



Portfolio Report

9/30/2017

Account

WFT Liquidating Trust
Consolidated Account

Portfolio Overview

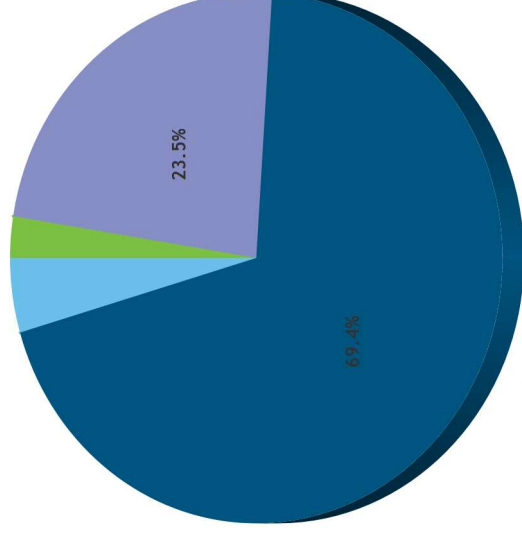
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
8/31/2017 - 9/30/2017

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	36,127,045.31	36,302,100.59	37,586,882.64
Beginning Accrued Interest	136,054.28	168,724.12	193,779.62
Net Contributions/Withdrawals	-434,855.70	-1,037,736.39	-3,280,489.62
Realized Gains/Losses	-8,835.57	18,950.95	172,592.51
Change in Unrealized Gains/Losses	162,876.87	346,064.63	596,538.14
Net Income/Expenses	157,650.81	392,779.59	1,011,526.88
Amortization/Accretion	-8,370.64	-26,648.29	-91,539.47
Change in Accrued Interest	-10,364.13	-43,033.97	-68,089.47
Ending Value	35,995,511.07	35,995,511.07	35,995,511.07
Ending Accrued Interest	125,690.15	125,690.15	125,690.15
Total	36,121,201.23	36,121,201.23	36,121,201.23

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	908,860.50	2.5	0.3
Equity	8,490,177.61	23.5	3.3
Fixed Income	25,083,862.49	69.4	2.2
Other	1,638,300.62	4.5	0.0
Total	36,121,201.23	100.0	2.3

Performance Overview

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US Dollar
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Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date		Quarter To Date		Year To Date		Latest 1 Year		Annualized Latest 3 Years		Annualized Latest 5 Years		Annualized Inception To Date	
Equity	3.61	4.84	10.01	16.40	9.46	10.12								
Fixed Income	-0.30	0.74	2.34	0.27	2.07	1.90								
Other	4.52	6.69	7.09	10.70	7.40	8.53								
ACCOUNT - GROSS	0.81	1.91	4.40	4.58	4.02	3.99								
ACCOUNT - NET	0.80	1.87	4.25	4.38	3.82	3.79								

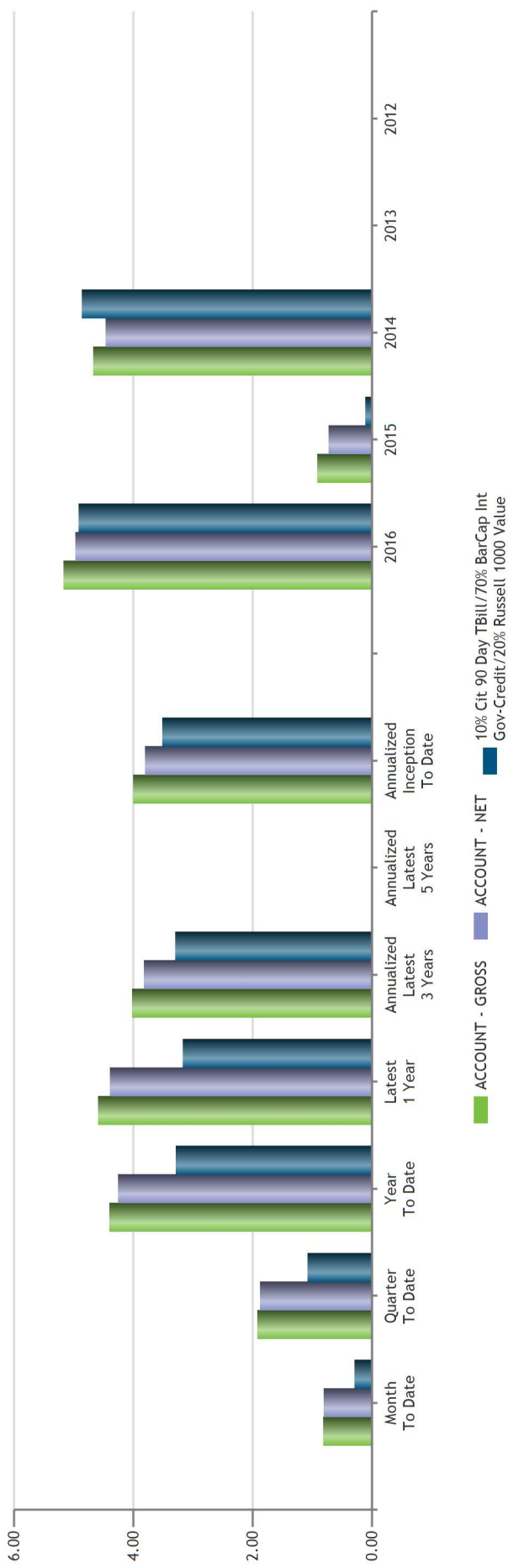
10% Cit 90 Day TBill/70%

BarCap Int Gov-Credit/20%
Russell 1000 Value

Citi 90 Day TBill

Bloomberg Barclays Int
Gov/Credit

Russell 1000 Value

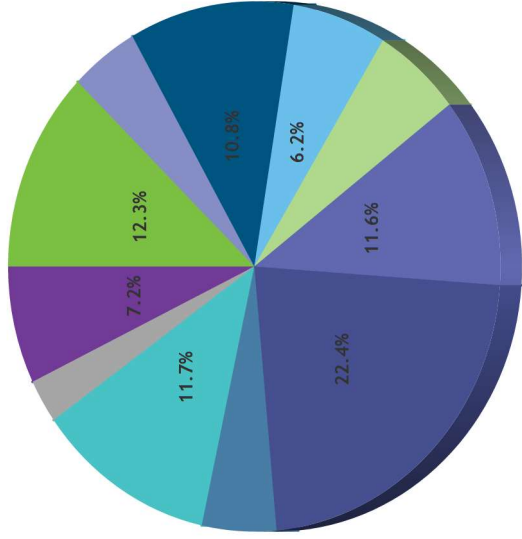


Equity Overview

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Portfolio Holdings by Sector



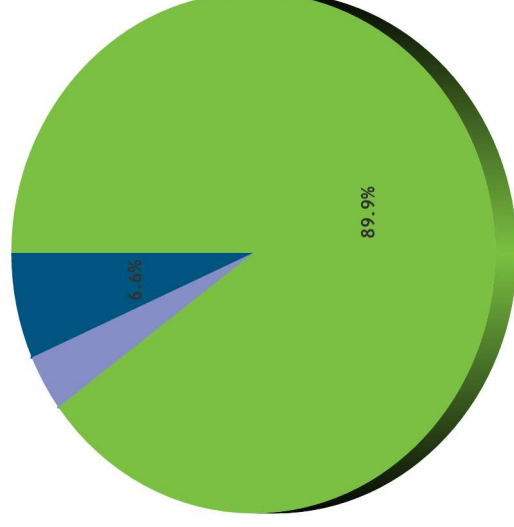
Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
JPM	JPMORGAN CHASE & CO COM	345,459.67	4.1
XOM	EXXON MOBIL CORP COM	320,295.86	3.8
CVX	CHEVRON CORP NEW COM	309,730.00	3.6
JNJ	JOHNSON & JOHNSON COM	287,842.14	3.4
BA	BOEING CO COM	275,309.43	3.2
CSCO	CISCO SYS INC COM	261,809.55	3.1
AFG	AMERICAN FINL GROUP INC OHIO COM	242,693.70	2.9
FITB	FIFTH THIRD BANCORP COM	209,094.54	2.5
PFE	PFIZER INC COM	200,705.40	2.4
WMT	WAL-MART STORES INC COM	199,647.70	2.4
Top 10 Holdings Total		2,652,587.99	31.2

Sector	Market Value	% Equity	% Assets
Energy	1,041,168.00	12.3	2.9
Materials	381,147.32	4.5	1.1
Industrials	917,320.44	10.8	2.5
Consumer Discretionary	524,928.12	6.2	1.5
Consumer Staples	492,977.64	5.8	1.4
Health Care	983,108.32	11.6	2.7
Financials	1,904,312.96	22.4	5.3
Real Estate	413,759.56	4.9	1.1
Information Technology	996,327.18	11.7	2.8
Telecommunication Services	226,932.46	2.7	0.6
Utilities	608,195.61	7.2	1.7
Equity Total	8,490,177.61	100.0	23.6

Equity Allocation by Security Type

COMMON STOCK (USD) 89.9%
AMERICAN DEPOSITORY RECEIPTS 3.5%
FOREIGN DOMICILED U.S. EQUITY 6.6%
SECURITY 6.6%



Fixed Income Characteristics

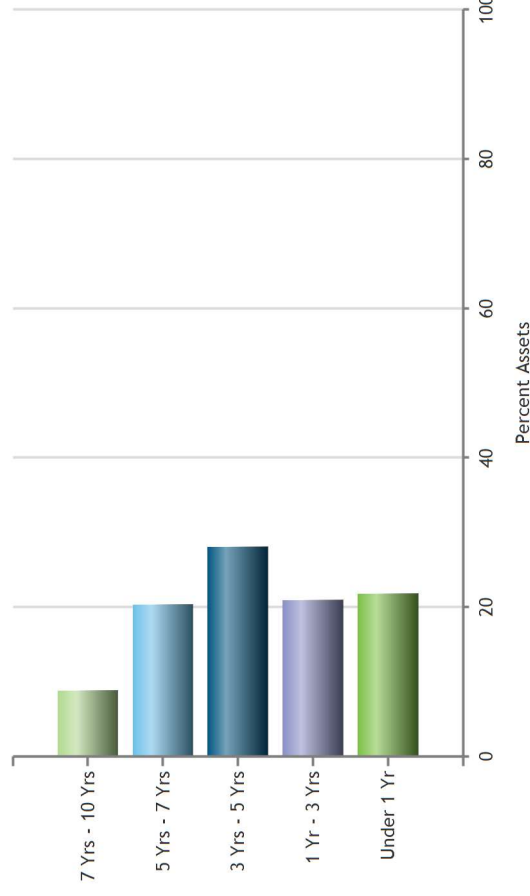
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Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	16	2,681,713.74	10.7	1.5	2.511%	0.5
1 Yr - 3 Yrs	27	7,471,581.05	29.8	1.7	2.425%	1.6
3 Yrs - 5 Yrs	27	5,924,191.43	23.6	2.3	3.136%	3.7
5 Yrs - 7 Yrs	16	5,179,589.65	20.6	2.4	2.962%	5.4
7 Yrs - 10 Yrs	21	3,676,185.71	14.7	3.3	3.604%	7.3
Over 10 Yrs	5	150,600.90	0.6	2.6	5.504%	2.7

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	2.21
Average Maturity (years)	4.18
Average Coupon (%)	2.90
Average Duration	2.49
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	38	13,068,807.46	52.1	1.8	2.228%	3.1
AA+/Aa1	2	382,742.86	1.5	1.9	2.049%	1.9
AA/Aa2	4	396,938.56	1.6	2.1	2.098%	3.6
AA-/Aa3	5	954,004.75	3.8	1.9	2.211%	2.2
A+/A1	3	364,117.78	1.5	2.1	3.287%	3.2
A/A2	3	465,290.35	1.9	2.2	3.407%	2.9
A-/A3	13	2,555,528.06	10.2	2.6	4.339%	4.0
BBB+/Baa1	16	2,437,518.78	9.7	2.6	3.540%	4.2
BBB/Baa2	16	2,408,593.45	9.6	2.9	3.684%	4.7
BBB-/Baa3	12	2,050,320.44	8.2	3.3	4.239%	5.4

Portfolio Appraisal

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Quantity	CUSIP/ Ticker	Description	Du ra tion (%)	Yield on Cost 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			17,252.17	17,252.17	0.0			0		
	CASH	MONEY FUND			770,707.27	770,707.27	2.1			0		
			0.00		787,959.44	787,959.44	2.2	0.00	0.00	0		
REPURCHASE AGREEMENT												
120,901	COASTAL	CS - REPURCHASE AGREEMENT	1.90	1.90	120,901.06	120,901.06	0.3	0.00		2,297		
			1.90		120,901.06	120,901.06	0.3	0.00	0.00	2,297		
EQUITY												
COMMON STOCK (USD)												
1,736	ABBV	ABBVIE INC COM			109,313.73	154,260.96	0.4	44,947.23		4,444		
1,579	AFL	AFLAC INC COM			106,361.14	128,514.81	0.4	22,153.67		2,716		
2,788	AEE	AMEREN CORP COM			121,996.20	161,257.92	0.4	39,261.72		4,907		
2,346	AFG	AMERICAN FINL GROUP INC OHIO C			151,655.71	242,693.70	0.7	91,037.99		3,284		
5,174	NLY	ANNALY CAP MGMT INC COM			58,801.42	63,071.06	0.2	4,269.64		6,209		
2,132	T	AT&T INC COM			74,136.71	83,510.44	0.2	9,373.73		4,179		
3,123	BBT	BB&T CORP COM			126,502.23	146,593.62	0.4	20,091.39		4,122		
1,083	BA	BOEING CO COM			137,477.20	275,309.43	0.8	137,832.23		6,151		
226	BHF	BRIGHTHOUSE FINANCIAL INC			15,019.85	13,740.81	0.0	-1,279.03				
2,348	CCL	CARNIVAL CORP PAIRED CTF			118,378.77	151,610.36	0.4	33,231.59		3,757		
1,125	CAT	CATERPILLAR INC DEL COM			107,615.64	140,298.75	0.4	32,683.11		3,510		
2,636	CVX	CHEVRON CORP NEW COM			288,295.46	309,730.00	0.9	21,434.54		11,388		
4,390	CIM	CHIMERA INVT CORP COM NEW			67,516.48	83,058.80	0.2	15,542.32		8,780		
7,785	CSCO	CISCO SYS INC COM			213,759.99	261,809.55	0.7	48,049.56		9,031		
1,819	COH	COACH INC COM			74,382.30	73,269.32	0.2	-1,112.98		2,456		

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1,611	DWDP	DOW DUPONT INC				84,826.10	111,529.53	0.3	26,703.43		2,964		
						52.65	69.23						
4,772	DRE	DUKE REALTY CORP COM NEW				114,374.41	137,529.04	0.4	23,154.63		3,627		
						23.97	28.82						
2,109	EIX	EDISON INTL COM				121,692.90	162,751.53	0.5	41,058.63		4,577		
						57.70	77.17						
3,907	XOM	EXXON MOBIL CORP COM				351,364.29	320,295.86	0.9	-31,068.43		12,034		
						89.93	81.98						
7,473	FITB	FIFTH THIRD BANCORP COM				147,970.35	209,094.54	0.6	61,124.19		4,783		
						19.80	27.98						
4,347	FE	FIRSTENERGY CORP COM				147,832.48	134,018.01	0.4	-13,814.47		6,260		
						34.01	30.83						
2,979	BEN	FRANKLIN RES INC COM				119,634.25	132,595.29	0.4	12,961.04		2,383		
						40.16	44.51						
1,254	GATX	GATX CORP				59,710.31	77,196.24	0.2	17,485.93		2,107		
						47.62	61.56						
2,307	HP	HELMERICH & PAYNE INC COM				150,007.34	120,217.77	0.3	-29,789.57		6,460		
						65.02	52.11						
8,503	HST	HOST HOTELS & RESORTS INC COM				152,809.41	157,220.47	0.4	4,411.06		6,802		
						17.97	18.49						
2,997	INTC	INTEL CORP COM				102,049.91	114,125.76	0.3	12,075.85		3,267		
						34.05	38.08						
1,885	IP	INTL PAPER CO COM				80,863.66	107,105.70	0.3	26,242.04		3,582		
						42.90	56.82						
2,214	JNJ	JOHNSON & JOHNSON COM				207,678.65	287,842.14	0.8	80,163.49		7,439		
						93.80	130.01						
3,617	JPM	JPMORGAN CHASE & CO COM				207,964.82	345,459.67	1.0	137,494.85		8,102		
						57.50	95.51						
606	KMB	KIMBERLY CLARK CORP COM				59,950.30	71,314.08	0.2	11,363.78		2,351		
						98.93	117.68						
2,028	LVS	LAS VEGAS SANDS CORP COM				118,529.03	130,116.48	0.4	11,587.45		5,922		
						58.45	64.16						
1,494	LDOS	LEIDOS HLDGS INC COM				65,170.69	88,474.68	0.2	23,303.99		1,912		
						43.62	59.22						
908	LLY	LILLY ELI & CO COM				47,745.45	77,670.32	0.2	29,924.87		1,889		
						52.58	85.54						
2,165	MAC	MACERICH CO COM				140,625.90	119,010.05	0.3	-21,615.85		6,149		
						64.95	54.97						
2,865	MXIM	MAXIM INTEGRATED PRO				129,105.50	136,689.15	0.4	7,583.65		4,126		
						45.06	47.71						
647	MCD	MCDONALDS CORP COM				102,977.49	101,371.96	0.3	-1,605.53		2,614		
						159.16	156.68						
1,890	MRK	MERCK & CO INC COM				105,190.12	121,016.70	0.3	15,826.58		3,553		
						55.66	64.03						
2,488	MET	METLIFE INC COM				123,035.64	129,251.60	0.4	6,215.96		3,981		
						49.45	51.95						
2,108	MSFT	MICROSOFT CORP COM				120,605.53	157,024.92	0.4	36,419.39		3,541		
						57.21	74.49						

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2,909	ORCL	ORACLE CORP COM				129,312.90 44.45	140,650.15 48.35	0.4	11,337.25		2,211		
1,238	PEP	PEPSICO INC COM				133,444.50 107.79	137,950.34 111.43	0.4	4,505.84		3,986		
5,622	PFE	PFIZER INC COM				169,979.98 30.23	200,705.40 35.70	0.6	30,725.42		7,196		
1,066	PNC	PNC FINL SVCS GROUP INC COM				137,944.66 129.40	143,664.82 134.77	0.4	5,720.16		3,198		
3,957	PPL	PPL CORP COM				133,734.42 33.80	150,168.15 37.95	0.4	16,433.73		6,252		
924	PG	PROCTER AND GAMBLE CO COM				75,923.87 82.17	84,065.52 90.98	0.2	8,141.65		2,549		
4,285	RGC	REGAL ENTMT GROUP CL A				91,346.40 21.32	68,560.00 16.00	0.2	-22,786.40		3,771		
1,083	UNP	UNION PAC CORP COM				113,636.37 104.93	125,595.51 115.97	0.3	11,959.14		2,621		
1,781	USB	US BANCORP DEL COM NEW				68,689.84 38.57	95,443.79 53.59	0.3	26,753.95		2,137		
1,755	VLO	VALERO ENERGY CORP NEW COM				118,612.38 67.59	135,012.15 76.93	0.4	16,399.77		4,914		
2,898	VZ	VERIZON COMMUNICATIONS IN				142,529.46 49.18	143,422.02 49.49	0.4	892.56		6,839		
2,555	WMT	WAL-MART STORES INC COM				183,149.82 71.68	199,647.70 78.14	0.6	16,497.88		5,212		
3,103	WFC	WELLS FARGO & CO NEW COM				147,755.98 47.62	171,130.45 55.15	0.5	23,374.47		4,841		
						6,478,987.96	7,633,667.02	21.1	1,154,679.06	0.00	241,083		
AMERICAN DEPOSITORY RECEIPTS													
3,488	GSK	GLAXOSMITHKLINE PLC SPONSORED				154,920.51 44.42	141,612.80 40.60	0.4	-13,307.71		8,079		
2,493	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				132,138.58 53.00	155,912.22 62.54	0.4	23,773.64		9,374		
						287,059.09	297,525.02	0.8	10,465.93	0.00	17,453		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
1,074	CPA	COPA HOLDINGS SA CL A				88,398.32 82.31	133,745.22 124.53	0.4	45,346.90		3,222		
2,151	ETN	EATON CORP PLC SHS				144,310.84 67.09	165,175.29 76.79	0.5	20,864.45		5,162		
949	LYB	LYONDELLBASELL INDUSTRIES N V				86,205.88 90.84	93,998.45 99.05	0.3	7,792.57		3,416		NR
3,561	POT	POTASH CORP SASK INC F				58,940.61 16.55	68,513.64 19.24	0.2	9,573.03		1,424		
2,941	STX	SEAGATE TECHNOLOGY PLC S				113,164.22 38.48	97,552.97 33.17	0.3	-15,611.25		7,411		
						491,019.86	558,985.57	1.5	67,965.71	0.00	20,637		

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EQUITY TOTAL			0.00	0.00	0.00	7,257,066.91	8,490,177.61	23.5	1,233,110.70	0.00	279,172		
FIXED INCOME													
US Treasury													
435,000	912828P20	US TREASURY N/B	0.3	1.08	1.12	434,519.98 99.89	434,456.25 99.88	1.2	-63.73	540.79	3,263	Aaa	AA+
1,500,000	912828RH5	UNITED STATES TREAS NTS	1.0	1.03	1.37	1,505,128.79 100.34	1,500,120.00 100.01	4.2	-5,008.79		20,625	Aaa	AA+
775,000	912828MP2	UNITED STATES TREAS NTS DTD 00	2.3	1.14	1.53	819,891.08 105.79	812,672.75 104.86	2.2	-7,218.33	3,511.72	28,094	Aaa	NR
1,675,000	912828RC6	UNITED STATES TREAS NTS	3.7	1.57	1.78	1,710,020.86 102.09	1,696,507.00 101.28	4.7	-13,513.86	4,449.22	35,594	Aaa	AA+
1,640,000	912828V56	UNITED STATES TREAS NTS DTD 08	5.4	2.11	2.03	1,675,321.78 102.15	1,682,148.00 102.57	4.7	6,826.22	5,125.00	41,000	Aaa	AA+
830,000	912828XT2	US TREASURY N/B	6.2	2.03	2.14	828,270.43 99.79	823,052.90 99.16	2.3	-5,217.53	5,533.33	16,600	Aaa	AA+
895,000	912828P46	UNITED STATES TREAS NTS	7.7	2.12	2.27	860,949.79 96.20	850,939.15 95.08	2.4	-10,010.64	1,817.97	14,544	Aaa	AA+
155,000	9128282R0	US TREASURY N/B	8.8	2.32	2.33	154,055.70 99.39	153,964.60 99.33	0.4	-91.10	435.94	3,488	Aaa	AA+
		Accrued Interest				21,413.97	21,413.97	0.1			163,206		
		Corporate Bond	4.0	1.63	1.79	7,988,158.41	7,975,274.62	22.1	-34,297.76	21,413.97	163,206		
125,000	843646AN0	SOUTHERN PWR CO	0.2	1.80	1.62	125,009.58 100.01	125,046.50 100.04	0.3	36.92	764.41	2,313	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	0.3	1.53	1.45	129,969.20 99.98	129,997.27 100.00	0.4	28.07	408.42	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	0.3	1.61	1.72	121,672.85 101.39	121,608.48 101.34	0.3	-64.37	1,130.83	6,900	A2	A
255,000	30231GAU6	EXXON MOBIL CORPORATION	0.4	1.34	1.20	255,106.90 100.04	255,249.14 100.10	0.7	142.23	295.59	3,669	Aaa	AA+
85,000	166764VZ	CHEVRON CORP NEW	0.4	1.37	1.40	85,000.00 100.00	84,987.68 99.99	0.2	-12.33	90.24	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	0.6	2.36	2.23	129,716.36 99.78	129,814.36 99.86	0.4	98.00	975.00	2,600	Baa2	BBB
120,000	487836BE7	KELLOGG CO	0.6	1.83	1.47	121,078.58 100.90	121,356.60 101.13	0.3	278.02	1,397.50	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	0.8	1.95	1.77	125,303.64 100.24	125,491.25 100.39	0.3	187.61	468.75	2,813	Aa3	AA-
200,000	59156RAR9	METLIFE INC	0.9	2.04	1.80	208,227.86 104.11	208,661.20 104.33	0.6	433.34	1,704.25	13,634	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	0.9	2.15	1.72	125,597.47 100.48	126,077.25 100.86	0.3	479.78	375.00	3,375	Aa3	A
100,000	501044CW9	KROGER CO	1.2	2.33	2.03	99,964.84 99.96	100,317.00 100.32	0.3	352.16	479.17	2,300	Baa1	BBB

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255,000	89114QBZ7	TORONTO-DOMINION BANK	1.3	1.90	1.78	255,154.05 100.06	255,550.80 100.22	0.7	396.75	939.25	4,973	Aa1	AA-
110,000	06051GDZ9	BANK AMER CORP	1.6	2.80	2.09	118,591.60 107.81	119,925.30 109.02	0.3	1,333.70	2,772.53	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	1.9	2.98	2.12	225,842.29 105.04	229,529.70 106.76	0.6	3,687.41	235.16	12,094	A3	BBB+
250,000	82481LAA7	SHIRE ACQ INV IRELAND DA	1.9	2.11	2.03	248,997.55 99.60	249,350.00 99.74	0.7	352.45	92.36	4,750	Baa3	BBB-
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	1.9	2.78	2.47	222,786.21 106.09	224,162.40 106.74	0.6	1,376.19	5,654.69	12,338	Baa2	A-
145,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	2.2	2.64	1.98	144,946.10 99.96	147,067.70 101.43	0.4	2,121.60	803.54	3,806	A3	A-
350,000	78012KC62	ROYAL BANK OF CANADA	2.3	2.15	1.95	349,795.85 99.94	351,442.00 100.41	1.0	1,646.15	578.47	7,438	Aa3	AA-
130,000	747525AP8	QUALCOMM INC	2.5	2.05	1.94	130,169.97 100.13	130,540.80 100.42	0.4	370.83	940.33	2,730	A1	A
125,000	811065AE1	SCRIPPS NETWORKS INTERAC	2.5	2.40	2.44	126,273.34 101.02	126,150.00 100.92	0.3	-123.34	1,020.83	3,500	Baa3	BBB
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	2.7	3.25	2.20	125,347.14 104.46	128,965.20 107.47	0.4	3,618.06	585.00	5,850	A1	A
125,000	58013MEX8	MCDONALDS CORP MED TERM INT BE	3.0	2.73	2.11	125,089.76 100.07	127,441.25 101.95	0.4	2,351.49	1,059.90	3,438	Baa1	BBB+
120,000	7591EPAK6	REGIONS FINL CORP NEW	3.2	2.84	2.51	121,351.23 101.13	122,654.40 102.21	0.3	1,303.17	554.67	3,840	Baa2	BBB
125,000	037833BS8	APPLE INC	3.3	1.92	2.01	126,346.39 101.08	125,963.75 100.77	0.3	-382.64	289.06	2,813	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	3.2	2.88	2.38	130,065.37 100.05	132,229.50 101.72	0.4	2,164.13	282.75	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	3.2	3.32	2.40	121,692.64 105.82	125,333.90 108.99	0.3	3,641.26	97.75	5,865	Baa1	BBB+
125,000	0258MOEB1	AMERICAN EXPRESS CR CORP MTNBE	3.4	2.21	2.28	125,155.50 100.12	124,856.25 99.89	0.3	-299.25	1,132.81	2,813	A2	A-
235,000	46625HHZ6	JPMORGAN CHASE	3.3	2.92	2.34	248,667.24 105.82	253,475.70 107.86	0.7	4,808.46	4,226.74	10,869	A3	A-
125,000	126650CT5	CVS HEALTH CORP	3.5	2.18	2.37	124,742.54 99.79	123,913.75 99.13	0.3	-828.79	878.04	2,656	Baa1	BBB+
95,000	60871RAF7	MOLSON COORS BREWING CO	3.5	2.52	2.12	92,544.54 97.42	93,732.70 98.67	0.3	1,188.16	415.63	1,995	Baa3	BBB-
130,000	871829BA4	FORD MOTOR CREDIT CO LLC	3.6	2.24	2.30	131,206.52 100.93	130,920.40 100.71	0.4	-286.12	677.08	3,250	A3	BBB+
110,000	345397VU4	FORD MOTOR CREDIT CO LLC	3.4	3.54	2.74	119,111.53 108.28	122,459.70 111.33	0.3	3,348.17	1,041.18	6,463	Baa2	BBB
130,000	822582BW1	SHELL INTERNATIONAL FIN	3.8	1.82	2.12	129,667.23 99.74	128,186.50 98.61	0.4	-1,480.73	113.75	2,275	Aa2	A+
115,000	00772BAM3	AERCAP IRELAND CAP	3.6	2.94	2.90	123,841.05 107.69	124,059.70 107.88	0.3	218.65	2,859.03	5,750	Baa3	BBB-
236,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	3.8	3.14	2.51	249,660.15 105.79	255,781.52 108.38	0.7	6,121.37	3,183.54	10,915	A3	A-

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260,000	446150AK0	HUNTINGTON BANCSHARES	4.0	2.17	2.25	258,282.85 99.34	256,903.40 98.81	0.7	-1,379.45	1,262.44	5,980	Baa1	BBB
130,000	166764BN9	CHEYRON CORP	4.2	2.50	2.25	130,000.00 100.00	131,374.10 101.06	0.4	1,374.10	243.56	3,247	Aa2	AA-
245,000	14040HL8	CAPITAL ONE FINANCIAL CO	4.1	3.07	2.74	244,777.55 99.91	248,192.35 101.30	0.7	3,414.80	435.90	7,473	Baa1	BBB
165,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	4.0	3.88	2.69	169,976.57 103.02	178,355.10 108.09	0.5	8,378.53	317.97	7,631	Baa2	BBB+
210,000	05531FAX1	BB&T CORPORATION	4.2	2.79	2.35	209,646.93 99.83	213,530.10 101.68	0.6	3,883.17	3,031.88	5,775	A2	A-
245,000	037411AZ8	APACHE CORP	4.1	3.17	2.90	245,873.56 100.36	248,596.60 101.47	0.7	2,723.04	3,649.48	7,963	Baa3	BBB
120,000	25389JAL0	DIGITAL REALTY TRUST LP	4.3	2.91	2.80	125,485.56 104.57	126,105.60 105.09	0.3	620.04	1,171.83	4,740	Baa2	BBB
125,000	928563AB1	VMWARE INC	4.4	2.98	2.82	124,855.04 99.88	125,731.25 100.59	0.3	876.21	399.48	3,688	Baa2	BBB-
215,000	68389xap0	ORACLE CORP	4.7	2.59	2.33	214,088.10 99.58	216,702.80 100.79	0.6	2,614.70	2,463.54	5,375	A1	AA-
250,000	260543CH4	DOW CHEM CO	4.5	2.77	2.54	252,613.93 101.05	255,255.00 102.10	0.7	2,641.07	2,812.50	7,500	Baa2	BBB
245,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	4.6	4.19	3.14	241,160.97 98.43	253,244.25 103.37	0.7	12,083.28	3,379.98	9,433	Ba1	BBB-
100,000	92826CAC6	VISA INC	4.8	2.82	2.34	99,894.29 99.89	102,262.00 102.26	0.3	2,367.71	824.44	2,800	A1	A+
240,000	03524ZAL0	ANHEUSER-BUSCH INBEV FIN	4.7	3.17	2.54	241,427.06 100.59	248,803.20 103.67	0.7	7,376.14	1,298.00	7,920	A3	A-
255,000	124857AS2	CBS CORP	5.0	2.68	2.77	252,720.97 99.11	251,534.55 98.64	0.7	-1,186.42	1,540.63	6,375	Baa2	BBB
75,000	281020AJ6	EDISON INTERNATIONAL	4.9	2.71	2.70	75,870.74 101.16	75,930.75 101.24	0.2	60.01	92.19	2,213	A3	BBB
130,000	26875PAK7	EOG RESOURCES INC	4.8	2.97	2.60	126,955.58 97.66	129,144.60 99.34	0.4	2,189.02	142.19	3,413	Baa1	BBB+
120,000	651229AV8	NEWELL RUBBERMAID INC	4.9	3.19	2.86	123,937.70 103.28	126,034.80 105.03	0.3	2,097.10	2,297.17	4,620	Baa3	BBB-
210,000	23331ABH1	D.R. HORTON INC	5.0	3.62	3.15	233,482.02 111.18	239,028.30 113.82	0.7	5,546.28	1,509.38	12,075	Baa3	BBB-
230,000	59156RBB3	METLIFE INC	5.2	3.14	2.75	245,437.07 106.71	250,472.30 108.90	0.7	5,035.23	418.60	10,046	A3	A-
235,000	316773CP3	FIFTH THIRD BANCORP	5.5	3.42	3.21	246,583.31 104.93	249,431.35 106.14	0.7	2,848.04	2,077.14	10,105	Baa1	BBB
245,000	594918BX1	MICROSOFT CORP	5.8	2.90	2.51	244,611.50 99.84	250,142.55 102.10	0.7	5,531.05	1,056.56	7,044	Aaa	AAA
115,000	00206RDC3	AT&T INC	5.5	3.89	3.37	118,086.40 102.68	122,203.60 106.26	0.3	4,117.20	2,544.53	5,118	Baa1	BBB+
125,000	29336UAE7	ENLINK MISTREAM PARTNER	6.3	3.99	3.98	126,271.33 101.02	126,340.00 101.07	0.3	68.67	1,714.76	5,188	Ba1	BBB-
120,000	151020AS3	CELGENE CORP	6.8	3.98	3.09	119,131.06 99.28	126,550.80 105.46	0.4	7,419.74	581.25	4,650	Baa2	BBB+

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110,000	25179MAV5	DEVON ENERGY CORPORATION	6.5	3.92	3.66	124,742.15 113.40	126,940.00 115.40	0.4	2,197.85	1,876.88	6,435	Ba1	BBB
125,000	00206RCT7	AT&T INC	6.8	3.48	3.73	130,677.75 104.54	128,397.50 102.72	0.4	-2,280.25	615.89	5,156	Baa1	BBB+
125,000	20030NB59	COMCAST CORP 3.15% DUE 3/1/202	7.3	3.02	3.06	126,195.78 100.96	125,793.75 100.64	0.3	-402.03	317.19	3,938	A3	A-
115,000	37045XBG0	GENERAL MTRS FINL CO INC	6.7	4.12	3.96	123,918.85 107.76	125,246.50 108.91	0.3	1,327.65	486.35	6,038	Baa3	BBB
120,000	172967KJ9	CITIGROUP INC	7.0	4.12	3.73	124,080.30 103.40	127,508.40 106.26	0.4	3,428.10	322.00	5,520	Baa3	BBB
115,000	032511BN6	ANADARKO PETROLEUM CORP	6.8	3.97	3.94	127,904.35 111.22	128,189.35 111.47	0.4	285.00	265.94	6,383	Ba1	BBB
225,000	096630AE8	BOARDWALK PIPELINES LP	6.7	4.36	4.26	250,591.74 111.37	252,335.25 112.15	0.7	1,743.51	4,425.31	13,388	Baa3	BBB-
55,000	91911TAP8	VALE OVERSEAS LIMITED	6.9	4.85	4.37	60,489.07 109.98	62,505.85 113.65	0.2	2,016.78	477.43	3,438	Ba1	BBB-
125,000	69074ZAF8	OWENS CORNING	7.6	3.46	3.55	124,416.47 99.53	123,572.50 98.86	0.3	-843.97	531.25	4,250	Ba1	BBB
130,000	172967KY6	CITIGROUP INC	7.5	3.55	3.15	124,387.84 95.68	127,983.70 98.45	0.4	3,595.86	1,837.33	4,160	Baa1	BBB+
250,000	38145GAH3	GOLDMAN SACHS GROUP INC	6.9	3.81	3.45	244,129.94 97.65	250,515.00 100.21	0.7	6,385.06	3,256.94	8,750	A3	BBB+
125,000	502413BE6	L-3 TECHNOLOGIES INC	7.7	3.60	3.39	127,478.87 101.98	129,545.00 103.64	0.4	2,066.13	1,403.65	4,813	Baa3	BBB-
240,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.5	4.11	3.97	244,902.33 102.04	247,468.80 103.11	0.7	2,566.47	3,062.50	10,500	Baa3	BBB-
130,000	61746BEF9	MORGAN STANLEY	7.8	3.66	3.47	129,620.84 99.71	131,630.20 101.25	0.4	2,009.36	916.32	4,713	A3	BBB+
125,000	237194AL9	DARDEN RESTAURANTS INC	7.8	3.81	3.62	125,371.60 100.30	127,267.50 101.81	0.4	1,895.90	2,165.63	4,813	Baa3	BBB
125,000	521865AY1	LEAR CORP	8.0	3.79	3.85	125,104.90 100.08	124,471.25 99.58	0.3	-633.65	567.36	4,750	Baa3	BBB-
		Accrued Interest				96,316.60		0.3			424,534		
			4.1	2.92	2.63	12,228,875.95	12,469,856.14	34.5	144,663.59	96,316.60	424,534		
ABS													
433	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.0	1.85	1.14	431.50 99.71	432.77 100.01	0.0	1.27	0.33	8		AAA
60,781	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.3	1.05	1.29	60,779.29 100.00	60,679.12 99.83	0.2	-100.17	21.07	632		AAA
29,386	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	0.1	2.14	1.42	29,437.24 100.18	29,405.78 100.07	0.1	-31.46	27.55	661	Aaa	NA
25,285	03065CAE9	AMERICREDIT AUTO REC V 2013-4	0.1	1.86	1.30	25,771.78 101.93	25,311.25 100.11	0.1	-460.53	42.03	688	Aaa	AAA
140,285	03065EAF2	AMERICREDIT AUTO REC V 2013-5	0.2	2.06	1.71	140,921.78 100.45	140,442.32 100.11	0.4	-479.46	196.32	3,213	Aaa	AA

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85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.3	2.15	2.03	84,944.47 99.93	85,140.39 100.17	0.2	195.92	111.68	1,828	AAA	AAA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	0.0	1.38	1.19	260,091.21 100.04	259,999.66 100.00	0.7	-91.55	150.58	3,614	Aaa	AAA
95,000	80284TAF2	SDART 2017-1 A3	1.0	1.78	1.80	94,998.40 100.00	94,977.78 99.98	0.3	-20.62	70.06	1,682	Aaa	AAA
165,000	03065JAF1	AMCAR 2014-4 C	0.9	1.73	1.96	166,798.24 101.09	166,011.45 100.61	0.5	-786.79	249.06	4,076	Aaa	AAA
95,263	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.3	2.58	1.67	95,291.86 100.03	95,608.59 100.36	0.3	316.72	103.20	2,477	Aaa	AAA
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	0.7	1.21	1.55	256,683.40 100.66	255,063.88 100.03	0.7	-1,619.52	170.00	4,080	NR	AAA
115,000	31679RAD7	FITAT 2017-1 A3	2.0	1.81	1.94	114,997.05 100.00	114,746.05 99.78	0.3	-251.00	57.50	2,070	Aaa	AAA
160,000	981464FP0	WFNMT 2016-B A	0.8	1.58	1.56	159,581.25 99.74	159,671.38 99.79	0.4	90.13	96.00	2,304	Aaa	AAA
655,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	2.3	1.95	1.87	654,845.35 99.98	655,871.15 100.13	1.8	1,025.80	526.73	12,642	Aaa	AAA
395,000	14041NFK2	COMET 2017-A1 A1	2.3	2.02	1.88	394,913.26 99.98	396,042.80 100.26	1.1	1,129.54	329.17	7,900	Aaa	AAA
260,000	87165LBP5	SYNCT 2017-1 A	2.6	1.94	2.13	259,998.34 100.00	258,944.40 99.59	0.7	-1,053.94	209.08	5,018	Aaa	AAA
		Accrued Interest				2,360.36		0.0			52,890		
		Municipal Bond	1.4	1.81	1.76	2,800,484.42	2,800,709.10	7.8	-2,135.68	2,360.36	52,890		
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	5.0	2.26	2.51	130,257.29 100.20	128,661.00 98.97	0.4	-1,596.29	490.03	2,990	Aa1	AAA
50,000	60581G50	MISSISSIPPI ST	7.0	3.16	2.80	50,000.00 100.00	51,289.00 102.58	0.1	1,289.00	653.74	1,580	Aa2	AA
		Accrued Interest				1,143.77		0.0			4,570		
		CMBS	5.6	2.51	2.59	180,257.29	181,093.77	0.5	-307.29	1,143.77	4,570		
187,131	3137A7JU5	FHLMC REMIC SERIES K-701	0.1	1.08	1.14	200,054.51 106.91	187,134.33 100.00	0.5	-12,920.19	585.19	7,264	Aaa	NR
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	0.9	1.43	1.51	541,842.19 102.23	531,547.60 100.29	1.5	-10,294.59	983.25	12,206	Aaa	NA
366,330	3137AQT24	FHLMC REMIC SERIES K-708	1.2	1.14	1.54	373,842.57 102.05	367,403.29 100.29	1.0	-6,439.28	628.56	7,803	Aaa	AA+
		Accrued Interest				2,197.00		0.0			27,273		
		MBS	0.9	1.27	1.46	1,115,739.27	1,088,282.22	3.0	-29,654.05	2,197.00	27,273		
927	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	2.6	4.76	2.65	1,009.41 108.89	1,031.12 111.23	0.0	21.71	4.11	51	Aaa	AA+

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1,178	3128KUS73	FHLMC PC GOLD COMB 30	2.7	5.21	2.29	1,285.27 109.15	1,332.84 113.19	0.0	47.57	5.69	71	Aaa	AA+
186,573	31416BK72	FNMA PASS-THRU LNG 30 YEAR	2.6	2.01	2.63	208,741.52 111.88	208,261.66 111.63	0.6	-479.86	826.62	10,261	Aaa	AA+
124	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	2.7	4.75	2.74	135.18 108.76	138.04 111.06	0.0	2.86	0.55	7	Aaa	AA+
43,899	3128M76Q4	FHLMC PC GOLD COMB 30	2.7	3.21	2.58	48,797.11 111.16	48,583.95 110.67	0.1	-213.16	194.50	2,414	Aaa	AA+
89,377	3128M7AX4	FHLMC PC GOLD COMB 30	2.7	3.06	2.58	99,264.32 111.06	98,914.11 110.67	0.3	-350.21	395.99	4,916	Aaa	AA+
98,171	3128M97F3	FHLMC PC GOLD COMB 30	2.6	2.55	2.55	109,368.55 110.90	108,866.65 110.90	0.3	-501.90	434.95	5,399	Aaa	AA+
89,389	3138ENG29	FNMA PASS-THRU LNG 30 YEAR	2.6	1.67	2.62	100,646.91 112.59	99,259.81 111.04	0.3	-1,387.10	396.04	4,916	Aaa	AA+
		Accrued Interest				2,258.45		0.0			28,036		
		FIXED INCOME TOTAL	2.6	2.35	2.60	569,248.27	568,646.65	1.6	-2,860.08	2,258.45	28,036		
		OTHER ASSETS (USD)	3.6	2.29	2.21	24,882,763.61	25,083,862.49	69.4	75,408.73	125,690.15	700,509		
		OTHER											
274,729	ASIAENT	ASIA ENT III ONSHR LP(EST. VAL)				274,729.02 10.00	274,729.02 10.00	0.8	0.00		0		
405,419	EUROPE	EUROPE ENTERPRISE III(EST. VAL)				405,418.57 10.00	405,418.57 10.00	1.1	0.00		0		
495,058	PRIVEQ	PRIV EQUITY PTRS III (EST. VAL)				495,057.53 10.00	495,057.53 10.00	1.4	0.00		0		
280,499	STEPSTONE	STEPSTONE MASTERS V F(EST. VAL)				280,499.29 10.00	280,499.29 10.00	0.8	0.00		0		
182,596	STEPSTONEM	STEPSTONE MEZZ PART1(EST. VAL)				182,596.21 10.00	182,596.21 10.00	0.5	0.00		0		
		OTHER TOTAL	0.00	0.00	0.00	1,638,300.62	1,638,300.62	4.5	0.00	0.00	0		
		TOTAL PORTFOLIO	2.49	1.65	1.54	34,686,991.65	36,121,201.23	100.0	1,308,519.43	125,690.15	981,978		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
9/7/2017	9/21/2017	20,000	25470DAN9	DISCOVERY COMMUNICATIONS 2.200% Due 09-20-19	GOLDMA N_bb	99.97	19,992.20			19,992.20
9/8/2017	9/21/2017	105,000	25470DAN9	DISCOVERY COMMUNICATIONS 2.200% Due 09-20-19	MIZ_bb	100.22	105,224.70			105,224.70
9/12/2017	9/20/2017	115,000	31679RAD7	FITAT 2017-1 A3 1.800% Due 02-15-22	JPMORG AN_bb	100.00	114,997.05			114,997.05
9/12/2017	9/13/2017	300,000	912828V56	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	NOM_bb	103.49	310,464.84			310,464.84
9/13/2017	9/15/2017	55,000	69074ZAF8	OWENS CORNING 3.400% Due 08-15-26	JEFFRIES _BB	99.54	54,743.15			54,743.15
9/13/2017	9/15/2017	54,000	69074ZAF8	OWENS CORNING 3.400% Due 08-15-26	BARC_bb	99.54	53,747.82			53,747.82
9/13/2017	9/15/2017	16,000	69074ZAF8	OWENS CORNING 3.400% Due 08-15-26	Baird_bb	99.52	15,922.88			15,922.88
9/14/2017	9/18/2017	125,000	20030NB59	COMCAST CORP 3.15% DUE 3/1/2026 3.150% Due 03-01-26	GOLDMA N_bb	100.97	126,201.25			126,201.25
9/18/2017	9/19/2017	435,000	912828P20	US TREASURY N/B 0.750% Due 01-31-18	DB_bb	99.88	434,473.24			434,473.24
9/19/2017	9/21/2017	125,000	811065AE1	SCRIPPS NETWORKS INTERAC 2.800% Due 06-15-20	Baird_bb	101.03	126,287.50			126,287.50
9/21/2017	9/25/2017	130,000	124857AS2	CBS CORP 2.500% Due 02-15-23	GOLDMA N_bb	98.82	128,466.00			128,466.00
9/21/2017	9/25/2017	85,000	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26	JPMORG AN_bb	103.38	87,867.90			87,867.90
9/22/2017	9/26/2017	30,000	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26	CITI_bb	103.75	31,122.30			31,122.30
9/26/2017	9/28/2017	125,000	521865AY1	LEAR CORP 3.800% Due 09-15-27	SUN_bb	100.09	125,105.00			125,105.00

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
9/27/2017	9/29/2017	40,000	037411AZ8	APACHE CORP 3.250% Due 04-15-22	BARC_m a	101.68	40,669.20			40,669.20
9/27/2017	9/29/2017	125,000	29336JAE7	ENLINK MISTREAM PARTNER 4.150% Due 06-01-25	JPMORG AN_bb	101.02	126,272.50			126,272.50
9/29/2017	9/29/2017	7,100	ASIAENT	ASIA ENT III ONSHR LP(EST. VAL)		10.00	7,100.33			7,100.33
9/29/2017	9/29/2017	63,710	EUROPE	EUROPE ENTERPRISE III(EST. VAL)		10.00	63,709.66			63,709.66
9/29/2017	10/2/2017	155,000	912828ZRO	US TREASURY N/B 2.250% Due 08-15-27	DB_bb	99.39	154,055.47			154,055.47
Total Purchases							2,126,422.99	0.00	0.00	2,126,422.99

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
9/8/2017	9/8/2017	38,912	EUROPE	EUROPE ENTERPRISE III(EST. VAL)		10.00	38,912.45			38,912.45
9/12/2017	9/13/2017	305,000	912828PAZ	UNITED STATES TREAS NTS 1.875% Due 09-30-17	NOM_bb	100.04	305,095.31			305,095.31
9/13/2017	9/13/2017	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
9/13/2017	9/20/2017	59,985	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	BNPP_bb	111.18	66,686.86			66,686.86
9/13/2017	9/15/2017	15,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	JPMORG AN_bb	96.10	14,414.65			14,414.65
9/13/2017	9/15/2017	110,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	JPMORG AN_bb	96.13	105,741.80			105,741.80
9/14/2017	9/18/2017	125,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	CITL_bb	96.04	120,048.83			120,048.83
9/18/2017	9/19/2017	435,000	912828PAZ	UNITED STATES TREAS NTS 1.875% Due 09-30-17	CITL_bb	100.02	435,084.96			435,084.96
9/19/2017	9/21/2017	125,000	25470DAN9	DISCOVERY COMMUNICATIONS 2.200% Due 09-20-19	GOLDWA N_bb	100.30	125,372.50			125,372.50

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
9/21/2017	9/25/2017	120,000	912828V56	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	BOA_bb	102.84	123,403.13			123,403.13
9/21/2017	9/25/2017	85,000	912828P46	2.500% Due 08-15-23 UNITED STATES TREAS NTS	BOA_bb	95.41	81,091.99			81,091.99
9/22/2017	9/26/2017	30,000	912828P46	1.625% Due 02-15-26 UNITED STATES TREAS NTS	BOA_bb	95.57	28,669.92			28,669.92
9/26/2017	9/26/2017	105,000	COASTAL	1.625% Due 02-15-26 CS - REPURCHASE AGREEMENT		1.00	105,000.00			105,000.00
9/26/2017	9/28/2017	130,000	902494BC6	3.550% Due 06-02-27 TYSON FOODS INC	SUN_bb	101.86	132,412.80			132,412.80
9/27/2017	9/29/2017	85,000	824348AV8	3.125% Due 06-01-24 SHERWIN-WILLIAMS CO	USB_ma	100.71	85,597.55			85,597.55
9/27/2017	9/29/2017	40,000	912828RC6	2.125% Due 08-15-21 UNITED STATES TREAS NTS	CITI_bb	101.32	40,526.56			40,526.56
9/27/2017	9/29/2017	50,000	912828XT2	2.000% Due 05-31-24 US TREASURY N/B	FSTB_bb	99.27	49,634.77			49,634.77
Total Sales							1,957,694.08	0.00	0.00	1,957,694.08

Dividends

Ex-Date	Pay-Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/1/2017	9/13/2017		LYB	LYONDELLBASELL INDUSTRIES N V SHS - A -	1.00	854.10	854.10
9/7/2017	10/2/2017		COH	COACH INC COM	1.00	613.91	613.91
9/7/2017	10/3/2017		KMB	KIMBERLY CLARK CORP COM	1.00	587.82	587.82
9/7/2017	10/2/2017		PPL	PPL CORP COM	1.00	1,563.02	1,563.02
9/12/2017	9/29/2017		AEE	AMEREN CORP COM	1.00	1,226.72	1,226.72
9/14/2017	9/30/2017		GATX	GATX CORP	1.00	526.68	526.68
9/14/2017	10/6/2017		MRK	MERCK & CO INC COM	1.00	888.30	888.30
9/15/2017	9/29/2017		LDOS	LEIDOS HLDGS INC COM	1.00	478.08	478.08
9/19/2017	10/4/2017		STX	SEAGATE TECHNOLOGY PLC SHS	1.00	1,852.83	1,852.83
9/20/2017	9/29/2017		LVS	LAS VEGAS SANDS CORP COM	1.00	1,480.44	1,480.44
9/27/2017	10/27/2017		CIM	CHIMERA INVT CORP COM NEW	1.00	2,195.00	2,195.00

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Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/28/2017	10/31/2017	NLY	ANNALY CAP MGMT INC COM	1.00	1,552.20	1,552.20
9/28/2017	10/31/2017	EIX	EDISON INTL COM	1.00	1,144.13	1,144.13
9/28/2017	10/16/2017	FITB	FIFTH THIRD BANCORP COM	1.00	1,195.68	1,195.68
9/28/2017	10/13/2017	BEN	FRANKLIN RES INC COM	1.00	595.80	595.80
9/28/2017	10/16/2017	HST	HOST HOTELS & RESORTS INC COM	1.00	1,700.60	1,700.60
9/28/2017	11/1/2017	POT	POTASH CORP SASK INC F	1.00	356.10	356.10
9/28/2017	10/16/2017	USB	US BANCORP DEL COM NEW	1.00	534.30	534.30
Total Dividends						19,345.71

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/1/2017	9/1/2017	30231GAU6	EXXON MOBIL CORPORATION 1.439% Due 03-01-18	100.00	1,834.73	1,834.73
9/1/2017	9/1/2017	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	417.29	417.29
9/1/2017	9/1/2017	3128M97F3	FHLMC PC GOLD COMB 30	100.00	459.78	459.78
9/1/2017	9/1/2017	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	205.79	205.79
9/1/2017	9/1/2017	3128KU573	FHLMC PC GOLD COMB 30	100.00	6.27	6.27
9/1/2017	9/1/2017	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	842.51	842.51
9/1/2017	9/1/2017	3137AKK4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
9/1/2017	9/1/2017	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	651.40	651.40
9/1/2017	9/1/2017	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,160.31	1,160.31

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/1/2017	9/1/2017	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	0.82	0.82
9/1/2017	9/1/2017	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	421.72	421.72
9/1/2017	9/1/2017	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	5.05	5.05
9/1/2017	9/1/2017	37045XBG0	GENERAL MTRS FINL CO INC 5.250% Due 03-01-26	100.00	3,018.75	3,018.75
9/2/2017	9/5/2017	166764AV2	CHEVRON CORP NEW 1.365% Due 03-02-18	100.00	580.13	580.13
9/2/2017	9/5/2017	78012KC62	ROYAL BANK OF CANADA 2.125% Due 03-02-20	100.00	3,636.11	3,636.11
9/3/2017	9/5/2017	166764BN9	CHEVRON CORP 2.498% Due 03-03-22	100.00	1,623.70	1,623.70
9/3/2017	9/5/2017	867914BK8	SUNTRUST BANKS INC 2.900% Due 03-03-21	100.00	1,885.00	1,885.00
9/5/2017	9/5/2017	COASTAL	CS - REPURCHASE AGREEMENT	1.00	977.20	977.20
9/8/2017	9/8/2017	03065JAF1	AMCAR 2014-4 C 2.470% Due 11-09-20	100.00	339.63	339.63
9/8/2017	9/8/2017	03065CAE9	AMERICREDIT AUTO REC V 2013-4 2.720% Due 09-09-19	100.00	77.98	77.98
9/8/2017	9/8/2017	03065EAF2	AMERICREDIT AUTO REC V 2013-5 2.290% Due 11-08-19	100.00	309.17	309.17
9/8/2017	9/8/2017	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
9/9/2017	9/11/2017	14040HBL8	CAPITAL ONE FINANCIAL CO 3.050% Due 03-09-22	100.00	3,736.25	3,736.25
9/9/2017	9/11/2017	172967KJ9	CITIGROUP INC 4.600% Due 03-09-26	100.00	2,760.00	2,760.00
9/12/2017	9/12/2017	822582BW1	SHELL INTERNATIONAL FIN BV 1.750% Due 09-12-21	100.00	1,137.50	1,137.50

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/15/2017	9/15/2017	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22	100.00	1,053.46	1,053.46
9/15/2017	9/15/2017	032511BN6	ANADARKO PETROLEUM CORP 5.550% Due 03-15-26	100.00	3,191.25	3,191.25
9/15/2017	9/15/2017	084423AS1	BERKLEY W R CORP 4.625 DUE 03-15-2022 4.625% Due 03-15-22	100.00	3,815.63	3,815.63
9/15/2017	9/15/2017	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21	100.00	340.00	340.00
9/15/2017	9/15/2017	14041NFK2	COMET 2017-A1 A1 2.000% Due 01-15-23	100.00	658.33	658.33
9/15/2017	9/15/2017	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST DTD 10/16/2014 1.390000% 4/15/2020 1.390% Due 04-15-20	100.00	301.15	301.15
9/15/2017	9/15/2017	281020AJ6	EDISON INTERNATIONAL 2.950% Due 03-15-23	100.00	1,106.25	1,106.25
9/15/2017	9/15/2017	26875PAK7	EOG RESOURCES INC 2.625% Due 03-15-23	100.00	1,706.25	1,706.25
9/15/2017	9/15/2017	59156RBB3	METLIFE INC 4.368% Due 09-15-23	100.00	2,511.60	2,511.60
9/15/2017	9/15/2017	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	13.03	13.03
9/15/2017	9/15/2017	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	230.87	230.87
9/15/2017	9/15/2017	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	75.11	75.11
9/15/2017	9/15/2017	80284TAF2	SDART 2017-1 A3 1.770% Due 09-15-20	100.00	140.13	140.13
9/15/2017	9/15/2017	87165LBP5	SYNCT 2017-1 A 1.930% Due 06-15-23	100.00	418.17	418.17

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/15/2017	9/15/2017	981464FP0	WFNMT 2016-B A 1.440% Due 06-15-22	100.00	192.00	192.00
9/18/2017	9/18/2017	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	59.00	59.00
9/23/2017	9/25/2017	61747YCJ2	MORGAN STANLEY 5.625% Due 09-23-19	100.00	6,046.88	6,046.88
9/23/2017	9/25/2017	82481LAA7	SHIRE ACQ INV IRELAND DA 1.900% Due 09-23-19	100.00	2,375.00	2,375.00
9/24/2017	9/25/2017	49326EED1	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021 5.100% Due 03-24-21	100.00	2,932.50	2,932.50
9/29/2017	9/29/2017	ASIAENT	ASIA ENT III ONSHR LP(EST. VAL)	10.00	7,100.33	7,100.33
9/29/2017	9/29/2017	EUROPE	EUROPE ENTERPRISE III(EST. VAL)	10.00	63,709.66	63,709.66
9/29/2017	9/29/2017	CASH	MONEY FUND	1.00	22.03	22.03
9/30/2017	10/2/2017	CASH	MONEY FUND	1.00	268.74	268.74
9/30/2017	10/2/2017	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	10,312.50	10,312.50
Total Interest					135,836.41	135,836.41

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/1/2017	9/1/2017	1,668	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	1,668.18	1,668.18
9/1/2017	9/1/2017	2,145	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	2,145.11	2,145.11
9/1/2017	9/1/2017	999	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	999.23	999.23
9/1/2017	9/1/2017	75	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	75.34	75.34
9/1/2017	9/1/2017	73,304	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	73,304.29	73,304.29

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Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount	
9/1/2017	9/1/2017	656	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	656.01	656.01	
9/1/2017	9/1/2017	162	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.01	162.14	162.14	
9/1/2017	9/1/2017	6,437	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	6,437.13	6,437.13	
9/1/2017	9/1/2017	3	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	2.79	2.79	
9/1/2017	9/1/2017	2,622	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	2,621.63	2,621.63	
9/1/2017	9/1/2017	83	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	83.02	83.02	
9/8/2017	9/8/2017	9,113	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	9,112.68	9,112.68	
9/8/2017	9/8/2017	21,723	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	21,722.76	21,722.76	
9/15/2017	9/15/2017	8,201	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	8,201.07	8,201.07	
9/15/2017	9/15/2017	11,294	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	11,293.89	11,293.89	
9/15/2017	9/15/2017	10,672	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019	100.00	10,672.04	10,672.04	
9/18/2017	9/18/2017	7,295	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	7,295.17	7,295.17	
Total Principal Payments							156,452.48	156,452.48

Contributions

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount	
9/1/2017	9/1/2017	1,611	DWDP	DOW DUPONT INC (Corporate Action)	66.66	107,373.15	107,373.15	
Total Contributions							107,373.15	107,373.15

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Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/1/2017	9/1/2017	1,611 DOW	DOW CHEM CO COM (Corporate Action)	66.66	107,373.15	107,373.15
9/5/2017	9/5/2017	CASH	MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
9/11/2017	9/11/2017	CASH	MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
9/21/2017	9/21/2017	CASH	MONEY FUND (1Q17 & 2Q17 ZCM Management Fee)	1.00	34,855.70	34,855.70
9/22/2017	9/22/2017	CASH	MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
9/29/2017	9/29/2017	CASH	MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
Total Withdrawals						542,228.85

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/7/2017	9/21/2017	25470DAN9	DISCOVERY COMMUNICATIONS		0.00	0.00
9/8/2017	9/21/2017	25470DAN9	2.200% Due 09-20-19		0.00	0.00
9/12/2017	9/20/2017	31679RAD7	DISCOVERY COMMUNICATIONS		0.00	0.00
9/12/2017	9/13/2017	912828V56	2.200% Due 09-20-19	100.00	-591.03	-591.03
9/13/2017	9/15/2017	69074ZAF8	FITAT 2017-1 A3	100.00	-354.16	-354.16
9/14/2017	9/18/2017	20030NBS9	1.800% Due 02-15-22	100.00	-185.94	-185.94
9/18/2017	9/19/2017	912828P20	OWENS CORNING	100.00	-443.27	-443.27
9/19/2017	9/21/2017	811065AE1	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	100.00	-933.33	-933.33
9/21/2017	9/25/2017	124857AS2	2.500% Due 08-15-23	100.00	-740.28	-740.28
9/21/2017	9/25/2017	91914JAA0	COMCAST CORP 3.15% DUE 3/1/2026	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	3.150% Due 03-01-26	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	US TREASURY N/B	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	0.750% Due 01-31-18	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	SCRIPPS NETWORKS INTERAC	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	2.800% Due 06-15-20	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	CBS CORP	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	2.500% Due 02-15-23	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	VALERO ENERGY PARTNERS LP	100.00	-1,032.99	-1,032.99
9/21/2017	9/25/2017	91914JAA0	4.375% Due 12-15-26	100.00	-1,032.99	-1,032.99

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
9/1/2017 - 9/30/2017

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/22/2017	9/26/2017	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26	100.00	-368.23	-368.23
9/26/2017	9/28/2017	521865AY1	LEAR CORP 3.800% Due 09-15-27	100.00	-540.97	-540.97
9/27/2017	9/29/2017	037411AZ8	APACHE CORP 3.250% Due 04-15-22	100.00	-592.22	-592.22
9/27/2017	9/29/2017	29336UAE7	ENLINK MISTREAM PARTNER 4.150% Due 06-01-25	100.00	-1,700.35	-1,700.35
9/29/2017	10/2/2017	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	100.00	-454.89	-454.89
Total Purchased Accrued						-7,937.66

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/12/2017	9/13/2017	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	100.00	2,593.75	2,593.75
9/13/2017	9/20/2017	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	174.12	174.12
9/13/2017	9/15/2017	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	171.11	171.11
9/14/2017	9/18/2017	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	187.67	187.67
9/18/2017	9/19/2017	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	100.00	3,832.99	3,832.99
9/19/2017	9/21/2017	25470DAN9	DISCOVERY COMMUNICATIONS 2.200% Due 09-20-19	0.00	0.00	0.00
9/21/2017	9/25/2017	912828V56	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	334.24	334.24
9/21/2017	9/25/2017	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	153.89	153.89

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
9/1/2017 - 9/30/2017

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/22/2017	9/26/2017	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	55.64	55.64
9/26/2017	9/28/2017	902494BC6	TYSON FOODS INC 3.550% Due 06-02-27	100.00	1,487.06	1,487.06
9/27/2017	9/29/2017	824348AV8	SHERWIN-WILLIAMS CO 3.125% Due 06-01-24	100.00	981.34	981.34
9/27/2017	9/29/2017	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	103.94	103.94
9/27/2017	9/29/2017	912828XT2	US TREASURY N/B 2.000% Due 05-31-24	100.00	330.60	330.60
Total Sold Accrued						10,406.35

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
9/1/2017 - 9/30/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
7/10/2007	9/1/2017	75	3128KUS73	FHLMC PC		82.23	0.00	75.34	0.00	-6.89
9/30/2015	9/1/2017	999	3128M76Q4	FHLMC PC		1,110.71	0.00	999.23	0.00	-111.48
9/30/2015	9/1/2017	1,668	3128M7AX4	FHLMC PC		1,852.73	0.00	1,668.18	0.00	-184.55
11/18/2015	9/1/2017	2,145	3128M97F3	FHLMC PC		2,389.79	0.00	2,145.11	0.00	-244.68
5/9/2008	9/1/2017	3	31371NWX9	FNMA PASS-THRU		3.03	0.00	2.79	0.00	-0.24
6/10/2016	9/1/2017	2,622	3138ENG29	FNMA PASS-THRU		2,951.79	0.00	2,621.63	0.00	-330.16
12/4/2006	9/1/2017	83	31411DWE5	FNMA PASS-THRU		90.40	0.00	83.02	0.00	-7.38
9/30/2015	9/1/2017	162	31416BK72	FNMA PASS-THRU		181.49	0.00	162.14	0.00	-19.35
9/30/2015	9/1/2017	2,392	31416BK72	FNMA PASS-THRU		2,676.46	0.00	2,392.03	0.00	-284.43
12/4/2015	9/1/2017	4,045	31416BK72	FNMA PASS-THRU		4,525.46	0.00	4,045.10	0.00	-480.36
10/22/2014	9/1/2017	656	3137AQJ24	FHLMC REMIC SER		669.46	0.00	656.01	0.00	-13.45
9/29/2014	9/1/2017	73,304	3137A7JU5	FHLMC REMIC SER		78,366.87	0.00	73,304.29	0.00	-5,062.58
10/24/2013	9/8/2017	6,835	03065CAE9	AMERICREDIT AUT		6,954.11	0.00	6,834.51	0.00	-119.60
12/5/2013	9/8/2017	911	03065CAE9	AMERICREDIT AUT		932.20	0.00	911.27	0.00	-20.93
2/10/2014	9/8/2017	1,367	03065CAE9	AMERICREDIT AUT		1,401.93	0.00	1,366.90	0.00	-35.03
11/5/2013	9/8/2017	7,241	03065EAF2	AMERICREDIT AUT		7,240.42	0.00	7,240.92	0.00	0.50
11/25/2013	9/8/2017	12,551	03065EAF2	AMERICREDIT AUT		12,643.10	0.00	12,550.93	0.00	-92.17
1/14/2014	9/8/2017	1,931	03065EAF2	AMERICREDIT AUT		1,937.85	0.00	1,930.91	0.00	-6.94
6/30/2014	9/8/2017	8,328	EUROPE	EUROPE ENTERPRI		8,328.11		8,328.11	0.00	
8/29/2014	9/8/2017	13,328	EUROPE	EUROPE ENTERPRI		13,328.32		13,328.32	0.00	
10/31/2014	9/8/2017	17,256	EUROPE	EUROPE ENTERPRI		17,256.02		17,256.02	0.00	
12/12/2016	9/12/2017	30,000	912828PA2	UNITED STATES T		30,248.44	-233.08	30,009.37	-5.99	
12/21/2016	9/12/2017	55,000	912828PA2	UNITED STATES T		55,459.77	-430.44	55,017.19	-12.14	
2/27/2017	9/12/2017	220,000	912828PA2	UNITED STATES T		221,503.91	-1,377.76	220,068.75	-57.40	
	9/13/2017	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
11/3/2016	9/13/2017	100,000	912828PA6	UNITED STATES T		98,578.13	121.99	96,128.91	-2,571.20	
4/5/2017	9/13/2017	10,000	912828PA6	UNITED STATES T		9,433.59	25.49	9,612.89	153.80	
9/30/2015	9/13/2017	59,985	31416BK72	FNMA PASS-THRU		67,146.12	0.00	66,686.86	0.00	-459.26
4/5/2017	9/13/2017	15,000	912828PA6	UNITED STATES T		14,150.39	38.24	14,414.65	226.02	
4/5/2017	9/14/2017	125,000	912828PA6	UNITED STATES T		117,919.92	320.64	120,048.83	1,808.27	
11/14/2013	9/15/2017	8,597	80281CAF2	SANTANDER DRIVE		8,596.80	0.00	8,596.92	0.00	0.12
10/30/2013	9/15/2017	3,728	80283GAE4	SANTANDER DRIVE		3,708.54	0.00	3,727.76	0.00	19.22
9/10/2014	9/15/2017	10,487	80283YAF2	SANTANDER DRIVE		10,484.07	0.00	10,487.18	0.00	3.11

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
9/1/2017 - 9/30/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
11/5/2014	9/15/2017	807	80283YAF2	SANTANDER DRIVE		813.26	0.00	806.71	0.00	-6.55
9/3/2014	9/15/2017	889	80281CAF2	SANTANDER DRIVE		894.13	0.00	889.34	0.00	-4.79
5/11/2015	9/15/2017	1,186	80281CAF2	SANTANDER DRIVE		1,199.86	0.00	1,185.78	0.00	-14.08
12/5/2013	9/15/2017	1,988	80283GAE4	SANTANDER DRIVE		1,980.99	0.00	1,988.14	0.00	7.15
2/18/2014	9/15/2017	994	80283GAE4	SANTANDER DRIVE		993.45	0.00	994.07	0.00	0.62
5/17/2016	9/15/2017	1,491	80283GAE4	SANTANDER DRIVE		1,494.72	0.00	1,491.10	0.00	-3.62
2/27/2017	9/18/2017	435,000	912828PA2	UNITED STATES T		437,973.63	-2,807.34	435,084.96	-81.34	
10/18/2016	9/18/2017	7,295	43814RAB2	HONDA AUTO RECE		7,294.97	0.00	7,295.17	0.20	
9/7/2017	9/19/2017	20,000	25470DAN9	DISCOVERY COMMU		19,992.20	0.12	20,059.60	67.28	
9/8/2017	9/19/2017	105,000	25470DAN9	DISCOVERY COMMU		105,224.70	-3.26	105,312.90	91.46	
10/5/2016	9/21/2017	120,000	912828V56	UNITED STATES T		127,560.94	-1,012.41	123,403.13	-3,145.39	
4/5/2017	9/21/2017	40,000	912828P46	UNITED STATES T		37,734.37	107.06	38,160.94	319.50	
4/5/2017	9/21/2017	40,000	912828P46	UNITED STATES T		37,829.69	102.69	38,160.93	228.55	
6/2/2017	9/21/2017	5,000	912828P46	UNITED STATES T		4,805.08	6.22	4,770.12	-41.18	
6/2/2017	9/22/2017	30,000	912828P46	UNITED STATES T		28,830.47	37.65	28,669.92	-198.20	
5/23/2017	9/26/2017	105,000	COASTAL	CS - REPURCHASE		105,000.00		105,000.00	0.00	
5/24/2017	9/26/2017	45,000	902494BC6	TYSON FOODS INC		44,924.85	2.17	45,835.20	908.18	
5/24/2017	9/26/2017	85,000	902494BC6	TYSON FOODS INC		84,915.00	2.43	86,577.60	1,660.17	
7/8/2016	9/27/2017	40,000	912828RC6	UNITED STATES T		42,218.75	-520.56	40,526.56	0.00	-1,171.63
6/1/2017	9/27/2017	50,000	912828XT2	US TREASURY N/B		49,886.72	4.88	49,634.77	-256.83	
5/2/2017	9/27/2017	85,000	824348AV8	SHERWIN-WILLIAM		84,870.80	6.65	85,597.55	720.10	
Total Gains									6,184	31
Total Losses									-6,370	-8,680
Total						2,128,591	-5,608.61	2,114,147	-186	-8,649
Total Realized Gain/Loss										-8,835.57

No Capital Gains Distributions