



# Portfolio Report

6/30/2017

WFT Liquidating Trust

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(312)454-6625

## 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

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6/30/2017

## Account

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# Portfolio Overview

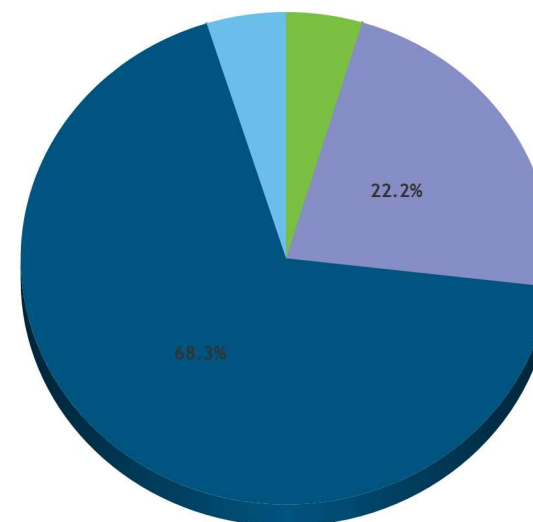
WFT Liquidating Trust  
Consolidated Account

Gross of Fees | US Dollar  
5/31/2017 - 6/30/2017

## Activity Summary

	Month to Date	Quarter to Date	Year to Date
<b>Beginning Value</b>	<b>36,539,162.19</b>	<b>37,159,861.71</b>	<b>37,586,882.64</b>
Beginning Accrued Interest	158,977.29	122,461.89	193,779.62
Net Contributions/Withdrawals	-400,000.00	-1,221,570.67	-2,242,753.23
Realized Gains/Losses	91,151.41	171,838.14	153,641.56
Change in Unrealized Gains/Losses	-27,542.42	-22,816.37	250,473.51
Net Income/Expenses	108,319.89	244,024.41	618,747.29
Amortization/Accretion	-8,990.48	-29,236.63	-64,891.18
Change in Accrued Interest	9,746.84	46,262.23	-25,055.50
<b>Ending Value</b>	<b>36,302,100.59</b>	<b>36,302,100.59</b>	<b>36,302,100.59</b>
Ending Accrued Interest	168,724.12	168,724.12	168,724.12
<b>Total</b>	<b>36,470,824.71</b>	<b>36,470,824.71</b>	<b>36,470,824.71</b>

## Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,690,067.89	4.6	0.5
Equity	8,100,451.18	22.2	3.4
Fixed Income	24,916,006.93	68.3	2.2
Other	1,764,298.71	4.8	0.0
<b>Total</b>	<b>36,470,824.71</b>	<b>100.0</b>	<b>2.3</b>

# Performance Overview

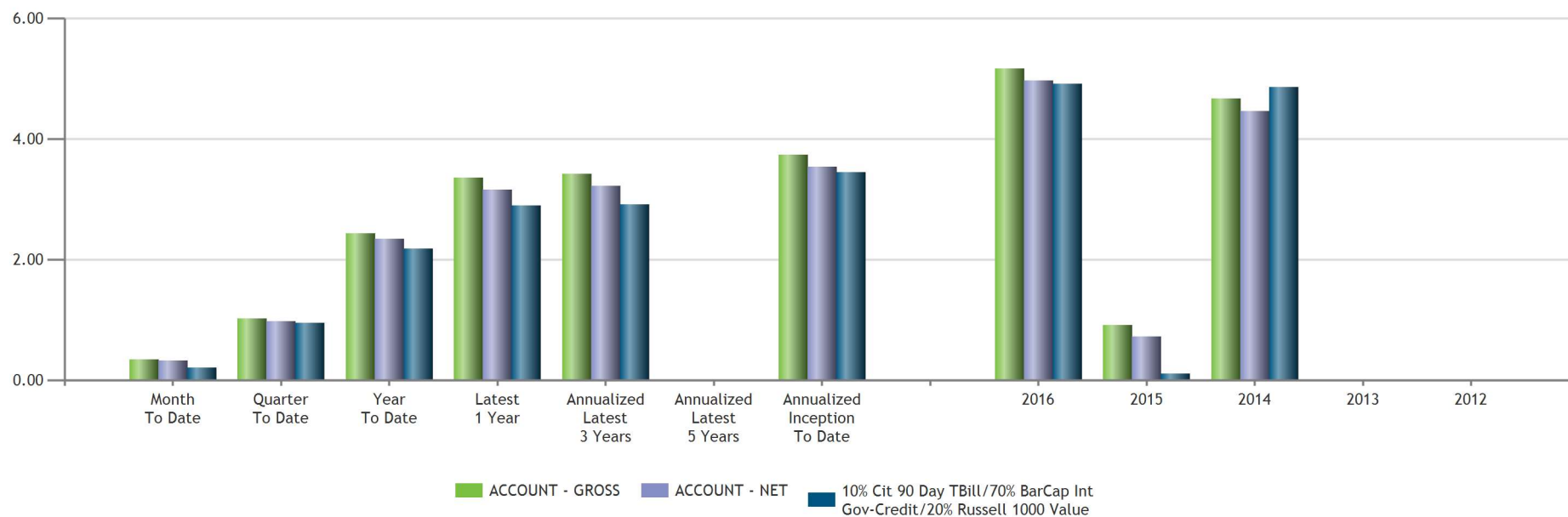
WFT Liquidating Trust  
Consolidated Account

US Dollar  
6/30/2017

## 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	Annualized	Annualized	2016	2015	2014	2013	2012
					Latest 3 Years	Latest 5 Years	Inception To Date					
Equity	1.80	1.36	4.93	12.83	7.31		9.43	14.70	-1.58	12.58		
Fixed Income	-0.14	0.93	1.58	-0.36	1.75		1.83	1.94	1.27	2.55		
Other	0.00	-1.01	0.38	5.18	7.56		7.23	6.30	6.83	12.41		
<b>ACCOUNT - GROSS</b>	<b>0.34</b>	<b>1.02</b>	<b>2.43</b>	<b>3.35</b>	<b>3.42</b>		<b>3.74</b>	<b>5.16</b>	<b>0.92</b>	<b>4.66</b>		
<b>ACCOUNT - NET</b>	<b>0.33</b>	<b>0.97</b>	<b>2.34</b>	<b>3.16</b>	<b>3.22</b>		<b>3.54</b>	<b>4.96</b>	<b>0.72</b>	<b>4.46</b>		
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.21	0.95	2.18	2.89	2.91		3.45	4.91	0.11	4.85		
Citi 90 Day TBill	0.07	0.18	0.30	0.46	0.20		0.17	0.27	0.03	0.03		
Bar Cap Int Gov/Credit	-0.18	0.94	1.73	-0.21	1.92		2.01	2.08	1.07	3.13		
Russell 1000 Value	1.63	1.34	4.66	15.53	7.36		9.88	17.34	-3.83	13.45		

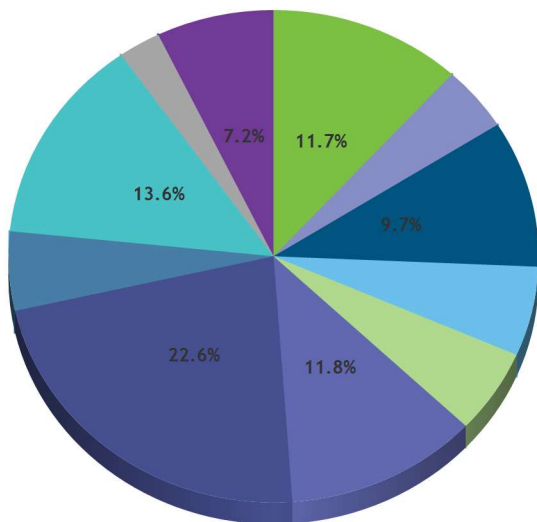


# Equity Overview

WFT Liquidating Trust  
Consolidated Account

US Dollar  
6/30/2017

## Portfolio Holdings by Sector

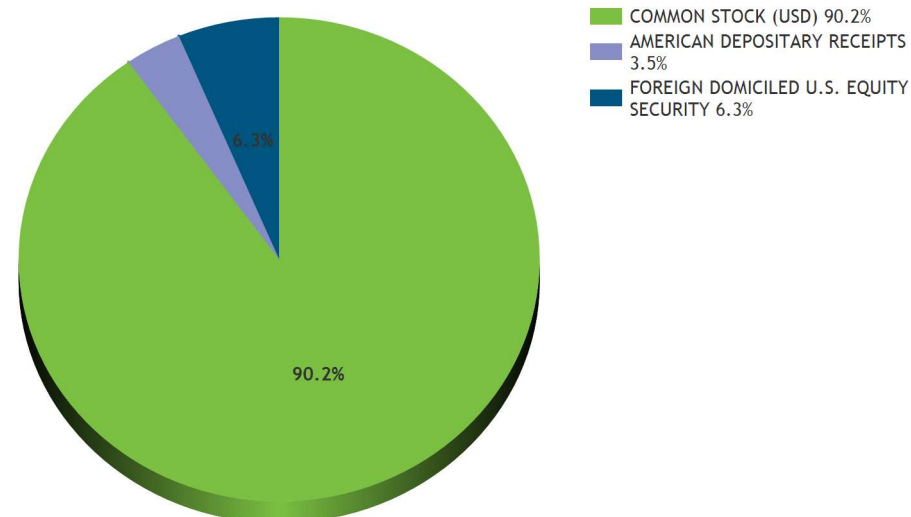


Sector	Market Value	% Equity	% Assets
Energy	951,525.54	11.7	2.6
Materials	346,446.03	4.3	1.0
Industrials	781,787.47	9.7	2.2
Consumer Discretionary	475,995.51	5.9	1.3
Consumer Staples	448,603.05	5.5	1.2
Health Care	953,871.46	11.8	2.6
Financials	1,828,693.21	22.6	5.0
Real Estate	420,270.17	5.2	1.2
Information Technology	1,102,926.93	13.6	3.0
Telecommunication Services	209,865.04	2.6	0.6
Utilities	580,466.77	7.2	1.6
<b>Equity Total</b>	<b>8,100,451.18</b>	<b>100.0</b>	<b>22.3</b>

## Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
JPM	JPMORGAN CHASE & CO COM	330,593.80	4.1
XOM	EXXON MOBIL CORP COM	315,412.11	3.9
JNJ	JOHNSON & JOHNSON COM	292,890.06	3.6
CVX	CHEVRON CORP NEW COM	275,013.88	3.4
CSCO	CISCO SYS INC COM	243,670.50	3.0
AFG	AMERICAN FINL GROUP INC OHIO COM	233,122.02	2.9
BA	BOEING CO COM	214,163.25	2.6
FITB	FIFTH THIRD BANCORP COM	193,999.08	2.4
PFE	PFIZER INC COM	188,842.98	2.3
WFC	WELLS FARGO & CO NEW COM	171,937.23	2.1
<b>Top 10 Holdings Total</b>		<b>2,459,644.91</b>	<b>30.4</b>

## Equity Allocation by Security Type



# Fixed Income Characteristics

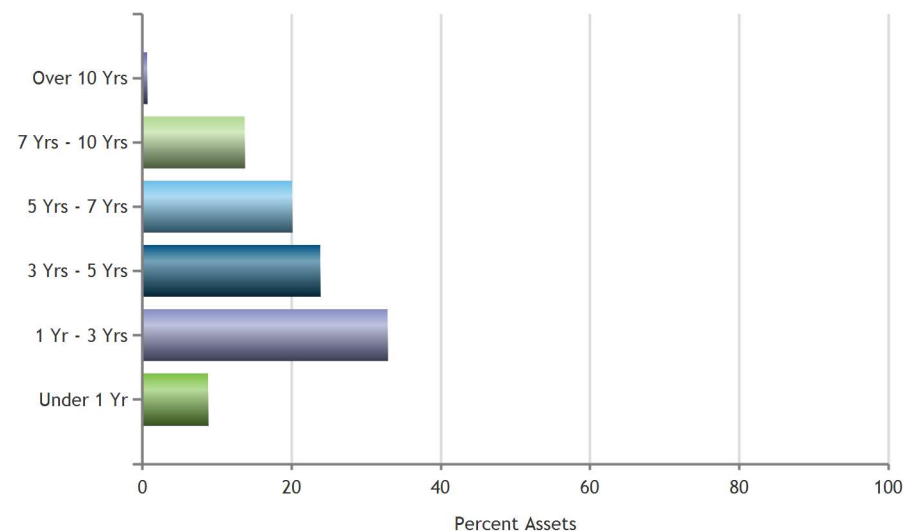
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Consolidated Account

US Dollar  
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## Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	11	2,200,213.63	8.8	1.4	2.090%	0.6
1 Yr - 3 Yrs	28	8,190,154.34	32.9	1.6	2.580%	1.6
3 Yrs - 5 Yrs	25	5,953,701.83	23.9	2.3	3.077%	3.7
5 Yrs - 7 Yrs	20	5,000,112.20	20.1	2.6	3.102%	5.4
7 Yrs - 10 Yrs	19	3,412,223.31	13.7	3.4	3.799%	7.4
Over 10 Yrs	5	159,601.63	0.6	2.6	5.504%	2.7

## Distribution by Maturity



## Weighted Averages

Average Yield to Mat/Call (%)	2.21
Average Maturity (years)	4.19
Average Coupon (%)	2.95
Average Duration	2.43
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	13,066,161.40	52.4	1.7	2.303%	2.9
AA+/Aa1	2	384,763.36	1.5	1.9	2.049%	2.1
AA/Aa2	4	397,256.97	1.6	2.2	2.099%	3.8
AA-/Aa3	4	867,916.68	3.5	2.0	2.153%	2.7
A+/A1	4	491,409.08	2.0	2.1	3.135%	2.8
A/A2	3	465,225.82	1.9	2.2	3.415%	3.2
A-/A3	14	2,681,266.58	10.8	2.6	4.297%	4.2
BBB+/Baa1	17	2,561,774.88	10.3	2.8	3.558%	4.4
BBB/Baa2	15	2,161,566.93	8.7	3.1	3.929%	5.2
BBB-/Baa3	9	1,838,665.25	7.4	3.3	4.124%	5.2

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WFT Liquidating Trust  
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US Dollar  
As of Date - 6/30/2017

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
<b>CASH AND EQUIV.</b>													
<b>CASH AND EQUIVALENTS</b>													
	DIVACC	DIVIDEND ACCRUAL				17,863.97	17,863.97	0.0			0		
						0.00	0.00						
	CASH	MONEY FUND				1,172,203.92	1,172,203.92	3.2			0		
						0.00	0.00						
			<b>0.00</b>			<b>1,190,067.89</b>	<b>1,190,067.89</b>	<b>3.3</b>		<b>0.00</b>	<b>0</b>		
<b>REPURCHASE AGREEMENT</b>													
500,000	COASTAL	CS - REPURCHASE AGREEMENT		1.65	1.65	500,000.00	500,000.00	1.4	0.00		8,250		
						1.00	1.00						
			<b>1.65</b>	<b>1.65</b>		<b>500,000.00</b>	<b>500,000.00</b>	<b>1.4</b>	<b>0.00</b>	<b>0.00</b>	<b>8,250</b>		
<b>EQUITY</b>													
<b>COMMON STOCK (USD)</b>													
1,736	ABBV	ABBVIE INC COM				109,313.73	125,877.36	0.3	16,563.63		4,444		
						62.97	72.51						
1,579	AFL	AFLAC INC COM				106,361.14	122,656.72	0.3	16,295.58		2,716		
						67.36	77.68						
2,788	AEE	AMEREN CORP COM				121,996.20	152,419.96	0.4	30,423.76		4,907		
						43.76	54.67						
2,346	AFG	AMERICAN FINL GROUP INC OHIO C				151,655.71	233,122.02	0.6	81,466.31		2,933		
						64.64	99.37						
5,174	NLY	ANNALY CAP MGMT INC COM				58,801.42	62,346.70	0.2	3,545.28		6,209		
						11.36	12.05						
549	AAPL	APPLE INC COM				46,017.54	79,066.98	0.2	33,049.44		1,383		
						83.82	144.02						
2,132	T	AT&T INC COM				74,136.71	80,440.36	0.2	6,303.65		4,179		
						34.77	37.73						
3,123	BBT	BB&T CORP COM				126,502.23	141,815.43	0.4	15,313.20		3,748		
						40.51	45.41						
1,083	BA	BOEING CO COM				137,477.20	214,163.25	0.6	76,686.05		6,151		
						126.94	197.75						
2,348	CCL	CARNIVAL CORP PAIRED CTF				118,378.77	153,958.36	0.4	35,579.59		3,757		
						50.42	65.57						
1,026	CAT	CATERPILLAR INC DEL COM				96,289.38	110,253.96	0.3	13,964.58		3,201		
						93.85	107.46						
2,636	CVX	CHEVRON CORP NEW COM				288,295.46	275,013.88	0.8	-13,281.58		11,388		
						109.37	104.33						
4,390	CIM	CHIMERA INVT CORP COM NEW				67,516.48	81,785.70	0.2	14,269.22		8,780		
						15.38	18.63						
7,785	CSCO	CISCO SYS INC COM				213,759.99	243,670.50	0.7	29,910.51		9,031		
						27.46	31.30						
1,819	COH	COACH INC COM				74,382.30	86,111.46	0.2	11,729.16		2,456		
						40.89	47.34						



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US Dollar  
As of Date - 6/30/2017

Quantity	CUSIP/ Ticker	Description	Du Yield ra on Cost tion (%)	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
1,611	DOW	DOW CHEM CO COM			84,826.10	101,605.77	0.3	16,779.67		2,964		
					52.65	63.07						
3,222	DRE	DUKE REALTY CORP COM NEW			71,084.77	90,054.90	0.2	18,970.13		2,449		
					22.06	27.95						
2,109	EIX	EDISON INTL COM			121,692.90	164,902.71	0.5	43,209.81		4,577		
					57.70	78.19						
3,907	XOM	EXXON MOBIL CORP COM			351,364.29	315,412.11	0.9	-35,952.18		12,034		
					89.93	80.73						
7,473	FITB	FIFTH THIRD BANCORP COM			147,970.35	193,999.08	0.5	46,028.73		4,185		
					19.80	25.96						
3,778	FE	FIRSTENERGY CORP COM			130,179.65	110,166.48	0.3	-20,013.17		5,440		
					34.46	29.16						
2,979	BEN	FRANKLIN RES INC COM			119,634.25	133,429.41	0.4	13,795.16		2,383		
					40.16	44.79						
1,254	GATX	GATX CORP			59,710.31	80,594.58	0.2	20,884.27		2,107		
					47.62	64.27						
3,684	GE	GENERAL ELECTRIC CO COM			97,577.93	99,504.84	0.3	1,926.91		3,537		
					26.49	27.01						
2,307	HP	HELMERICH & PAYNE INC COM			150,007.34	125,362.38	0.3	-24,644.96		6,460		
					65.02	54.34						
6,749	HST	HOST HOTELS & RESORTS INC COM			120,575.45	123,304.23	0.3	2,728.78		5,399		
					17.87	18.27						
2,997	INTC	INTEL CORP COM			102,049.91	101,118.78	0.3	-931.13		3,267		
					34.05	33.74						
1,885	IP	INTL PAPER CO COM			80,863.66	106,709.85	0.3	25,846.19		3,487		
					42.90	56.61						
2,214	JNJ	JOHNSON & JOHNSON COM			207,678.65	292,890.06	0.8	85,211.41		7,439		
					93.80	132.29						
3,617	JPM	JPMORGAN CHASE & CO COM			207,964.82	330,593.80	0.9	122,628.98		7,234		
					57.50	91.40						
606	KMB	KIMBERLY CLARK CORP COM			59,950.30	78,240.66	0.2	18,290.36		2,351		
					98.93	129.11						
1,639	LVS	LAS VEGAS SANDS CORP COM			94,183.82	104,715.71	0.3	10,531.89		4,786		
					57.46	63.89						
1,494	LDOS	LEIDOS HLDGS INC COM			65,170.69	77,224.86	0.2	12,054.17		1,912		
					43.62	51.69						
908	LLY	LILLY ELI & CO COM			47,745.45	74,728.40	0.2	26,982.95		1,889		
					52.58	82.30						
1,869	MAC	MACERICH CO COM			123,109.15	108,514.14	0.3	-14,595.01		5,308		
					65.87	58.06						
2,865	MXIM	MAXIM INTEGRATED PRO			129,105.50	128,638.50	0.4	-467.00		3,782		
					45.06	44.90						
1,890	MRK	MERCK & CO INC COM			105,190.12	121,130.10	0.3	15,939.98		3,553		
					55.66	64.09						
2,488	MET	METLIFE INC COM			138,066.22	136,690.72	0.4	-1,375.50		3,981		
					55.49	54.94						
2,108	MSFT	MICROSOFT CORP COM			120,605.53	145,304.44	0.4	24,698.91		3,288		
					57.21	68.93						

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2,909	ORCL	ORACLE CORP COM			129,312.90	145,857.26	0.4	16,544.36		2,211		
					44.45	50.14						
1,047	PEP	PEPSICO INC COM			111,215.35	120,918.03	0.3	9,702.68		3,371		
					106.22	115.49						
5,622	PFE	PFIZER INC COM			169,979.98	188,842.98	0.5	18,863.00		7,196		
					30.23	33.59						
3,957	PPL	PPL CORP COM			133,734.42	152,977.62	0.4	19,243.20		6,252		
					33.80	38.66						
924	PG	PROCTER AND GAMBLE CO COM			75,923.87	80,526.60	0.2	4,602.73		2,549		
					82.17	87.15						
1,588	QCOM	QUALCOMM INC COM			109,323.00	87,689.36	0.2	-21,633.64		3,621		
					68.84	55.22						
6,413	RGC	REGAL ENTMT GROUP CL A			134,942.94	131,209.98	0.4	-3,732.96		5,643		
					21.04	20.46						
2,254	STI	SUNTRUST BKS INC COM			99,138.13	127,846.88	0.4	28,708.75		2,344		
					43.98	56.72						
1,781	USB	US BANCORP DEL COM NEW			68,689.84	92,469.52	0.3	23,779.68		1,995		
					38.57	51.92						
1,483	VLO	VALERO ENERGY CORP NEW COM			99,953.45	100,043.18	0.3	89.73		4,152		
					67.40	67.46						
2,898	VZ	VERIZON COMMUNICATIONS IN			142,529.46	129,424.68	0.4	-13,104.78		6,694		
					49.18	44.66						
2,232	WMT	WAL-MART STORES INC COM			157,768.03	168,917.76	0.5	11,149.73		4,553		
					70.68	75.68						
3,269	WRI	WEINGARTEN RLTY INVS SH BEN IN			107,359.06	98,396.90	0.3	-8,962.16		5,034		
					32.84	30.10						
3,103	WFC	WELLS FARGO & CO NEW COM			147,755.98	171,937.23	0.5	24,181.25		4,717		
					47.62	55.41						
			<b>0.00</b>		<b>6,414,817.87</b>	<b>7,304,597.13</b>	<b>20.0</b>	<b>889,779.26</b>	<b>0.00</b>	<b>239,425</b>		
<b>AMERICAN DEPOSITARY RECEIPTS</b>												
3,488	GSK	GLAXOSMITHKLINE PLC SPONSORED			154,920.51	150,402.56	0.4	-4,517.95		8,079		
					44.42	43.12						
2,493	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR			132,138.58	135,693.99	0.4	3,555.41		9,374		
					53.00	54.43						
			<b>0.00</b>		<b>287,059.09</b>	<b>286,096.55</b>	<b>0.8</b>	<b>-962.54</b>	<b>0.00</b>	<b>17,453</b>		
<b>FOREIGN DOMICILED U.S. EQUITY SECURITY</b>												
1,074	CPA	COPA HOLDINGS SA CL A			88,398.32	125,658.00	0.3	37,259.68		2,191		
					82.31	117.00						
1,948	ETN	EATON CORP PLC SHS			128,204.41	151,612.84	0.4	23,408.43		4,675		
					65.81	77.83						
949	LYB	LYONDELLBASELL INDUSTRIES N V			86,205.88	80,086.11	0.2	-6,119.77		3,416		NR
					90.84	84.39						
3,561	POT	POTASH CORP SASK INC F			58,940.61	58,044.30	0.2	-896.31		1,424		
					16.55	16.30						

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2,435	STX	SEAGATE TECHNOLOGY PLC S				96,201.48 39.51	94,356.25 38.75	0.3	-1,845.23		6,136		
					0.00	457,950.69	509,757.50	1.4	51,806.81	0.00	17,843		
<b>EQUITY TOTAL</b>				0.00	0.00	7,159,827.64	8,100,451.18	22.2	940,623.54	0.00	274,721		
<b>FIXED INCOME</b>													
<b>US Treasury</b>													
740,000	912828PA2	UNITED STATES TREAS NTS	0.3	0.71	1.10	742,146.49 100.29	741,420.80 100.19	2.0	-725.69	3,449.80	13,875	Aaa	NR
1,620,000	912828RH5	UNITED STATES TREAS NTS	1.2	1.04	1.34	1,626,793.71 100.42	1,620,631.80 100.04	4.4	-6,161.91	5,538.32	22,275	Aaa	AA+
775,000	912828MP2	UNITED STATES TREAS NTS DTD 00	2.5	1.14	1.50	824,579.46 106.40	817,167.75 105.44	2.2	-7,411.71	10,476.95	28,094	Aaa	NR
1,770,000	912828RC6	UNITED STATES TREAS NTS	3.9	1.54	1.77	1,811,517.25 102.35	1,794,886.20 101.41	4.9	-16,631.05	14,026.76	37,613	Aaa	AA+
1,220,000	912828VS6	UNITED STATES TREAS NTS DTD 08	5.6	2.14	2.04	1,245,275.86 102.07	1,252,073.80 102.63	3.4	6,797.94	11,374.31	30,500	Aaa	AA+
500,000	912828XT2	US TREASURY N/B	6.4	2.03	2.12	498,879.16 99.78	496,035.00 99.21	1.4	-2,844.16	819.67	10,000	Aaa	AA+
840,000	912828P46	UNITED STATES TREAS NTS	7.9	2.14	2.26	806,326.59 95.99	798,327.60 95.04	2.2	-7,998.99	5,090.47	13,650	Aaa	AA+
		Accrued Interest					50,776.28	0.1			156,006		
			3.7	1.50	1.70	7,555,518.52	7,571,319.23	20.8	-34,975.57	50,776.28	156,006		
<b>Corporate Bond</b>													
125,000	843646AN0	SOUTHERN PWR CO	0.4	1.80	1.64	125,023.74 100.02	125,110.00 100.09	0.3	86.26	186.28	2,313	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	0.5	1.53	1.34	129,942.06 99.96	130,076.70 100.06	0.4	134.64	879.67	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	0.6	1.61	1.72	122,908.10 102.42	122,806.92 102.34	0.3	-101.18	2,855.83	6,900	A2	A
255,000	30231GAU6	EXXON MOBIL CORPORATION	0.7	1.34	1.41	255,171.32 100.07	255,045.90 100.02	0.7	-125.42	1,212.96	3,669	Aaa	AA+
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	0.7	1.37	1.40	85,000.00 100.00	84,977.90 99.97	0.2	-22.10	380.30	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	0.8	2.36	1.90	129,602.58 99.69	130,105.30 100.08	0.4	502.72	325.00	2,600	Baa2	BBB
120,000	487836BE7	KELLOGG CO	0.9	1.83	1.63	121,501.02 101.25	121,717.20 101.43	0.3	216.18	422.50	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	1.1	1.95	1.72	125,394.87 100.32	125,705.00 100.56	0.3	310.13	1,171.88	2,813	Aa3	AA-
200,000	59156RAR9	METLIFE INC	1.1	2.04	1.84	210,573.76 105.29	211,034.00 105.52	0.6	460.24	5,112.75	13,634	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	1.1	2.15	1.67	125,765.06 100.61	126,451.25 101.16	0.3	686.19	1,218.75	3,375	A1	A

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100,000	501044CW9	KROGER CO	1.5	2.33	2.04	99,958.11 99.96	100,397.00 100.40	0.3	438.89	1,054.17	2,300	Baa1	BBB
255,000	89114QBE7	TORONTO-DOMINION BANK	1.5	1.90	1.75	255,183.20 100.07	255,767.55 100.30	0.7	584.35	2,182.38	4,973	Aa1	AA-
110,000	06051GDZ9	BANK AMER CORP	1.8	2.80	2.16	119,855.20 108.96	121,246.40 110.22	0.3	1,391.20	675.66	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	2.1	2.98	2.20	227,176.88 105.66	230,942.25 107.42	0.6	3,765.37	3,258.59	12,094	A3	BBB+
250,000	82481LAA7	SHIRE ACQ INV IRELAND DA	2.2	2.11	2.11	248,873.05 99.55	248,847.50 99.54	0.7	-25.55	1,279.86	4,750	Baa3	BBB-
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	1.9	2.67	2.25	224,315.68 106.82	225,166.20 107.22	0.6	850.52	2,570.31	12,338	Baa2	A-
145,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	2.4	2.64	2.03	144,940.37 99.96	147,140.20 101.48	0.4	2,199.83	1,755.10	3,806	A3	A-
350,000	78012KC62	ROYAL BANK OF CANADA	2.6	2.15	2.07	349,775.21 99.94	350,451.50 100.13	1.0	676.29	2,355.21	7,438	Aa3	AA-
130,000	747525AP8	QUALCOMM INC	2.8	2.05	1.93	130,185.75 100.14	130,622.70 100.48	0.4	436.95	257.83	2,730	A1	A
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	2.9	3.25	2.43	125,788.49 104.82	128,841.60 107.37	0.4	3,053.11	2,047.50	5,850	A1	A
125,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	3.2	2.73	2.16	125,096.52 100.08	127,375.00 101.90	0.3	2,278.48	200.52	3,438	Baa1	BBB+
120,000	7591EPAK6	REGIONS FINL CORP NEW	3.3	2.84	2.51	121,447.47 101.21	122,755.20 102.30	0.3	1,307.73	1,514.67	3,840	Baa2	BBB
125,000	037833BS8	Apple Inc	3.4	1.91	2.06	126,442.68 101.15	125,821.25 100.66	0.3	-621.43	992.19	2,813	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	3.4	2.88	2.43	130,069.95 100.05	132,108.60 101.62	0.4	2,038.65	1,225.25	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	3.4	3.32	2.49	122,147.98 106.22	125,653.60 109.26	0.3	3,505.62	1,564.00	5,865	Baa1	BBB+
125,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	3.6	2.19	2.27	125,165.95 100.13	124,783.75 99.83	0.3	-382.20	429.69	2,813	A2	A-
235,000	46625HHZ6	JPMORGAN CHASE	3.5	2.92	2.51	249,570.52 106.20	253,189.00 107.74	0.7	3,618.48	1,509.55	10,869	A3	A-
125,000	126650CT5	CVS HEALTH CORP	3.7	2.01	2.21	124,725.60 99.78	123,605.00 98.88	0.3	-1,120.60	213.98	2,656	Baa1	BBB+
210,000	60871RAF7	MOLSON COORS BREWING CO	3.7	2.47	2.22	204,679.72 97.47	206,388.00 98.28	0.6	1,708.28	2,021.25	4,410	Baa3	BBB-
130,000	871829BA4	SYSCO CORP	3.8	2.24	2.43	131,283.16 100.99	130,361.40 100.28	0.4	-921.76	1,489.58	3,250	A3	BBB+
110,000	345397VU4	FORD MOTOR CREDIT CO LLC	3.6	3.54	2.93	119,667.49 108.79	122,380.50 111.26	0.3	2,713.01	2,656.81	6,463	Baa2	BBB
130,000	822582BW1	SHELL INTERNATIONAL FIN	4.0	1.82	2.24	129,646.81 99.73	127,455.90 98.04	0.3	-2,190.91	682.50	2,275	Aa2	A
236,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	3.8	3.08	2.63	250,423.27 106.11	254,665.24 107.91	0.7	4,241.97	454.79	10,915	Baa1	A-
260,000	446150AK0	HUNTINGTON BANCSHARES	4.2	2.17	2.37	258,187.77 99.30	255,621.60 98.32	0.7	-2,566.17	2,757.44	5,980	Baa1	BBB

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130,000	166764BN9	CHEVRON CORP	4.4	2.50	2.29	130,000.00 100.00	131,185.60 100.91	0.4	1,185.60	1,055.41	3,247	Aa2	AA-
245,000	14040HBL8	CAPITAL ONE FINANCIAL CO	4.3	3.07	2.87	244,765.81 99.90	246,881.60 100.77	0.7	2,115.79	2,304.02	7,473	Baa1	BBB
165,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	4.2	3.88	2.92	170,233.31 103.17	177,305.70 107.46	0.5	7,072.39	2,225.78	7,631	Baa2	BBB+
210,000	05531FAX1	BB&T CORPORATION	4.4	2.79	2.45	209,628.44 99.82	212,761.50 101.32	0.6	3,133.06	1,588.13	5,775	A2	A-
205,000	037411AZ8	APACHE CORP	4.4	3.23	2.92	205,216.07 100.11	208,023.75 101.48	0.6	2,807.68	1,388.02	6,663	Baa3	BBB
80,000	25389JAL0	DIGITAL REALTY TRUST LP	4.4	3.05	3.06	83,292.93 104.12	83,264.00 104.08	0.2	-28.93	1,571.22	3,160	Baa2	BBB
255,000	68389xap0	ORACLE CORP	4.9	2.59	2.42	253,867.99 99.56	255,948.60 100.37	0.7	2,080.61	1,328.13	6,375	A1	AA-
250,000	260543CH4	DOW CHEM CO	4.7	2.77	2.60	252,733.12 101.09	254,717.50 101.89	0.7	1,984.38	937.50	7,500	Baa2	BBB
245,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	4.8	4.19	3.33	240,993.15 98.36	251,223.00 102.54	0.7	10,229.85	1,021.85	9,433	Ba1	BBB-
100,000	92826CAC6	VISA INC	4.9	2.82	2.43	99,889.55 99.89	101,845.00 101.85	0.3	1,955.45	124.44	2,800	A1	A+
240,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	4.9	3.17	2.73	241,489.02 100.62	246,900.00 102.88	0.7	5,410.98	3,278.00	7,920	A3	A-
125,000	124857AS2	CBS CORP	5.2	2.62	2.68	124,215.78 99.37	123,800.00 99.04	0.3	-415.78		3,125	Baa2	BBB
75,000	281020AJ6	EDISON INTERNATIONAL	5.0	2.71	2.83	75,907.94 101.21	75,462.75 100.62	0.2	-445.19	645.31	2,213	A3	BBB
130,000	26875PAK7	EOG RESOURCES INC	5.0	2.97	2.70	126,826.93 97.56	128,484.20 98.83	0.4	1,657.27	995.31	3,413	Baa1	BBB+
235,000	651229AV8	NEWELL RUBBERMAID INC	5.0	3.33	2.87	241,155.87 102.62	246,858.10 105.05	0.7	5,702.23	2,236.74	9,048	Baa3	BBB-
125,000	94106LBD0	WASTE MGMT INC DEL	5.3	2.25	2.47	124,988.51 99.99	123,346.25 98.68	0.3	-1,642.26	375.00	3,000	Baa2	A-
210,000	23331ABH1	D.R. HORTON INC	5.0	3.54	3.21	234,382.64 111.61	238,394.10 113.52	0.7	4,011.46	4,528.13	12,075	Baa3	BBB-
230,000	59156RBB3	METLIFE INC	5.4	3.14	2.74	246,028.95 106.97	251,505.00 109.35	0.7	5,476.05	418.60	10,046	A3	A-
235,000	316773CP3	FIFTH THIRD BANCORP	5.6	3.42	3.41	246,998.91 105.11	247,203.55 105.19	0.7	204.64	4,603.39	10,105	Baa1	BBB
245,000	594918BX1	MICROSOFT CORP	5.9	2.90	2.60	244,597.55 99.84	249,018.00 101.64	0.7	4,420.45	2,817.50	7,044	Aaa	AAA
115,000	00206RDC3	AT&T INC	5.6	3.88	3.52	118,190.77 102.77	121,149.05 105.35	0.3	2,958.28	1,265.16	5,118	Baa1	BBB+
85,000	824348AV8	SHERWIN-WILLIAMS CO	6.2	3.15	3.07	84,873.44 99.85	85,293.25 100.35	0.2	419.81	324.65	2,656	Baa3	BBB
120,000	06051GFS3	BANK AMER CORP	6.8	3.80	3.41	120,634.05 100.53	123,931.20 103.28	0.3	3,297.15	1,924.58	4,650	Baa1	BBB+
120,000	151020AS3	CELGENE CORP	6.7	3.98	3.21	119,107.48 99.26	125,502.00 104.59	0.3	6,394.52	1,743.75	4,650	Baa2	BBB+

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120,000	09062XAFO	BIOGEN INC	6.7	2.77	3.23	130,967.05 109.14	126,879.60 105.73	0.3	-4,087.45	1,417.50	4,860	Baa1	A-
110,000	25179MAV5	DEVON ENERGY CORPORATION	6.6	3.88	3.85	125,124.28 113.75	125,347.20 113.95	0.3	222.92	268.13	6,435	Ba1	BBB
125,000	00206RCT7	AT&T INC	7.0	3.48	3.78	130,824.11 104.66	128,100.00 102.48	0.4	-2,724.11	1,904.95	5,156	Baa1	BBB+
235,000	37045XBG0	GENERAL MTRS FINL CO INC	6.9	4.01	4.15	256,155.28 109.00	253,708.35 107.96	0.7	-2,446.93	4,078.23	12,338	Baa3	BBB
120,000	172967KJ9	CITIGROUP INC	7.1	4.12	3.93	124,181.82 103.48	125,834.40 104.86	0.3	1,652.58	1,702.00	5,520	Baa3	BBB
115,000	032511BN6	ANADARKO PETROLEUM CORP	6.9	3.97	4.03	128,226.73 111.50	127,762.70 111.10	0.4	-464.03	1,861.56	6,383	Ba1	BBB
225,000	096630AE8	BOARDWALK PIPELINES LP	7.0	4.36	4.38	251,201.73 111.65	250,758.00 111.45	0.7	-443.73	1,078.44	13,388	Baa3	BBB-
115,000	91911TAP8	VALE OVERSEAS LIMITED	6.8	4.85	5.11	126,737.43 110.21	124,424.25 108.20	0.3	-2,313.18	2,795.14	7,188	Ba2	BBB-
130,000	172967KY6	CITIGROUP INC	7.7	3.55	3.31	124,257.28 95.58	126,458.80 97.28	0.3	2,201.52	797.33	4,160	Baa1	BBB+
250,000	38145GAH3	GOLDMAN SACHS GROUP INC	7.2	3.81	3.58	243,994.91 97.60	248,200.00 99.28	0.7	4,205.09	1,069.44	8,750	A3	BBB+
125,000	502413BE6	L-3 TECHNOLOGIES INC	7.9	3.60	3.51	127,536.75 102.03	128,437.50 102.75	0.4	900.75	200.52	4,813	Baa3	BBB-
125,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.7	4.28	4.07	125,941.24 100.75	127,945.00 102.36	0.4	2,003.76	227.86	5,469	Baa3	BBB-
130,000	61746BEF9	MORGAN STANLEY	7.9	3.66	3.53	129,612.26 99.70	131,025.70 100.79	0.4	1,413.44	2,094.44	4,713	A3	BBB+
125,000	237194AL9	DARDEN RESTAURANTS INC	8.1	3.81	3.66	125,379.72 100.30	126,968.75 101.58	0.3	1,589.03	962.50	4,813	Baa3	BBB
130,000	902494BC6	TYSON FOODS INC	8.3	3.56	3.41	129,841.22 99.88	131,517.10 101.17	0.4	1,675.88	358.94	4,615	Baa2	BBB
		Accrued Interest					108,432.37	0.3			419,984		
			<b>4.3</b>	<b>2.92</b>	<b>2.69</b>	<b>12,095,489.35</b>	<b>12,306,420.53</b>	<b>33.7</b>	<b>102,498.81</b>	<b>108,432.37</b>	<b>419,984</b>		
<b>ABS</b>													
25,998	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.1	1.85	2.90	25,923.91 99.71	26,004.01 100.02	0.1	80.10	19.61	471		AAA
82,682	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.5	1.05	1.29	82,679.22 100.00	82,537.71 99.83	0.2	-141.51	28.66	860		AAA
60,610	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	0.2	2.14	1.42	60,716.21 100.18	60,706.28 100.16	0.2	-9.94	56.82	1,364	Aaa	NA
53,814	03065CAE9	AMERICREDIT AUTO RECV 2013-4	0.2	1.86	1.30	54,850.47 101.93	53,938.18 100.23	0.1	-912.29	89.45	1,464	Aaa	AAA
204,083	03065EAF2	AMERICREDIT AUTO RECV 2013-5	0.3	2.06	1.71	205,009.38 100.45	204,537.27 100.22	0.6	-472.12	285.60	4,674	Aaa	AA
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.5	2.15	2.03	84,944.47 99.93	85,245.84 100.29	0.2	301.37	111.68	1,828		AAA

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260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	0.2	1.38	1.19	260,091.21 100.04	260,020.05 100.01	0.7	-71.16	150.58	3,614	Aaa	AAA
95,000	80284TAF2	SDART 2017-1 A3	1.2	1.78	1.88	94,998.40 100.00	94,876.50 99.87	0.3	-121.90	70.06	1,682	Aaa	AAA
165,000	03065JAF1	AMCAR 2014-4 C	1.1	1.73	1.97	166,798.24 101.09	166,080.75 100.66	0.5	-717.49	249.06	4,076		AAA
128,357	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.5	2.57	0.65	128,395.70 100.03	128,937.37 100.45	0.4	541.67	139.05	3,337	Aaa	AA+
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	1.0	1.21	1.55	256,683.40 100.66	255,122.40 100.05	0.7	-1,561.00	170.00	4,080	NR	AAA
160,000	981464FP0	WFNMT 2016-B A	1.1	1.58	1.60	159,581.25 99.74	159,522.22 99.70	0.4	-59.03	96.00	2,304		AAA
655,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	2.5	1.95	1.79	654,845.35 99.98	656,860.20 100.28	1.8	2,014.85	526.73	12,642	Aaa	
395,000	14041NFK2	COMET 2017-A1 A1	2.6	2.02	1.81	394,913.26 99.98	396,603.70 100.41	1.1	1,690.44	329.17	7,900		AAA
260,000	87165LBP5	SYNCT 2017-1 A	2.8	1.94	2.08	259,998.34 100.00	259,145.04 99.67	0.7	-853.30	195.14	5,018	Aaa	
		Accrued Interest					2,517.62	0.0			55,311		
			<b>1.5</b>	<b>1.82</b>	<b>1.68</b>	<b>2,890,428.81</b>	<b>2,892,655.14</b>	<b>7.9</b>	<b>-291.30</b>	<b>2,517.62</b>	<b>55,311</b>		
<b>Municipal Bond</b>													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	5.2	2.26	2.64	130,268.68 100.21	127,688.60 98.22	0.4	-2,580.08	1,237.53	2,990	Aa1	AAA
50,000	605581GS0	MISSISSIPPI ST	7.3	3.16	2.82	50,000.00 100.00	51,260.50 102.52	0.1	1,260.50	258.86	1,580	Aa2	AA
		Accrued Interest					1,496.39	0.0			4,570		
			<b>5.8</b>	<b>2.51</b>	<b>2.69</b>	<b>180,268.68</b>	<b>180,445.49</b>	<b>0.5</b>	<b>-1,319.58</b>	<b>1,496.39</b>	<b>4,570</b>		
<b>CMBS</b>													
378,498	3137A7JU5	FHLMC REMIC SERIES K-701	0.2	1.37	1.14	404,637.76 106.91	380,011.74 100.40	1.0	-24,626.01	1,183.63	14,693	Aaa	NR
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	1.1	1.31	1.51	541,842.19 102.23	532,771.90 100.52	1.5	-9,070.29	983.25	12,206	Aaa	NA
368,335	3137AQT24	FHLMC REMIC SERIES K-708	1.4	0.84	1.54	375,889.03 102.05	370,018.57 100.46	1.0	-5,870.46	632.00	7,846	Aaa	AA+
		Accrued Interest					2,798.88	0.0			34,745		
			<b>0.9</b>	<b>1.19</b>	<b>1.41</b>	<b>1,322,368.98</b>	<b>1,285,601.09</b>	<b>3.5</b>	<b>-39,566.76</b>	<b>2,798.88</b>	<b>34,745</b>		
<b>MBS</b>													
1,035	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	2.6	4.76	2.65	1,127.24 108.89	1,154.16 111.49	0.0	26.92	4.59	57	Aaa	AA+
1,264	3128KUS73	FHLMC PC GOLD COMB 30	2.7	5.21	2.29	1,379.21 109.15	1,429.95 113.17	0.0	50.73	6.11	76	Aaa	AA+
265,196	31416BK72	FNMA PASS-THRU LNG 30 YEAR	2.6	2.01	2.63	296,741.65 111.90	295,003.82 111.24	0.8	-1,737.83	1,174.96	14,586	Aaa	AA+

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 6/30/2017

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
135	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	2.7	4.75	2.74	146.51 108.76	149.78 111.19	0.0	3.27	0.60	7	Aaa	AA+
46,710	3128M76Q4	FHLMC PC GOLD COMB 30	2.7	3.21	2.58	51,921.71 111.16	51,659.40 110.60	0.1	-262.31	206.95	2,569	Aaa	AA+
94,553	3128M7AX4	FHLMC PC GOLD COMB 30	2.7	3.06	2.58	105,013.53 111.06	104,571.18 110.60	0.3	-442.35	418.92	5,200	Aaa	AA+
104,704	3128M97F3	FHLMC PC GOLD COMB 30	2.6	2.55	2.55	116,646.56 111.41	115,797.16 110.60	0.3	-849.41	463.90	5,759	Aaa	AA+
96,276	3138ENG29	FNMA PASS-THRU LNG 30 YEAR	2.6	1.67	2.62	108,400.77 112.59	107,097.43 111.24	0.3	-1,303.34	426.56	5,295	Aaa	AA+
		Accrued Interest					2,702.58	0.0			33,549		
			<b>2.7</b>	<b>2.32</b>	<b>2.60</b>	<b>681,377.19</b>	<b>679,565.46</b>	<b>1.9</b>	<b>-4,514.32</b>	<b>2,702.58</b>	<b>33,549</b>		
<b>FIXED INCOME TOTAL</b>			<b>3.6</b>	<b>2.24</b>	<b>2.21</b>	<b>24,725,451.54</b>	<b>24,916,006.93</b>	<b>68.3</b>	<b>21,831.27</b>	<b>168,724.12</b>	<b>704,164</b>		
<b>OTHER</b>													
<b>OTHER ASSETS (USD)</b>													
322,607	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				322,606.69 10.00	322,606.69 10.00	0.9	0.00		0		
380,621	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				380,621.36 10.00	380,621.36 10.00	1.0	0.00		0		
553,241	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				553,240.98 10.00	553,240.98 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		
177,158	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				177,157.95 10.00	177,157.95 10.00	0.5	0.00		0		
					<b>0.00</b>	<b>1,764,298.71</b>	<b>1,764,298.71</b>	<b>4.8</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>OTHER TOTAL</b>			<b>0.00</b>	<b>0.00</b>		<b>1,764,298.71</b>	<b>1,764,298.71</b>	<b>4.8</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>TOTAL PORTFOLIO</b>			<b>2.43</b>	<b>1.59</b>	<b>1.53</b>	<b>35,339,645.79</b>	<b>36,470,824.71</b>	<b>100.0</b>	<b>962,454.80</b>	<b>168,724.12</b>	<b>987,135</b>		



# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
6/1/2017 - 6/30/2017

## Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
6/1/2017	6/2/2017	500,000	912828XT2	US TREASURY N/B 2.000% Due 05-31-24	DB_bb	99.78	498,867.19			498,867.19
6/2/2017	6/5/2017	510,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	FSTB_bb	96.11	490,117.97			490,117.97
6/7/2017	6/16/2017	260,000	87165LBP5	SYNCT 2017-1 A 1.930% Due 06-15-23	MIZ_bb	100.00	259,998.34			259,998.34
6/13/2017	6/16/2017	130,000	446150AK0	HUNTINGTON BANCSHARES 2.300% Due 01-14-22	Baird_bb	98.73	128,337.30			128,337.30
6/15/2017	6/20/2017	20,000	25389JAL0	DIGITAL REALTY TRUST LP 3.950% Due 07-01-22	KEY_bb	105.43	21,086.00			21,086.00
6/20/2017	6/23/2017	70,000	502413BE6	L-3 TECHNOLOGIES INC 3.850% Due 12-15-26	DB_bb	104.02	72,811.20			72,811.20
6/20/2017	6/21/2017	185,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	CITI_bb	100.10	185,173.44			185,173.44
6/26/2017	7/3/2017	85,000	124857AS2	CBS CORP 2.500% Due 02-15-23	FSTB_bb	99.43	84,512.10			84,512.10
6/27/2017	7/3/2017	40,000	124857AS2	CBS CORP 2.500% Due 02-15-23	CNTF_bb	99.26	39,702.40			39,702.40
6/27/2017	6/30/2017	30,000	281020AJ6	EDISON INTERNATIONAL 2.950% Due 03-15-23	KEY_bb	101.18	30,352.50			30,352.50
6/27/2017	6/30/2017	45,000	281020AJ6	EDISON INTERNATIONAL 2.950% Due 03-15-23	BOA_bb	101.24	45,556.65			45,556.65
6/29/2017	6/29/2017	500,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	500,000.00			500,000.00
6/30/2017	6/30/2017	7,249	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)		10.00	7,249.48			7,249.48
6/30/2017	6/30/2017	12,021	EUROPE	EUROPE ENTERPRISE III(EST.VAL)		10.00	12,021.36			12,021.36
6/30/2017	6/30/2017	16,714	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	16,713.61			16,713.61
<b>Total Purchases</b>							<b>2,392,499.54</b>	<b>0.00</b>	<b>0.00</b>	<b>2,392,499.54</b>

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
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# Transaction Summary

WFT Liquidating Trust  
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US Dollar  
6/1/2017 - 6/30/2017

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
6/1/2017	6/2/2017	400,000	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	JPMORG AN_bb	100.27	401,062.50			401,062.50
6/2/2017	6/5/2017	510,000	912828V49	TSY INFL IX N/B 0.375% Due 01-15-27	HSBC_bb	101.27	516,465.52			516,465.52
6/7/2017	6/14/2017	195,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	BNPP_bb	101.87	198,641.02			198,641.02
6/9/2017	6/9/2017	200,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	200,000.00			200,000.00
6/13/2017	6/16/2017	130,000	06406FAB9	BANK NEW YORK MELLON CORP 2.050% Due 05-03-21	KEY_ma	99.31	129,100.40			129,100.40
6/19/2017	6/22/2017	125	ABBV	ABBVIE INC COM	INCA	71.46	8,932.30	5.00	0.20	8,927.10
6/19/2017	6/22/2017	122	AFL	AFLAC INC COM	INCA	79.38	9,684.31	4.88	0.22	9,679.21
6/19/2017	6/22/2017	20,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01-14-2020 2.625% Due 01-14-20	MILL_ma	101.56	20,310.40			20,310.40
6/19/2017	6/22/2017	227	AEE	AMEREN CORP COM	INCA	56.84	12,901.12	9.08	0.29	12,891.75
6/19/2017	6/22/2017	10,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE 2.250% Due 05-05-21	WELLS_ma	99.89	9,988.80			9,988.80
6/19/2017	6/22/2017	175	AFG	AMERICAN FINL GROUP INC OHIO COM	INCA	101.95	17,840.86	7.00	0.39	17,833.47
6/19/2017	6/22/2017	15,000	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 02-01-23	MILL_ma	103.10	15,465.00			15,465.00
6/19/2017	6/22/2017	396	NLY	ANNALY CAP MGMT INC COM	INCA	12.44	4,924.15	15.84	0.11	4,908.20
6/19/2017	6/22/2017	45	AAPL	APPLE INC COM	INCA	145.64	6,553.43	1.80	0.15	6,551.48
6/19/2017	6/22/2017	10,000	037833BS8	Apple Inc 2.250% Due 02-23-21	GOLDMA N_ma	100.94	10,093.30			10,093.30
6/19/2017	6/22/2017	146	T	AT&T INC COM	INCA	38.79	5,662.48	5.84	0.13	5,656.51
6/19/2017	6/22/2017	10,000	00206RDC3	AT&T INC 4.450% Due 04-01-24	WELLS_ma	105.99	10,598.30			10,598.30
6/19/2017	6/22/2017	10,000	06051GF53	BANK AMER CORP 3.875% Due 08-01-25	MILL_ma	103.70	10,369.10			10,369.10
6/19/2017	6/22/2017	227	BBT	BB&T CORP COM	INCA	44.36	10,068.37	9.08	0.22	10,059.07

# Transaction Summary

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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
6/19/2017	6/22/2017	10,000	05531FAX1	BB&T CORPORATION 2.750% Due 04-01-22	MILL_ma	101.57	10,156.50			10,156.50
6/19/2017	6/22/2017	87	BA	BOEING CO COM	INCA	198.95	17,308.71	3.48	0.38	17,304.85
6/19/2017	6/22/2017	15,000	14040HBL8	CAPITAL ONE FINANCIAL CO 3.050% Due 03-09-22	GOLDMA N_ma	101.06	15,158.40			15,158.40
6/19/2017	6/22/2017	160	CCL	CARNIVAL CORP PAIRED CTF	INCA	65.73	10,515.77	6.40	0.23	10,509.14
6/19/2017	6/22/2017	78	CAT	CATERPILLAR INC DEL COM	INCA	106.93	8,340.35	3.12	0.19	8,337.04
6/19/2017	6/22/2017	10,000	151020AS3	CELGENE CORP 3.875% Due 08-15-25	MORGAN S_ma	105.09	10,508.40			10,508.40
6/19/2017	6/22/2017	162	CVX	CHEVRON CORP NEW COM	INCA	107.97	17,491.25	6.48	0.39	17,484.38
6/19/2017	6/22/2017	331	CIM	CHIMERA INVT CORP COM NEW	INCA	19.55	6,469.25	13.24	0.15	6,455.86
6/19/2017	6/22/2017	529	CSCO	CISCO SYS INC COM	INCA	31.84	16,842.99	21.16	0.37	16,821.46
6/19/2017	6/22/2017	117	COH	COACH INC COM	INCA	46.59	5,450.15	4.68	0.12	5,445.35
6/19/2017	6/22/2017	86	CPA	COPA HOLDINGS SA CL A	INCA	118.37	10,179.16	3.44	0.23	10,175.49
6/19/2017	6/19/2017	116,101	COASTAL	CS - REPURCHASE AGREEMENT		1.00	116,100.99			116,100.99
6/19/2017	6/22/2017	10,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21/2022 3.850% Due 11-21-22	MARAX_ma	103.24	10,323.10			10,323.10
6/19/2017	6/22/2017	119	DOW	DOW CHEM CO COM	INCA	65.00	7,734.24	4.76	0.17	7,729.31
6/19/2017	6/22/2017	241	DRE	DUKE REALTY CORP COM NEW	INCA	28.77	6,932.21	9.64	0.16	6,922.41
6/19/2017	6/22/2017	140	ETN	EATON CORP PLC SHS	INCA	77.63	10,867.86	5.60	0.24	10,862.02
6/19/2017	6/22/2017	170	EIX	EDISON INTL COM	INCA	82.05	13,947.34	6.80	0.31	13,940.23
6/19/2017	6/22/2017	233	XOM	EXXON MOBIL CORP COM	INCA	83.18	19,379.35	9.32	0.43	19,369.60
6/19/2017	6/22/2017	553	FITB	FIFTH THIRD BANCORP COM	INCA	25.55	14,124.80	22.12	0.31	14,102.37
6/19/2017	6/22/2017	10,000	316773CP3	FIFTH THIRD BANCORP 4.300% Due 01-16-24	GOLDMA N_ma	106.24	10,623.20			10,623.20
6/19/2017	6/22/2017	270	FE	FIRSTENERGY CORP COM	INCA	29.64	8,000.43	10.80	0.18	7,989.45
6/19/2017	6/22/2017	15,000	345397VU4	FORD MOTOR CREDIT CO LLC 5.875% Due 08-02-21	BOA_ma	111.56	16,732.65			16,732.65
6/19/2017	6/22/2017	217	BEN	FRANKLIN RES INC COM	INCA	44.66	9,689.92	8.68	0.22	9,681.02
6/19/2017	6/22/2017	47	GATX	GATX CORP	INCA	64.67	3,039.41	1.88	0.07	3,037.46

# Transaction Summary

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US Dollar  
6/1/2017 - 6/30/2017

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
6/19/2017	6/22/2017	221	GE	GENERAL ELECTRIC CO COM	INCA	28.82	6,367.98	8.84	0.14	6,359.00
6/19/2017	6/22/2017	254	GSK	GLAXOSMITHKLINE PLC SPONSORED ADR	INCA	43.84	11,133.84	10.16	0.25	11,123.43
6/19/2017	6/22/2017	15,000	38145GAH3	GOLDMAN SACHS GROUP INC 3.500% Due 11-16-26	SUMRD_ MA	99.73	14,959.20			14,959.20
6/19/2017	6/22/2017	145	HP	HELMERICH & PAYNE INC COM	INCA	54.37	7,882.82	5.80	0.18	7,876.84
6/19/2017	6/22/2017	637	HST	HOST HOTELS & RESORTS INC COM	INCA	18.99	12,093.18	25.48	0.27	12,067.43
6/19/2017	6/22/2017	221	INTC	INTEL CORP COM	INCA	35.46	7,835.38	8.84	0.18	7,826.36
6/19/2017	6/22/2017	128	IP	INTL PAPER CO COM	INCA	56.66	7,251.68	5.12	0.16	7,246.40
6/19/2017	6/22/2017	160	JNJ	JOHNSON & JOHNSON COM	INCA	133.93	21,427.53	6.40	0.47	21,420.66
6/19/2017	6/22/2017	298	JPM	JPMORGAN CHASE & CO COM	INCA	87.70	26,132.54	11.92	0.57	26,120.05
6/19/2017	6/22/2017	51	KMB	KIMBERLY CLARK CORP COM	INCA	132.31	6,747.66	2.04	0.15	6,745.47
6/19/2017	6/22/2017	117	LVS	LAS VEGAS SANDS CORP COM	INCA	65.67	7,682.64	4.68	0.17	7,677.79
6/19/2017	6/22/2017	83	LDOS	LEIDOS HLDGS INC COM	INCA	54.07	4,487.71	3.32	0.10	4,484.29
6/19/2017	6/22/2017	68	LLY	LILLY ELI & CO COM	INCA	82.50	5,609.53	2.72	0.13	5,606.68
6/19/2017	6/22/2017	69	LYB	LYONDELLBASELL INDUSTRIES N V SHS - A -	INCA	81.43	5,618.20	2.76	0.13	5,615.31
6/19/2017	6/22/2017	138	MAC	MACERICH CO COM	INCA	57.78	7,972.77	5.52	0.18	7,967.07
6/19/2017	6/22/2017	214	MXIM	MAXIM INTEGRATED PRO	INCA	46.55	9,960.26	8.56	0.22	9,951.48
6/19/2017	6/22/2017	10,000	58013MEX8	MCDONALDS CORP MED TERM NT BE 2.750% Due 12-09-20	SUMRD_ MA	101.94	10,193.40			10,193.40
6/19/2017	6/22/2017	154	MRK	MERCK & CO INC COM	INCA	63.69	9,807.27	6.16	0.22	9,800.89
6/19/2017	6/22/2017	183	MET	METLIFE INC COM	INCA	54.01	9,883.61	7.32	0.22	9,876.07
6/19/2017	6/22/2017	10,000	59156RBB3	METLIFE INC 4.368% Due 09-15-23	MILL_ma	109.75	10,974.80			10,974.80
6/19/2017	6/22/2017	165	MSFT	MICROSOFT CORP COM	INCA	70.54	11,638.02	6.60	0.26	11,631.16
6/19/2017	6/22/2017	15,000	594918BX1	MICROSOFT CORP 2.875% Due 02-06-24	MILL_ma	102.14	15,319.95			15,319.95
6/19/2017	6/22/2017	45,000	651229AV8	NEWELL RUBBERMAID INC 3.850% Due 04-01-23	USB_ma	105.48	47,462.40			47,462.40
6/19/2017	6/22/2017	211	ORCL	ORACLE CORP COM	INCA	45.53	9,606.62	8.44	0.21	9,597.97
6/19/2017	6/22/2017	73	PEP	PEPSICO INC COM	INCA	116.95	8,537.11	2.92	0.19	8,534.00

# Transaction Summary

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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
6/19/2017	6/22/2017	418	PFE	PFIZER INC COM	INCA	33.13	13,845.94	16.72	0.31	13,828.91
6/19/2017	6/22/2017	243	POT	POTASH CORP SASK INC F	INCA	16.62	4,038.57	9.72	0.09	4,028.76
6/19/2017	6/22/2017	317	PPL	PPL CORP COM	INCA	39.55	12,535.49	12.68	0.28	12,522.53
6/19/2017	6/22/2017	67	PG	PROCTER AND GAMBLE CO COM	INCA	89.71	6,010.10	2.68	0.14	6,007.28
6/19/2017	6/22/2017	137	QCOM	QUALCOMM INC COM	INCA	57.27	7,845.13	5.48	0.18	7,839.47
6/19/2017	6/22/2017	390	RGC	REGAL ENTMT GROUP CL A	INCA	21.44	8,361.41	15.60	0.19	8,345.62
6/19/2017	6/22/2017	10,000	7591EPAK6	REGIONS FINL CORP NEW 3.200% Due 02-08-21	RAYJ_MA	102.51	10,251.00			10,251.00
6/19/2017	6/22/2017	10,000	78012KC62	ROYAL BANK OF CANADA 2.125% Due 03-02-20	WELLS_ma	100.06	10,005.10			10,005.10
6/19/2017	6/22/2017	190	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS	INCA	56.27	10,690.11	7.60	0.24	10,682.27
6/19/2017	6/22/2017	221	STX	SEAGATE TECHNOLOGY PLC SHS	INCA	41.72	9,220.18	8.84	0.21	9,211.13
6/19/2017	6/22/2017	10,000	82481LAA7	SHIRE ACQ INV IRELAND DA 1.900% Due 09-23-19	USB_ma	99.40	9,939.90			9,939.90
6/19/2017	6/22/2017	10,000	843646AN0	SOUTHERN PWR CO 1.850% Due 12-01-17	MILL_ma	99.94	9,993.70			9,993.70
6/19/2017	6/22/2017	161	STI	SUNTRUST BKS INC COM	INCA	56.45	9,087.45	6.44	0.20	9,080.81
6/19/2017	6/20/2017	140,000	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG 3.625% Due 02-15-20	CITI_bb	105.60	147,831.25			147,831.25
6/19/2017	6/20/2017	100,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	JPMORG AN_bb	100.09	100,082.03			100,082.03
6/19/2017	6/22/2017	136	USB	US BANCORP DEL COM NEW	INCA	52.59	7,151.40	5.44	0.16	7,145.80
6/19/2017	6/22/2017	105	VLO	VALERO ENERGY CORP NEW COM	INCA	66.76	7,009.04	4.20	0.16	7,004.68
6/19/2017	6/22/2017	254	VZ	VERIZON COMMUNICATIONS INC COM	INCA	46.40	11,784.07	10.16	0.26	11,773.65
6/19/2017	6/22/2017	137	WMT	WAL-MART STORES INC COM	INCA	75.63	10,360.40	5.48	0.23	10,354.69
6/19/2017	6/22/2017	10,000	94106LBD0	WASTE MGMT INC DEL 2.400% Due 05-15-23	MILL_ma	98.99	9,898.70			9,898.70
6/19/2017	6/22/2017	210	WRI	WEINGARTEN RLTY INVS SH BEN INT	INCA	30.12	6,323.51	8.40	0.14	6,314.97
6/19/2017	6/22/2017	235	WFC	WELLS FARGO & CO NEW COM	INCA	54.33	12,766.10	9.40	0.28	12,756.42

# Transaction Summary

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## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
6/20/2017	6/21/2017	110,000	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	PTCP_BB	100.54	110,594.00			110,594.00
6/20/2017	6/21/2017	75,000	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	PTCP_BB	100.25	75,187.50			75,187.50
6/20/2017	6/23/2017	70,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	HSBC_bb	96.11	67,271.09			67,271.09
6/26/2017	7/3/2017	40,000	36962G6F6	GENERAL ELECTRIC CO 3.150% Due 09-07-22	WELLS_ma	104.25	41,699.60			41,699.60
6/26/2017	7/3/2017	40,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	JPMORG AN_bb	103.49	41,395.31			41,395.31
6/27/2017	6/30/2017	40,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	HSBC_bb	103.06	41,221.88			41,221.88
6/27/2017	6/30/2017	75,000	92826CAC6	VISA INC 2.800% Due 12-14-22	SUN_ma	102.18	76,632.75			76,632.75
<b>Total Sales</b>							<b>3,160,196.60</b>	<b>472.56</b>	<b>13.33</b>	<b>3,159,710.71</b>

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2017	6/12/2017	LYB	LYONDELLBASELL INDUSTRIES N V SHS - A -	1.00	916.20	916.20
6/1/2017	6/15/2017	RGC	REGAL ENTMT GROUP CL A	1.00	1,496.66	1,496.66
6/6/2017	6/15/2017	WRI	WEINGARTEN RLTY INVS SH BEN INT	1.00	1,339.42	1,339.42
6/7/2017	7/5/2017	COH	COACH INC COM	1.00	653.40	653.40
6/7/2017	7/5/2017	KMB	KIMBERLY CLARK CORP COM	1.00	637.29	637.29
6/7/2017	7/3/2017	PPL	PPL CORP COM	1.00	1,688.23	1,688.23
6/12/2017	6/30/2017	AEE	AMEREN CORP COM	1.00	1,326.60	1,326.60
6/13/2017	6/30/2017	GATX	GATX CORP	1.00	546.42	546.42
6/13/2017	6/30/2017	LDOS	LEIDOS HLDGS INC COM	1.00	504.64	504.64
6/13/2017	7/10/2017	MRK	MERCK & CO INC COM	1.00	960.68	960.68
6/15/2017	7/25/2017	GE	GENERAL ELECTRIC CO COM	1.00	937.20	937.20

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## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/19/2017	7/5/2017	STX	SEAGATE TECHNOLOGY PLC SHS	1.00	1,673.28	1,673.28
6/20/2017	6/30/2017	LVS	LAS VEGAS SANDS CORP COM	1.00	1,196.47	1,196.47
6/28/2017	7/31/2017	NLY	ANNALY CAP MGMT INC COM	1.00	1,552.20	1,552.20
6/28/2017	7/28/2017	CIM	CHIMERA INVT CORP COM NEW	1.00	2,195.00	2,195.00
6/28/2017	7/28/2017	DOW	DOW CHEM CO COM	1.00	741.06	741.06
6/28/2017	7/31/2017	EIX	EDISON INTL COM	1.00	1,144.13	1,144.13
6/28/2017	7/17/2017	FITB	FIFTH THIRD BANCORP COM	1.00	1,046.22	1,046.22
6/28/2017	7/14/2017	BEN	FRANKLIN RES INC COM	1.00	595.80	595.80
6/28/2017	7/17/2017	HST	HOST HOTELS & RESORTS INC COM	1.00	1,349.80	1,349.80
6/28/2017	8/1/2017	POT	POTASH CORP SASK INC F	1.00	356.10	356.10
6/28/2017	7/17/2017	USB	US BANCORP DEL COM NEW	1.00	498.68	498.68
<b>Total Dividends</b>					<b>23,355.48</b>	<b>23,355.48</b>

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2017	6/1/2017	06051GDZ9	BANK AMER CORP 7.625% Due 06-01-19	100.00	4,193.75	4,193.75
6/1/2017	6/1/2017	096630AE8	BOARDWALK PIPELINES LP 5.950% Due 06-01-26	100.00	6,693.75	6,693.75
6/1/2017	6/1/2017	126650CT5	CVS HEALTH CORP 2.125% Due 06-01-21	100.00	1,328.12	1,328.12
6/1/2017	6/1/2017	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	438.94	438.94
6/1/2017	6/1/2017	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	490.55	490.55
6/1/2017	6/1/2017	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	218.13	218.13
6/1/2017	6/1/2017	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	6.35	6.35

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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2017	6/1/2017	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,243.26	1,243.26
6/1/2017	6/1/2017	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
6/1/2017	6/1/2017	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	654.95	654.95
6/1/2017	6/1/2017	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22
6/1/2017	6/1/2017	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69
6/1/2017	6/1/2017	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,244.46	1,244.46
6/1/2017	6/1/2017	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	0.87	0.87
6/1/2017	6/1/2017	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	451.52	451.52
6/1/2017	6/1/2017	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	5.96	5.96
6/1/2017	6/1/2017	843646AN0	SOUTHERN PWR CO 1.850% Due 12-01-17	100.00	1,248.75	1,248.75
6/2/2017	6/2/2017	COASTAL	CS - REPURCHASE AGREEMENT	1.00	572.88	572.88
6/8/2017	6/8/2017	03065JAF1	AMCAR 2014-4 C 2.470% Due 11-09-20	100.00	339.63	339.63
6/8/2017	6/8/2017	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	143.93	143.93
6/8/2017	6/8/2017	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.38	429.38
6/8/2017	6/8/2017	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
6/9/2017	6/9/2017	58013MEX8	MCDONALDS CORP MED TERM NT BE 2.750% Due 12-09-20	100.00	1,856.25	1,856.25



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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/14/2017	6/14/2017	92826CAC6	VISA INC 2.800% Due 12-14-22	100.00	2,450.00	2,450.00
6/15/2017	6/15/2017	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22	100.00	1,053.46	1,053.46
6/15/2017	6/15/2017	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21	100.00	340.00	340.00
6/15/2017	6/15/2017	14041NFK2	COMET 2017-A1 A1 2.000% Due 01-15-23	100.00	658.33	658.33
6/15/2017	6/15/2017	25179MAV5	DEVON ENERGY CORPORATION 5.850% Due 12-15-25	100.00	3,217.50	3,217.50
6/15/2017	6/15/2017	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST DTD 10/16/2014 1.39000% 4/15/2020 1.390% Due 04-15-20	100.00	301.15	301.15
6/15/2017	6/15/2017	26884AAZ6	ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21	100.00	5,457.50	5,457.50
6/15/2017	6/15/2017	502413BE6	L-3 TECHNOLOGIES INC 3.850% Due 12-15-26	100.00	1,117.57	1,117.57
6/15/2017	6/15/2017	59156RBB3	METLIFE INC 4.368% Due 09-15-23	100.00	2,620.80	2,620.80
6/15/2017	6/15/2017	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	53.07	53.07
6/15/2017	6/15/2017	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34
6/15/2017	6/15/2017	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	133.95	133.95
6/15/2017	6/15/2017	80284TAF2	SDART 2017-1 A3 1.770% Due 09-15-20	100.00	140.13	140.13
6/15/2017	6/15/2017	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26	100.00	2,825.52	2,825.52

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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/15/2017	6/15/2017	981464FP0	WFNMT 2016-B A 1.440% Due 06-15-22	100.00	192.00	192.00
6/18/2017	6/18/2017	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	78.00	78.00
6/30/2017	6/30/2017	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)	10.00	7,249.48	7,249.48
6/30/2017	6/30/2017	EUROPE	EUROPE ENTERPRISE III(EST.VAL)	10.00	12,021.36	12,021.36
6/30/2017	6/30/2017	CASH	MONEY FUND	1.00	2.68	2.68
6/30/2017	7/3/2017	CASH	MONEY FUND	1.00	267.56	267.56
6/30/2017	6/30/2017	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	16,713.61	16,713.61
<b>Total Interest</b>					<b>80,236.80</b>	<b>80,236.80</b>

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/1/2017	6/1/2017	1,214	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	1,214.34	1,214.34
6/1/2017	6/1/2017	2,326	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	2,326.24	2,326.24
6/1/2017	6/1/2017	882	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	881.87	881.87
6/1/2017	6/1/2017	5	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	5.03	5.03
6/1/2017	6/1/2017	5,817	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	5,817.09	5,817.09
6/1/2017	6/1/2017	649	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	649.08	649.08
6/1/2017	6/1/2017	6,323	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	6,322.78	6,322.78
6/1/2017	6/1/2017	4	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	3.68	3.68
6/1/2017	6/1/2017	2,237	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	2,237.09	2,237.09

# Transaction Summary

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## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/1/2017	6/1/2017	171	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	171.47	171.47
6/8/2017	6/8/2017	9,685	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	9,684.93	9,684.93
6/8/2017	6/8/2017	20,917	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	20,916.98	20,916.98
6/15/2017	6/15/2017	9,187	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	9,186.83	9,186.83
6/15/2017	6/15/2017	11,643	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	11,643.37	11,643.37
6/15/2017	6/15/2017	10,832	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	10,831.82	10,831.82
6/18/2017	6/18/2017	7,318	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	7,318.47	7,318.47
<b>Total Principal Payments</b>						<b>89,211.07</b>	<b>89,211.07</b>

## Contributions

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/23/2017	6/23/2017	CASH	Intra-Transfer Overall Cash Rebalanc	1.00	1,200,000.00	1,200,000.00
<b>Total Contributions</b>					<b>1,200,000.00</b>	<b>1,200,000.00</b>

## Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/9/2017	6/9/2017	CASH	Funeral Disbursement	1.00	200,000.00	200,000.00
6/19/2017	6/19/2017	CASH	Funeral Disbursement	1.00	100,000.00	100,000.00
6/23/2017	6/23/2017	CASH	Intra-Transfer Overall Cash Rebalanc	1.00	1,200,000.00	1,200,000.00
6/30/2017	6/30/2017	CASH	Funeral Disbursement	1.00	100,000.00	100,000.00
<b>Total Withdrawals</b>					<b>1,600,000.00</b>	<b>1,600,000.00</b>

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## Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/1/2017	6/2/2017	912828XT2	US TREASURY N/B 2.000% Due 05-31-24	100.00	-54.64	-54.64
6/2/2017	6/5/2017	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-2,518.30	-2,518.30
6/7/2017	6/16/2017	87165LBP5	SYNCT 2017-1 A 1.930% Due 06-15-23		0.00	0.00
6/13/2017	6/16/2017	446150AK0	HUNTINGTON BANCSHARES 2.300% Due 01-14-22	100.00	-1,262.44	-1,262.44
6/15/2017	6/20/2017	25389JAL0	DIGITAL REALTY TRUST LP 3.950% Due 07-01-22	100.00	-370.86	-370.86
6/20/2017	6/23/2017	502413BE6	L-3 TECHNOLOGIES INC 3.850% Due 12-15-26	100.00	-59.89	-59.89
6/20/2017	6/21/2017	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	-569.91	-569.91
6/26/2017	7/3/2017	124857AS2	CBS CORP 2.500% Due 02-15-23		0.00	0.00
6/27/2017	7/3/2017	124857AS2	CBS CORP 2.500% Due 02-15-23		0.00	0.00
6/27/2017	6/30/2017	281020AJ6	EDISON INTERNATIONAL 2.950% Due 03-15-23	100.00	-645.32	-645.32
<b>Total Purchased Accrued</b>					<b>-5,481.36</b>	<b>-5,481.36</b>

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/1/2017	6/2/2017	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	100.00	1,290.98	1,290.98
6/2/2017	6/5/2017	912828V49	TSY INFL IX N/B 0.375% Due 01-15-27	100.00	752.13	752.13
6/7/2017	6/14/2017	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	1,362.17	1,362.17
6/13/2017	6/16/2017	06406FAB9	BANK NEW YORK MELLON CORP 2.050% Due 05-03-21	100.00	318.32	318.32

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## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/19/2017	6/22/2017	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01-14-2020 2.625% Due 01-14-20	100.00	230.42	230.42
6/19/2017	6/22/2017	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE 2.250% Due 05-05-21	100.00	29.38	29.38
6/19/2017	6/22/2017	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 02-01-23	100.00	193.88	193.88
6/19/2017	6/22/2017	037833BS8	Apple Inc 2.250% Due 02-23-21	100.00	74.38	74.38
6/19/2017	6/22/2017	00206RDC3	AT&T INC 4.450% Due 04-01-24	100.00	100.13	100.13
6/19/2017	6/22/2017	06051GFS3	BANK AMER CORP 3.875% Due 08-01-25	100.00	151.77	151.77
6/19/2017	6/22/2017	05531FAX1	BB&T CORPORATION 2.750% Due 04-01-22	100.00	69.51	69.51
6/19/2017	6/22/2017	14040HBL8	CAPITAL ONE FINANCIAL CO 3.050% Due 03-09-22	100.00	130.90	130.90
6/19/2017	6/22/2017	151020AS3	CELGENE CORP 3.875% Due 08-15-25	100.00	136.70	136.70
6/19/2017	6/22/2017	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21/2022 3.850% Due 11-21-22	100.00	33.15	33.15
6/19/2017	6/22/2017	316773CP3	FIFTH THIRD BANCORP 4.300% Due 01-16-24	100.00	186.33	186.33
6/19/2017	6/22/2017	345397VU4	FORD MOTOR CREDIT CO LLC 5.875% Due 08-02-21	100.00	342.71	342.71
6/19/2017	6/22/2017	38145GAH3	GOLDMAN SACHS GROUP INC 3.500% Due 11-16-26	100.00	52.50	52.50
6/19/2017	6/22/2017	58013MEX8	MCDONALDS CORP MED TERM NT BE 2.750% Due 12-09-20	100.00	9.93	9.93
6/19/2017	6/22/2017	59156RBB3	METLIFE INC 4.368% Due 09-15-23	100.00	8.49	8.49

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
6/1/2017 - 6/30/2017

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/19/2017	6/22/2017	594918BX1	MICROSOFT CORP 2.875% Due 02-06-24	100.00	162.92	162.92
6/19/2017	6/22/2017	651229AV8	NEWELL RUBBERMAID INC 3.850% Due 04-01-23	100.00	389.81	389.81
6/19/2017	6/22/2017	7591EPAK6	REGIONS FINL CORP NEW 3.200% Due 02-08-21	100.00	119.11	119.11
6/19/2017	6/22/2017	78012KC62	ROYAL BANK OF CANADA 2.125% Due 03-02-20	100.00	62.57	62.57
6/19/2017	6/22/2017	82481LAA7	SHIRE ACQ INV IRELAND DA 1.900% Due 09-23-19	100.00	46.97	46.97
6/19/2017	6/22/2017	843646AN0	SOUTHERN PWR CO 1.850% Due 12-01-17	100.00	10.79	10.79
6/19/2017	6/20/2017	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG 3.625% Due 02-15-20	100.00	1,752.42	1,752.42
6/19/2017	6/20/2017	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	304.30	304.30
6/19/2017	6/22/2017	94106LBD0	WASTE MGMT INC DEL 2.400% Due 05-15-23	100.00	24.67	24.67
6/20/2017	6/21/2017	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	127.48	127.48
6/20/2017	6/21/2017	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	78.46	78.46
6/20/2017	6/23/2017	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	402.21	402.21
6/26/2017	7/3/2017	36962G6F6	GENERAL ELECTRIC CO 3.150% Due 09-07-22	100.00	406.00	406.00
6/26/2017	7/3/2017	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	381.22	381.22

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
6/1/2017 - 6/30/2017

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/27/2017	6/30/2017	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	372.93	372.93
6/27/2017	6/30/2017	92826CAC6	VISA INC 2.800% Due 12-14-22	100.00	93.33	93.33
<b>Total Sold Accrued</b>					<b>10,208.97</b>	<b>10,208.97</b>

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
6/1/2017 - 6/30/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
10/31/2016	6/1/2017	130,000	912828PA2	UNITED STATES T		131,406.64	-896.03	130,345.31	-165.30	
12/12/2016	6/1/2017	270,000	912828PA2	UNITED STATES T		272,235.94	-1,307.60	270,717.19	-211.15	
7/10/2007	6/1/2017	5	3128KUS73	FHLMC PC		5.49	0.00	5.03	0.00	-0.46
9/30/2015	6/1/2017	882	3128M76Q4	FHLMC PC		980.26	0.00	881.87	0.00	-98.39
9/30/2015	6/1/2017	1,214	3128M7AX4	FHLMC PC		1,348.68	0.00	1,214.34	0.00	-134.34
11/18/2015	6/1/2017	2,326	3128M97F3	FHLMC PC		2,591.58	0.00	2,326.24	0.00	-265.34
5/9/2008	6/1/2017	4	31371NWX9	FNMA PASS-THRU		4.00	0.00	3.68	0.00	-0.32
6/10/2016	6/1/2017	2,237	3138ENG29	FNMA PASS-THRU		2,518.82	0.00	2,237.09	-281.73	
12/4/2006	6/1/2017	171	31411DWE5	FNMA PASS-THRU		186.71	0.00	171.47	0.00	-15.24
9/30/2015	6/1/2017	1,617	31416BK72	FNMA PASS-THRU		1,809.70	0.00	1,616.71	0.00	-192.99
9/30/2015	6/1/2017	1,749	31416BK72	FNMA PASS-THRU		1,956.71	0.00	1,748.77	0.00	-207.94
12/4/2015	6/1/2017	2,957	31416BK72	FNMA PASS-THRU		3,308.47	0.00	2,957.30	0.00	-351.17
9/29/2014	6/1/2017	5,817	3137A7JU5	FHLMC REMIC SER		6,218.83	0.00	5,817.09	0.00	-401.74
10/22/2014	6/1/2017	649	3137AQT24	FHLMC REMIC SER		662.39	0.00	649.08	0.00	-13.31
4/25/2017	6/2/2017	510,000	912828V49	TSY INFL IX N/B		512,518.23	-26.52	516,465.52	3,973.81	
1/28/2016	6/7/2017	85,000	912828RC6	UNITED STATES T		87,719.34	-644.74	86,587.11	0.00	-487.48
7/8/2016	6/7/2017	110,000	912828RC6	UNITED STATES T		116,101.56	-1,070.39	112,053.91	-2,977.25	
10/24/2013	6/8/2017	7,264	03065CAE9	AMERICREDIT AUT		7,390.82	0.00	7,263.70	0.00	-127.12
12/5/2013	6/8/2017	968	03065CAE9	AMERICREDIT AUT		990.74	0.00	968.49	0.00	-22.25
2/10/2014	6/8/2017	1,453	03065CAE9	AMERICREDIT AUT		1,489.97	0.00	1,452.74	0.00	-37.23
11/5/2013	6/8/2017	6,972	03065EAF2	AMERICREDIT AUT		6,971.84	0.00	6,972.33	0.00	0.49
11/25/2013	6/8/2017	12,085	03065EAF2	AMERICREDIT AUT		12,174.12	0.00	12,085.36	0.00	-88.76
1/14/2014	6/8/2017	1,859	03065EAF2	AMERICREDIT AUT		1,865.97	0.00	1,859.29	0.00	-6.68
	6/9/2017	200,000	COASTAL	CS - REPURCHASE		200,000.00		200,000.00	0.00	
4/25/2016	6/13/2017	80,000	06406FAB9	BANK NEW YORK M		79,962.40	8.15	79,446.40	0.00	-524.15
4/25/2016	6/13/2017	50,000	06406FAB9	BANK NEW YORK M		49,976.50	5.10	49,654.00	0.00	-327.60
11/14/2013	6/15/2017	8,726	80281CAF2	SANTANDER DRIVE		8,725.51	0.00	8,725.63	0.00	0.12
9/3/2014	6/15/2017	903	80281CAF2	SANTANDER DRIVE		907.52	0.00	902.65	0.00	-4.87
5/11/2015	6/15/2017	1,204	80281CAF2	SANTANDER DRIVE		1,217.83	0.00	1,203.54	0.00	-14.29
10/30/2013	6/15/2017	4,176	80283GAE4	SANTANDER DRIVE		4,154.30	0.00	4,175.83	0.00	21.53
12/5/2013	6/15/2017	2,227	80283GAE4	SANTANDER DRIVE		2,219.11	0.00	2,227.11	0.00	8.00
2/18/2014	6/15/2017	1,114	80283GAE4	SANTANDER DRIVE		1,112.86	0.00	1,113.56	0.00	0.70
5/17/2016	6/15/2017	1,670	80283GAE4	SANTANDER DRIVE		1,674.38	0.00	1,670.33	0.00	-4.05



# Realized Gains and Losses

WFT Liquidating Trust  
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US Dollar  
6/1/2017 - 6/30/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
9/10/2014	6/15/2017	10,812	80283YAF2	SANTANDER DRIVE		10,808.49	0.00	10,811.70	0.00	3.21
11/5/2014	6/15/2017	832	80283YAF2	SANTANDER DRIVE		838.43	0.00	831.67	0.00	-6.76
10/18/2016	6/18/2017	7,318	43814RAB2	HONDA AUTO RECE		7,318.27	0.00	7,318.47	0.20	
	6/19/2017	116,101	COASTAL	CS - REPURCHASE		116,100.99		116,100.99	0.00	
8/17/2015	6/19/2017	60,000	912828MP2	UNITED STATES T		65,540.63	-2,221.33	63,356.25	0.00	36.95
9/16/2015	6/19/2017	80,000	912828MP2	UNITED STATES T		87,078.12	-2,759.64	84,475.00	0.00	156.51
2/27/2015	6/19/2017	100,000	912828RH5	UNITED STATES T		100,550.78	-351.40	100,082.03	0.00	-117.35
1/13/2016	6/19/2017	15,000	035242AL0	ANHEUSER-BUSCH		14,943.15	10.49	15,465.00	0.00	511.36
3/17/2016	6/19/2017	10,000	037833BS8	Apple Inc		10,150.60	-36.97	10,093.30	0.00	-20.33
9/16/2015	6/19/2017	10,000	06051GFS3	BANK AMER CORP		10,062.50	-9.49	10,369.10	0.00	316.09
3/6/2017	6/19/2017	15,000	14040HBL8	CAPITAL ONE FIN		14,990.40	0.51	15,158.40	167.49	
8/3/2015	6/19/2017	10,000	151020AS3	CELGENE CORP		9,903.40	15.29	10,508.40	0.00	589.71
10/30/2013	6/19/2017	10,000	254709AJ7	DISCOVER FINL S		9,750.40	89.09	10,323.10	0.00	483.61
8/30/2016	6/19/2017	10,000	316773CP3	FIFTH THIRD BAN		10,795.70	-78.05	10,623.20	-94.45	
3/1/2016	6/19/2017	15,000	345397VU4	FORD MOTOR CRED		16,630.35	-362.48	16,732.65	0.00	464.78
12/1/2016	6/19/2017	15,000	38145GAH3	GOLDMAN SACHS G		14,621.40	17.33	14,959.20	320.47	
12/2/2015	6/19/2017	10,000	58013MEX8	MCDONALDS CORP		9,981.50	5.43	10,193.40	0.00	206.47
3/3/2017	6/19/2017	10,000	59156RBB3	METLIFE INC		10,729.90	-29.93	10,974.80	274.83	
1/30/2017	6/19/2017	15,000	594918BX1	MICROSOFT CORP		14,890.80	5.40	15,319.95	423.75	
5/13/2014	6/19/2017	10,000	00206RDC3	AT&T INC		10,383.10	-104.56	10,598.30	0.00	319.76
11/10/2014	6/19/2017	20,000	02209SAT0	ALTRIA GROUP IN		19,983.80	7.88	20,310.40	0.00	318.72
5/2/2016	6/19/2017	10,000	0258M0EB1	AMERICAN EXPRES		9,993.90	1.32	9,988.80	0.00	-6.42
3/16/2017	6/19/2017	10,000	05531FAX1	BB&T CORPORATIO		9,981.30	0.90	10,156.50	174.30	
3/18/2016	6/19/2017	45,000	651229AV8	NEWELL RUBBERMA		44,986.05	2.22	47,462.40	0.00	2,474.13
5/10/2016	6/19/2017	10,000	7591EPAK6	REGIONS FINL CO		10,126.90	-28.08	10,251.00	0.00	152.18
2/28/2017	6/19/2017	10,000	78012KC62	ROYAL BANK OF C		9,992.80	0.71	10,005.10	11.59	
9/19/2016	6/19/2017	10,000	82481LAA7	SHIRE ACQ INV I		9,991.90	1.97	9,939.90	-53.97	
11/12/2015	6/19/2017	10,000	843646AN0	SOUTHERN PWR CO		9,994.20	4.50	9,993.70	0.00	-5.00
5/9/2016	6/19/2017	10,000	94106LBD0	WASTE MGMT INC		9,989.80	1.50	9,898.70	0.00	-92.60
12/31/2013	6/19/2017	210	WRI	WEINGARTEN RLTY		5,829.81		6,323.51	0.00	493.70
12/14/2016	6/19/2017	105	VLO	VALERO ENERGY C		7,076.95		7,009.04	-67.91	
8/4/2015	6/19/2017	161	STI	SUNTRUST BKS IN		7,157.21		9,087.45	0.00	1,930.24
12/18/2014	6/19/2017	317	PPL	PPL CORP COM		10,468.04		12,535.49	0.00	2,067.45

# Realized Gains and Losses

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US Dollar  
6/1/2017 - 6/30/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
10/7/2016	6/19/2017	73	PEP	PEPSICO INC COM		7,758.78		8,537.11	778.33	
11/12/2015	6/19/2017	165	MSFT	MICROSOFT CORP		8,820.22		11,638.02	0.00	2,817.80
10/17/2013	6/19/2017	51	KMB	KIMBERLY CLARK		4,786.33		6,747.66	0.00	1,961.33
7/10/2014	6/19/2017	221	INTC	INTEL CORP COM		6,765.25		7,835.38	0.00	1,070.13
10/17/2013	6/19/2017	221	GE	GENERAL ELECTRI		5,381.28		6,367.98	0.00	986.70
10/17/2013	6/19/2017	162	CVX	CHEVRON CORP NE		19,292.82		17,491.25	0.00	-1,801.57
10/17/2013	6/19/2017	331	CIM	CHIMERA INVT CO		5,080.02		6,469.25	0.00	1,389.23
11/12/2015	6/19/2017	227	BBT	BB&T CORP COM		8,655.24		10,068.37	0.00	1,413.13
4/9/2015	6/19/2017	227	AEE	AMEREN CORP COM		9,479.61		12,901.12	0.00	3,421.51
10/17/2013	6/19/2017	233	XOM	EXXON MOBIL COR		20,328.78		19,379.35	0.00	-949.43
10/17/2013	6/19/2017	254	VZ	VERIZON COMMUNI		12,423.22		11,784.07	0.00	-639.15
12/14/2016	6/19/2017	221	STX	SEAGATE TECHNOL		9,001.29		9,220.18	218.89	
12/14/2016	6/19/2017	137	QCOM	QUALCOMM INC CO		9,442.85		7,845.13	-1,597.72	
10/17/2013	6/19/2017	418	PFE	PFIZER INC COM		12,489.84		13,845.94	0.00	1,356.10
4/20/2017	6/19/2017	214	MXIM	MAXIM INTEGRATE		9,643.48		9,960.26	316.78	
10/17/2013	6/19/2017	138	MAC	MACERICH CO COM		8,029.96		7,972.77	0.00	-57.19
7/21/2015	6/19/2017	83	LDOS	LEIDOS HLDGS IN		3,346.27		4,487.71	0.00	1,141.44
6/2/2016	6/19/2017	128	IP	INTL PAPER CO C		5,496.77		7,251.68	0.00	1,754.91
8/23/2016	6/19/2017	254	GSK	GLAXOSMITHKLINE		11,281.74		11,133.84	-147.90	
3/22/2016	6/19/2017	270	FE	FIRSTENERGY COR		9,743.84		8,000.43	0.00	-1,743.41
11/11/2014	6/19/2017	119	DOW	DOW CHEM CO COM		5,901.13		7,734.24	0.00	1,833.11
4/9/2015	6/19/2017	117	COH	COACH INC COM		5,008.06		5,450.15	0.00	442.09
12/14/2016	6/19/2017	217	BEN	FRANKLIN RES IN		8,676.29		9,689.92	1,013.63	
4/4/2014	6/19/2017	175	AFG	AMERICAN FINL G		10,151.38		17,840.86	0.00	7,689.48
6/2/2016	6/19/2017	137	WMT	WAL-MART STORES		9,697.49		10,360.40	0.00	662.91
10/17/2013	6/19/2017	136	USB	US BANCORP DEL		5,099.40		7,151.40	0.00	2,052.00
12/18/2014	6/19/2017	390	RGC	REGAL ENTMT GRO		7,989.97		8,361.41	0.00	371.44
4/20/2017	6/19/2017	243	POT	POTASH CORP SAS		4,022.06		4,038.57	16.51	
4/20/2017	6/19/2017	211	ORCL	ORACLE CORP COM		9,379.52		9,606.62	227.10	
11/11/2014	6/19/2017	143	MRK	MERCK & CO INC		8,549.61		9,106.75	0.00	557.14
6/24/2015	6/19/2017	11	MRK	MERCK & CO INC		642.62		700.52	0.00	57.90
12/14/2016	6/19/2017	117	LVS	LAS VEGAS SANDS		6,723.31		7,682.64	959.33	
10/17/2013	6/19/2017	298	JPM	JPMORGAN CHASE		16,050.28		26,132.54	0.00	10,082.26

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
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Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
3/22/2016	6/19/2017	47	GATX	GATX CORP		2,242.95		3,039.41	0.00	796.46
10/17/2013	6/19/2017	170	EIX	EDISON INTL COM		8,053.63		13,947.34	0.00	5,893.71
7/10/2014	6/19/2017	529	CSCO	CISCO SYS INC C		13,400.42		16,842.99	0.00	3,442.57
3/22/2016	6/19/2017	160	CCL	CARNIVAL CORP P		7,728.30		10,515.77	0.00	2,787.47
10/17/2013	6/19/2017	87	BA	BOEING CO COM		10,532.30		17,308.71	0.00	6,776.41
11/11/2014	6/19/2017	125	ABBV	ABBVIE INC COM		7,979.49		8,932.30	0.00	952.81
10/17/2013	6/19/2017	235	WFC	WELLS FARGO & C		9,940.50		12,766.10	0.00	2,825.60
10/17/2013	6/19/2017	146	T	AT&T INC COM		5,004.88		5,662.48	0.00	657.60
8/23/2016	6/19/2017	190	RDS/B	ROYAL DUTCH SHE		10,048.93		10,690.11	641.18	
3/22/2016	6/19/2017	67	PG	PROCTER AND GAM		5,563.95		6,010.10	0.00	446.15
10/17/2013	6/19/2017	396	NLY	ANNALY CAP MGMT		4,727.80		4,924.15	0.00	196.35
12/14/2016	6/19/2017	183	MET	METLIFE INC COM		10,316.15		9,883.61	-432.54	
10/17/2013	6/19/2017	68	LLY	LILLY ELI & CO		3,339.13		5,609.53	0.00	2,270.40
10/17/2013	6/19/2017	160	JNJ	JOHNSON & JOHNS		14,654.03		21,427.53	0.00	6,773.50
12/18/2014	6/19/2017	145	HP	HELMERICH & PAY		9,542.75		7,882.82	0.00	-1,659.93
4/30/2015	6/19/2017	553	FITB	FIFTH THIRD BAN		11,076.20		14,124.80	0.00	3,048.60
11/12/2015	6/19/2017	241	DRE	DUKE REALTY COR		4,686.25		6,932.21	0.00	2,245.96
4/9/2015	6/19/2017	86	CPA	COPA HOLDINGS S		9,043.42		10,179.16	0.00	1,135.74
4/20/2017	6/19/2017	78	CAT	CATERPILLAR INC		7,320.25		8,340.35	1,020.10	
11/12/2015	6/19/2017	122	AFL	AFLAC INC COM		7,822.71		9,684.31	0.00	1,861.60
12/31/2013	6/19/2017	45	AAPL	APPLE INC COM		3,599.12		6,553.43	0.00	2,954.31
4/4/2014	6/19/2017	69	LYB	LYONDELLBASELL		6,282.22		5,618.20	0.00	-664.02
6/2/2016	6/19/2017	140	ETN	EATON CORP PLC		8,643.66		10,867.86	0.00	2,224.20
6/2/2016	6/19/2017	637	HST	HOST HOTELS & R		10,163.46		12,093.18	0.00	1,929.72
11/3/2016	6/20/2017	70,000	912828P46	UNITED STATES T		69,004.69	62.15	67,271.09	-1,795.74	
10/21/2014	6/20/2017	110,000	3137AQVW5	FHLMC REMIC SER		112,303.13	0.00	110,594.00	0.00	-1,709.13
10/1/2014	6/20/2017	75,000	3137ARPY6	FHLMC REMIC SER		74,906.25	0.00	75,187.50	0.00	281.25
7/8/2016	6/26/2017	10,000	912828VS6	UNITED STATES T		10,875.00	-114.70	10,348.83	-411.47	
10/5/2016	6/26/2017	30,000	912828VS6	UNITED STATES T		31,890.23	-190.02	31,046.48	-653.73	
2/7/2017	6/26/2017	40,000	36962G6F6	GENERAL ELECTRI		41,266.80	-80.85	41,699.60	513.65	
10/5/2016	6/27/2017	40,000	912828VS6	UNITED STATES T		42,520.31	-254.33	41,221.88	-1,044.10	
12/9/2015	6/27/2017	75,000	92826CAC6	VISA INC		74,895.75	21.30	76,632.75	0.00	1,715.70

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
6/1/2017 - 6/30/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
<b>Total Gains</b>									11,052	102,832
<b>Total Losses</b>									-9,935	-12,798
<b>Total</b>						3,168,562	-10,305.89	3,249,408	1,117	90,034
<b>Total Realized Gain/Loss</b>			91,151.41							

No Capital Gains Distributions