

ACCOUNT SUMMARY

Portfolio Description: WFT Liquidating Trust: Combined Account

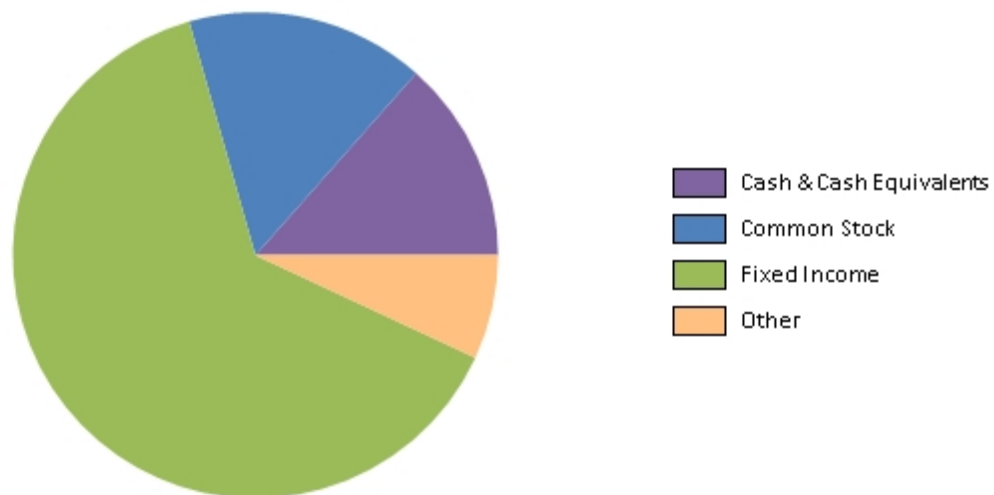
Inception Date: 10-31-2013



Report Date: 01/01/2014 - 01/31/2014

Asset Allocations (\$)	Market Val + Accrued Inc	Pct. Asset
Cash & Cash Equivalents	6,476,027.67	13.47 %
Common Stock	7,663,030.69	15.94 %
Fixed Income	30,609,863.18	63.66 %
Other	3,334,389.76	6.93 %
Total	48,083,311.30	100.00 %

Account Activity (\$)	
(12/31/2013) Market Value:	42,533,778
(12/31/2013) Accrued Income:	224,134
Total	42,757,912
Net Contributions/Withdrawals	5,305,222
Net Income Received	76,615
Total Realized Gains/Loss	(36,420)
Change in Unrealized Gains	(102,951)
Change in Accrued Income	82,934
(01/31/2014) Market Value:	47,776,243
(01/31/2014) Accrued Income:	307,068
Total	48,083,311



ACCOUNT SUMMARY

Portfolio Description: WFT Liquidating Trust Managed
Enhanced Cash Account

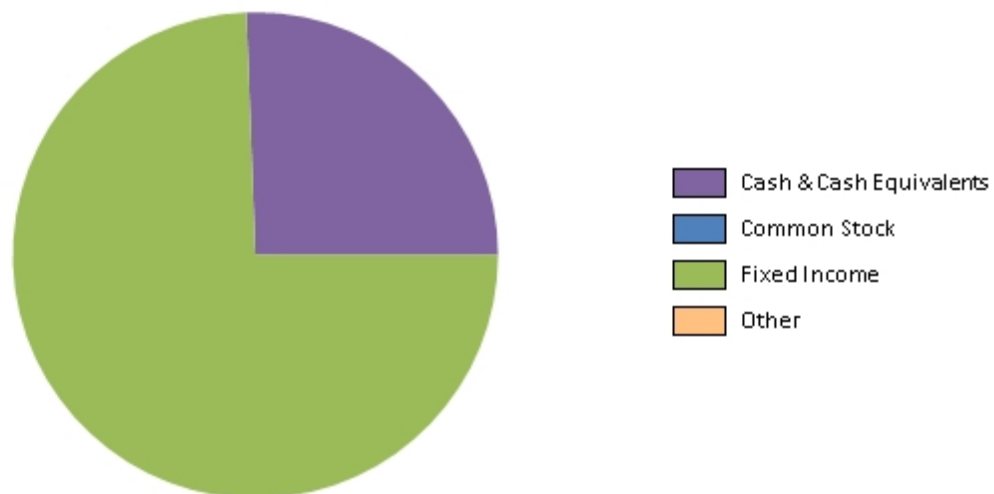
Inception Date: 10-31-2013



Report Date: 01/01/2014 - 01/31/2014

Asset Allocations (\$)	Market Val + Accrued Inc	Pct. Asset
Cash & Cash Equivalents	2,550,028.06	25.60 %
Common Stock	0.00	0.00 %
Fixed Income	7,412,846.18	74.40 %
Other	0.00	0.00 %
Total	9,962,874.24	100.00 %

Account Activity (\$)	
(12/31/2013) Market Value:	8,010,981
(12/31/2013) Accrued Income:	54,911
Total	8,065,893
Net Contributions/Withdrawals	1,894,806
Net Income Received	(25,488)
Total Realized Gains/Loss	(5,621)
Change in Unrealized Gains	(14,701)
Change in Accrued Income	47,986
(01/31/2014) Market Value:	9,859,977
(01/31/2014) Accrued Income:	102,897
Total	9,962,874



ACCOUNT SUMMARY

Portfolio Description: WFT Liquidating Trust: Managed
Intermediate Fixed Income Account

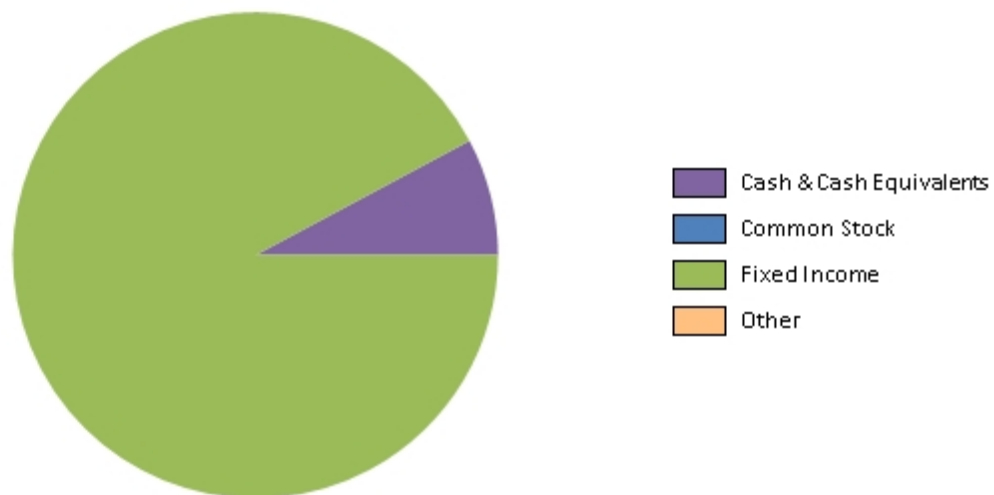
Inception Date: 10-31-2013



Report Date: 01/01/2014 - 01/31/2014

Asset Allocations (\$)	Market Val + Accrued Inc	Pct. Asset
Cash & Cash Equivalents	1,964,480.93	7.81 %
Common Stock	0.00	0.00 %
Fixed Income	23,197,017.00	92.19 %
Other	0.00	0.00 %
Total	25,161,497.93	100.00 %

Account Activity (\$)	
(12/31/2013) Market Value:	22,809,948
(12/31/2013) Accrued Income:	152,957
Total	22,962,905
Net Contributions/Withdrawals	1,980,426
Net Income Received	11,895
Total Realized Gains/Loss	(30,799)
Change in Unrealized Gains	192,318
Change in Accrued Income	44,754
(01/31/2014) Market Value:	24,963,788
(01/31/2014) Accrued Income:	197,710
Total	25,161,498



ACCOUNT SUMMARY

Portfolio Description: WFT Liquidating Trust: Managed
Large Cap Value Dividend Select

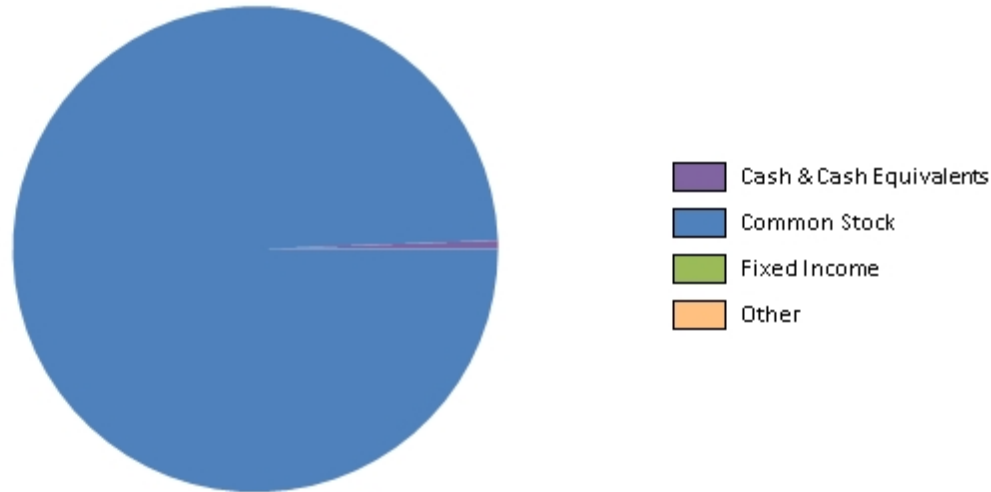
Inception Date: 10-31-2013



Report Date: 01/01/2014 - 01/31/2014

Asset Allocations (\$)	Market Val + Accrued Inc	Pct. Asset
Cash & Cash Equivalents	44,857.77	0.58 %
Common Stock	7,663,030.69	99.42 %
Fixed Income	0.00	0.00 %
Other	0.00	0.00 %
Total	7,707,888.46	100.00 %

Account Activity (\$)	
(12/31/2013) Market Value:	7,122,196
(12/31/2013) Accrued Income:	16,266
Total	7,138,462
Net Contributions/Withdrawals	835,000
Net Income Received	24,799
Total Realized Gains/Loss	0
Change in Unrealized Gains	(280,568)
Change in Accrued Income	(9,805)
(01/31/2014) Market Value:	7,701,428
(01/31/2014) Accrued Income:	6,461
Total	7,707,888



ACCOUNT SUMMARY

Portfolio Description: WFT Liquidating Trust: Unmanaged
Private Equity Account

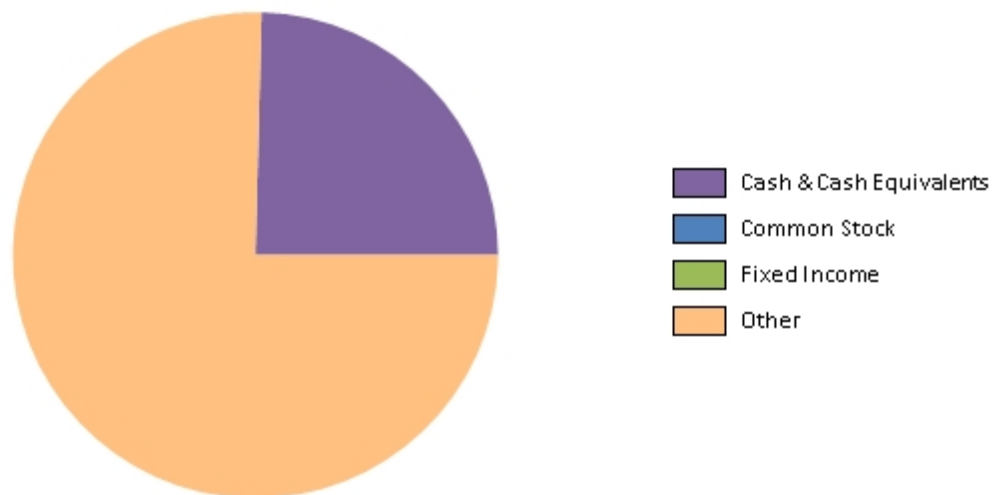
Inception Date: 10-31-2013



Report Date: 01/01/2014 - 01/31/2014

Asset Allocations (\$)	Market Val + Accrued Inc	Pct. Asset
Cash & Cash Equivalents	1,081,629.13	24.60 %
Common Stock	0.00	0.00 %
Fixed Income	0.00	0.00 %
Other	3,315,982.08	75.40 %
Total	4,397,611.21	100.00 %

Account Activity (\$)	
(12/31/2013) Market Value:	4,332,203
(12/31/2013) Accrued Income:	0
Total	4,332,203
Net Contributions/Withdrawals	0
Net Income Received	65,408
Total Realized Gains/Loss	0
Change in Unrealized Gains	0
Change in Accrued Income	0
(01/31/2014) Market Value:	4,397,611
(01/31/2014) Accrued Income:	0
Total	4,397,611



ACCOUNT SUMMARY

Portfolio Description: WFT Liquidating Trust: Unmanaged
Cash Withholding Account

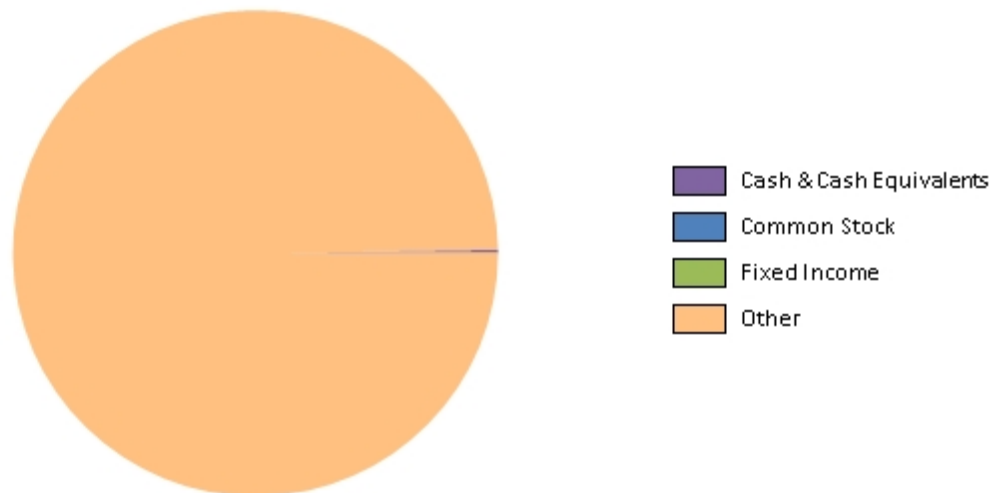
Inception Date: 10-31-2013



Report Date: 01/01/2014 - 01/31/2014

Asset Allocations (\$)	Market Val + Accrued Inc	Pct. Asset
Cash & Cash Equivalents	41.46	0.22 %
Common Stock	0.00	0.00 %
Fixed Income	0.00	0.00 %
Other	18,407.68	99.78 %
Total	18,449.14	100.00 %

Account Activity (\$)	
(12/31/2013) Market Value:	18,449
(12/31/2013) Accrued Income:	0
Total	18,449
Net Contributions/Withdrawals	0
Net Income Received	0
Total Realized Gains/Loss	0
Change in Unrealized Gains	0
Change in Accrued Income	0
(01/31/2014) Market Value:	18,449
(01/31/2014) Accrued Income:	0
Total	18,449



ACCOUNT SUMMARY

Portfolio Description: WFT Liquidating Trust: Managed
Escrow Account

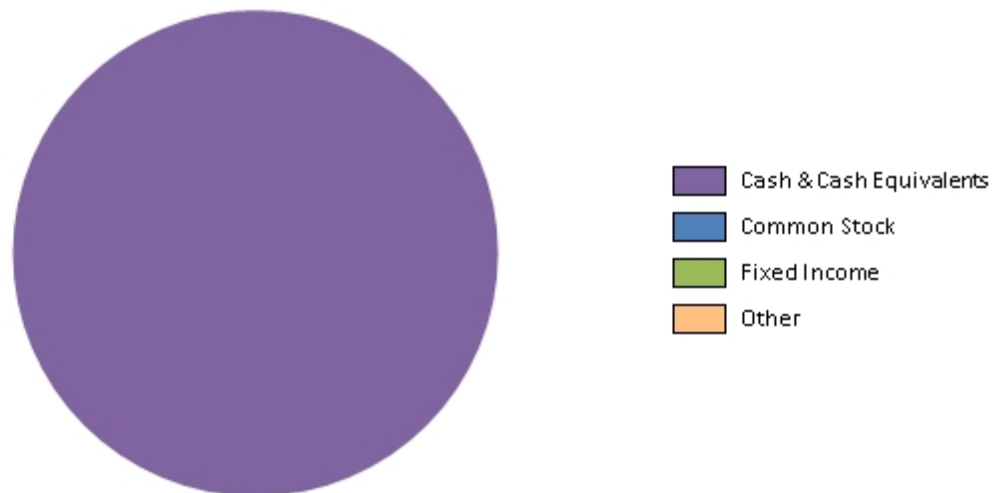
Inception Date: 12-31-2013



Report Date: 01/01/2014 - 01/31/2014

Asset Allocations (\$)	Market Val + Accrued Inc	Pct. Asset
Cash & Cash Equivalents	834,990.32	100.00 %
Common Stock	0.00	0.00 %
Fixed Income	0.00	0.00 %
Other	0.00	0.00 %
Total	834,990.32	100.00 %

Account Activity (\$)	
(12/31/2013) Market Value:	240,000
(12/31/2013) Accrued Income:	0
Total	240,000
Net Contributions/Withdrawals	594,990
Net Income Received	0
Total Realized Gains/Loss	0
Change in Unrealized Gains	0
Change in Accrued Income	0
(01/31/2014) Market Value:	834,990
(01/31/2014) Accrued Income:	0
Total	834,990



PORTFOLIO APPRAISAL REPORT



Portfolio Description: WFT Liquidating Trust: Combined Account

Inception Date: 10-31-2013

Report Date: 01-31-2014

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P
TOTAL CASH & CASH EQUIVALENTS																
	CS SBA REPURCHASE AGREEMENT	-CS-	0.00	2,506,098.60	0.00	2,506,098.60	5.25	0.00	0.00	0.00	0.90	0.90	0.00			
	MONEY FUND	-CASH-	0.00	3,969,929.07	0.00	3,969,929.07	8.31	0.00	0.00	0.00	0.02	0.00	0.00			
TOTAL CASH & CASH EQUIVALENTS				6,476,027.67		6,476,027.67	13.55	0.00	0.00	0.00	0.36	0.35	0.00			
TOTAL FIXED INCOME																
US GOVERNMENT OBLIGATIONS																
260,000	US TREASURY N/B T 2.5 08/15/23	912828VS6	98.46	255,989.84	99.00	257,400.00	0.54	1,410.16	2,985.05	6,500.00	2.68	2.62	8.33	Aaa	AAA	AA+
505,000	US TREASURY N/B T 2.125 08/15/21	912828RC6	98.20	495,934.07	99.16	500,739.06	1.05	4,804.99	4,928.21	10,731.25	2.39	2.25	6.86	Aaa	AAA	AA+
635,000	US TREASURY N/B T 3 5/8 02/15/20	912828MP2	111.78	709,790.24	110.47	701,476.56	1.47	-8,313.68	10,571.11	23,018.75	1.65	1.79	5.38	Aaa	AAA	AA+
820,000	US TREASURY N/B T 1.375 09/30/18	912828RH5	100.17	821,434.57	99.95	819,615.63	1.72	-1,818.94	3,758.33	11,275.00	1.34	1.39	4.48	Aaa	AAA	AA+
1,220,000	TSY INFL IX N/B TII .125 04/15/18	912828UX6	103.49	1,262,547.99	103.21	1,259,172.98	2.64	-3,375.01	452.47	1,525.00	-0.68	-0.63	4.21	Aaa	AAA	AA+
1,525,000	US TREASURY N/B T 1 7/8 09/30/17	912828PA2	103.46	1,577,689.46	103.14	1,572,894.53	3.29	-4,794.93	9,662.17	28,593.75	0.96	1.00	3.52	Aaa	AAA	AA+
2,450,000	US TREASURY N/B T 3 09/30/16	912828LP3	106.95	2,620,203.13	106.44	2,607,718.75	5.46	-12,484.38	24,836.54	73,500.00	0.55	0.56	2.55	Aaa	AAA	AA+
1,550,000	US TREASURY N/B T 2 1/8 05/31/15	912828NF3	102.97	1,595,998.83	102.57	1,589,839.84	3.33	-6,158.99	5,610.23	32,937.50	0.22	0.19	1.31	Aaa	AAA	AA+
1,350,000	US TREASURY N/B T 2 1/8 11/30/14	912828LZ1	102.04	1,377,529.30	101.65	1,372,253.91	2.87	-5,275.39	4,886.33	28,687.50	0.15	0.14	0.82	Aaa	AAA	AA+
US GOVERNMENT OBLIGATIONS TOTAL				10,717,117.43		10,681,111.26	22.36	-36,006.17	67,690.46	216,768.75	0.63	0.64	3.14			
ASSET BACKED SECURITIES																
225,000	AMCAR 2013-5 C	03065EAF2	100.45	226,021.31	100.61	226,370.93	0.47	349.61	329.19	5,152.50	2.27	2.27	1.00	Aa3		
85,000	AMCAR 2013-4 C	03065CAE9	101.81	86,542.19	101.44	86,225.87	0.18	-316.32	192.67	2,312.00	2.07	2.18	2.75	Aa3		A+
145,000	SDART 2013-5 C	80281CAF2	100.00	144,998.03	100.41	145,596.68	0.30	598.65	271.88	3,262.50	2.24	2.23	1.00	A2	A	
115,000	SANTANDER DRIVE AUTO REC TRUST SDAR 2013-3 C 1.81 4/15/19	80283GAE4	99.54	114,469.53	99.52	114,452.72	0.24	-16.82	92.51	2,081.50	1.81	2.00	2.77		A	A
172,425	CNH 2011-C A3 1.19 05/15/15	12616VAC6	100.40	173,118.47	100.39	173,098.74	0.36	-19.73	91.19	2,051.85	0.66	0.43	0.49		AAA	AAA
ASSET BACKED SECURITIES TOTAL				745,149.53		745,744.93	1.56	595.39	977.43	14,860.35	1.79	1.78	1.35			
FNMA																

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P
522	FN 257262 5.5 7/1/2038	31371NWX9	108.76	567.35	110.09	574.31	0.00	6.96	2.39	28.69	5.05	4.49	10.04	Aaa	AAA	AA+
114,987	FN AD0311 5.0 05/01/38	31418MKZ4	108.83	125,138.40	109.33	125,713.19	0.26	574.80	479.11	5,749.36	4.13	4.08	10.18	Aaa	AAA	AA+
289,954	FG G04913 5.0 03/01/2038	3128M6YJ1	108.31	314,056.88	108.92	315,824.15	0.66	1,767.27	0.00	14,497.72	4.18	2.46	4.03	Aaa	AAA	AA+
3,041	FN 905245 5.5 11/01/2036	31411DWE5	108.89	3,311.78	110.09	3,348.39	0.01	36.61	13.94	167.28	4.72	4.43	9.52	Aaa	AAA	AA+
292,824	FNCL POOL 745275 5.00% FN 745275 MTGE	31403C6L0	108.98	319,132.85	109.33	320,139.07	0.67	1,006.22	1,220.10	14,641.22	4.05	4.00	9.43	Aaa	AAA	AA+
84,262	FANNIE MAE POOL FN 735669 5 4/1/35	31402RJN0	108.92	91,779.94	109.33	92,122.15	0.19	342.21	351.09	4,213.11	4.02	2.07	3.51	Aaa	AAA	AA+
FNMA TOTAL				853,987.20		857,721.27	1.80	3,734.07	2,066.64	39,297.38	4.10	3.23	6.90			
FHLMC																
3,450	FHLMC PC GOLD COMB 30 FG A64142	3128KUS73	109.15	3,765.80	110.34	3,806.98	0.01	41.19	17.25	207.01	5.49	2.70	3.74	Aaa	AAA	AA+
FHLMC TOTAL				3,765.80		3,806.98	0.01	41.19	17.25	207.01	5.46	2.69	3.72			
CORPORATE BONDS																
125,000	MOSAIC CO MOS 4.25 11/15/2023	61945CAC7	99.29	124,112.30	100.14	125,171.25	0.26	1,058.95	1,151.04	5,312.50	4.34	4.23	7.87	Baa1	BBB	BBB
230,000	VERIZON COMMUNICATIONS VZ 5.15 09/15/23	92343VBR4	108.61	249,805.90	108.99	250,674.70	0.52	868.80	4,376.07	11,845.00	4.08	4.01	7.52	Baa1	A-	BBB+
125,000	PNC BANK NA PNC 3.8 07/25/23-23	69349LAM0	99.81	124,765.40	100.09	125,107.50	0.26	342.10	79.17	4,750.00	3.82	3.79	7.90	A3	A	A-
135,000	JPMORGAN CHASE & CO JPM 3.375 05/01/2023	46625HJJ0	93.54	126,283.05	94.11	127,052.55	0.27	769.50	1,139.06	4,556.25	4.22	4.15	7.75	Baa1	A	A-
130,000	ST JUDE MEDICAL INC STJ 3.25 04/15/23	790849AJ2	96.41	125,337.60	96.91	125,984.30	0.26	646.70	1,244.03	4,225.00	3.70	3.65	7.79	Baa1	A	A
195,000	CAPITAL ONE BANK USA NA COF 3.375 02/15/23	140420NB2	95.55	186,322.35	95.33	185,899.55	0.39	-422.80	3,034.69	6,581.25	3.95	4.00	7.55	Baa1	BBB+	BBB
255,000	DISCOVER FINANCIAL SVS DFS 3.85 11/21/22	254709AJ7	97.45	248,502.40	96.76	246,734.94	0.52	-1,767.46	1,908.96	9,817.50	4.19	4.30	7.31	Ba1	BBB	BBB-
130,000	FISERV INC FISV 3.5 10/01/22-22	337738AM0	95.76	124,487.50	97.18	126,338.94	0.26	1,851.44	1,516.67	4,550.00	4.07	3.89	7.30	Baa2		BBB-
130,000	CLOROX CO CLX 3.05 09/15/22	189054AT6	96.29	125,176.60	95.84	124,596.16	0.26	-580.44	1,497.89	3,965.00	3.54	3.62	7.40	Baa1	BBB+	BBB+
120,000	NVR INC NVR 3.95 09/15/22	62944TAE5	98.36	118,036.80	97.04	116,446.32	0.24	-1,590.48	1,790.67	4,740.00	4.17	4.37	7.10	Baa2	BBB+	BBB
115,000	AMER INTL GROUP AIG 4.875 06/01/2022	026874CU9	109.87	126,349.90	108.85	125,172.90	0.26	-1,177.00	934.38	5,606.25	3.53	3.63	6.84	Baa1	BBB	A-
130,000	PROGRESS ENERGY INC PGN 3.15 4/1/22	743263AS4	97.96	127,342.90	97.83	127,172.50	0.27	-170.40	1,365.00	4,095.00	3.43	3.46	7.05	Baa1	BBB	BBB
220,000	BERKLEY CORPORATION WRB 4.625 03/15/22	084423AS1	105.25	231,545.60	105.39	231,866.80	0.49	321.20	3,843.89	10,175.00	3.88	3.84	6.66	Baa2	BBB+	BBB+
115,000	PLAINS EXPLORATION & PRO	726505AL4	110.34	126,886.40	110.25	126,784.05	0.27	-102.35	3,881.25	7,762.50	4.28	4.15	2.64	Baa3	BBB	BBB

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P
125,000	MACYS RETAIL HLDGS INC M 3.875 01/15/22	55616XAF4	99.93	124,909.10	101.57	126,961.25	0.27	2,052.15	215.28	4,843.75	3.88	3.65	6.80	Baa3	BBB	BBB+
235,000	ERP OPERATING-LP EQR 4.625 12/15/21	26884AAZ6	107.49	252,595.50	107.55	252,742.50	0.53	147.00	1,388.78	10,868.75	3.55	3.52	6.59	Baa1	BBB+	BBB+
110,000	TRANSOCEAN INC RIG 6.375 12/15/21	893830BB4	112.87	124,156.30	111.36	122,497.10	0.26	-1,659.20	896.04	7,012.50	4.46	4.64	6.22	Baa3	BBB-	BBB-
230,000	GILEAD SCIENCES INC GILD 4.4 12/01/21-21	375558AU7	107.61	247,511.95	108.76	250,138.80	0.52	2,626.85	1,686.67	10,120.00	3.28	3.10	6.44	Baa1		A-
125,000	BURLINGTON NORTH SANTA FE BRK 3.45 09/15/21	12189LAF8	101.13	126,415.80	101.32	126,643.75	0.27	227.95	1,629.17	4,312.50	3.29	3.25	6.58	A3		BBB+
110,000	FORD MOTOR CRED F 5.875 08/02/21	345397VU4	113.85	125,233.40	114.49	125,939.00	0.26	705.60	3,213.30	6,462.50	3.79	3.65	6.01	Baa3	BBB-	BBB-
115,000	CSX CORP CSX 4.25 06/01/2021	126408GV9	106.32	122,263.40	107.17	123,243.20	0.26	979.80	814.58	4,887.50	3.27	3.11	6.09	Baa2		BBB+
115,000	JPMORGAN CHASE & CO JPM 4.625 05/10/21	46625HHZ6	108.62	124,914.55	108.73	125,044.10	0.26	129.55	1,196.72	5,318.75	3.31	3.27	6.15	A3	A+	A
225,000	TIME WARNER INC TWX 4.75 03/29/21	887317AK1	108.76	244,703.10	109.70	246,818.03	0.52	2,114.93	3,621.88	10,687.50	3.40	3.22	6.02	Baa2	BBB+	BBB
115,000	KEYCORP KEY 5.1 03/24/21	49326EED1	111.60	128,341.10	111.68	128,433.15	0.27	92.05	2,069.04	5,865.00	3.31	3.25	5.95	Baa1	A-	BBB+
225,000	MARATHON PETROLEUM CORP MPC5 1/8 03/01/21	56585AAD4	110.28	248,137.35	110.77	249,241.50	0.52	1,104.15	4,804.69	11,531.25	3.52	3.40	5.88	Baa2		BBB
115,000	GENERAL ELEC CAP CORP GE 5.3 02/11/21	369622SM8	111.64	128,386.20	112.71	129,611.90	0.27	1,225.70	2,878.19	6,095.00	3.47	3.26	5.81	A2		AA
115,000	TECK RESOURCES LIMITED TCKBCN 4.5 01/15/21	878742AT2	101.63	116,874.50	103.08	118,536.25	0.25	1,661.75	230.00	5,175.00	4.23	3.97	5.75	Baa2	BBB	BBB
120,000	SYMANTEC CORP SYMC 4.2 09/15/20	871503AH1	103.57	124,284.80	105.08	126,097.44	0.26	1,812.64	1,904.00	5,040.00	3.60	3.34	5.69	Baa2		BBB
225,000	HSBC BANK USA NA HSBC 4.875 8/24/2020	4042Q1AE7	109.46	246,283.65	107.99	242,984.25	0.51	-3,299.40	4,783.59	10,968.75	3.31	3.50	5.53	A2	A+	A
240,000	US BANK USB 3.778 04/29/20-15	90333WAG3	104.13	249,910.60	103.63	248,700.00	0.52	-1,210.60	2,317.17	9,067.20	0.98	0.84	1.21	A1	A+	A+
105,000	KINDER MORGAN ENER PART KMP 6.85 02/15/20	494550BB1	119.34	125,305.95	119.70	125,688.15	0.26	382.20	3,316.54	7,192.50	3.30	3.23	4.93	Baa2	BBB	BBB
110,000	ENTERPRISE PRODUCTS OPER EPD 5 1/4 01/31/20	29379VAF0	112.24	123,465.50	113.31	124,641.00	0.26	1,175.50	0.00	5,775.00	3.06	2.82	5.21	Baa1	BBB	BBB+
210,000	BOSTON PROPERTIES LP BXP 5 7/8 10/15/19	10112RAQ7	116.85	245,383.20	116.11	243,837.30	0.51	-1,545.90	3,632.71	12,337.50	2.78	2.80	4.86	Baa2	BBB	A-
215,000	MORGAN STANLEY MS 5 5/8 09/23/19	61747YCJ2	114.21	245,545.45	114.47	246,110.50	0.52	565.05	4,300.00	12,093.75	2.98	2.83	4.82	Baa2	A	A-
200,000	BANK OF AMERICA CORP BAC 7 5/8 06/01/19	06051GDZ9	124.69	249,378.20	124.09	248,180.00	0.52	-1,198.20	2,541.67	15,250.00	2.80	2.74	4.48	Baa2	A	A-
205,000	GOLDMAN SACHS GROUP INC GS 7.5 2/15/2019	38141EA25	123.08	252,308.05	122.16	250,428.00	0.52	-1,880.05	7,089.58	15,375.00	2.75	2.76	4.19	Baa1	A	A-
125,000	KROGER CO/THE KR 2.3 01/15/19-18	501044CW9	99.86	124,830.60	99.85	124,811.25	0.26	-19.35	359.38	2,875.00	2.33	2.33	4.65	Baa2	BBB	BBB

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P
125,000	AMERICAN HONDA FINANCE HNDA 2.125 10/10/18	02665WAC5	100.61	125,768.00	101.45	126,813.75	0.27	1,045.75	819.01	2,656.25	1.99	1.80	4.42	A1		A+
125,000	SOUTHERN CO SO 2.45 09/01/2018	842587CJ4	102.49	128,113.35	102.47	128,081.25	0.27	-32.10	1,310.07	3,062.50	1.91	1.89	4.28	Baa1	A	A-
200,000	METLIFE INC MET 6.817 08/15/18	59156RAR9	121.61	243,211.40	120.04	240,082.00	0.50	-3,129.40	6,286.79	13,634.00	2.06	2.16	3.89	A3	A-	A-
125,000	WESTPAC BANKING WSTP 2.25 07/30/18	961214CC5	101.34	126,674.70	101.38	126,725.00	0.27	50.30	0.00	2,812.50	1.95	1.93	4.27	Aa2	AA-	AA-
115,000	AMERICAN EXPRESS AXP 1.55 05/22/18	025816BG3	98.35	113,103.65	98.57	113,354.35	0.24	250.70	341.65	1,782.50	1.93	1.90	4.13	A3	A+	BBB+
120,000	KELLOG CO K 3.25 05/21/18	487836BE7	106.15	127,378.10	105.33	126,396.00	0.26	-982.10	758.33	3,900.00	1.82	1.95	4.00	Baa1	BBB+	BBB+
255,000	REGIONS FINL RF 2 05/15/18	7591EPAJ9	98.52	251,232.40	97.77	249,318.60	0.52	-1,913.80	1,076.67	5,100.00	2.35	2.55	4.06	Ba1	BBB-	BBB-
215,000	GENERAL ELEC CAP CORP GE 5.625 5/1/2018	36962G3U6	115.85	249,068.40	115.45	248,217.72	0.52	-850.68	3,023.44	12,093.75	1.93	1.83	3.79	A1		AA+
220,000	PPL ENERGY SUPPLY LLC PPL 6 1/2 05/01/18	69352JAL1	114.17	251,184.60	112.61	247,745.96	0.52	-3,438.64	3,575.00	14,300.00	3.09	3.29	3.70	Baa2	BBB-	BBB
125,000	AT&T INC T 1.4 12/01/17	00206RBM3	98.79	123,482.75	99.19	123,987.50	0.26	504.75	291.67	1,750.00	1.71	1.62	3.71	A3	A	A-
245,000	ROYAL BK CANADA RY 1.2 09/19/17	78011DAC8	99.33	243,365.30	99.53	243,850.95	0.51	485.65	1,078.00	2,940.00	1.38	1.33	3.53	Aaa	AAA	NR
120,000	AMGEN INC AMGN 2.125 05/15/17	031162BQ2	102.07	122,483.30	102.59	123,108.00	0.26	624.70	538.33	2,550.00	1.52	1.32	3.16	Baa1	BBB	A
205,000	FIFTH THIRD BANCORP FITB 5.45 01/15/17	316773CF5	110.68	226,898.10	110.63	226,796.22	0.47	-101.89	496.56	11,172.50	2.01	1.74	2.75	Baa2	A-	BBB
175,000	HEWLETT-PACKARD CO HPQ 3.3 12/09/16	428236BU6	104.60	183,043.05	105.34	184,345.00	0.39	1,301.95	834.17	5,775.00	1.77	1.39	2.72	Baa1	A-	BBB+
215,000	HCP INC HCP 6.3 09/15/16	421915EGO	113.28	243,548.40	113.03	243,014.50	0.51	-533.90	5,117.00	13,545.00	1.56	1.23	2.40	Baa1	BBB+	BBB+
110,000	DEVON ENERGY DVN 2.4 07/15/16-16	25179MAJ2	103.61	113,971.00	103.34	113,668.50	0.24	-302.50	117.33	2,640.00	1.01	0.97	2.31	Baa1	BBB	BBB+
115,000	CATERPILLAR FINANCIAL SE CAT 1.1 05/29/2015	14912L5D9	100.89	116,028.10	100.89	116,025.80	0.24	-2.30	217.86	1,265.00	0.75	0.71	2.29	A2	A	A
205,000	UNION BANK NA MTFG 5.95 05/11/16	90520GAA4	111.73	229,050.60	111.07	227,693.50	0.48	-1,357.10	2,710.56	12,197.50	1.26	1.02	2.14	A3	A-	A
235,000	SUNTRUST BANKS INC STI 3.6 04/15/16-16	867914BD4	105.72	248,453.20	105.30	247,462.05	0.52	-991.15	2,491.00	8,460.00	1.15	1.07	2.03	Baa1	BBB+	BBB
230,000	DIRECTV HLDGS/FN DTV 3 1/2 03/01/16	25459HAY1	104.99	241,471.50	105.02	241,546.00	0.51	74.50	3,354.17	8,050.00	1.33	1.06	1.99	Baa2	BBB-	BBB
115,000	KRAFT FOODS INC KFT 4.125 2/9/2016	50075NBB9	106.87	122,902.40	106.36	122,314.00	0.26	-588.40	2,266.46	4,743.75	1.05	0.94	1.92	Baa1	BBB	BBB-
230,000	CITIGROUP INC C 5.3 01/07/16	172967DE8	108.73	250,077.00	108.10	248,630.00	0.52	-1,447.00	812.67	12,190.00	1.23	1.06	1.85	Baa2	A	A-
230,000	PRUDENTIAL FINANCIAL INC PRU 4 3/4 09/17/15	74432QBJ3	107.17	246,496.80	106.32	244,524.96	0.51	-1,971.84	4,066.53	10,925.00	0.79	0.84	1.56	Baa1	BBB+	A
120,000	WELLS FARGO BANK NA	94980VAA6	105.04	126,051.10	104.08	124,890.00	0.26	-1,161.10	2,723.33	5,700.00	0.70	0.74	0.99	A1	A+	A+

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P
125,000	ENTERGY LOUISIANA LLC ETR 1.875 12/15/14	29364WAP3	101.33	126,667.50	101.24	126,551.25	0.26	-116.25	299.48	2,343.75	0.37	0.45	0.87	A2		A-
150,000	MORGAN STANLEY MS 4.2 11/20/14	61747YCK9	102.96	154,444.50	103.00	154,500.00	0.32	55.50	1,242.50	6,300.00	0.58	0.45	0.79	Baa2	A	A-
82,000	BEAR STEARNS COS LLC JPM 5.7 11/15/14	07385TAJ5	105.29	86,341.08	103.99	85,270.16	0.18	-1,070.92	986.73	4,674.00	0.49	0.62	0.77	A3	A+	A
86,000	CITIGROUP INC C 5.5 10/15/2014	172967EZ0	104.66	90,006.72	103.52	89,027.20	0.19	-979.52	1,392.72	4,730.00	0.72	0.49	0.69	Baa2	A	A-
463,000	PRUDENTIAL FINANCIAL INC PRU 5.1 09/20/14	74432QAE5	103.51	479,267.14	102.97	476,732.58	1.00	-2,534.56	8,592.51	23,613.00	0.46	0.43	0.62	Baa1	BBB+	A
50,000	GENERAL ELEC CAP CORP GE 4.25 09/15/14 NOT1	36966RNP7	103.20	51,600.00	101.84	50,918.50	0.11	-681.50	271.53	2,125.00	0.52	1.28	0.61	A1		AA+
175,000	HSBC FIN CORP HSBC 5.8 09/15/2014	40429XA71	103.91	181,835.50	102.49	179,348.75	0.38	-2,486.75	451.11	10,150.00	0.93	1.78	0.61	Baa1		A
117,000	CITIGROUP INC C 6 3/8 08/12/14	172967EY3	103.33	120,898.63	102.99	120,493.62	0.25	-405.01	3,501.47	7,458.75	0.54	0.73	0.51	Baa2	A	A-
180,000	MORGAN STANLEY MS 2 7/8 07/28/14	61747WAK5	101.21	182,178.00	101.15	182,070.00	0.38	-108.00	43.13	5,175.00	0.60	2.30	3.16	Baa2	A	A-
100,000	GENERAL ELEC CAP CORP GE 5.25 07/15/14 NOTZ	36966RZ74	103.30	103,300.00	101.38	101,380.00	0.21	-1,920.00	233.33	5,250.00	0.56	2.19	0.45	A1		AA+
60,000	HSBC FINANCE CORP HSBC 5.3 07/15/14	40429XVR4	103.13	61,878.00	101.89	61,136.40	0.13	-741.60	141.33	3,180.00	0.94	1.12	0.45	Baa1		A
100,000	BARCLAYS BANK PLC BACR 5.2 07/10/14	06739FFZ9	103.07	103,069.00	102.06	102,060.00	0.21	-1,009.00	303.33	5,200.00	0.43	0.52	0.44	A2	A	A
205,000	ACE INA HOLDINGS ACE 5 7/8 06/15/14	00440EAG2	102.66	210,462.05	101.95	209,003.65	0.44	-1,458.40	1,538.92	12,043.75	0.44	0.61	0.37	A3	A+	A
5,000	BANK OF AMERICA CORP BAC 5 3/8 06/15/14	060505BM5	103.06	5,153.05	101.72	5,086.15	0.01	-66.90	34.34	268.75	0.63	0.73	0.37	Baa2	A	A-
300,000	ENBRIDGE INC ENBCN 5.8 06/15/14	29250NAC9	103.25	309,750.00	101.91	305,721.00	0.64	-4,029.00	2,223.33	17,400.00	0.56	0.66	0.37	Baa1		A-
115,000	PNC FUNDING CORP PNC 5.4 06/10/2014	693476BE2	103.11	118,579.95	101.77	117,033.20	0.24	-1,546.75	879.75	6,210.00	0.47	0.45	0.36	A3	A+	A-
177,000	JPMORGAN CHASE & CO JPM 4.65 06/01/14	46625HHN3	101.84	180,248.59	101.38	179,442.60	0.38	-805.99	1,371.75	8,230.50	0.34	0.50	0.33	A3	A+	A
225,000	CAPITAL ONE FINANCIAL CO COF 7.375 05/23/14	14040HAS4	102.22	229,990.50	102.09	229,693.50	0.48	-297.00	3,134.38	16,593.75	0.42	0.65	0.31	Baa1	A-	BBB
336,000	AMERICAN EXPRESS CO AXP 7 1/4 05/20/14	025816BA6	103.76	348,619.04	102.04	342,854.40	0.72	-5,764.64	4,804.33	24,360.00	0.45	0.50	0.30	A3	A+	BBB+
100,000	PNC FUNDING CORP PNC 3 05/19/14	693476BK8	100.83	100,831.00	100.79	100,786.00	0.21	-45.00	600.00	3,000.00	0.30	0.37	0.30	A3	A+	A-
150,000	US BANCORP USB 4.2 05/15/14	91159HGR5	102.19	153,291.00	101.16	151,739.25	0.32	-1,551.75	1,330.00	6,300.00	2.10	0.22	0.28	A1	AA-	A+
250,000	MORGAN STANLEY MS 6 05/13/14	61747YCF0	102.82	257,060.00	101.52	253,800.00	0.53	-3,260.00	3,250.00	15,000.00	0.60	0.62	0.28	Baa2	A	A-
250,000	CITIGROUP INC C 5 1/8 05/05/14	172967CK5	101.28	253,192.50	101.19	252,967.50	0.53	-225.00	3,060.76	12,812.50	0.38	0.57	0.26	Baa2	A	A-

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P
80,000	GOLDMAN SACHS GROUP INC GS 6 05/01/14	38141EA33	102.81	82,244.50	101.31	81,048.00	0.17	-1,196.50	1,200.00	4,800.00	3.17	0.80	0.25	Baa1	A	A-
134,000	BB&T CORPORATION BBT 5.7 04/30/14	05531FAA1	102.69	137,602.04	101.26	135,688.40	0.28	-1,913.64	1,909.50	7,638.00	0.41	0.64	0.24	A2	A+	A-
120,000	HSBC USA INC HSBC 9.5 04/15/14	760719A8	103.97	124,767.60	101.69	122,029.20	0.26	-2,738.40	3,356.67	11,400.00	0.75	1.22	0.20	A3	A+	A-
125,000	NSTAR ELECTRIC CO NU 4.875 04/15/14	67021CAB3	101.03	126,285.00	100.86	126,075.00	0.26	-210.00	1,794.27	6,093.75	0.30	0.68	0.20	A2	A+	A-
5,000	PRINCIPAL LIFE INC FDG PFG 5 04/15/14	74254PWK4	102.13	5,106.40	100.56	5,027.80	0.01	-78.60	73.61	250.00	0.56	2.25	0.20	A1		A+
435,000	PG&E CORP PCG 5.75 04/01/14	69331CAE8	101.05	439,578.90	100.78	438,406.05	0.92	-1,172.85	8,337.50	25,012.50	0.55	1.02	0.16	Baa1	BBB+	BBB-
100,000	PRUDENTIAL FINANCIAL INC PRU 4.75 04/01/2014	74432QAD7	100.74	100,736.00	100.68	100,683.00	0.21	-53.00	1,583.33	4,750.00	0.40	0.64	0.16	Baa1	BBB+	A
250,000	VERIZON COMMUNICATIONS VZ 1.95 03/28/14	92343VBA1	100.29	250,712.50	100.24	250,610.00	0.52	-102.50	1,665.63	4,875.00	0.27	0.41	0.15	Baa1	A-	BBB+
175,000	PROGRESS ENERGY INC DUK 6.05 03/15/14	743263AM7	101.22	177,129.75	100.62	176,086.75	0.37	-1,043.00	3,999.72	10,587.50	0.62	0.94	0.12	Baa1	BBB	BBB
50,000	HARTFORD FINL SVCS GRP HIG 4 3/4 03/01/14	416515AM6	101.41	50,703.00	100.30	50,149.50	0.10	-553.50	989.58	2,375.00	0.81	1.14	0.08	Baa3	BBB	BBB
215,000	HEWLETT-PACKARD CO HPQ 6 1/8 03/01/14	428236AT0	100.84	216,806.00	100.43	215,933.10	0.45	-872.90	5,486.98	13,168.75	0.51	0.89	0.08	Baa1	A-	BBB+
190,000	JOHNSON CONTROLS INC JCI 1.75 03/01/14	478366AV9	100.17	190,317.30	100.11	190,209.00	0.40	-108.30	1,385.42	3,325.00	0.41	0.43	0.08	Baa1		BBB+
100,000	RYDER SYSTEM INC R 5.85 03/01/14 MTN	78355HJL4	101.76	101,757.00	100.39	100,392.00	0.21	-1,365.00	2,437.50	5,850.00	0.56	1.11	0.08	Baa1	A-	BBB
124,000	THERMO FISCHER SCIENTIFIC TMO 2.05 02/21/14	883556AW2	100.12	124,147.56	100.07	124,084.32	0.26	-63.24	1,129.78	2,542.00	0.51	0.82	0.06	Baa1	BBB	BBB
60,000	GENERAL ELEC CAP CORP GE 4.2 02/15/14 NOTZ	36966RW36	101.08	60,648.00	100.08	60,051.00	0.13	-597.00	1,162.00	2,520.00	0.34	1.97	0.04	A1		AA+
10,000	HONEYWELL INTERNATIONAL HON 3.875 02/15/2014	438516AY2	101.08	10,107.80	100.10	10,009.70	0.02	-98.10	178.68	387.50	0.43	1.36	0.04	A2	A	A
440,000	MIDAMERICAN ENERGY HLDGS MIDAM 5 02/15/2014	59562VAK3	100.82	443,604.90	100.12	440,545.60	0.92	-3,059.30	10,144.44	22,000.00	0.49	1.77	0.04	A3	BBB+	BBB+
75,000	UNILEVER CAPITAL CORP UNANA 3.65 02/15/14	904764AJ6	100.26	75,198.00	100.12	75,090.75	0.16	-107.25	1,262.29	2,737.50	0.25	0.53	0.04	A1	A+	A+
106,000	MERRILL LYNCH & CO BAC 5 02/03/14	59018YSU6	101.23	107,300.68	100.00	106,000.00	0.22	-1,300.68	2,620.56	5,300.00	0.53	5.00	0.01		NR	NR
275,000	DUKE ENERGY CORP DUK 6.3 02/01/14	264399EQ5	100.07	275,187.25	100.00	275,000.00	0.58	-187.25	8,662.50	17,325.00	0.64	6.30	0.00		NR	NR
125,000	HCP INC HCP 2.7 02/01/14	40414LAB5	100.06	125,072.50	100.00	125,000.00	0.26	-72.50	1,687.50	3,375.00	0.37	2.70	0.00		NR	NR
CORPORATE BONDS TOTAL				17,852,826.58		17,796,657.35	37.25	-56,169.23	227,712.51	799,112.45	1.82	2.00	2.93			
MUNICIPAL BONDS																
70,000	IL ST ILS 5 9/1/2014	452151WA7	103.82	72,675.40	102.50	71,750.00	0.15	-925.40	1,458.33	3,500.00	0.40	0.70	0.57	A2	A-	AA-

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P
100,000	NY DORM-A-NYSARC INC NYSHGR 4 7/1/2014	649907FV9	102.39	102,393.00	101.44	101,437.54	0.21	-955.46	333.33	4,000.00	0.40	0.54	0.41	Aa3		
50,000	OHIO ST MAJOR NEW STATE INFRAS OHSGEN 5.5 06/15/14	677581CW8	103.18	51,592.00	102.05	51,026.50	0.11	-565.50	351.39	2,750.00	0.50	-0.02	0.37	Aa2	A+	AA
MUNICIPAL BONDS TOTAL				226,660.40		224,214.04	0.47	-2,446.36	2,143.06	10,250.00	0.42	0.46	0.45			
TOTAL FIXED INCOME				30,399,506.94		30,309,255.83	63.44	-90,251.11	300,607.35	1,080,495.94	1.45	1.54	3.06			
TOTAL COMMON STOCK																
COMMON STOCK																
Energy																
2,151	CHEVRON CORP NEW	CVX	118.99	256,046.03	111.63	240,116.13	0.50	-15,929.90	0.00	8,604.00	0.00	3.58	0.00			
3,553	CONOCOPHILLIPS	COP	72.35	257,222.90	64.95	230,767.35	0.48	-26,455.55	0.00	9,806.28	0.00	4.25	0.00			
2,818	EXXON MOBIL CORP	XOM	88.39	249,235.57	92.16	259,706.88	0.54	10,471.31	0.00	7,101.36	0.00	2.73	0.00			
2,743	WILLIAMS COMPANY INC	WMB	36.14	99,264.90	40.49	111,064.07	0.23	11,799.17	0.00	4,416.23	0.00	3.98	0.00			
Energy Total				861,769.40		841,654.43	1.76	-20,114.97	0.00	29,927.87	0.00	3.56	0.00			
Materials																
2,696	AVERY DENNISON CORP	AVY	45.76	123,500.85	49.27	132,831.92	0.28	9,331.07	0.00	3,127.36	0.00	2.35	0.00			
2,274	INTERNATIONAL PAPER	IP	45.51	103,597.98	47.74	108,560.76	0.23	4,962.78	0.00	3,183.60	0.00	2.93	0.00			
Materials Total				227,098.83		241,392.68	0.51	14,293.85	0.00	6,310.96	0.00	2.61	0.00			
Industrials																
1,180	BOEING COMPANY	BA	123.04	145,246.03	125.26	147,806.80	0.31	2,560.77	0.00	3,445.60	0.00	2.33	0.00			
2,042	CSX CORP	CSX	28.55	58,391.95	26.91	54,950.22	0.12	-3,441.73	0.00	1,225.20	0.00	2.23	0.00			
923	DEERE & CO	DE	90.88	83,927.38	85.96	79,341.08	0.17	-4,586.30	0.00	1,882.92	0.00	2.37	0.00			
2,197	DELUX CORP	DLX	46.73	102,768.56	48.55	106,664.35	0.22	3,895.79	0.00	2,197.00	0.00	2.06	0.00			
8,588	GENERAL ELECTRIC	GE	24.59	211,622.93	25.13	215,816.44	0.45	4,193.51	0.00	7,557.44	0.00	3.50	0.00			
863	LOCKHEED MARTIN	LMT	130.66	112,804.36	150.91	130,235.33	0.27	17,430.97	0.00	4,591.16	0.00	3.53	0.00			
747	NORFOLK SOUTHERN CORP	NSC	92.13	68,858.76	92.59	69,164.73	0.14	305.97	0.00	1,613.52	0.00	2.33	0.00			
1,050	NORTHROP GRUMMAN CORP	NOC	101.22	106,330.05	115.55	121,327.50	0.25	14,997.45	0.00	2,562.00	0.00	2.11	0.00			
3,171	PITNEY BOWES INC	PBI	23.34	74,165.53	25.18	79,845.78	0.17	5,680.25	0.00	4,756.50	0.00	5.96	0.00			
1,552	RAYTHEON CO	RTN	78.05	121,205.84	95.07	147,548.64	0.31	26,342.80	765.60	3,414.40	0.00	2.31	0.00			
Industrials Total				1,085,321.39		1,152,700.87	2.41	67,379.48	765.60	33,245.74	0.00	2.88	0.00			
Consumer Discretionary																
972	DINEEQUITY INC COM	DIN	72.75	70,762.31	77.81	75,631.32	0.16	4,869.01	0.00	2,916.00	0.00	3.86	0.00			
7,598	FORD MTR CO	F	16.74	127,532.67	14.96	113,666.08	0.24	-13,866.59	949.75	3,799.00	0.00	3.34	0.00			
1,783	HASBRO	HAS	46.89	83,693.09	49.12	87,580.96	0.18	3,887.87	713.20	3,066.76	0.00	3.50	0.00			
3,746	NEWELL RUBBERMAID	NWL	28.57	107,203.16	30.90	115,751.40	0.24	8,548.24	0.00	2,247.60	0.00	1.94	0.00			
1,926	TIME WARNER INC	TWX	67.31	129,741.75	62.83	121,010.58	0.25	-8,731.17	0.00	2,446.02	0.00	2.02	0.00			

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P
Consumer Discretionary Total				518,932.98		513,640.34	1.08	-5,292.64	1,662.95	14,475.38	0.00	2.81	0.00			
Consumer Staples																
2,241	ALTRIA GROUP INC	MO	35.90	80,555.58	35.22	78,928.02	0.17	-1,627.56	0.00	4,302.72	0.00	5.45	0.00			
765	KIMBERLY CLARK CORP	KMB	100.91	77,232.11	109.37	83,668.05	0.18	6,435.94	0.00	2,478.60	0.00	2.96	0.00			
Consumer Staples Total				157,787.69		162,596.07	0.34	4,808.38	0.00	6,781.32	0.00	4.17	0.00			
Health Care																
1,211	BAXTER INTERNATIONAL	BAX	67.44	81,729.26	68.30	82,711.30	0.17	982.04	0.00	2,373.56	0.00	2.87	0.00			
1,047	BECTON DICKINSON & CO	BDX	104.33	109,280.63	108.12	113,201.64	0.24	3,921.01	0.00	2,282.46	0.00	2.02	0.00			
2,776	ELI LILLY & CO	LLY	49.54	137,658.79	54.01	149,931.76	0.31	12,272.97	0.00	5,440.96	0.00	3.63	0.00			
3,017	JOHNSON & JOHNSON	JNJ	91.86	277,304.99	88.47	266,913.99	0.56	-10,391.00	0.00	7,964.88	0.00	2.98	0.00			
8,573	PFIZER INC	PFE	29.97	257,393.96	30.40	260,619.20	0.55	3,225.24	0.00	8,915.92	0.00	3.42	0.00			
1,667	ST JUDE MEDICAL INC	STJ	57.56	96,044.04	60.73	101,236.91	0.21	5,192.87	0.00	1,667.00	0.00	1.65	0.00			
Health Care Total				959,411.67		974,614.80	2.04	15,203.13	0.00	28,644.78	0.00	2.94	0.00			
Financials																
1,180	ACE LIMITED ORD	ACE	97.66	115,301.30	93.81	110,695.80	0.23	-4,605.50	0.00	2,973.60	0.00	2.69	0.00			
3,563	ALLSTATE CORP	ALL	53.68	191,435.07	51.20	182,425.60	0.38	-9,009.47	0.00	3,563.00	0.00	1.95	0.00			
9,105	ANNALY CAPITAL MANAGEMENT INC	NLY	11.63	106,391.90	10.77	98,060.85	0.21	-8,331.05	0.00	10,926.00	0.00	11.14	0.00			
1,299	ASSURANT INC	AIZ	59.66	77,567.79	65.35	84,889.65	0.18	7,321.86	0.00	1,299.00	0.00	1.53	0.00			
40,232	CHIMERA INVT CORP COM	CIM	3.02	123,624.20	3.12	125,523.84	0.26	1,899.64	0.00	14,483.52	0.00	11.54	0.00			
1,661	CHUBB CORP	CB	91.41	151,918.36	84.54	140,420.94	0.29	-11,497.42	0.00	2,923.36	0.00	2.08	0.00			
6,071	FIFTH THIRD BANCORP	FITB	19.05	115,931.84	21.02	127,612.42	0.27	11,680.58	0.00	2,914.08	0.00	2.28	0.00			
7,221	FIRSTMERIT BANKCORP	FMER	22.91	165,803.97	20.35	146,947.35	0.31	-18,856.62	0.00	4,621.44	0.00	3.14	0.00			
670	GOLDMAN SACHS GROUP INC	GS	160.33	107,452.58	164.12	109,960.40	0.23	2,507.82	0.00	1,474.00	0.00	1.34	0.00			
1,334	HOME PROPERTIES INC	HME	60.12	80,269.92	55.75	74,370.50	0.16	-5,899.42	0.00	3,895.28	0.00	5.24	0.00			
4,484	JPMORGAN CHASE & CO	JPM	54.42	244,228.32	55.36	248,234.24	0.52	4,005.92	0.00	6,815.68	0.00	2.75	0.00			
1,685	MACERICH CO	MAC	58.33	98,370.57	56.60	95,371.00	0.20	-2,999.57	0.00	4,178.80	0.00	4.38	0.00			
1,182	PARTNERRE LTD	PRE	96.29	113,873.35	98.17	116,036.94	0.24	2,163.59	0.00	3,167.76	0.00	2.73	0.00			
1,192	PNC FINANCIAL SERV	PNC	77.96	92,990.25	79.88	95,216.96	0.20	2,226.71	467.72	2,097.92	0.00	2.20	0.00			
2,172	TRAVELERS COMPANIES	TRV	85.64	186,126.04	81.28	176,540.16	0.37	-9,585.88	0.00	4,344.00	0.00	2.46	0.00			
2,980	US BANCORP	USB	37.87	112,993.22	39.73	118,395.40	0.25	5,402.18	0.00	2,741.60	0.00	2.32	0.00			
3,675	WEINGARTEN REALTY INVEST	WRI	29.64	109,096.82	28.99	106,538.25	0.22	-2,558.57	0.00	4,483.50	0.00	4.21	0.00			
6,775	WELLS FARGO & CO	WFC	42.67	289,402.38	45.34	307,178.50	0.64	17,776.12	0.00	8,130.00	0.00	2.65	0.00			
Financials Total				2,482,777.88		2,464,418.80	5.16	-18,359.08	467.72	85,032.54	0.00	3.45	0.00			
Information Technology																
185	APPLE INC	AAPL	559.37	103,492.43	500.60	92,611.00	0.19	-10,881.43	0.00	2,257.00	0.00	2.44	0.00			
3,593	CA INC	CA	30.24	108,832.65	32.09	115,299.37	0.24	6,466.72	0.00	3,593.00	0.00	3.12	0.00			

Quantity	Security Name	Cusip / Ticker	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unrealized Gain/Loss	Accrued Int/Div	Annual Income	Yield on Cost	Yield to Mat/Call	Duration	Moody's	Fitch	S&P	
1,534	HARRIS CORP	HRS	59.98	92,093.33	69.34	106,367.56	0.22	14,274.23	0.00	2,577.12	0.00	2.42	0.00				
4,163	HEWLETT PACKARD CO	HPQ	23.92	99,768.41	29.00	120,727.00	0.25	20,958.59	0.00	2,418.70	0.00	2.00	0.00				
2,318	LEXMARK INTL INC CL A	LXK	35.33	82,018.34	39.19	90,842.42	0.19	8,824.08	0.00	2,781.60	0.00	3.06	0.00				
2,545	TEXAS INSTRUMENTS	TXN	40.79	103,927.53	42.40	107,908.00	0.23	3,980.47	763.50	3,054.00	0.00	2.83	0.00				
2,021	THOMSON REUTERS CORP	TRI	37.97	76,829.72	36.06	72,877.26	0.15	-3,952.46	0.00	2,506.04	0.00	3.44	0.00				
	Information Technology Total			666,962.41		706,632.61	1.48	39,670.20	763.50	19,187.46	0.00	2.71	0.00				
	Telecommunication Services																
3,025	AT&T INC	T	34.20	103,606.10	33.32	100,793.00	0.21	-2,813.10	1,253.04	5,566.00	0.00	5.52	0.00				
3,236	VERIZON COMMUNICATIONS	VZ	48.80	158,090.93	48.02	155,392.72	0.33	-2,698.21	1,548.13	6,860.32	0.00	4.41	0.00				
	Telecommunication Services Total			261,697.03		256,185.72	0.54	-5,511.31	2,801.17	12,426.32	0.00	4.80	0.00				
	Utilities																
2,567	EDISON INTERNATIONAL	EIX	47.22	121,340.44	48.16	123,626.72	0.26	2,286.28	0.00	3,645.14	0.00	2.95	0.00				
2,650	SOUTHWEST GAS CORP	SWX	52.69	139,770.55	53.73	142,384.50	0.30	2,613.95	0.00	3,498.00	0.00	2.46	0.00				
2,313	WESTAR ENERGY	WR	32.18	74,538.51	33.17	76,722.21	0.16	2,183.70	0.00	3,145.68	0.00	4.10	0.00				
	Utilities Total			335,649.50		342,733.43	0.72	7,083.93	0.00	10,288.82	0.00	3.00	0.00				
	COMMON STOCK TOTAL			7,557,408.78		7,656,569.75	16.03	99,160.97	6,460.94	246,321.19	0.00	3.21	0.00				
	TOTAL COMMON STOCK			7,557,408.78		7,656,569.75	16.03	99,160.97	6,460.94	246,321.19	0.00	3.21	0.00				
	TOTAL OTHER																
	OTHER ASSETS																
814,604	ASIA ENT III ONSHR LP(EST.VAL)	S86989450	1.00	814,603.50	1.00	814,603.50	1.71	0.00	0.00	0.00	0.00	0.00	0.00				
647,724	EUROPE ENTERPRISE III(EST.VAL)	S86989460	1.00	647,724.33	1.00	647,724.33	1.36	0.00	0.00	0.00	0.00	0.00	0.00				
18,408	HF PAULSON ADV PLUS L (EST.VAL)	S86989420	100.00	18,407.68	100.00	18,407.68	0.04	0.00	0.00	0.00	0.00	0.00	0.00				
769,381	PRIV EQUITY PTRS III(EST.VAL)	S86989480	1.00	769,381.00	1.00	769,381.00	1.61	0.00	0.00	0.00	0.00	0.00	0.00				
23,979	SELECTINVEST INSTL ARV ASP CL	S86989440	1.00	23,979.43	1.00	23,979.43	0.05	0.00	0.00	0.00	0.00	0.00	0.00				
76,092	SSB RECOVERY FD(EST.VAL)	S86989490	1.00	76,091.92	1.00	76,091.92	0.16	0.00	0.00	0.00	0.00	0.00	0.00				
711,033	STEPSTONE MASTERS V F(EST.VAL)	S86989500	1.00	711,033.33	1.00	711,033.33	1.49	0.00	0.00	0.00	0.00	0.00	0.00				
273,169	STEPSTONE MEZZ PART1(EST.VAL)	S86989510	1.00	273,168.57	1.00	273,168.57	0.57	0.00	0.00	0.00	0.00	0.00	0.00				
	OTHER ASSETS TOTAL			3,334,389.76		3,334,389.76	6.98	0.00	0.00	0.00	0.00	0.00	0.00				
	TOTAL OTHER			3,334,389.76		3,334,389.76	6.98	0.00	0.00	0.00	0.00	0.00	0.00				
	TOTAL			47,767,333.15		47,776,243.01	100.00	8,909.86	307,068.29	1,326,817.13	1.16	1.54	2.32				

REALIZED GAIN/LOSS REPORT



Portfolio Description: WFT Liquidating Trust: Combined Account

Inception Date: 10-31-2013

Report Date: 01/01/2014 - 01/31/2014

Purchase Date	Sale Date	Quantity	CUSIP/Ticker	Security Description	Transaction Type	Cost Basis	Proceeds	Gain/Loss Short Term	Gain/Loss Long Term
10/30/2013	01/01/2014	50,000	75972EAU9	RENEWABLE RENWTR 3.005 1/1/2014	Mature Long	50,209.00	50,000.00	-209.00	0.00
10/22/2013	01/10/2014	100,000	21685WBS5	RABOBANK NEDERLAND RABOBK 1.85 01/10/14	Mature Long	100,347.00	100,000.00	-347.00	0.00
10/31/2013	01/15/2014	100,000	855030AJ1	STAPLES INC SPLS 9.75 01/15/14	Mature Long	101,770.00	100,000.00	-1,770.00	0.00
10/17/2013	01/15/2014	277,000	38143UAB7	GOLDMAN SACHS GROUP INC GS 5.15 01/15/14	Mature Long	279,765.08	277,000.00	-2,765.08	0.00
10/17/2013	01/24/2014	75,000	61747WAD1	MORGAN STANLEY MS 2.875 01/24/14	Mature Long	75,411.25	75,000.00	-411.25	0.00
10/17/2013	01/30/2014	10,000	475070AD0	JEFFERSON-PILOT CORP LNC 4.75 01/30/14	Mature Long	10,118.50	10,000.00	-118.50	0.00
07/10/2007	01/15/2014	214	3128KUS73	FHLMC PC GOLD COMB 30 FG A64142	Pay Princ L	234.07	214.45	0.00	-19.62
11/06/2013	01/15/2014	17,445	12616VAC6	CNH 2011-C A3 1.19 05/15/15	Pay Princ L	17,515.09	17,444.90	-70.19	0.00
10/21/2013	01/16/2014	9,495	3128M6YJ1	FG G04913 5.0 03/01/2038	Pay Princ L	10,284.17	9,494.90	-789.27	0.00
05/09/2008	01/25/2014	13	31371NWX9	FN 257262 5.5 7/1/2038	Pay Princ L	13.60	12.50	0.00	-1.10
12/04/2006	01/25/2014	213	31411DWE5	FN 905245 5.5 11/01/2036	Pay Princ L	231.81	212.89	0.00	-18.92
10/29/2013	01/25/2014	3,357	31418MKZ4	FN AD0311 5.0 05/01/38	Pay Princ L	3,653.53	3,357.15	-296.38	0.00
10/21/2013	01/25/2014	7,795	31403C6L0	FNCL POOL 745275 5.00% FN 745275 MTGE	Pay Princ L	8,495.43	7,795.09	-700.34	0.00
10/28/2013	01/07/2014	825,000	912828UH1	TSY INFL IX N/B TII .125 01/15/23	Sell Long	823,025.45	794,226.88	-28,798.57	0.00
01/07/2014	01/13/2014	35,000	053332AQ5	AUTOZONE INC AZO 1.3 01/13/17	Sell Long	34,993.00	35,066.50	73.50	0.00
11/07/2013	01/23/2014	105,000	29379VAF0	ENTERPRISE PRODUCTS OPER EPD 5 1/4 01/31/20	Sell Long	117,722.85	118,349.70	626.85	0.00

Purchase Date	Sale Date	Quantity	CUSIP/Ticker	Security Description	Transaction Type	Cost Basis	Proceeds	Gain/Loss Short Term	Gain/Loss Long Term
10/28/2013	01/28/2014	115,000	46625HHZ6	JPMORGAN CHASE & CO JPM 4.625 05/10/21	Sell Long	124,895.75	124,090.75	-805.00	0.00
09/30/2013	01/31/2014	14,363	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	Sell Long	14,363.08	14,363.08	0.00	0.00
TOTAL GAINS								700.35	0.00
TOTAL LOSSES								-37,080.58	-39.64
TOTAL						1,773,048.66	1,736,628.79	-36,380.23	-39.64

TOTAL REALIZED GAIN/LOSS

-36,419.87

INCOME AND INTEREST ACTIVITY



Portfolio Description: WFT Liquidating Trust: Combined Account

Inception Date: 10-31-2013

Report Date: 01/01/2014 - 01/31/2014

Declared Date	Payable Date	Transaction Type	CUSIP/Ticker	Security Description	Total Amount
CASH DIVIDEND					
01/31/2014	01/31/2014	PE Activity Adjustment	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	39,553.00
01/31/2014	01/31/2014	PE Activity Adjustment	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)	40,199.95
01/31/2014	01/31/2014	PE Activity Adjustment	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	-14,363.08
01/09/2014	01/31/2014	Cash Dividend	ACE	ACE LIMITED ORD	666.54
01/06/2014	01/31/2014	Cash Dividend	CIM	CHIMERA INVT CORP COM	7,099.60
01/02/2014	01/31/2014	Cash Dividend	JPM	JPMORGAN CHASE & CO	1,531.02
12/27/2013	01/31/2014	Cash Dividend	EIX	EDISON INTERNATIONAL	817.92
12/27/2013	01/31/2014	Cash Dividend	NLY	ANNALY CAPITAL MANAGEMENT INC	2,414.70
12/27/2013	01/31/2014	Cash Dividend	STJ	ST JUDE MEDICAL INC	378.00
12/27/2013	01/24/2014	Cash Dividend	CIM	CHIMERA INVT CORP COM	3,194.82
12/27/2013	01/23/2014	Cash Dividend	FITB	FIFTH THIRD BANCORP	653.64
12/27/2013	01/15/2014	Cash Dividend	USB	US BANCORP	905.97
12/26/2013	01/13/2014	Cash Dividend	SCS	STEELCASE INC	390.40
12/23/2013	01/10/2014	Cash Dividend	MO	ALTRIA GROUP INC	972.00
12/19/2013	01/27/2014	Cash Dividend	GE	GENERAL ELECTRIC	1,696.42
12/18/2013	01/07/2014	Cash Dividend	CB	CHUBB CORP	649.44
12/12/2013	01/15/2014	Cash Dividend	DTE	DTE ENERGY CO	649.76
12/09/2013	01/02/2014	Cash Dividend	HPQ	HEWLETT PACKARD CO	540.72
12/04/2013	01/03/2014	Cash Dividend	BAX	BAXTER INTERNATIONAL	534.10
12/04/2013	01/03/2014	Cash Dividend	KMB	KIMBERLY CLARK CORP	362.07
12/04/2013	01/02/2014	Cash Dividend	PEP	PEPSICO INC	540.83
11/26/2013	01/02/2014	Cash Dividend	ALL	ALLSTATE CORP	799.50
CASH DIVIDEND TOTAL					90,187.32
COUPON					
01/31/2014	01/31/2014	Coupon	29379VAF0	ENTERPRISE PRODUCTS OPER EPD 5 1/4 01/31/20	2,887.50
01/30/2014	01/30/2014	Coupon	475070AD0	JEFFERSON-PILOT CORP LNC 4.75 01/30/14	237.50
01/30/2014	01/30/2014	Coupon	961214CC5	WESTPAC BANKING WSTP 2.25 07/30/18	1,406.25
01/28/2014	01/28/2014	Coupon	61747WAK5	MORGAN STANLEY	2,587.50

Declared Date	Payable Date	Transaction Type	CUSIP/Ticker	Security Description	Total Amount
01/25/2014	01/25/2014	Coupon	31371NWX9	MS 2 7/8 07/28/14 FN 257262 5.5 7/1/2038	2.75
01/25/2014	01/25/2014	Coupon	31403C6L0	FNCL POOL 745275 5.00% FN 745275 MTGE	1,252.58
01/25/2014	01/25/2014	Coupon	31411DWE5	FN 905245 5.5 11/01/2036	16.15
01/25/2014	01/25/2014	Coupon	31418MKZ4	FN AD0311 5.0 05/01/38	493.10
01/25/2014	01/25/2014	Coupon	69349LAM0	PNC BANK NA PNC 3.8 07/25/23-23	2,375.00
01/24/2014	01/24/2014	Coupon	61747WAD1	MORGAN STANLEY MS 2.875 01/24/14	1,078.13
01/15/2014	01/15/2014	Coupon	12616VAC6	CNH 2011-C A3 1.19 05/15/15	188.29
01/15/2014	01/15/2014	Coupon	25179MAJ2	DEVON ENERGY DVN 2.4 07/15/16-16	1,320.00
01/15/2014	01/15/2014	Coupon	3128KUS73	FHLMC PC GOLD COMB 30 FG A64142	18.32
01/15/2014	01/15/2014	Coupon	3128M6YJ1	FG G04913 5.0 03/01/2038	1,247.71
01/15/2014	01/15/2014	Coupon	316773CF5	FIFTH THIRD BANCORP FITB 5.45 01/15/17	5,586.25
01/15/2014	01/15/2014	Coupon	36966RZ74	GENERAL ELEC CAP CORP GE 5.25 07/15/14 NOTZ	2,625.00
01/15/2014	01/15/2014	Coupon	38143UAB7	GOLDMAN SACHS GROUP INC GS 5.15 01/15/14	7,132.75
01/15/2014	01/15/2014	Coupon	40429XA71	HSBC FIN CORP HSBC 5.8 09/15/2014	676.67
01/15/2014	01/15/2014	Coupon	40429XVR4	HSBC FINANCE CORP HSBC 5.3 07/15/14	1,590.00
01/15/2014	01/15/2014	Coupon	55616XAF4	MACYS RETAIL HLDGS INC M 3.875 01/15/22	2,228.13
01/15/2014	01/15/2014	Coupon	80281CAF2	SDART 2013-5 C	271.88
01/15/2014	01/15/2014	Coupon	80283GAE4	SANTANDER DRIVE AUTO REC TRUST SDAR 2013-3 C 1.81 4/15/19	173.46
01/15/2014	01/15/2014	Coupon	855030AJ1	STAPLES INC SPLS 9.75 01/15/14	4,875.00
01/15/2014	01/15/2014	Coupon	878742AT2	TECK RESOURCES LIMITED TCKBCN 4.5 01/15/21	2,587.50
01/10/2014	01/10/2014	Coupon	06739FFZ9	BARCLAYS BANK PLC	2,600.00

Declared Date	Payable Date	Transaction Type	CUSIP/Ticker	Security Description	Total Amount
01/10/2014	01/10/2014	Coupon	21685WBS5	BACR 5.2 07/10/14 RABOBANK NEDERLAND RABOBK 1.85 01/10/14	925.00
01/08/2014	01/08/2014	Coupon	03065CAE9	AMCAR 2013-4 C	192.67
01/08/2014	01/08/2014	Coupon	03065EAF2	AMCAR 2013-5 C	391.21
01/07/2014	01/07/2014	Coupon	172967DE8	CITIGROUP INC C 5.3 01/07/16	5,565.00
01/01/2014	01/01/2014	Coupon	649907FV9	NY DORM-A-NYSARC INC NYSHGR 4 7/1/2014	2,000.00
01/01/2014	01/01/2014	Coupon	75972EAU9	RENEWABLE RENWTR 3.005 1/1/2014	751.25
COUPON TOTAL					55,282.55
INCOME					
01/31/2014	01/31/2014	Income	-CASH-	MONEY FUND	19.29
01/31/2014	01/31/2014	Income	-CASH-	MONEY FUND	1.79
01/30/2014	01/30/2014	PE Income	-CASH-	MONEY FUND	4.16
01/30/2014	01/30/2014	PE Income	-CASH-	MONEY FUND	14.08
01/06/2014	01/06/2014	Income	-CASH-	MONEY FUND	2.32
01/03/2014	01/03/2014	Income	-CS-	CS SBA REPURCHASE AGREEMENT	1,111.58
INCOME TOTAL					1,153.22
PURCHASED ACCRUED INTEREST					
01/31/2014	02/05/2014	Purchased Accrued Interest	90333WAG3	US BANK USB 3.778 04/29/20-15	-201.49
01/28/2014	01/31/2014	Purchased Accrued Interest	46625HJJ0	JPMORGAN CHASE & CO JPM 3.375 05/01/2023	-1,139.06
01/28/2014	01/31/2014	Purchased Accrued Interest	59562VAK3	MIDAMERICAN ENERGY HLDGS MIDAM 5 02/15/2014	-3,458.33
01/27/2014	01/30/2014	Purchased Accrued Interest	172967EY3	CITIGROUP INC C 6 3/8 08/12/14	-2,975.00
01/27/2014	01/30/2014	Purchased Accrued Interest	74432QAD7	PRUDENTIAL FINANCIAL INC PRU 4.75 04/01/2014	-1,570.14
01/24/2014	01/29/2014	Purchased Accrued Interest	14040HAS4	CAPITAL ONE FINANCIAL CO COF 7.375 05/23/14	-1,352.08
01/23/2014	01/28/2014	Purchased Accrued Interest	172967CK5	CITIGROUP INC C 5 1/8 05/05/14	-2,953.99
01/23/2014	01/28/2014	Purchased Accrued Interest	40429XA71	HSBC FIN CORP HSBC 5.8 09/15/2014	-73.31
01/23/2014	01/28/2014	Purchased Accrued Interest	494550BB1	KINDER MORGAN ENER PART KMP 6.85 02/15/20	-3,256.60

Declared Date	Payable Date	Transaction Type	CUSIP/Ticker	Security Description	Total Amount
01/23/2014	01/28/2014	Purchased Accrued Interest	693476BK8	PNC FUNDING CORP PNC 3 05/19/14	-575.00
01/22/2014	01/27/2014	Purchased Accrued Interest	14040HAS4	CAPITAL ONE FINANCIAL CO COF 7.375 05/23/14	-1,638.89
01/22/2014	01/27/2014	Purchased Accrued Interest	264399EQ5	DUKE ENERGY CORP DUK 6.3 02/01/14	-7,700.00
01/22/2014	01/27/2014	Purchased Accrued Interest	92343VBA1	VERIZON COMMUNICATIONS VZ 1.95 03/28/14	-1,611.46
01/21/2014	01/24/2014	Purchased Accrued Interest	026874CU9	AMER INTL GROUP AIG 4.875 06/01/2022	-35.89
01/21/2014	01/24/2014	Purchased Accrued Interest	12189LAF8	BURLINGTON NORTH SANTA FE BRK 3.45 09/15/21	-123.63
01/21/2014	01/24/2014	Purchased Accrued Interest	126408GV9	CSX CORP CSX 4.25 06/01/2021	-62.57
01/21/2014	01/24/2014	Purchased Accrued Interest	29364WAP3	ENTERGY LOUISIANA LLC ETR 1.875 12/15/14	-253.91
01/21/2014	01/24/2014	Purchased Accrued Interest	369622SM8	GENERAL ELEC CAP CORP GE 5.3 02/11/21	-239.97
01/21/2014	01/24/2014	Purchased Accrued Interest	36962G3U6	GENERAL ELEC CAP CORP GE 5.625 5/1/2018	-259.38
01/21/2014	01/24/2014	Purchased Accrued Interest	375558AU7	GILEAD SCIENCES INC GILD 4.4 12/01/21-21	-129.56
01/21/2014	01/24/2014	Purchased Accrued Interest	38141EA25	GOLDMAN SACHS GROUP INC GS 7.5 2/15/2019	-662.50
01/21/2014	01/24/2014	Purchased Accrued Interest	4042Q1AE7	HSBC BANK USA NA HSBC 4.875 8/24/2020	-304.69
01/21/2014	01/24/2014	Purchased Accrued Interest	421915EG0	HCP INC HCP 6.3 09/15/16	-225.75
01/21/2014	01/24/2014	Purchased Accrued Interest	428236BU6	HEWLETT-PACKARD CO HPQ 3.3 12/09/16	-41.25
01/21/2014	01/24/2014	Purchased Accrued Interest	46625HHN3	JPMORGAN CHASE & CO JPM 4.65 06/01/14	-855.73
01/21/2014	01/24/2014	Purchased Accrued Interest	46625HHZ6	JPMORGAN CHASE & CO JPM 4.625 05/10/21	-190.14
01/21/2014	01/24/2014	Purchased Accrued Interest	487836BE7	KELLOG CO K 3.25 05/21/18	-56.88
01/21/2014	01/24/2014	Purchased Accrued Interest	49326EED1	KEYCORP KEY 5.1 03/24/21	-170.00
01/21/2014	01/24/2014	Purchased Accrued Interest	50075NBB9	KRAFT FOODS INC KFT 4.125 2/9/2016	-189.06
01/21/2014	01/24/2014	Purchased Accrued Interest	501044CW9	KROGER CO/THE	-19.81

Declared Date	Payable Date	Transaction Type	CUSIP/Ticker	Security Description	Total Amount
01/21/2014	01/24/2014	Purchased Accrued Interest	55616XAF4	KR 2.3 01/15/19-18 MACYS RETAIL HLDGS INC M 3.875 01/15/22	-9.69
01/21/2014	01/24/2014	Purchased Accrued Interest	56585AAD4	MARATHON PETROLEUM CORP MPC5 1/8 03/01/21	-305.36
01/21/2014	01/24/2014	Purchased Accrued Interest	59156RAR9	METLIFE INC MET 6.817 08/15/18	-301.08
01/21/2014	01/24/2014	Purchased Accrued Interest	61747YCJ2	MORGAN STANLEY MS 5 5/8 09/23/19	-283.59
01/21/2014	01/24/2014	Purchased Accrued Interest	61747YCK9	MORGAN STANLEY MS 4.2 11/20/14	-1,120.00
01/21/2014	01/24/2014	Purchased Accrued Interest	61945CAC7	MOSAIC CO MOS 4.25 11/15/2023	-83.82
01/21/2014	01/24/2014	Purchased Accrued Interest	67021CAB3	NSTAR ELECTRIC CO NU 4.875 04/15/14	-1,675.78
01/21/2014	01/24/2014	Purchased Accrued Interest	69349LAM0	PNC BANK NA PNC 3.8 07/25/23-23	-188.94
01/21/2014	01/24/2014	Purchased Accrued Interest	69352JAL1	PPL ENERGY SUPPLY LLC PPL 6 1/2 05/01/18	-299.72
01/21/2014	01/24/2014	Purchased Accrued Interest	743263AS4	PROGRESS ENERGY INC PGN 3.15 4/1/22	-98.87
01/21/2014	01/24/2014	Purchased Accrued Interest	74432QAE5	PRUDENTIAL FINANCIAL INC PRU 5.1 09/20/14	-4,391.67
01/21/2014	01/24/2014	Purchased Accrued Interest	74432QBJ3	PRUDENTIAL FINANCIAL INC PRU 4 3/4 09/17/15	-837.85
01/21/2014	01/24/2014	Purchased Accrued Interest	7591EPAJ9	REGIONS FINL RF 2 05/15/18	-76.67
01/21/2014	01/24/2014	Purchased Accrued Interest	78011DAC8	ROYAL BK CANADA RY 1.2 09/19/17	-41.67
01/21/2014	01/24/2014	Purchased Accrued Interest	790849AJ2	ST JUDE MEDICAL INC STJ 3.25 04/15/23	-89.37
01/21/2014	01/24/2014	Purchased Accrued Interest	842587CJ4	SOUTHERN CO SO 2.45 09/01/2018	-100.04
01/21/2014	01/24/2014	Purchased Accrued Interest	867914BD4	SUNTRUST BANKS INC STI 3.6 04/15/16-16	-148.50
01/21/2014	01/24/2014	Purchased Accrued Interest	871503AH1	SYMANTEC CORP SYMC 4.2 09/15/20	-150.50
01/21/2014	01/24/2014	Purchased Accrued Interest	887317AK1	TIME WARNER INC TWX 4.75 03/29/21	-151.74
01/21/2014	01/24/2014	Purchased Accrued Interest	893830BB4	TRANSOCEAN INC RIG 6.375 12/15/21	-69.06

Declared Date	Payable Date	Transaction Type	CUSIP/Ticker	Security Description	Total Amount
01/21/2014	01/24/2014	Purchased Accrued Interest	92343VBR4	VERIZON COMMUNICATIONS VZ 5.15 09/15/23	-369.08
01/21/2014	01/24/2014	Purchased Accrued Interest	94980VAA6	WELLS FARGO BANK NA WFC 4.75 02/09/15	-217.71
01/21/2014	01/24/2014	Purchased Accrued Interest	961214CC5	WESTPAC BANKING WSTP 2.25 07/30/18	-108.75
01/21/2014	01/22/2014	Purchased Accrued Interest	912828MP2	US TREASURY N/B T 3 5/8 02/15/20	-315.22
01/21/2014	01/22/2014	Purchased Accrued Interest	912828RC6	US TREASURY N/B T 2.125 08/15/21	-323.37
01/21/2014	01/22/2014	Purchased Accrued Interest	912828RH5	US TREASURY N/B T 1.375 09/30/18	-430.63
01/21/2014	01/22/2014	Purchased Accrued Interest	912828VS6	US TREASURY N/B T 2.5 08/15/23	-1,739.13
01/17/2014	01/23/2014	Purchased Accrued Interest	00206RBM3	AT&T INC T 1.4 12/01/17	-20.22
01/17/2014	01/23/2014	Purchased Accrued Interest	00440EAG2	ACE INA HOLDINGS ACE 5 7/8 06/15/14	-775.17
01/17/2014	01/23/2014	Purchased Accrued Interest	02665WAC5	AMERICAN HONDA FINANCE HNDA 2.125 10/10/18	-60.80
01/17/2014	01/23/2014	Purchased Accrued Interest	026874CU9	AMER INTL GROUP AIG 4.875 06/01/2022	-35.21
01/17/2014	01/23/2014	Purchased Accrued Interest	031162BQ2	AMGEN INC AMGN 2.125 05/15/17	-40.14
01/17/2014	01/23/2014	Purchased Accrued Interest	06051GDZ9	BANK OF AMERICA CORP BAC 7 5/8 06/01/19	-220.28
01/17/2014	01/23/2014	Purchased Accrued Interest	10112RAQ7	BOSTON PROPERTIES LP BXP 5 7/8 10/15/19	-159.93
01/17/2014	01/23/2014	Purchased Accrued Interest	140420NB2	CAPITAL ONE BANK USA NA COF 3.375 02/15/23	-222.19
01/17/2014	01/23/2014	Purchased Accrued Interest	172967DE8	CITIGROUP INC C 5.3 01/07/16	-47.11
01/17/2014	01/23/2014	Purchased Accrued Interest	189054AT6	CLOROX CO CLX 3.05 09/15/22	-108.44
01/17/2014	01/23/2014	Purchased Accrued Interest	25459HAY1	DIRECTV HLDGS/FN DTV 3 1/2 03/01/16	-138.06
01/17/2014	01/23/2014	Purchased Accrued Interest	254709AJ7	DISCOVER FINANCIAL SVS DFS 3.85 11/21/22	-132.61
01/17/2014	01/23/2014	Purchased Accrued Interest	264399EQ5	DUKE ENERGY CORP DUK 6.3 02/01/14	-752.50
01/17/2014	01/23/2014	Purchased Accrued Interest	26884AAZ6	ERP OPERATING-LP	-97.64

Declared Date	Payable Date	Transaction Type	CUSIP/Ticker	Security Description	Total Amount
01/17/2014	01/23/2014	Purchased Accrued Interest	29379VAF0	EQR 4.625 12/15/21 ENTERPRISE PRODUCTS OPER EPD 5 1/4 01/31/20	-252.29
01/17/2014	01/23/2014	Purchased Accrued Interest	337738AM0	FISERV INC FISV 3.5 10/01/22-22	-108.89
01/17/2014	01/23/2014	Purchased Accrued Interest	345397VU4	FORD MOTOR CRED F 5.875 08/02/21	-279.06
01/17/2014	01/23/2014	Purchased Accrued Interest	883556AW2	THERMO FISCHER SCIENTIFIC TMO 2.05 02/21/14	-1,073.29
01/17/2014	01/21/2014	Purchased Accrued Interest	912828LP3	US TREASURY N/B T 3 09/30/16	-2,328.30
01/17/2014	01/21/2014	Purchased Accrued Interest	912828UX6	TSY INFL IX N/B TII .125 04/15/18	-32.26
01/16/2014	01/22/2014	Purchased Accrued Interest	40414LAB5	HCP INC HCP 2.7 02/01/14	-1,603.12
01/16/2014	01/22/2014	Purchased Accrued Interest	69331CAE8	PG&E CORP PCG 5.75 04/01/14	-5,052.81
01/14/2014	01/17/2014	Purchased Accrued Interest	03065EAF2	AMCAR 2013-5 C	-11.45
01/14/2014	01/17/2014	Purchased Accrued Interest	904764AJ6	UNILEVER CAPITAL CORP UNANA 3.65 02/15/14	-1,155.83
01/13/2014	01/16/2014	Purchased Accrued Interest	478366AV9	JOHNSON CONTROLS INC JCI 1.75 03/01/14	-1,246.88
01/13/2014	01/16/2014	Purchased Accrued Interest	59562VAK3	MIDAMERICAN ENERGY HLDGS MIDAM 5 02/15/2014	-419.44
01/13/2014	01/16/2014	Purchased Accrued Interest	61747WAK5	MORGAN STANLEY MS 2 7/8 07/28/14	-2,415.00
01/07/2014	01/10/2014	Purchased Accrued Interest	69331CAE8	PG&E CORP PCG 5.75 04/01/14	-2,371.88
01/07/2014	01/08/2014	Purchased Accrued Interest	912828RC6	US TREASURY N/B T 2.125 08/15/21	-1,939.06
01/07/2014	01/08/2014	Purchased Accrued Interest	912828UX6	TSY INFL IX N/B TII .125 04/15/18	-331.62
01/03/2014	01/13/2014	Purchased Accrued Interest	31402RJN0	FANNIE MAE POOL FN 735669 5 4/1/35	-140.44
01/02/2014	01/07/2014	Purchased Accrued Interest	428236AT0	HEWLETT-PACKARD CO HPQ 6 1/8 03/01/14	-4,609.06
PURCHASED ACCRUED INTEREST TOTAL					-74,434.86
SOLD ACCRUED INTEREST					
01/28/2014	01/31/2014	Sold Accrued Interest	46625HHZ6	JPMORGAN CHASE & CO JPM 4.625 05/10/21	1,196.72

Declared Date	Payable Date	Transaction Type	CUSIP/Ticker	Security Description	Total Amount
01/23/2014	01/28/2014	Sold Accrued Interest	29379VAF0	ENTERPRISE PRODUCTS OPER EPD 5 1/4 01/31/20	2,725.62
01/13/2014	01/16/2014	Sold Accrued Interest	053332AQ5	AUTOZONE INC AZO 1.3 01/13/17	2.53
01/07/2014	01/08/2014	Sold Accrued Interest	912828UH1	TSY INFL IX N/B TII .125 01/15/23	501.63
SOLD ACCRUED INTEREST TOTAL					4,426.50
NET INCOME RECEIVED					\$76,614.73

CONTRIBUTIONS AND WITHDRAWALS



Portfolio Description: WFT Liquidating Trust: Combined Account

Inception Date: 10-31-2013

Report Date: 01/01/2014 - 01/31/2014

Trade Date	Settle Date	Transaction Type	Security Name	Quantity (Unit)	Debit Amount	Credit Amount
CONTRIBUTION TOTAL						
01/28/2014	01/28/2014	Contribution (Repo)	-CASH-	250,000	0.00	250,000.00
01/27/2014	01/27/2014	Contribution (Repo)	-CASH-	250,000	0.00	250,000.00
01/15/2014	01/15/2014	Contribution (Repo)	-CASH-	250,000	0.00	250,000.00
01/15/2014	01/15/2014	Contribution (Equity Allocation Transfer)	-CASH-	835,000	0.00	835,000.00
01/15/2014	01/15/2014	Contribution (Fixed Allocation Transfer)	-CASH-	2,000,000	0.00	2,000,000.00
01/09/2014	01/09/2014	Contribution	-CASH-	595,000	0.00	595,000.00
01/09/2014	01/09/2014	Contribution (Repo)	-CASH-	250,000	0.00	250,000.00
01/09/2014	01/09/2014	Contribution	-CASH-	5,355,000	0.00	5,355,000.00
01/03/2014	01/03/2014	Contribution (Repo)	-CASH-	125,000	0.00	125,000.00
CONTRIBUTION TOTAL					0.00	9,910,000.00
WITHDRAWAL TOTAL						
01/31/2014	01/31/2014	Withdrawal - Funeral	-CASH-	-125,000	125,000.00	0.00
01/31/2014	01/31/2014	Withdrawal (Trading)	-CASH-	-1,675	1,675.00	0.00
01/29/2014	01/29/2014	Withdrawal - 4Q13 ZCM Fee	-CASH-	-17,899	17,898.94	0.00
01/28/2014	01/28/2014	Withdrawal (Custody)	-CASH-	-10	9.68	0.00
01/28/2014	01/28/2014	Withdrawal (Custody)	-CASH-	-195	194.50	0.00
01/28/2014	01/28/2014	Withdrawal (Repo)	-CS-	-250,000	250,000.00	0.00
01/27/2014	01/27/2014	Withdrawal (Repo)	-CS-	-250,000	250,000.00	0.00
01/24/2014	01/24/2014	Withdrawal - Funeral	-CASH-	-125,000	125,000.00	0.00
01/17/2014	01/17/2014	Withdrawal - Funeral	-CASH-	-125,000	125,000.00	0.00
01/15/2014	01/15/2014	Withdrawal (Allocation Transfer)	-CASH-	-2,835,000	2,835,000.00	0.00
01/15/2014	01/15/2014	Withdrawal (Repo)	-CS-	-250,000	250,000.00	0.00
01/10/2014	01/10/2014	Withdrawal - Funeral	-CASH-	-125,000	125,000.00	0.00
01/09/2014	01/09/2014	Withdrawal (Repo)	-CS-	-250,000	250,000.00	0.00
01/03/2014	01/03/2014	Withdrawal - Funeral	-CASH-	-125,000	125,000.00	0.00
01/03/2014	01/03/2014	Withdrawal (Repo)	-CS-	-125,000	125,000.00	0.00
WITHDRAWAL TOTAL					4,604,778.12	0.00
TOTAL NET AMOUNT		5,305,221.88				

Trade Date	Settle Date	Transaction Type	Security Name	Quantity (Unit)	Debit Amount	Credit Amount
TOTAL					4,604,778.12	9,910,000.00

PURCHASES/SALES REPORT



Portfolio Description: WFT Liquidating Trust: Combined Account

Inception Date: 10-31-2013

Report Date: 01/01/2014 - 01/31/2014

Trade Date	Settle Date	Tran Type	Quantity	CUSIP/Ticker	Security Description	Transaction Price	Principal Amount	Accrued Int	Commis	SEC Fee	Net Amount	Broker Name
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Buy

01/31/2014	02/05/2014	Buy	20,000	90333WAG3	US BANK	103.61	20,721.20	201.49	0.00	0.00	20,922.69	FTENNCORP
01/31/2014	01/31/2014	Buy	39,553	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	1.00	39,553.00	0.00	0.00	0.00	39,553.00	
01/31/2014	01/31/2014	Buy	40,200	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)	1.00	40,199.95	0.00	0.00	0.00	40,199.95	
01/28/2014	01/31/2014	Buy	135,000	46625HJJ0	JPMORGAN CHASE & CO	93.54	126,283.05	1,139.06	0.00	0.00	127,422.11	JEFFRIES
01/28/2014	01/31/2014	Buy	150,000	59562VAK3	MIDAMERICAN ENERGY HLDGS	100.18	150,267.00	3,458.33	0.00	0.00	153,725.33	JEFFRIES
01/27/2014	01/30/2014	Buy	100,000	172967EY3	CITIGROUP INC	103.11	103,110.00	2,975.00	0.00	0.00	106,085.00	KEY
01/27/2014	01/30/2014	Buy	100,000	74432QAD7	PRUDENTIAL FINANCIAL INC	100.74	100,736.00	1,570.14	0.00	0.00	102,306.14	JEFFRIES
01/24/2014	01/29/2014	Buy	100,000	14040HAS4	CAPITAL ONE FINANCIAL CO	102.18	102,178.00	1,352.08	0.00	0.00	103,530.08	JEFFRIES
01/23/2014	01/28/2014	Buy	250,000	172967CK5	CITIGROUP INC	101.28	253,192.50	2,953.99	0.00	0.00	256,146.49	CITIGLOB
01/23/2014	01/28/2014	Buy	35,000	40429XA71	HSBC FIN CORP	103.25	36,137.50	73.31	0.00	0.00	36,210.81	INCP
01/23/2014	01/28/2014	Buy	105,000	494550BB1	KINDER MORGAN ENER PART	119.34	125,305.95	3,256.60	0.00	0.00	128,562.55	NOM
01/23/2014	01/28/2014	Buy	100,000	693476BK8	PNC FUNDING CORP	100.83	100,831.00	575.00	0.00	0.00	101,406.00	SUSQ
01/22/2014	01/27/2014	Buy	125,000	14040HAS4	CAPITAL ONE FINANCIAL CO	102.25	127,812.50	1,638.89	0.00	0.00	129,451.39	SUSQ
01/22/2014	01/27/2014	Buy	250,000	264399EQ5	DUKE ENERGY CORP	100.06	250,157.50	7,700.00	0.00	0.00	257,857.50	BONY
01/22/2014	01/27/2014	Buy	250,000	92343VBA1	VERIZON COMMUNICATIONS	100.29	250,712.50	1,611.46	0.00	0.00	252,323.96	JEFFRIES
01/21/2014	01/24/2014	Buy	5,000	026874CU9	AMER INTL GROUP	109.15	5,457.30	35.89	0.00	0.00	5,493.19	DB
01/21/2014	01/24/2014	Buy	10,000	12189LAF8	BURLINGTON NORTH SANTA FE	101.19	10,118.60	123.63	0.00	0.00	10,242.23	BARC
01/21/2014	01/24/2014	Buy	10,000	126408GV9	CSX CORP	105.85	10,585.40	62.57	0.00	0.00	10,647.97	BOA
01/21/2014	01/24/2014	Buy	125,000	29364WAP3	ENTERGY LOUISIANA LLC	101.33	126,667.50	253.91	0.00	0.00	126,921.41	WELLS
01/21/2014	01/24/2014	Buy	10,000	369622SM8	GENERAL ELEC CAP CORP	112.97	11,296.50	239.97	0.00	0.00	11,536.47	FSTB
01/21/2014	01/24/2014	Buy	20,000	36962G3U6	GENERAL ELEC CAP CORP	115.24	23,047.80	259.38	0.00	0.00	23,307.18	JEFFRIES
01/21/2014	01/24/2014	Buy	20,000	375558AU7	GILEAD SCIENCES INC	107.97	21,594.20	129.56	0.00	0.00	21,723.76	JEFFRIES
01/21/2014	01/24/2014	Buy	20,000	38141EA25	GOLDMAN SACHS GROUP INC	122.12	24,423.20	662.50	0.00	0.00	25,085.70	MSDW1
01/21/2014	01/24/2014	Buy	15,000	4042Q1AE7	HSBC BANK USA NA	108.84	16,325.25	304.69	0.00	0.00	16,629.94	WELLS
01/21/2014	01/24/2014	Buy	10,000	421915EG0	HCP INC	112.96	11,295.70	225.75	0.00	0.00	11,521.45	WELLS

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01/21/2014	01/24/2014	Buy	10,000	428236BU6	HEWLETT-PACKARD CO	105.53	10,552.60	41.25	0.00	0.00	10,593.85	WELLS
01/21/2014	01/24/2014	Buy	125,000	46625HHN3	JPMORGAN CHASE & CO	101.53	126,913.75	855.73	0.00	0.00	127,769.48	SUSQ
01/21/2014	01/24/2014	Buy	20,000	46625HHZ6	JPMORGAN CHASE & CO	108.70	21,739.80	190.14	0.00	0.00	21,929.94	BARC
01/21/2014	01/24/2014	Buy	10,000	487836BE7	KELLOG CO	105.86	10,585.60	56.88	0.00	0.00	10,642.48	WELLS
01/21/2014	01/24/2014	Buy	10,000	49326EED1	KEYCORP	111.38	11,138.00	170.00	0.00	0.00	11,308.00	BARC
01/21/2014	01/24/2014	Buy	10,000	50075NBB9	KRAFT FOODS INC	106.43	10,642.70	189.06	0.00	0.00	10,831.76	BARC
01/21/2014	01/24/2014	Buy	10,000	501044CW9	KROGER CO/THE	100.01	10,000.80	19.81	0.00	0.00	10,020.61	FSTB
01/21/2014	01/24/2014	Buy	10,000	55616XAF4	MACYS RETAIL HLDGS INC	101.55	10,155.20	9.69	0.00	0.00	10,164.89	MLNM
01/21/2014	01/24/2014	Buy	15,000	56585AAD4	MARATHON PETROLEUM CORP	110.58	16,587.15	305.36	0.00	0.00	16,892.51	MLNM
01/21/2014	01/24/2014	Buy	10,000	59156RAR9	METLIFE INC	120.54	12,053.60	301.08	0.00	0.00	12,354.68	KEY
01/21/2014	01/24/2014	Buy	15,000	61747YCJ2	MORGAN STANLEY	113.98	17,097.45	283.59	0.00	0.00	17,381.04	WELLS
01/21/2014	01/24/2014	Buy	150,000	61747YCK9	MORGAN STANLEY	102.96	154,444.50	1,120.00	0.00	0.00	155,564.50	WELLS
01/21/2014	01/24/2014	Buy	10,000	61945CAC7	MOSAIC CO	99.82	9,982.00	83.82	0.00	0.00	10,065.82	DB
01/21/2014	01/24/2014	Buy	125,000	67021CAB3	NSTAR ELECTRIC CO	101.03	126,285.00	1,675.78	0.00	0.00	127,960.78	USBNK
01/21/2014	01/24/2014	Buy	10,000	69349LAM0	PNC BANK NA	99.75	9,974.70	188.94	0.00	0.00	10,163.64	BONY
01/21/2014	01/24/2014	Buy	20,000	69352JAL1	PPL ENERGY SUPPLY LLC	115.52	23,104.60	299.72	0.00	0.00	23,404.32	MLNM
01/21/2014	01/24/2014	Buy	10,000	743263AS4	PROGRESS ENERGY INC	98.41	9,841.30	98.87	0.00	0.00	9,940.17	MLNM
01/21/2014	01/24/2014	Buy	250,000	74432QAE5	PRUDENTIAL FINANCIAL INC	103.08	257,687.50	4,391.67	0.00	0.00	262,079.17	JEFFRIES
01/21/2014	01/24/2014	Buy	50,000	74432QBJ3	PRUDENTIAL FINANCIAL INC	106.44	53,220.00	837.85	0.00	0.00	54,057.85	SUN
01/21/2014	01/24/2014	Buy	20,000	7591EPAJ9	REGIONS FINL	98.13	19,625.80	76.67	0.00	0.00	19,702.47	GOLDMAN
01/21/2014	01/24/2014	Buy	10,000	78011DAC8	ROYAL BK CANADA	99.16	9,916.30	41.67	0.00	0.00	9,957.97	MSDW1
01/21/2014	01/24/2014	Buy	10,000	790849AJ2	ST JUDE MEDICAL INC	95.65	9,565.20	89.37	0.00	0.00	9,654.57	MSDW1
01/21/2014	01/24/2014	Buy	10,000	842587CJ4	SOUTHERN CO	102.23	10,223.40	100.04	0.00	0.00	10,323.44	MSDW1
01/21/2014	01/24/2014	Buy	15,000	867914BD4	SUNTRUST BANKS INC	105.34	15,801.00	148.50	0.00	0.00	15,949.50	WELLS
01/21/2014	01/24/2014	Buy	10,000	871503AH1	SYMANTEC CORP	104.54	10,453.50	150.50	0.00	0.00	10,604.00	JPMORGAN
01/21/2014	01/24/2014	Buy	10,000	887317AK1	TIME WARNER INC	109.08	10,907.80	151.74	0.00	0.00	11,059.54	BARC
01/21/2014	01/24/2014	Buy	10,000	893830BB4	TRANSOCEAN INC	112.84	11,284.30	69.06	0.00	0.00	11,353.36	CITIGLOB
01/21/2014	01/22/2014	Buy	20,000	912828MP2	US TREASURY N/B	109.52	21,903.13	315.22	0.00	0.00	22,218.35	BOAF
01/21/2014	01/22/2014	Buy	35,000	912828RC6	US TREASURY N/B	97.95	34,282.23	323.37	0.00	0.00	34,605.60	BOAF
01/21/2014	01/22/2014	Buy	100,000	912828RH5	US TREASURY N/B	99.16	99,164.06	430.63	0.00	0.00	99,594.69	FSTBF
01/21/2014	01/22/2014	Buy	160,000	912828VS6	US TREASURY N/B	97.54	156,056.25	1,739.13	0.00	0.00	157,795.38	FSTBF
01/21/2014	01/24/2014	Buy	20,000	92343VBR4	VERIZON COMMUNICATIONS	107.90	21,580.00	369.08	0.00	0.00	21,949.08	JPMORGAN
01/21/2014	01/24/2014	Buy	10,000	94980VAA6	WELLS FARGO BANK NA	104.22	10,422.40	217.71	0.00	0.00	10,640.11	BOA

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01/21/2014	01/24/2014	Buy	10,000	961214CC5	WESTPAC BANKING	101.29	10,129.10	108.75	0.00	0.00	10,237.85	KGS
01/17/2014	01/23/2014	Buy	10,000	00206RBM3	AT&T INC	98.69	9,868.50	20.22	0.00	0.00	9,888.72	GOLDMAN
01/17/2014	01/23/2014	Buy	125,000	00440EAG2	ACE INA HOLDINGS	102.16	127,701.25	775.17	0.00	0.00	128,476.42	USBNK
01/17/2014	01/23/2014	Buy	10,000	02665WAC5	AMERICAN HONDA FINANCE	101.19	10,119.40	60.80	0.00	0.00	10,180.20	BONY
01/17/2014	01/23/2014	Buy	5,000	026874CU9	AMER INTL GROUP	109.03	5,451.40	35.21	0.00	0.00	5,486.61	JPMORGAN
01/17/2014	01/23/2014	Buy	10,000	031162BQ2	AMGEN INC	102.12	10,211.80	40.14	0.00	0.00	10,251.94	DB
01/17/2014	01/23/2014	Buy	20,000	06051GDZ9	BANK OF AMERICA CORP	124.28	24,855.20	220.28	0.00	0.00	25,075.48	BARC
01/17/2014	01/23/2014	Buy	10,000	10112RAQ7	BOSTON PROPERTIES LP	116.03	11,603.20	159.93	0.00	0.00	11,763.13	WELLS
01/17/2014	01/23/2014	Buy	15,000	140420NB2	CAPITAL ONE BANK USA NA	95.01	14,251.35	222.19	0.00	0.00	14,473.54	JPMORGAN
01/17/2014	01/23/2014	Buy	20,000	172967DE8	CITIGROUP INC	108.45	21,689.40	47.11	0.00	0.00	21,736.51	WELLS
01/17/2014	01/23/2014	Buy	10,000	189054AT6	CLOROX CO	95.84	9,584.20	108.44	0.00	0.00	9,692.64	MLNM
01/17/2014	01/23/2014	Buy	10,000	25459HAY1	DIRECTV HLDGS/FN	105.13	10,513.30	138.06	0.00	0.00	10,651.36	DB
01/17/2014	01/23/2014	Buy	20,000	254709AJ7	DISCOVER FINANCIAL SVS	96.84	19,368.00	132.61	0.00	0.00	19,500.61	JPMORGAN
01/17/2014	01/23/2014	Buy	25,000	264399EQ5	DUKE ENERGY CORP	100.12	25,029.75	752.50	0.00	0.00	25,782.25	BOA
01/17/2014	01/23/2014	Buy	20,000	26884AAZ6	ERP OPERATING-LP	107.07	21,414.60	97.64	0.00	0.00	21,512.24	GOLDMAN
01/17/2014	01/23/2014	Buy	10,000	29379VAF0	ENTERPRISE PRODUCTS OPER	113.49	11,348.50	252.29	0.00	0.00	11,600.79	MLNM
01/17/2014	01/23/2014	Buy	10,000	337738AM0	FISERV INC	96.98	9,697.90	108.89	0.00	0.00	9,806.79	BARC
01/17/2014	01/23/2014	Buy	10,000	345397VU4	FORD MOTOR CRED	114.57	11,457.40	279.06	0.00	0.00	11,736.46	JPMORGAN
01/17/2014	01/23/2014	Buy	124,000	883556AW2	THERMO FISCHER SCIENTIFIC	100.12	124,147.56	1,073.29	0.00	0.00	125,220.85	BOA
01/17/2014	01/21/2014	Buy	250,000	912828LP3	US TREASURY N/B	106.20	265,507.81	2,328.30	0.00	0.00	267,836.11	CITIGLOBF
01/17/2014	01/21/2014	Buy	95,000	912828UX6	TSY INFL IX N/B	103.63	98,452.59	32.26	0.00	0.00	98,484.85	BOAF
01/16/2014	01/22/2014	Buy	125,000	40414LAB5	HCP INC	100.06	125,072.50	1,603.12	0.00	0.00	126,675.62	WELLS
01/16/2014	01/22/2014	Buy	285,000	69331CAE8	PG&E CORP	100.99	287,832.90	5,052.81	0.00	0.00	292,885.71	JEFFRIES
01/16/2014	01/22/2014	Buy	19	AAPL	APPLE INC	555.48	10,554.12	0.00	0.95	0.00	10,555.07	FIDO
01/16/2014	01/22/2014	Buy	122	ACE	ACE LIMITED ORD	97.76	11,926.72	0.00	6.10	0.00	11,932.82	FIDO
01/16/2014	01/22/2014	Buy	136	AIZ	ASSURANT INC	67.47	9,176.59	0.00	6.80	0.00	9,183.39	FIDO
01/16/2014	01/22/2014	Buy	365	ALL	ALLSTATE CORP	53.50	19,528.16	0.00	18.25	0.00	19,546.41	FIDO
01/16/2014	01/22/2014	Buy	298	AVY	AVERY DENNISON CORP	50.78	15,132.44	0.00	14.90	0.00	15,147.34	FIDO
01/16/2014	01/22/2014	Buy	119	BA	BOEING COMPANY	141.13	16,794.47	0.00	5.95	0.00	16,800.42	FIDO
01/16/2014	01/22/2014	Buy	121	BAX	BAXTER INTERNATIONAL	70.08	8,479.68	0.00	6.05	0.00	8,485.73	FIDO
01/16/2014	01/22/2014	Buy	102	BDX	BECTON DICKINSON & CO	112.06	11,430.14	0.00	5.10	0.00	11,435.24	FIDO
01/16/2014	01/22/2014	Buy	357	CA	CA INC	34.31	12,247.38	0.00	17.85	0.00	12,265.23	FIDO
01/16/2014	01/22/2014	Buy	185	CB	CHUBB CORP	90.39	16,722.50	0.00	9.25	0.00	16,731.75	FIDO

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01/16/2014	01/22/2014	Buy	4,734	CIM	CHIMERA INVT CORP COM	3.04	14,381.42	0.00	236.70	0.00	14,618.12	FIDO
01/16/2014	01/22/2014	Buy	387	COP	CONOCOPHILLIPS	67.43	26,093.78	0.00	19.35	0.00	26,113.13	FIDO
01/16/2014	01/22/2014	Buy	205	CSX	CSX CORP	27.40	5,617.00	0.00	10.25	0.00	5,627.25	FIDO
01/16/2014	01/22/2014	Buy	227	CVX	CHEVRON CORP NEW	118.51	26,902.63	0.00	11.35	0.00	26,913.98	FIDO
01/16/2014	01/22/2014	Buy	100	DE	DEERE & CO	89.80	8,980.00	0.00	5.00	0.00	8,985.00	FIDO
01/16/2014	01/22/2014	Buy	95	DIN	DINEEQUITY INC COM	84.14	7,993.30	0.00	4.75	0.00	7,998.05	FIDO
01/16/2014	01/22/2014	Buy	230	DLX	DELUX CORP	52.09	11,980.01	0.00	11.50	0.00	11,991.51	FIDO
01/16/2014	01/22/2014	Buy	263	EIX	EDISON INTERNATIONAL	46.30	12,176.90	0.00	13.15	0.00	12,190.05	FIDO
01/16/2014	01/22/2014	Buy	811	F	FORD MTR CO	16.65	13,502.34	0.00	40.55	0.00	13,542.89	FIDO
01/16/2014	01/22/2014	Buy	624	FITB	FIFTH THIRD BANCORP	21.37	13,333.63	0.00	31.20	0.00	13,364.83	FIDO
01/16/2014	01/22/2014	Buy	775	FMER	FIRSTMERIT BANKCORP	22.27	17,262.27	0.00	38.75	0.00	17,301.02	FIDO
01/16/2014	01/22/2014	Buy	877	GE	GENERAL ELECTRIC	27.16	23,818.53	0.00	43.85	0.00	23,862.38	FIDO
01/16/2014	01/22/2014	Buy	74	GS	GOLDMAN SACHS GROUP INC	176.29	13,045.46	0.00	3.70	0.00	13,049.16	FIDO
01/16/2014	01/22/2014	Buy	182	HAS	HASBRO	52.06	9,474.92	0.00	9.10	0.00	9,484.02	FIDO
01/16/2014	01/22/2014	Buy	142	HME	HOME PROPERTIES INC	55.74	7,914.50	0.00	7.10	0.00	7,921.60	FIDO
01/16/2014	01/22/2014	Buy	439	HPQ	HEWLETT PACKARD CO	29.49	12,945.23	0.00	21.95	0.00	12,967.18	FIDO
01/16/2014	01/22/2014	Buy	161	HRS	HARRIS CORP	70.05	11,278.05	0.00	8.05	0.00	11,286.10	FIDO
01/16/2014	01/22/2014	Buy	231	IP	INTERNATIONAL PAPER	48.84	11,281.44	0.00	11.55	0.00	11,292.99	FIDO
01/16/2014	01/22/2014	Buy	301	JNJ	JOHNSON & JOHNSON	94.81	28,537.75	0.00	15.05	0.00	28,552.80	FIDO
01/16/2014	01/22/2014	Buy	455	JPM	JPMORGAN CHASE & CO	59.79	27,203.63	0.00	22.75	0.00	27,226.38	FIDO
01/16/2014	01/22/2014	Buy	77	KMB	KIMBERLY CLARK CORP	105.32	8,109.64	0.00	3.85	0.00	8,113.49	FIDO
01/16/2014	01/22/2014	Buy	267	LLY	ELI LILLY & CO	54.09	14,441.50	0.00	13.35	0.00	14,454.85	FIDO
01/16/2014	01/22/2014	Buy	86	LMT	LOCKHEED MARTIN	153.23	13,177.78	0.00	4.30	0.00	13,182.08	FIDO
01/16/2014	01/22/2014	Buy	221	LXK	LEXMARK INTL INC CL A	36.20	7,999.76	0.00	11.05	0.00	8,010.81	FIDO
01/16/2014	01/22/2014	Buy	192	MAC	MACERICH CO	58.75	11,280.92	0.00	9.60	0.00	11,290.52	FIDO
01/16/2014	01/22/2014	Buy	216	MO	ALTRIA GROUP INC	37.08	8,009.28	0.00	10.80	0.00	8,020.08	FIDO
01/16/2014	01/22/2014	Buy	1,056	NLY	ANNALY CAPITAL MANAGEMENT INC	10.13	10,697.28	0.00	52.80	0.00	10,750.08	FIDO
01/16/2014	01/22/2014	Buy	109	NOC	NORTHROP GRUMMAN CORP	117.92	12,853.28	0.00	5.45	0.00	12,858.73	FIDO
01/16/2014	01/22/2014	Buy	86	NSC	NORFOLK SOUTHERN CORP	87.94	7,562.84	0.00	4.30	0.00	7,567.14	FIDO
01/16/2014	01/22/2014	Buy	375	NWL	NEWELL RUBBERMAID	32.15	12,054.79	0.00	18.75	0.00	12,073.54	FIDO
01/16/2014	01/22/2014	Buy	352	PBI	PITNEY BOWES INC	23.37	8,225.61	0.00	17.60	0.00	8,243.21	FIDO
01/16/2014	01/22/2014	Buy	811	PFE	PFIZER INC	31.35	25,424.85	0.00	40.55	0.00	25,465.40	FIDO

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01/16/2014	01/22/2014	Buy	129	PNC	PNC FINANCIAL SERV	80.74	10,414.96	0.00	6.45	0.00	10,421.41	FIDO
01/16/2014	01/22/2014	Buy	162	PRE	PARTNERRE LTD	99.76	16,161.12	0.00	8.10	0.00	16,169.22	FIDO
01/16/2014	01/22/2014	Buy	160	RTN	RAYTHEON CO	90.64	14,501.60	0.00	8.00	0.00	14,509.60	FIDO
01/16/2014	01/22/2014	Buy	155	STJ	ST JUDE MEDICAL INC	66.81	10,356.09	0.00	7.75	0.00	10,363.84	FIDO
01/16/2014	01/22/2014	Buy	284	SWX	SOUTHWEST GAS CORP	54.17	15,384.37	0.00	14.20	0.00	15,398.57	FIDO
01/16/2014	01/22/2014	Buy	301	T	AT&T INC	33.93	10,212.33	0.00	15.05	0.00	10,227.38	FIDO
01/16/2014	01/22/2014	Buy	212	TRI	THOMSON REUTERS CORP	37.50	7,950.85	0.00	10.60	0.00	7,961.45	FIDO
01/16/2014	01/22/2014	Buy	211	TRV	TRAVELERS COMPANIES	87.36	18,433.91	0.00	10.55	0.00	18,444.46	FIDO
01/16/2014	01/22/2014	Buy	196	TWX	TIME WARNER INC	64.90	12,719.42	0.00	9.80	0.00	12,729.22	FIDO
01/16/2014	01/22/2014	Buy	262	TXN	TEXAS INSTRUMENTS	43.54	11,407.27	0.00	13.10	0.00	11,420.37	FIDO
01/16/2014	01/22/2014	Buy	321	USB	US BANCORP	41.36	13,276.37	0.00	16.05	0.00	13,292.42	FIDO
01/16/2014	01/22/2014	Buy	315	VZ	VERIZON COMMUNICATIONS	48.28	15,208.20	0.00	15.75	0.00	15,223.95	FIDO
01/16/2014	01/22/2014	Buy	693	WFC	WELLS FARGO & CO	46.32	32,099.14	0.00	34.65	0.00	32,133.79	FIDO
01/16/2014	01/22/2014	Buy	282	WMB	WILLIAMS COMPANY INC	39.01	11,000.82	0.00	14.10	0.00	11,014.92	FIDO
01/16/2014	01/22/2014	Buy	241	WR	WESTAR ENERGY	32.45	7,819.46	0.00	12.05	0.00	7,831.51	FIDO
01/16/2014	01/22/2014	Buy	381	WRI	WEINGARTEN REALTY INVEST	28.94	11,026.94	0.00	19.05	0.00	11,045.99	FIDO
01/16/2014	01/22/2014	Buy	302	XOM	EXXON MOBIL CORP	98.36	29,704.51	0.00	15.10	0.00	29,719.61	FIDO
01/14/2014	01/17/2014	Buy	20,000	03065EAF2	AMCAR 2013-5 C	100.36	20,071.88	11.45	0.00	0.00	20,083.33	WELLS
01/14/2014	01/17/2014	Buy	75,000	904764AJ6	UNILEVER CAPITAL CORP	100.26	75,198.00	1,155.83	0.00	0.00	76,353.83	SUSQ
01/13/2014	01/16/2014	Buy	190,000	478366AV9	JOHNSON CONTROLS INC	100.17	190,317.30	1,246.88	0.00	0.00	191,564.18	SUSQ
01/13/2014	01/16/2014	Buy	20,000	59562VAK3	MIDAMERICAN ENERGY HLDGS	100.37	20,073.60	419.44	0.00	0.00	20,493.04	JPMORGAN
01/13/2014	01/16/2014	Buy	180,000	61747WAK5	MORGAN STANLEY	101.21	182,178.00	2,415.00	0.00	0.00	184,593.00	JPMORGAN
01/07/2014	01/14/2014	Buy	35,000	053332AQ5	AUTOZONE INC	99.98	34,993.00	0.00	0.00	0.00	34,993.00	WELLS
01/07/2014	01/10/2014	Buy	150,000	69331CAE8	PG&E CORP	101.16	151,746.00	2,371.88	0.00	0.00	154,117.88	JEFFRIES
01/07/2014	01/08/2014	Buy	230,000	912828RC6	US TREASURY N/B	97.27	223,728.91	1,939.06	0.00	0.00	225,667.97	BARCF
01/07/2014	01/08/2014	Buy	1,125,000	912828UX6	TSY INFL IX N/B	103.48	1,164,095.40	331.62	0.00	0.00	1,164,427.02	BARCF
01/03/2014	01/13/2014	Buy	84,262	31402RJN0	FANNIE MAE POOL	108.92	91,779.94	140.44	0.00	0.00	91,920.38	GXCF
01/02/2014	01/07/2014	Buy	215,000	428236AT0	HEWLETT-PACKARD CO	100.84	216,806.00	4,609.06	0.00	0.00	221,415.06	SUSQ
Buy	Total						7,890,726.24	74,434.86	1,079.60	0.00	7,966,240.70	

Sell Long

Trade Date	Settle Date	Tran Type	Quantity	CUSIP/Ticker	Security Description	Transaction Price	Principal Amount	Accrued Int	Commis	SEC Fee	Net Amount	Broker Name
01/31/2014	01/31/2014	Sell Long	14,363	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	1.00	14,363.08	0.00	0.00	0.00	14,363.08	
01/28/2014	01/31/2014	Sell Long	115,000	46625HHZ6	JPMORGAN CHASE & CO	107.91	124,090.75	1,196.72	0.00	0.00	125,287.47	NOM
01/23/2014	01/28/2014	Sell Long	105,000	29379VAF0	ENTERPRISE PRODUCTS OPER	112.71	118,349.70	2,725.62	0.00	0.00	121,075.32	NOM
01/13/2014	01/16/2014	Sell Long	35,000	053332AQ5	AUTOZONE INC	100.19	35,066.50	2.53	0.00	0.00	35,069.03	KEY
01/07/2014	01/08/2014	Sell Long	825,000	912828UH1	TSY INFL IX N/B	96.27	794,226.88	501.63	0.00	0.00	794,728.51	BARCF
Sell Long Total							1,086,096.91	4,426.50	0.00	0.00	1,090,523.41	

We recommend comparing the information reflected in the account statement received from your custodian with the information reflected in this portfolio report. If you did not receive a separate statement from your custodial firm, or if you notice a discrepancy between this portfolio report and your custodial statement, please contact our Chief Compliance Officer at 888-816-0930. Returns are calculated in US dollars and reflect the reinvestment of dividends and other earnings. Past performance is not necessarily indicative of future results. Gross of fees returns are presented after trading expenses and before management fees. Net of fees returns are presented after trading expenses and management fees. Fees are calculated separately for each portfolio, and therefore, performance may differ from one portfolio to another. Refer to your fee schedule for additional detail. Book value is calculated using the cost basis method established when the account was opened (FIFO, LIFO, average, etc). These amounts should not be relied upon for Federal or State tax purposes. Benchmark returns presented are provided to represent the investment environment existing during the time periods shown. The benchmarks are unmanaged, unavailable for direct investment and do not include any management fees or other expenses. The inception date reflects the last day of the month that the account was funded or fully invested.