105,202.76 39.61	115,721.92 43.57	0.3	10,519.16		6,693		
					0.00	494,943.34	553,229.20	1.5	58,285.86	0.00	19,257		
EQUITY TOTAL				0.00	0.00	7,667,210.87	8,561,161.00	23.3	893,950.13	0.00	294,728		
FIXED INCOME													
US Treasury													
1,140,000	912828PA2	UNITED STATES TREAS NTS	0.3	0.74	1.07	1,144,296.42 100.38	1,143,028.07 100.27	3.1	-1,268.35	3,562.50	21,375	Aaa	NR
1,535,000	912828RH5	UNITED STATES TREAS NTS	1.3	1.02	1.21	1,542,263.48 100.47	1,538,284.73 100.21	4.2	-3,978.75	3,517.71	21,106	Aaa	AA+
915,000	912828MP2	UNITED STATES TREAS NTS DTD 00	2.6	1.20	1.39	973,889.61 106.44	969,186.27 105.92	2.6	-4,703.33	9,620.77	33,169	Aaa	NR
1,965,000	912828RC6	UNITED STATES TREAS NTS	4.0	1.51	1.66	2,014,458.94 102.52	2,001,902.66 101.88	5.5	-12,556.28	12,111.62	41,756	Aaa	AA+
1,300,000	912828VS6	UNITED STATES TREAS NTS DTD 08	5.7	2.10	1.93	1,330,374.60 102.34	1,343,277.03 103.33	3.7	12,902.42	9,426.80	32,500	Aaa	AA+
400,000	912828P46	UNITED STATES TREAS NTS Accrued Interest	8.0	2.10	2.16	384,990.28 96.25	383,019.99 95.75	1.0	-1,970.29	1,885.36	6,500	Aaa	AA+
							40,124.75	0.1			156,406		
			3.2	1.38	1.52	7,390,273.33	7,418,823.50	20.2	-11,574.58	40,124.75	156,406		
Corporate Bond													
135,000	843646AN0	SOUTHERN PWR CO	0.5	1.81	1.60	135,026.90 100.02	135,163.89 100.12	0.4	136.99	1,248.75	2,498	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	0.6	1.53	1.33	129,933.23 99.95	130,090.48 100.07	0.4	157.25	727.82	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	0.7	1.61	1.64	123,309.81 102.76	123,245.40 102.70	0.3	-64.41	2,300.00	6,900	A2	A
255,000	30231GAU6	EXXON MOBIL CORPORATION	0.7	1.34	1.33	255,192.28 100.08	255,202.73 100.08	0.7	10.45	917.36	3,669	Aaa	AA+
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	0.7	1.37	1.29	85,000.00 100.00	85,046.58 100.05	0.2	46.58	286.84	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	0.9	2.36	1.98	129,565.63 99.67	130,019.89 100.02	0.4	454.26	115.56	2,600	Baa2	BBB
120,000	487836BE7	KELLOGG CO	1.0	1.83	1.51	121,638.36 101.37	121,997.99 101.66	0.3	359.63	108.33	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	1.1	1.95	1.74	125,424.52 100.34	125,735.00 100.59	0.3	310.47	937.50	2,813	Aa2	AA-
200,000	59156RAR9	METLIFE INC	1.2	2.04	1.73	211,336.14 105.67	212,073.99 106.04	0.6	737.85	4,014.46	13,634	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	1.2	2.15	1.77	125,819.52 100.66	126,395.01 101.12	0.3	575.49	946.88	3,375	A1	A
100,000	501044CW9	KROGER CO	1.5	2.33	1.88	99,957.51 99.96	100,624.00 100.62	0.3	666.49	868.89	2,300	Baa1	BBB

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255,000	89114QBE7	TORONTO-DOMINION BANK	1.6	1.90	1.70	255,192.68 100.08	256,022.53 100.40	0.7	829.85	1,781.81	4,973	Aa1	AA-
110,000	06051GDZ9	BANK AMER CORP	1.8	2.80	2.13	120,265.33 109.33	121,772.20 110.70	0.3	1,506.88	4,193.75	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	2.2	2.98	2.19	227,609.92 105.87	231,518.46 107.68	0.6	3,908.54	2,284.38	12,094	A3	BBB+
260,000	82481LAA7	SHIRE ACQ INV IRELAND DA	2.2	2.10	2.06	258,826.33 99.55	259,053.61 99.64	0.7	227.28	933.11	4,940	Baa3	BBB-
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	2.2	2.78	2.46	224,812.12 107.05	226,388.40 107.80	0.6	1,576.28	1,576.46	12,338	Baa2	A-
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	2.5	2.64	1.93	164,930.02 99.96	167,889.14 101.75	0.5	2,959.11	1,648.28	4,331	A3	A-
360,000	78012KC62	ROYAL BANK OF CANADA	2.7	2.15	2.03	359,761.88 99.93	360,903.57 100.25	1.0	1,141.69	1,806.25	7,650	Aa3	AA-
130,000	747525AP8	QUALCOMM INC	2.9	2.05	1.98	130,190.87 100.15	130,427.83 100.33	0.4	236.96	37.92	2,730	A1	A
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	3.0	3.25	2.40	125,931.64 104.94	129,158.40 107.63	0.4	3,226.77	1,576.25	5,850	A1	A
135,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	3.3	2.73	2.14	135,085.46 100.06	137,789.10 102.07	0.4	2,703.64	1,773.75	3,713	Baa1	BBB+
130,000	7591EPAK6	REGIONS FINL CORP NEW	3.4	2.85	2.52	131,578.86 101.21	133,082.30 102.37	0.4	1,503.45	1,305.78	4,160	Baa2	BBB
135,000	037833BS8	Apple Inc	3.5	1.92	1.93	136,589.15 101.18	136,534.96 101.14	0.4	-54.19	826.88	3,038	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	3.5	2.88	2.34	130,071.44 100.05	132,576.59 101.98	0.4	2,505.15	921.56	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	3.5	3.32	2.39	122,295.64 106.34	126,268.85 109.80	0.3	3,973.21	1,091.54	5,865	Baa1	BBB+
130,000	06406FAB9	BANK NEW YORK MELLON CORP	3.7	2.06	2.20	129,951.73 99.96	129,248.60 99.42	0.4	-703.13	207.28	2,665	A1	A
135,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	3.7	2.22	2.24	135,163.69 100.12	135,052.65 100.04	0.4	-111.04	219.38	3,038	A2	A-
235,000	46625HHZ6	JPMORGAN CHASE	3.6	2.92	2.38	249,863.70 106.32	254,671.87 108.37	0.7	4,808.18	634.01	10,869	A3	A-
125,000	126650CT5	CVS HEALTH CORP	3.8	2.18	2.36	124,720.10 99.78	123,882.50 99.11	0.3	-837.60	1,328.13	2,656	Baa1	BBB+
210,000	60871RAF7	MOLSON COORS BREWING CO	3.8	2.78	2.43	204,583.14 97.42	207,295.20 98.71	0.6	2,712.05	1,666.00	4,410	Baa3	BBB-
130,000	871829BA4	SYSCO CORP	3.9	2.24	2.38	131,308.06 101.01	130,620.09 100.48	0.4	-687.97	1,227.78	3,250	A3	BBB+
125,000	345397VU4	FORD MOTOR CREDIT CO LLC	3.7	3.55	2.93	136,130.42 108.90	139,343.76 111.48	0.4	3,213.34	2,427.52	7,344	Baa2	BBB
130,000	822582BW1	SHELL INTERNATIONAL FIN	4.1	1.82	2.12	129,640.17 99.72	128,047.40 98.50	0.3	-1,592.77	499.24	2,275	Aa2	A
236,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	4.0	3.14	2.66	250,670.84 106.22	255,637.56 108.32	0.7	4,966.72	5,033.03	10,915	Baa1	A-
130,000	446150AK0	HUNTINGTON BANCSHARES	4.3	2.33	2.64	129,831.74 99.87	128,077.31 98.52	0.3	-1,754.44	1,137.86	2,990	Baa1	BBB

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130,000	166764BN9	CHEVRON CORP	4.4	2.50	2.19	130,000.00	131,738.11	0.4	1,738.11	793.81	3,247	Aa2	AA-
						100.00	101.34						
260,000	14040HBL8	CAPITAL ONE FINANCIAL CO	4.4	3.07	2.80	259,752.83	262,888.58	0.7	3,135.75	1,806.28	7,930	Baa1	BBB
						99.90	101.11						
165,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	4.3	3.88	2.87	170,316.49	177,822.16	0.5	7,505.67	1,611.04	7,631	Baa2	BBB+
						103.22	107.77						
220,000	05531FAX1	BB&T CORPORATION	4.5	2.79	2.40	219,604.46	223,493.59	0.6	3,889.13	1,176.39	6,050	A2	A-
						99.82	101.59						
205,000	037411AZ8	APACHE CORP	4.3	3.23	2.76	205,219.16	209,307.03	0.6	4,087.87	851.32	6,663	Baa3	BBB
						100.11	102.10						
60,000	25389JAL0	DIGITAL REALTY TRUST LP	4.4	3.12	2.84	62,245.20	63,025.80	0.2	780.60	987.50	2,370	Baa2	BBB
						103.74	105.04						
40,000	36962G6F6	GENERAL ELECTRIC CO	4.8	2.54	2.27	41,201.13	41,734.80	0.1	533.67	294.00	1,260	A1	AA-
						103.00	104.34						
255,000	68389xap0	ORACLE CORP	5.0	2.59	2.33	253,851.61	257,208.29	0.7	3,356.68	814.58	6,375	A1	AA-
						99.55	100.87						
250,000	260543CH4	DOW CHEM CO	5.0	2.78	2.63	252,771.81	254,675.01	0.7	1,903.20	333.33	7,500	Baa2	BBB
						101.11	101.87						
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	4.9	4.19	3.26	250,776.92	262,468.93	0.7	11,692.01	272.71	9,818	Ba1	BBB-
						98.34	102.93						
175,000	92826CAC6	VISA INC	5.1	2.82	2.33	174,804.03	179,235.00	0.5	4,430.97	2,273.06	4,900	A1	A+
						99.89	102.42						
255,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	5.1	3.19	2.70	256,462.38	263,004.43	0.7	6,542.05	2,805.00	8,415	A3	A-
						100.57	103.14						
130,000	26875PAK7	EOG RESOURCES INC	5.1	3.11	2.73	126,792.37	129,318.80	0.4	2,526.43	720.42	3,413	Baa1	BBB+
						97.53	99.48						
280,000	651229AV8	NEWELL RUBBERMAID INC	5.1	3.42	2.81	286,212.92	295,159.18	0.8	8,946.27	1,796.67	10,780	Baa3	BBB-
						102.22	105.41						
135,000	94106LBD0	WASTE MGMT INC DEL	5.5	2.40	2.59	134,979.59	133,573.05	0.4	-1,406.54	144.00	3,240	Baa2	A-
						99.98	98.94						
210,000	23331ABH1	D.R. HORTON INC	5.2	3.62	3.23	234,674.57	239,534.41	0.7	4,859.84	3,555.42	12,075	Baa3	BBB-
						111.75	114.06						
240,000	59156RBB3	METLIFE INC	5.5	3.14	2.82	256,926.21	261,525.59	0.7	4,599.37	2,213.12	10,483	A3	A-
						107.05	108.97						
245,000	316773CP3	FIFTH THIRD BANCORP	5.7	3.41	3.27	257,856.46	259,837.20	0.7	1,980.74	3,950.63	10,535	Baa1	BBB
						105.25	106.06						
260,000	594918BX1	MICROSOFT CORP	5.9	2.91	2.55	259,489.11	265,028.42	0.7	5,539.31	2,387.85	7,475	Aaa	AAA
						99.80	101.93						
125,000	00206RDC3	AT&T INC	5.9	3.89	3.49	128,504.98	132,238.75	0.4	3,733.77	927.08	5,563	Baa1	BBB+
						102.80	105.79						
85,000	824348AV8	SHERWIN-WILLIAMS CO	6.1	3.15	2.96	84,872.13	85,834.87	0.2	962.74	110.68	2,656	Baa3	BBB
						99.85	100.98						
130,000	06051GFS3	BANK AMER CORP	6.9	3.80	3.37	130,692.84	134,622.80	0.4	3,929.96	1,679.17	5,038	Baa1	BBB+
						100.53	103.56						
130,000	151020AS3	CELGENE CORP	7.0	3.98	3.24	129,018.09	135,869.51	0.4	6,851.42	1,483.26	5,038	Baa2	BBB+
						99.24	104.52						
120,000	09062XAF0	BIOGEN INC	7.0	2.80	3.25	131,064.60	126,923.99	0.3	-4,140.61	1,026.00	4,860	Baa1	A-
						109.22	105.77						

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110,000	25179MAV5	DEVON ENERGY CORPORATION	6.7	3.92	3.69	125,248.08 113.86	127,215.00 115.65	0.3	1,966.92	2,967.25	6,435	Ba1	BBB
125,000	00206RCT7	AT&T INC	7.2	3.49	3.80	130,871.56 104.70	128,014.99 102.41	0.3	-2,856.56	1,489.58	5,156	Baa1	BBB+
235,000	37045XBG0	GENERAL MTRS FINL CO INC	7.0	4.01	4.18	256,323.04 109.07	253,231.29 107.76	0.7	-3,091.74	3,084.38	12,338	Baa3	BBB
120,000	172967KJ9	CITIGROUP INC	7.2	4.12	3.85	124,214.69 103.51	126,580.79 105.48	0.3	2,366.10	1,257.33	5,520	Baa3	BBB
115,000	032511BN6	ANADARKO PETROLEUM CORP	6.8	3.94	3.86	128,320.18 111.58	129,004.70 112.18	0.4	684.52	1,347.42	6,383	Ba1	BBB
225,000	096630AE8	BOARDWALK PIPELINES LP	6.7	4.33	4.17	251,380.01 111.72	254,139.73 112.95	0.7	2,759.71	6,693.75	13,388	Baa3	BBB-
115,000	91911TAP8	VALE OVERSEAS LIMITED	6.9	4.85	5.08	126,821.62 110.28	124,798.00 108.52	0.3	-2,023.63	2,216.15	7,188	Ba2	BBB-
130,000	172967KY6	CITIGROUP INC	8.0	3.77	3.54	124,214.97 95.55	126,479.60 97.29	0.3	2,264.63	462.22	4,160	Baa1	BBB+
265,000	38145GAH3	GOLDMAN SACHS GROUP INC	8.0	3.81	3.55	258,588.22 97.58	263,916.16 99.59	0.7	5,327.94	386.46	9,275	A3	BBB+
55,000	502413BE6	L-3 TECHNOLOGIES INC	7.8	3.91	3.44	54,730.53 99.51	56,794.65 103.26	0.2	2,064.12	1,035.22	2,118	Baa3	BBB-
125,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.6	4.28	3.96	125,947.88 100.76	129,021.25 103.22	0.4	3,073.37	2,612.85	5,469	Baa3	BBB-
130,000	61746BEF9	MORGAN STANLEY	8.0	3.66	3.52	129,609.47 99.70	131,119.30 100.86	0.4	1,509.83	1,714.83	4,713	A3	BBB+
125,000	237194AL9	DARDEN RESTAURANTS INC	8.0	3.81	3.62	125,382.25 100.31	127,315.00 101.85	0.3	1,932.75	574.83	4,813	Baa3	BBB
130,000	902494BC6	TYSON FOODS INC	8.4	3.56	3.43	129,840.12 99.88	131,328.60 101.02	0.4	1,488.48		4,615	Baa2	BBB
		Accrued Interest					108,465.85	0.3			423,863		
			4.3	2.94	2.65	12,216,791.33	12,470,351.03	34.0	145,093.85	108,465.85	423,863		
ABS													
35,185	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.1	1.85	2.90	35,084.55 99.71	35,203.22 100.05	0.1	118.67	28.30	637		AAA
90,000	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.5	1.05	1.29	89,997.49 100.00	89,843.13 99.83	0.2	-154.36	33.80	936		AAA
71,442	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	0.2	2.14	1.42	71,567.07 100.18	71,601.41 100.22	0.2	34.33	71.44	1,607	Aaa	NA
63,499	03065CAE9	AMERICREDIT AUTO RECV 2013-4	0.2	1.86	1.30	64,722.00 101.93	63,674.44 100.28	0.2	-1,047.56	110.35	1,727	Aaa	AAA
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	0.4	2.06	1.71	226,021.31 100.45	225,599.22 100.27	0.6	-422.09	329.19	5,153	Aaa	AA
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.5	2.15	2.03	84,944.47 99.93	85,730.15 100.86	0.2	785.68	116.76	1,828		AAA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	0.3	1.38	1.19	260,091.21 100.04	260,090.30 100.03	0.7	-0.91	160.62	3,614	Aaa	AAA

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95,000	80284TAF2	SDART 2017-1 A3	1.3	1.78	1.70	94,998.40 100.00	95,091.44 100.10	0.3	93.04	74.73	1,682	Aaa	AAA
165,000	03065JAF1	AMCAR 2014-4 C	1.2	1.73	1.85	166,798.24 101.09	166,353.00 100.82	0.5	-445.24	260.38	4,076		AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.5	2.57	0.65	140,042.61 100.03	140,703.47 100.50	0.4	660.86	161.78	3,640	Aaa	AA+
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	1.1	1.21	1.55	256,683.40 100.66	255,408.00 100.16	0.7	-1,275.40	181.33	4,080	NR	AAA
160,000	981464FP0	WFNMT 2016-B A	1.1	1.58	1.56	159,581.25 99.74	159,653.60 99.78	0.4	72.35	102.40	2,304		AAA
655,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	2.6	1.95	1.67	654,845.35 99.98	658,471.50 100.53	1.8	3,626.15	561.84	12,642	Aaa	
395,000	14041NFK2	COMET 2017-A1 A1	2.7	2.02	1.69	394,913.26 99.98	397,725.50 100.69	1.1	2,812.24	351.11	7,900		AAA
		Accrued Interest					2,544.04	0.0			51,824		
			1.4	1.81	1.57	2,700,290.61	2,707,692.42	7.4	4,857.77	2,544.04	51,824		
MBS-CMO													
110,000	3137AQVW5	FHLMC REMIC SERIES K-709	1.6	1.12	1.62	112,303.13 102.09	110,627.00 100.57	0.3	-1,676.13	191.22	2,295	Aaa	AA+
		Accrued Interest					191.22	0.0			2,295		
			1.6	1.12	1.62	112,303.13	110,818.22	0.3	-1,676.13	191.22	2,295		
Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	5.2	2.26	2.52	130,272.38 100.21	128,466.00 98.82	0.4	-1,806.38	996.67	2,990	Aa1	AAA
50,000	605581GS0	MISSISSIPPI ST	7.4	3.16	2.71	50,000.00 100.00	51,676.50 103.35	0.1	1,676.50	131.63	1,580	Aa2	AA
		Accrued Interest					1,128.29	0.0			4,570		
			5.8	2.51	2.58	180,272.38	181,270.79	0.5	-129.88	1,128.29	4,570		
CMBS													
384,315	3137A7JU5	FHLMC REMIC SERIES K-701	0.3	1.37	1.14	410,856.59 106.91	386,505.43 100.57	1.1	-24,351.15	1,243.26	14,919	Aaa	NR
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	1.2	1.31	1.51	541,842.19 102.23	533,445.00 100.65	1.5	-8,397.19	1,017.16	12,206	Aaa	NA
368,984	3137AQT24	FHLMC REMIC SERIES K-708	1.5	0.84	1.54	376,551.42 102.05	371,530.35 100.69	1.0	-5,021.07	654.95	7,859	Aaa	AA+
75,000	3137ARPY6	FHLMC REMIC SERIES K-710	1.7	1.89	1.66	74,906.25 99.88	75,307.50 100.41	0.2	401.25	117.69	1,412	NA	NA
		Accrued Interest					3,033.05	0.0			36,397		
			1.1	1.23	1.42	1,404,156.45	1,369,821.34	3.7	-37,368.16	3,033.05	36,397		

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US TIPS													
510,000	912828V49	TSY INFL IX N/B	7.4	0.32	0.39	512,493.10 100.49	509,442.16 99.89	1.4	-3,050.94	633.98	1,913	Aaa	AA+
		Accrued Interest					633.98	0.0			1,913		
			7.4	0.32	0.39	512,493.10	510,076.14	1.4	-3,050.94	633.98	1,913		
MBS													
1,207	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	2.6	4.76	2.65	1,313.96 108.89	1,351.61 112.01	0.0	37.65	5.53	66	Aaa	AA+
1,269	3128KUS73	FHLMC PC GOLD COMB 30	2.7	5.21	2.29	1,384.70 109.15	1,441.86 113.66	0.0	57.16	6.34	76	Aaa	AA+
271,519	31416BK72	FNMA PASS-THRU LNG 30 YEAR	2.6	2.01	2.63	303,816.53 111.90	303,517.04 111.79	0.8	-299.49	1,244.46	14,934	Aaa	AA+
138	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	2.7	4.75	2.74	150.51 108.76	154.48 111.63	0.0	3.97	0.63	8	Aaa	AA+
47,592	3128M76Q4	FHLMC PC GOLD COMB 30	2.7	3.21	2.58	52,901.97 111.16	53,117.77 111.61	0.1	215.80	218.13	2,618	Aaa	AA+
95,768	3128M7AX4	FHLMC PC GOLD COMB 30	2.7	3.06	2.58	106,362.21 111.06	106,886.22 111.61	0.3	524.01	438.93	5,267	Aaa	AA+
107,030	3128M97F3	FHLMC PC GOLD COMB 30	2.6	2.55	2.55	119,238.14 111.41	119,421.97 111.58	0.3	183.83	490.55	5,887	Aaa	AA+
98,513	3138ENG29	FNMA PASS-THRU LNG 30 YEAR	2.6	1.67	2.62	110,919.59 112.59	110,122.87 111.79	0.3	-796.72	451.52	5,418	Aaa	AA+
		Accrued Interest					2,856.11	0.0			34,273		
			2.7	2.31	2.60	696,087.62	698,869.93	1.9	-73.80	2,856.11	34,273		
FIXED INCOME TOTAL			3.5	2.19	2.09	25,212,667.96	25,467,723.36	69.4	96,078.11	158,977.29	711,540		
OTHER													
OTHER ASSETS (USD)													
315,357	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				315,357.21 10.00	315,357.21 10.00	0.9	0.00		0		
368,600	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				368,600.00 10.00	368,600.00 10.00	1.0	0.00		0		
536,527	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				536,527.37 10.00	536,527.37 10.00	1.5	0.00		0		
330,672	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				330,671.73 10.00	330,671.73 10.00	0.9	0.00		0		

Portfolio Appraisal

WFT Liquidating Trust
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Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating
177,158	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				177,157.95 10.00	177,157.95 10.00	0.5	0.00		0		
					0.00	1,728,314.26	1,728,314.26	4.7	0.00	0.00	0		
OTHER TOTAL				0.00	0.00	1,728,314.26	1,728,314.26	4.7	0.00	0.00	0		
TOTAL PORTFOLIO				2.45	1.56	35,549,125.84	36,698,131.37	100.0	990,028.24	158,977.29	1,011,483		

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US Dollar
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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
5/2/2017	5/16/2017	85,000	824348AV8	SHERWIN-WILLIAMS CO 3.125% Due 06-01-24	CITI_bb	99.85	84,870.80			84,870.80
5/5/2017	5/8/2017	65,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	DB_bb	102.46	66,594.53			66,594.53
5/9/2017	5/12/2017	5,000	80284TAF2	SDART 2017-1 A3 1.770% Due 09-15-20	HSBC_bb	99.98	4,999.02			4,999.02
5/19/2017	5/26/2017	60,000	747525AP8	QUALCOMM INC 2.100% Due 05-20-20	GOLDMA N_bb	100.00	59,996.40			59,996.40
5/22/2017	5/26/2017	70,000	747525AP8	QUALCOMM INC 2.100% Due 05-20-20	GOLDMA N_bb	100.28	70,196.00			70,196.00
5/23/2017	6/2/2017	45,000	902494BC6	TYSON FOODS INC 3.550% Due 06-02-27	MORGAN S_bb	99.84	44,924.85			44,924.85
5/24/2017	6/2/2017	85,000	902494BC6	TYSON FOODS INC 3.550% Due 06-02-27	FSTB_bb	99.90	84,915.00			84,915.00
5/31/2017	5/31/2017	38,572	EUROPE	EUROPE ENTERPRISE III(EST.VAL)		10.00	38,572.06			38,572.06
5/31/2017	5/31/2107	3,556	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)		10.00	3,556.23			3,556.23
Total Purchases							458,624.89	0.00	0.00	458,624.89

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
5/5/2017	5/8/2017	100,000	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	CITI_bb	100.36	100,351.56			100,351.56
5/11/2017	5/11/2017	30,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	30,000.00			30,000.00
5/23/2017	5/26/2017	45,000	31428XBF2	FEDEX CORP 3.250% Due 04-01-26	GOLDMA N_ma	100.60	45,269.10			45,269.10
5/24/2017	5/30/2017	90,000	31428XBF2	FEDEX CORP 3.250% Due 04-01-26	JEFFRIES _BB	100.59	90,523.80			90,523.80
5/25/2017	5/25/2017	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00

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US Dollar
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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
5/31/2017	5/31/2017	41,524	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)		10.00	41,523.59			41,523.59
Total Sales							407,668.05	0.00	0.00	407,668.05

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/3/2017	5/19/2017	ETN	EATON CORP PLC SHS	1.00	1,252.80	1,252.80
5/3/2017	6/1/2017	FE	FIRSTENERGY CORP COM	1.00	1,457.28	1,457.28
5/3/2017	6/1/2017	INTC	INTEL CORP COM	1.00	876.90	876.90
5/3/2017	6/2/2017	MAC	MACERICH CO COM	1.00	1,424.97	1,424.97
5/3/2017	6/1/2017	WFC	WELLS FARGO & CO NEW COM	1.00	1,268.44	1,268.44
5/4/2017	6/13/2017	MET	METLIFE INC COM	1.00	1,068.40	1,068.40
5/10/2017	6/1/2017	BBT	BB&T CORP COM	1.00	1,005.00	1,005.00
5/10/2017	6/2/2017	BA	BOEING CO COM	1.00	1,661.40	1,661.40
5/10/2017	6/9/2017	XOM	EXXON MOBIL CORP COM	1.00	3,187.80	3,187.80
5/10/2017	7/13/2017	GSK	GLAXOSMITHKLINE PLC SPONSORED ADR	1.00	1,826.79	1,826.79
5/10/2017	6/1/2017	PFE	PFIZER INC COM	1.00	1,932.80	1,932.80
5/10/2017	6/5/2017	WMT	WAL-MART STORES INC COM	1.00	1,208.19	1,208.19
5/11/2017	5/25/2017	AFG	AMERICAN FINL GROUP INC OHIO COM	1.00	3,781.50	3,781.50
5/11/2017	5/18/2017	AAPL	APPLE INC COM	1.00	374.22	374.22
5/11/2017	6/9/2017	LLY	LILLY ELI & CO COM	1.00	507.52	507.52
5/12/2017	5/31/2017	DRE	DUKE REALTY CORP COM NEW	1.00	657.97	657.97
5/15/2017	6/7/2017	VLO	VALERO ENERGY CORP NEW COM	1.00	1,111.60	1,111.60
5/16/2017	6/8/2017	MSFT	MICROSOFT CORP COM	1.00	886.47	886.47
5/17/2017	6/12/2017	CVX	CHEVRON CORP NEW COM	1.00	3,021.84	3,021.84
5/17/2017	6/1/2017	HP	HELMERICH & PAYNE INC COM	1.00	1,716.40	1,716.40
5/17/2017	6/26/2017	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS	1.00	2,522.02	2,522.02
5/22/2017	6/1/2017	AFL	AFLAC INC COM	1.00	731.43	731.43
5/24/2017	6/16/2017	CCL	CARNIVAL CORP PAIRED CTF	1.00	1,003.20	1,003.20
5/24/2017	6/15/2017	IP	INTL PAPER CO COM	1.00	931.01	931.01

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US Dollar
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Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/25/2017	6/13/2017	JNJ	JOHNSON & JOHNSON COM	1.00	1,994.16	1,994.16
5/26/2017	6/15/2017	CPA	COPA HOLDINGS SA CL A	1.00	591.60	591.60
5/26/2017	6/21/2017	QCOM	QUALCOMM INC COM	1.00	983.25	983.25
5/26/2017	6/15/2017	STI	SUNTRUST BKS INC COM	1.00	627.90	627.90
5/30/2017	6/15/2017	MXIM	MAXIM INTEGRATED PRO	1.00	1,016.07	1,016.07
5/31/2017	6/30/2017	PEP	PEPSICO INC COM	1.00	901.60	901.60
Total Dividends					41,530.53	41,530.53

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/1/2017	5/1/2017	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	447.30	447.30
5/1/2017	5/1/2017	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	502.95	502.95
5/1/2017	5/1/2017	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	223.32	223.32
5/1/2017	5/1/2017	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	6.38	6.38
5/1/2017	5/1/2017	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,391.05	1,391.05
5/1/2017	5/1/2017	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
5/1/2017	5/1/2017	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	656.17	656.17
5/1/2017	5/1/2017	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22
5/1/2017	5/1/2017	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69
5/1/2017	5/1/2017	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,274.73	1,274.73

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/1/2017	5/1/2017	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	0.89	0.89
5/1/2017	5/1/2017	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	460.75	460.75
5/1/2017	5/1/2017	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	5.97	5.97
5/1/2017	5/1/2017	605581GS0	MISSISSIPPI ST 3.159% Due 11-01-25	100.00	789.75	789.75
5/2/2017	5/2/2017	COASTAL	CS - REPURCHASE AGREEMENT	1.00	259.33	259.33
5/3/2017	5/3/2017	06406FAB9	BANK NEW YORK MELLON CORP 2.050% Due 05-03-21	100.00	1,332.50	1,332.50
5/5/2017	5/5/2017	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE 2.250% Due 05-05-21	100.00	1,518.75	1,518.75
5/8/2017	5/8/2017	03065JAF1	AMCAR 2014-4 C 2.470% Due 11-09-20	100.00	339.63	339.63
5/8/2017	5/8/2017	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	163.14	163.14
5/8/2017	5/8/2017	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.38	429.38
5/8/2017	5/8/2017	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
5/10/2017	5/10/2017	46625HHZ6	JPMORGAN CHASE 4.625% Due 05-10-21	100.00	5,434.38	5,434.38
5/15/2017	5/15/2017	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22	100.00	1,053.46	1,053.46
5/15/2017	5/15/2017	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21	100.00	340.00	340.00
5/15/2017	5/15/2017	14041NFK2	COMET 2017-A1 A1 2.000% Due 01-15-23	100.00	1,053.33	1,053.33

Transaction Summary

WFT Liquidating Trust
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US Dollar
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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/15/2017	5/15/2017	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST DTD 10/16/2014 1.39000% 4/15/2020 1.390% Due 04-15-20	100.00	301.17	301.17
5/15/2017	5/15/2017	260543CH4	DOW CHEM CO 3.000% Due 11-15-22	100.00	3,750.00	3,750.00
5/15/2017	5/15/2017	7591EPAJ9	REGIONS FINL CORP 2% 05/15/2018- 2018 2.000% Due 05-15-18	100.00	1,300.00	1,300.00
5/15/2017	5/15/2017	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	67.49	67.49
5/15/2017	5/15/2017	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34
5/15/2017	5/15/2017	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	155.49	155.49
5/15/2017	5/15/2017	80284TAF2	SDART 2017-1 A3 1.770% Due 09-15-20	100.00	140.13	140.13
5/15/2017	5/15/2017	94106LBD0	WASTE MGMT INC DEL 2.400% Due 05-15-23	100.00	1,620.00	1,620.00
5/15/2017	5/15/2017	981464FP0	WFNMT 2016-B A 1.440% Due 06-15-22	100.00	192.00	192.00
5/16/2017	5/16/2017	38145GAH3	GOLDMAN SACHS GROUP INC 3.500% Due 11-16-26	100.00	4,637.50	4,637.50
5/18/2017	5/18/2017	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	78.00	78.00
5/21/2017	5/22/2017	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21/2022 3.850% Due 11-21-22	100.00	4,908.75	4,908.75
5/21/2017	5/22/2017	487836BE7	KELLOGG CO 3.250% Due 05-21-18	100.00	1,950.00	1,950.00
5/31/2017	5/31/2017	EUROPE	EUROPE ENTERPRISE III(EST.VAL)	10.00	38,572.06	38,572.06
5/31/2017	5/31/2017	CASH	MONEY FUND	1.00	2.68	2.68
5/31/2017	5/31/2017	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)	10.00	3,556.23	3,556.23

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/31/2017	5/31/2017	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	10.00	-41,523.59	-41,523.59
Total Interest					39,172.77	39,172.77

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/1/2017	5/1/2017	1,825	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	1,824.70	1,824.70
5/1/2017	5/1/2017	2,705	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	2,705.02	2,705.02
5/1/2017	5/1/2017	1,131	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	1,131.16	1,131.16
5/1/2017	5/1/2017	7	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	7.47	7.47
5/1/2017	5/1/2017	45,685	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	45,685.16	45,685.16
5/1/2017	5/1/2017	691	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	691.10	691.10
5/1/2017	5/1/2017	6,604	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	6,604.48	6,604.48
5/1/2017	5/1/2017	5	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	4.82	4.82
5/1/2017	5/1/2017	2,015	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	2,014.91	2,014.91
5/1/2017	5/1/2017	3	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	3.05	3.05
5/8/2017	5/8/2017	8,476	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	8,475.92	8,475.92
5/15/2017	5/15/2017	9,561	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	9,560.50	9,560.50

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Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/15/2017	5/15/2017	11,483	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	11,483.44	11,483.44
Total Principal Payments						90,191.73	90,191.73

Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/2/2017	5/2/2017	150,000	89114qaq1	TORONTO DOMINION BANK 1.125% Due 05-02-17	100.00	150,000.00	150,000.00
5/15/2017	5/15/2017	270,000	031162BQ2	AMGEN INC 2.125% Due 05-15-17	100.00	270,000.00	270,000.00
Total Maturities						420,000.00	420,000.00

Withdrawals

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/12/2017	5/12/2017		CASH	MONEY FUND - Funeral Disbursement	1.00	200,000.00	200,000.00
5/15/2017	5/15/2017		CASH	MONEY FUND - 4Q16 ZCM Management Fee	1.00	18,021.89	18,021.89
5/19/2017	5/19/2017		CASH	MONEY FUND - Funeral Disbursement & Custody	1.00	100,250.56	100,250.56
5/26/2017	5/26/2017		CASH	MONEY FUND - Funeral Disbursement	1.00	100,000.00	100,000.00
Total Withdrawals						418,272.45	418,272.45

Purchased Accrued

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/2/2017	5/16/2017		824348AV8	SHERWIN-WILLIAMS CO 3.125% Due 06-01-24		0.00	0.00
5/5/2017	5/8/2017		912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	-368.09	-368.09
5/9/2017	5/12/2017		80284TAF2	SDART 2017-1 A3 1.770% Due 09-15-20	100.00	-6.64	-6.64

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Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/19/2017	5/26/2017	747525AP8	QUALCOMM INC 2.100% Due 05-20-20		0.00	0.00
5/22/2017	5/26/2017	747525AP8	QUALCOMM INC 2.100% Due 05-20-20		0.00	0.00
5/23/2017	6/2/2017	902494BC6	TYSON FOODS INC 3.550% Due 06-02-27		0.00	0.00
5/24/2017	6/2/2017	902494BC6	TYSON FOODS INC 3.550% Due 06-02-27		0.00	0.00
Total Purchased Accrued					-374.73	-374.73

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/2/2017	5/2/2017	89114qaq1	TORONTO DOMINION BANK 1.125% Due 05-02-17	100.00	843.75	843.75
5/5/2017	5/8/2017	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	100.00	194.67	194.67
5/15/2017	5/15/2017	031162BQ2	AMGEN INC 2.125% Due 05-15-17	100.00	2,868.75	2,868.75
5/23/2017	5/26/2017	31428XBF2	FEDEX CORP 3.250% Due 04-01-26	100.00	223.44	223.44
5/24/2017	5/30/2017	31428XBF2	FEDEX CORP 3.250% Due 04-01-26	100.00	479.38	479.38
Total Sold Accrued					4,609.99	4,609.99

Realized Gains and Losses

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US Dollar
5/1/2017 - 5/31/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
7/10/2007	5/1/2017	7	3128KUS73	FHLMC PC		8.15	0.00	7.47	0.00	-0.68
9/30/2015	5/1/2017	1,131	3128M76Q4	FHLMC PC		1,257.36	0.00	1,131.16	0.00	-126.20
9/30/2015	5/1/2017	1,825	3128M7AX4	FHLMC PC		2,026.56	0.00	1,824.70	0.00	-201.86
11/18/2015	5/1/2017	2,705	3128M97F3	FHLMC PC		3,013.56	0.00	2,705.02	0.00	-308.54
5/9/2008	5/1/2017	5	31371NWX9	FNMA PASS-THRU		5.24	0.00	4.82	0.00	-0.42
6/10/2016	5/1/2017	2,015	3138ENG29	FNMA PASS-THRU		2,268.66	0.00	2,014.91	-253.75	
12/4/2006	5/1/2017	3	31411DWE5	FNMA PASS-THRU		3.32	0.00	3.05	0.00	-0.27
9/30/2015	5/1/2017	1,689	31416BK72	FNMA PASS-THRU		1,890.33	0.00	1,688.74	0.00	-201.59
9/30/2015	5/1/2017	1,827	31416BK72	FNMA PASS-THRU		2,043.89	0.00	1,826.68	0.00	-217.21
12/4/2015	5/1/2017	3,089	31416BK72	FNMA PASS-THRU		3,455.88	0.00	3,089.06	0.00	-366.82
9/29/2014	5/1/2017	45,685	3137A7JU5	FHLMC REMIC SER		48,840.29	0.00	45,685.16	0.00	-3,155.13
10/22/2014	5/1/2017	691	3137AQT24	FHLMC REMIC SER		705.27	0.00	691.10	0.00	-14.17
4/7/2017	5/2/2017	150,000	89114qaq1	TORONTO DOMINIO		150,000.00	0.00	150,000.00	0.00	
11/7/2014	5/5/2017	70,000	912828PA2	UNITED STATES T		71,881.25	-1,615.02	70,246.09	0.00	-20.14
10/31/2016	5/5/2017	30,000	912828PA2	UNITED STATES T		30,324.61	-180.52	30,105.47	-38.62	
10/24/2013	5/8/2017	6,357	03065CAE9	AMERICREDIT AUT		6,468.19	0.00	6,356.94	0.00	-111.25
12/5/2013	5/8/2017	848	03065CAE9	AMERICREDIT AUT		867.06	0.00	847.59	0.00	-19.47
2/10/2014	5/8/2017	1,271	03065CAE9	AMERICREDIT AUT		1,303.97	0.00	1,271.39	0.00	-32.58
	5/11/2017	30,000	COASTAL	CS - REPURCHASE		30,000.00		30,000.00	0.00	
4/11/2017	5/15/2017	150,000	031162BQ2	AMGEN INC		150,115.50	-115.50	150,000.00	0.00	
10/18/2013	5/15/2017	110,000	031162BQ2	AMGEN INC		112,271.50	-2,271.50	110,000.00	0.00	
1/17/2014	5/15/2017	10,000	031162BQ2	AMGEN INC		10,211.80	-211.80	10,000.00	0.00	
11/14/2013	5/15/2017	9,251	80281CAF2	SANTANDER DRIVE		9,250.42	0.00	9,250.55	0.00	0.13
10/30/2013	5/15/2017	4,346	80283GAE4	SANTANDER DRIVE		4,323.27	0.00	4,345.68	0.00	22.41
12/5/2013	5/15/2017	2,318	80283GAE4	SANTANDER DRIVE		2,309.37	0.00	2,317.70	0.00	8.33
2/18/2014	5/15/2017	1,159	80283GAE4	SANTANDER DRIVE		1,158.12	0.00	1,158.85	0.00	0.73
5/17/2016	5/15/2017	1,738	80283GAE4	SANTANDER DRIVE		1,742.48	0.00	1,738.27	-4.21	
9/3/2014	5/15/2017	957	80281CAF2	SANTANDER DRIVE		962.11	0.00	956.95	0.00	-5.16
5/11/2015	5/15/2017	1,276	80281CAF2	SANTANDER DRIVE		1,291.09	0.00	1,275.94	0.00	-15.15
3/21/2016	5/23/2017	45,000	31428XBF2	FEDEX CORP		44,908.20	9.25	45,269.10	0.00	351.65
3/21/2016	5/24/2017	15,000	31428XBF2	FEDEX CORP		14,969.40	3.09	15,087.30	0.00	114.81
3/22/2016	5/24/2017	75,000	31428XBF2	FEDEX CORP		75,357.00	-36.11	75,436.50	0.00	115.61
	5/25/2017	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
5/1/2017 - 5/31/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
9/30/2013	5/31/2017	41,524	STEPSTONEM	STEPSTONE MEZZ		41,523.59		41,523.59	0.00	
Total Gains									0	614
Total Losses									-297	-4,797
Total						926,757	-4,418.12	917,860	-297	-4,183
Total Realized Gain/Loss		-4,479.57								

No Capital Gains Distributions