

Portfolio Report

10/31/2017

Account

WFT Liquidating Trust
Consolidated Account

Portfolio Overview

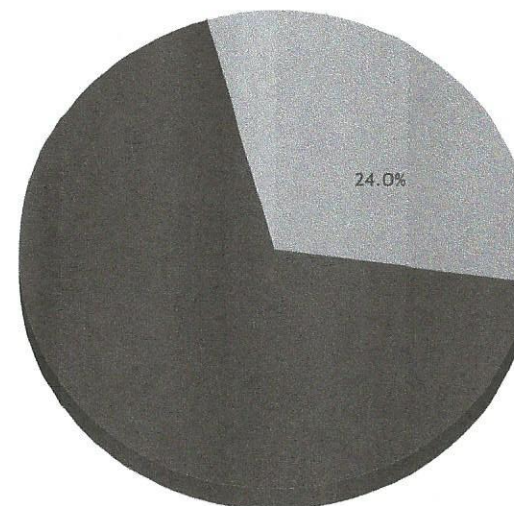
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
9/30/2017 - 10/31/2017

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	35,995,527.24	35,995,527.24	37,586,882.64
Beginning Accrued Interest	125,688.03	125,688.03	193,774.58
Net Contributions/Withdrawals	-202,889.14	-202,889.14	-3,483,378.76
Realized Gains/Losses	-8,894.28	-8,894.28	163,698.23
Change in Unrealized Gains/Losses	181,588.70	181,588.70	778,126.84
Net Income/Expenses	53,205.54	53,205.54	1,064,748.59
Amortization/Accretion	-8,367.83	-8,367.83	-99,907.30
Change in Accrued Interest	24,356.59	24,356.59	-43,729.96
Ending Value	36,010,170.23	36,010,170.23	36,010,170.23
Ending Accrued Interest	150,044.62	150,044.62	150,044.62
Total	36,160,214.85	36,160,214.85	36,160,214.85

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,076,879.22	3.0	0.0
Equity	8,684,259.61	24.0	3.2
Fixed Income	24,753,846.45	68.5	2.3
Other	1,645,229.56	4.5	0.0
Total	36,160,214.85	100.0	2.3

Performance Overview

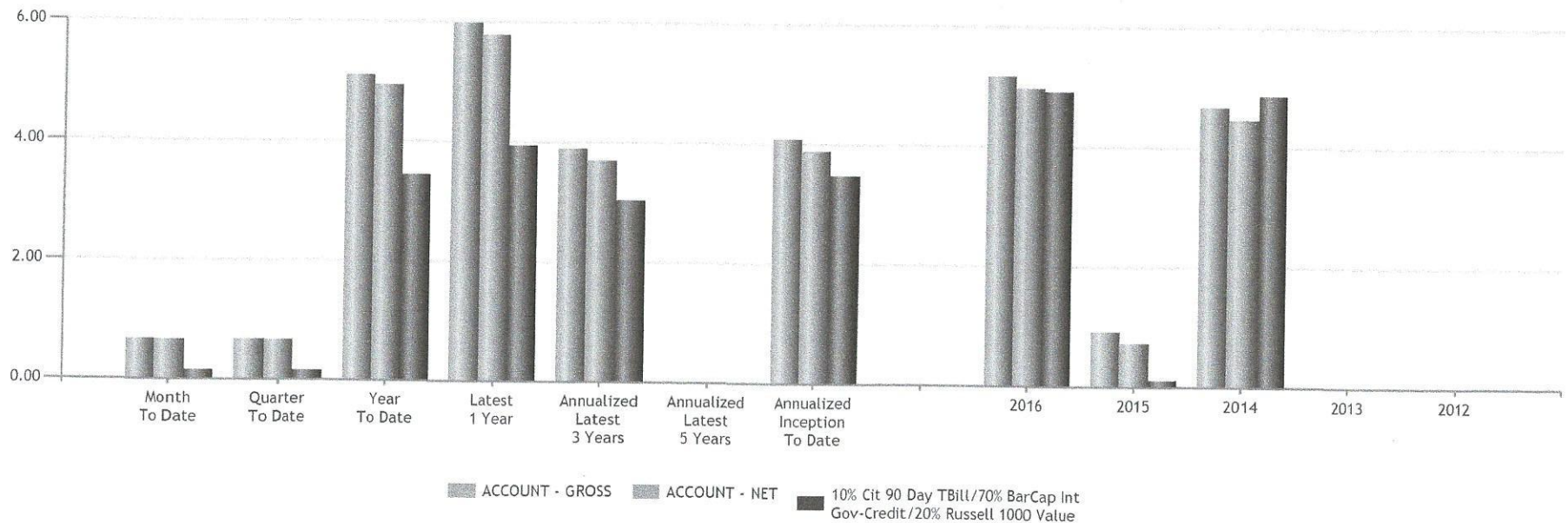
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Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2016	2015	2014	2013	2012
Equity	2.43	2.43	12.68	21.18	9.14		10.55	14.70	-1.58	12.58		
Fixed Income	0.11	0.11	2.45	0.81	1.95		1.89	1.94	1.27	2.55		
Other	0.42	0.42	7.54	11.16	6.79		8.46	6.30	6.83	12.41		
ACCOUNT - GROSS	0.67	0.67	5.09	5.98	3.89		4.08	5.16	0.92	4.66		
ACCOUNT - NET	0.65	0.65	4.93	5.77	3.69		3.88	4.96	0.72	4.46		
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.15	0.15	3.43	3.93	3.02		3.47	4.91	0.11	4.85		
Citi 90 Day TBill	0.09	0.09	0.65	0.71	0.32		0.25	0.27	0.03	0.03		
Bloomberg Barclays Int Gov/Credit	-0.01	-0.01	2.33	0.64	1.89		1.99	2.08	1.07	3.13		
Russell 1000 Value	0.73	0.73	8.70	17.78	7.99		10.05	17.34	-3.83	13.45		

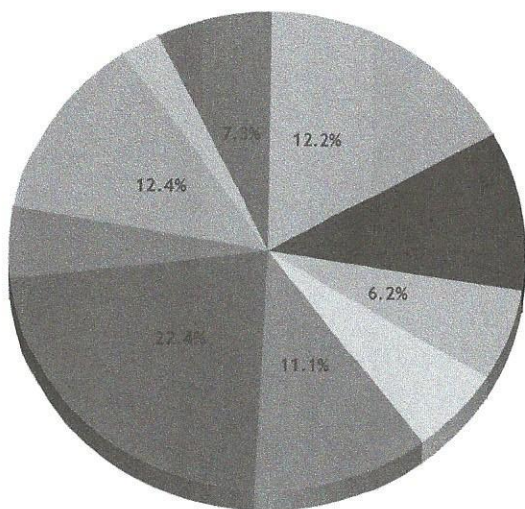


Equity Overview

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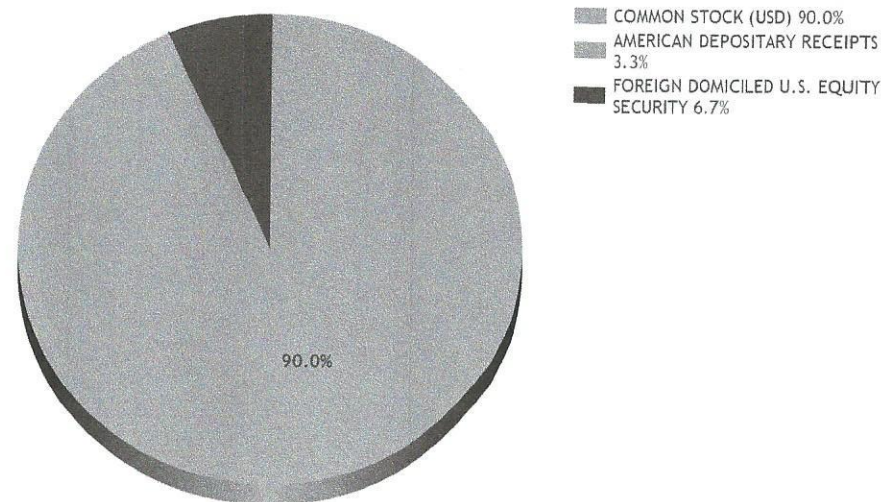
Portfolio Holdings by Sector



Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
JPM	JPMORGAN CHASE & CO COM	363,906.37	4.2
XOM	EXXON MOBIL CORP COM	325,648.45	3.7
JNJ	JOHNSON & JOHNSON COM	308,653.74	3.6
CVX	CHEVRON CORP NEW COM	305,486.04	3.5
BA	BOEING CO COM	279,392.34	3.2
CSCO	CISCO SYS INC COM	265,857.75	3.1
AFG	AMERICAN FINL GROUP INC OHIO COM	247,479.54	2.8
WMT	WAL-MART STORES INC COM	223,077.05	2.6
FITB	FIFTH THIRD BANCORP COM	215,969.70	2.5
PFE	PFIZER INC COM	197,107.32	2.3
Top 10 Holdings Total		2,732,578.30	31.5

Equity Allocation by Security Type



Fixed Income Characteristics

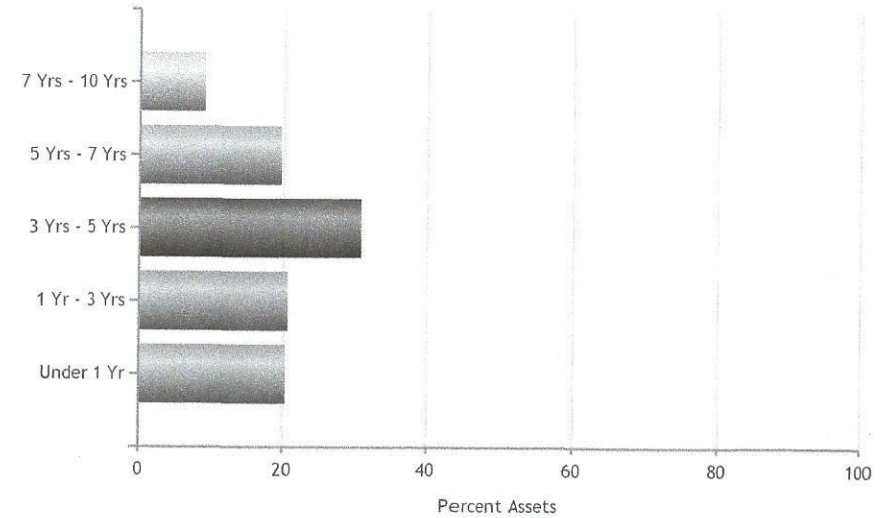
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Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	17	3,821,751.01	15.4	1.5	2.097%	0.6
1 Yr - 3 Yrs	26	6,173,005.43	24.9	1.9	2.689%	1.7
3 Yrs - 5 Yrs	29	6,190,893.82	25.0	2.3	2.880%	3.7
5 Yrs - 7 Yrs	14	4,674,518.83	18.9	2.5	3.001%	5.3
7 Yrs - 10 Yrs	23	3,892,347.00	15.7	3.3	3.745%	7.3
Over 10 Yrs	1	1,330.36	0.0	2.3	6.000%	2.7

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	2.27
Average Maturity (years)	4.05
Average Coupon (%)	2.87
Average Duration	3.60
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	32	11,982,049.65	48.4	1.8	2.080%	3.1
AA+/Aa1	2	629,624.99	2.5	1.9	2.010%	1.6
AA/Aa2	4	397,188.30	1.6	2.1	2.098%	3.5
AA-/Aa3	5	951,523.01	3.8	2.0	2.211%	2.1
A+/A1	2	261,068.57	1.1	2.1	3.478%	2.5
A/A2	3	462,645.26	1.9	2.2	3.406%	2.9
A-/A3	14	2,681,207.19	10.8	2.5	4.250%	3.9
BBB+/Baa1	18	2,682,440.98	10.8	2.7	3.518%	4.4
BBB/Baa2	18	2,582,462.03	10.4	3.0	3.688%	4.7
BBB-/Baa3	12	2,123,636.48	8.6	3.3	4.301%	5.4

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CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				6,535.83	6,535.83	0.0			0		
	CASH	MONEY FUND				1,049,442.33	1,049,442.33	2.9			0		
						0.00	0.00						
						0.00	1,055,978.16	2.9		0.00	0		
REPURCHASE AGREEMENT													
20,901	COASTAL	CS - REPURCHASE AGREEMENT	1.90	1.90		20,901.06	20,901.06	0.1	0.00		397		
						1.00	1.00						
						1.90	1.90	0.1	0.00	0.00	397		
EQUITY													
COMMON STOCK (USD)													
1,736	ABBV	ABBVIE INC COM				109,313.73	156,674.00	0.4	47,360.27		4,444		
						62.97	90.25						
1,579	AFL	AFLAC INC COM				106,361.14	132,462.31	0.4	26,101.17		2,842		
						67.36	83.89						
2,788	AEE	AMEREN CORP COM				121,996.20	172,828.12	0.5	50,831.92		5,102		
						43.76	61.99						
2,346	AFG	AMERICAN FINL GROUP INC OHIO C				151,655.71	247,479.54	0.7	95,823.83		3,284		
						64.64	105.49						
5,174	NLY	ANNALY CAP MGMT INC COM				58,801.42	59,294.04	0.2	492.62		6,209		
						11.36	11.46						
2,132	T	AT&T INC COM				74,136.71	71,741.80	0.2	-2,394.91		4,179		
						34.77	33.65						
3,123	BBT	BB&T CORP COM				126,502.23	153,776.52	0.4	27,274.29		4,122		
						40.51	49.24						
1,083	BA	BOEING CO COM				137,477.20	279,392.34	0.8	141,915.14		6,151		
						126.94	257.98						
226	BHF	BRIGHTHOUSE FINANCIAL INC				15,019.85	14,052.69	0.0	-967.15				
						66.46	62.18						
2,348	CCL	CARNIVAL CORP PAIRED CTF				118,378.77	155,883.72	0.4	37,504.95		4,226		
						50.42	66.39						
1,125	CAT	CATERPILLAR INC DEL COM				107,615.64	152,775.00	0.4	45,159.36		3,510		
						95.66	135.80						
2,636	CVX	CHEVRON CORP NEW COM				288,295.46	305,486.04	0.8	17,190.58		11,388		
						109.37	115.89						
4,390	CIM	CHIMERA INVT CORP COM NEW				67,516.48	80,337.00	0.2	12,820.52		8,780		
						15.38	18.30						
7,785	CSCO	CISCO SYS INC COM				213,759.99	265,857.75	0.7	52,097.76		9,031		
						27.46	34.15						
1,611	DWDP	DOW DUPONT INC				84,826.10	116,491.41	0.3	31,665.31		2,449		
						52.65	72.31						

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4,772	DRE	DUKE REALTY CORP COM NEW				114,374.41 23.97	135,906.56 28.48	0.4	21,532.15		3,818		
2,109	EIX	EDISON INTL COM				121,692.90 57.70	168,614.55 79.95	0.5	46,921.65		4,577		
3,907	XOM	EXXON MOBIL CORP COM				351,364.29 89.93	325,648.45 83.35	0.9	-25,715.84		12,034		
7,473	FITB	FIFTH THIRD BANCORP COM				147,970.35 19.80	215,969.70 28.90	0.6	67,999.35		4,783		
4,347	FE	FIRSTENERGY CORP COM				147,832.48 34.01	143,233.65 32.95	0.4	-4,598.83		6,260		
2,979	BEN	FRANKLIN RES INC COM				119,634.25 40.16	125,505.27 42.13	0.3	5,871.02		2,383		
1,254	GATX	GATX CORP				59,710.31 47.62	74,500.14 59.41	0.2	14,789.83		2,107		
2,307	HP	HELMERICH & PAYNE INC COM				150,007.34 65.02	125,293.17 54.31	0.3	-24,714.17		6,460		
8,503	HST	HOST HOTELS & RESORTS INC COM				152,809.41 17.97	166,318.68 19.56	0.5	13,509.27		6,802		
2,997	INTC	INTEL CORP COM				102,049.91 34.05	136,333.53 45.49	0.4	34,283.62		3,267		
1,885	IP	INTL PAPER CO COM				80,863.66 42.90	107,953.95 57.27	0.3	27,090.29		3,582		
2,214	JNJ	JOHNSON & JOHNSON COM				207,678.65 93.80	308,653.74 139.41	0.9	100,975.09		7,439		
3,617	JPM	JPMORGAN CHASE & CO COM				207,964.82 57.50	363,906.37 100.61	1.0	155,941.55		8,102		
606	KMB	KIMBERLY CLARK CORP COM				59,950.30 98.93	68,181.06 112.51	0.2	8,230.76		2,351		
2,028	LVS	LAS VEGAS SANDS CORP COM				118,529.03 58.45	128,534.64 63.38	0.4	10,005.61		5,922		
1,494	LDOS	LEIDOS HLDGS INC COM				65,170.69 43.62	93,404.88 62.52	0.3	28,234.19		1,912		
908	LLY	LILLY ELI & CO COM				47,745.45 52.58	74,401.52 81.94	0.2	26,656.07		1,889		
2,165	MAC	MACERICH CO COM				140,625.90 64.95	118,209.00 54.60	0.3	-22,416.90		6,408		
2,865	MXIM	MAXIM INTEGRATED PRO				129,105.50 45.06	150,527.10 52.54	0.4	21,421.60		4,126		
647	MCD	MCDONALDS CORP COM				102,977.49 159.16	107,990.77 166.91	0.3	5,013.28		2,614		
1,890	MRK	MERCK & CO INC COM				105,190.12 55.66	104,120.10 55.09	0.3	-1,070.02		3,553		
2,488	MET	METLIFE INC COM				123,035.64 49.45	133,307.04 53.58	0.4	10,271.40		3,981		
2,108	MSFT	MICROSOFT CORP COM				120,605.53 57.21	175,343.44 83.18	0.5	54,737.91		3,541		
2,909	ORCL	ORACLE CORP COM				129,312.90 44.45	148,068.10 50.90	0.4	18,755.20		2,211		

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1,238	PEP	PEPSICO INC COM				133,444.50	136,464.74	0.4	3,020.24		3,986		
						107.79	110.23						
5,622	PFE	PFIZER INC COM				169,979.98	197,107.32	0.5	27,127.34		7,196		
						30.23	35.06						
1,066	PNC	PNC FINL SVCS GROUP INC COM				137,944.66	145,818.14	0.4	7,873.48		3,198		
						129.40	136.79						
3,957	PPL	PPL CORP COM				133,734.42	148,624.92	0.4	14,890.50		6,252		
						33.80	37.56						
924	PG	PROCTER AND GAMBLE CO COM				75,923.87	79,778.16	0.2	3,854.29		2,549		
						82.17	86.34						
4,285	RGC	REGAL ENTMT GROUP CL A				91,346.40	70,059.75	0.2	-21,286.65		3,771		
						21.32	16.35						
1,819	TPR	TAPESTRY INC				74,382.30	74,488.05	0.2	105.75				
						40.89	40.95						
1,083	UNP	UNION PAC CORP COM				113,636.37	125,400.57	0.3	11,764.20		2,621		
						104.93	115.79						
1,781	USB	US BANCORP DEL COM NEW				68,689.84	96,850.78	0.3	28,160.94		2,137		
						38.57	54.38						
1,755	VLO	VALERO ENERGY CORP NEW COM				118,612.38	138,451.95	0.4	19,839.57		4,914		
						67.59	78.89						
2,898	VZ	VERIZON COMMUNICATIONS IN				142,529.46	138,727.26	0.4	-3,802.20		6,839		
						49.18	47.87						
2,555	WMT	WAL-MART STORES INC COM				183,149.82	223,077.05	0.6	39,927.23		5,212		
						71.68	87.31						
3,103	WFC	WELLS FARGO & CO NEW COM				147,755.98	174,202.42	0.5	26,446.44		4,841		
						47.62	56.14						
					0.00	6,478,987.96	7,813,508.80	21.6	1,334,520.84	0.00	239,353		
AMERICAN DEPOSITORY RECEIPTS													
3,488	GSK	GLAXOSMITHKLINE PLC SPONSORED				154,920.51	127,067.84	0.4	-27,852.67		8,079		
						44.42	36.43						
2,493	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				132,138.58	162,942.48	0.5	30,803.90		9,374		
						53.00	65.36						
					0.00	287,059.09	290,010.32	0.8	2,951.23	0.00	17,453		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
1,074	CPA	COPA HOLDINGS SA CL A				88,398.32	132,306.06	0.4	43,907.74		3,222		
						82.31	123.19						
2,151	ETN	EATON CORP PLC				144,310.84	172,123.02	0.5	27,812.18		5,162		
						67.09	80.02						
949	LYB	LYONDELLBASELL INDUSTRIES N V				86,205.88	98,249.97	0.3	12,044.09		3,416		NR
						90.84	103.53						
3,561	POT	POTASH CORP SASK INC F				58,940.61	69,332.67	0.2	10,392.06		1,424		
						16.55	19.47						
2,941	STX	SEAGATE TECHNOLOGY PLC S				113,164.22	108,728.77	0.3	-4,435.45		7,411		
						38.48	36.97						
					0.00	491,019.86	580,740.49	1.6	89,720.63	0.00	20,637		

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EQUITY TOTAL				0.00	0.00	7,257,066.91	8,684,259.61	24.0	1,427,192.71	0.00	277,442		
FIXED INCOME													
US Treasury													
435,000	912828P20	US TREASURY N/B	0.2	1.08	1.19	434,640.80	434,524.20	1.2	-116.60	815.63	3,263	Aaa	AA+
1,255,000	912828RH5	UNITED STATES TREAS NTS	0.9	1.01	1.48	1,259,107.53	1,253,823.44	3.5	-5,284.09	1,469.63	17,256	Aaa	AA+
710,000	912828MP2	UNITED STATES TREAS NTS	2.2	1.10	1.64	750,301.62	741,580.80	2.1	-8,720.82	5,385.29	25,738	Aaa	NR
1,755,000	912828RC6	UNITED STATES TREAS NTS	3.6	1.64	1.86	1,786,405.00	1,771,654.95	4.9	-14,750.05	7,803.31	37,294	Aaa	AA+
100,000	9128282W9	US TREASURY N/B	4.7	1.95	2.01	99,644.40	99,365.00	0.3	-279.40	149.38	1,875	Aaa	AA+
1,640,000	912828VS6	UNITED STATES TREAS NTS	5.3	2.11	2.10	1,674,840.33	1,675,128.80	4.6	288.47	8,578.80	41,000	Aaa	AA+
830,000	912828XT2	US TREASURY N/B	6.1	2.03	2.20	828,291.01	820,048.30	2.3	-8,242.71	6,939.34	16,600	Aaa	AA+
725,000	912828P46	UNITED STATES TREAS NTS	7.7	2.13	2.32	697,604.73	687,111.50	1.9	-10,493.23	2,465.10	11,781	Aaa	AA+
155,000	9128282R0	US TREASURY N/B	8.7	2.32	2.38	154,062.94	153,310.50	0.4	-752.44	729.72	3,488	Aaa	AA+
		Accrued Interest					34,336.21	0.1			158,294		
			4.0	1.66	1.88	7,684,898.37	7,670,883.69	21.2	-48,350.88	34,336.21	158,294		
Corporate Bond													
125,000	843646AN0	SOUTHERN PWR CO	0.1	1.80	1.48	125,004.79	125,032.13	0.3	27.33	963.54	2,313	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	0.2	1.53	1.49	129,978.36	129,982.19	0.4	3.83	570.74	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	0.3	1.61	1.60	121,255.50	121,227.36	0.3	-28.14	1,725.00	6,900	A2	A
255,000	30231GAU6	EXXON MOBIL CORPORATION	0.3	1.34	1.37	255,085.15	255,047.43	0.7	-37.72	611.58	3,669	Aaa	AA+
85,000	166764AV2	CHEVRON CORP NEW	0.3	1.37	1.40	85,000.00	84,986.66	0.2	-13.35	190.15	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	0.5	2.36	2.13	129,754.85	129,900.42	0.4	145.57	1,198.89	2,600	Baa2	BBB
120,000	487836BE7	KELLOGG CO	0.5	1.83	1.48	120,935.80	121,164.96	0.3	229.16	1,733.33	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP	0.7	1.95	1.70	125,272.80	125,510.75	0.3	237.95	703.13	2,813	Aa3	AA-
200,000	59156RAR9	METLIFE INC	0.8	2.04	1.76	207,434.68	207,864.40	0.6	429.72	2,878.29	13,634	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US	0.8	2.15	1.77	125,540.80	125,918.63	0.3	377.83	665.63	3,375	Aa3	A

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100,000	501044CW9	KROGER CO	1.1	2.33	1.96	99,967.12 99.97	100,373.99 100.37	0.3	406.87	677.22	2,300	Baa1	BBB
500,000	89114QBE7	TORONTO-DOMINION BANK	1.2	1.83	1.83	500,719.95 100.14	500,675.00 100.14	1.4	-44.95	2,681.25	9,750	Aa1	AA-
110,000	06051GDZ9	BANK AMER CORP	1.5	2.80	2.14	118,163.83 107.42	119,331.30 108.48	0.3	1,167.47	3,494.79	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	1.8	2.98	2.18	225,390.35 104.83	228,646.05 106.35	0.6	3,255.70	1,276.56	12,094	A3	BBB+
250,000	82481LAA7	SHIRE ACQ INV IRELAND DA	1.8	2.11	2.11	249,039.66 99.62	249,027.50 99.61	0.7	-12.16	501.39	4,750	Baa3	BBB-
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	1.9	2.78	2.36	222,268.44 105.84	224,007.00 106.67	0.6	1,738.56	548.33	12,338	Baa2	A-
125,000	49327M2F0	KEY BANK NA	2.0	1.98	2.04	126,345.57 101.08	126,183.75 100.95	0.3	-161.82	1,180.56	3,125	A3	A-
145,000	02209SAT0	ALTRIA GROUP INC	2.1	2.64	2.03	144,948.04 99.96	146,832.80 101.26	0.4	1,884.76	1,131.30	3,806	A3	A-
350,000	78012KC62	ROYAL BANK OF CANADA	2.3	2.15	2.02	349,802.83 99.94	350,787.50 100.23	1.0	984.67	1,218.92	7,438	Aa3	AA-
130,000	747525AP8	QUALCOMM INC	2.5	2.05	2.01	130,164.64 100.13	130,280.80 100.22	0.4	116.16	1,175.42	2,730	A1	A
125,000	811065AE1	SCRIPPS NETWORKS INTERAC	2.4	2.40	2.48	126,233.37 100.99	125,956.25 100.77	0.3	-277.12	1,322.22	3,500	Baa3	BBB
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	2.6	3.25	2.25	125,197.61 104.33	128,523.60 107.10	0.4	3,325.99	1,088.75	5,850	A1	A
125,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	2.9	2.73	2.10	125,087.47 100.07	127,426.25 101.94	0.4	2,338.78	1,355.90	3,438	Baa1	BBB+
120,000	7591EPAK6	REGIONS FINL CORP NEW	3.1	2.84	2.48	121,318.64 101.10	122,679.60 102.23	0.3	1,360.96	885.33	3,840	Baa2	BBB
125,000	037833BS8	APPLE INC	3.2	1.92	2.06	126,313.84 101.05	125,737.49 100.59	0.3	-576.35	531.25	2,813	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	3.2	2.88	2.37	130,063.82 100.05	132,199.60 101.69	0.4	2,135.78	607.39	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	3.1	3.32	2.38	121,538.36 105.69	125,153.35 108.83	0.3	3,614.99	602.79	5,865	Baa1	BBB+
125,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	3.2	2.21	2.23	125,151.96 100.12	125,056.25 100.05	0.3	-95.71	1,375.00	2,813	A2	A-
235,000	46625HHZ6	JPMORGAN CHASE	3.2	2.92	2.37	248,361.43 105.69	252,761.30 107.56	0.7	4,399.87	5,162.66	10,869	A3	A-
125,000	126650CT5	CVS HEALTH CORP	3.4	2.18	2.55	124,748.27 99.80	123,196.25 98.56	0.3	-1,552.02	1,106.77	2,656	Baa1	BBB+
95,000	60871RAF7	MOLSON COORS BREWING CO	3.5	2.52	2.06	92,596.73 97.47	93,919.85 98.86	0.3	1,323.12	587.42	1,995	Baa3	BBB-
130,000	871829BA4	SYSCO CORP	3.5	2.24	2.37	131,180.59 100.91	130,607.10 100.47	0.4	-573.49	956.94	3,250	A3	BBB+
110,000	345397VU4	FORD MOTOR CREDIT CO LLC	3.4	3.54	2.65	118,923.08 108.11	122,599.40 111.45	0.3	3,676.32	1,597.67	6,463	Baa2	BBB
130,000	822582BW1	SHELL INTERNATIONAL FIN	3.7	1.82	2.18	129,674.13 99.75	127,948.60 98.42	0.4	-1,725.53	309.65	2,275	Aa2	A+

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115,000	00772BAM3	AERCAP IRELAND CAP	3.6	2.94	2.80	123,664.15 107.53	124,306.95 108.09	0.3	642.80	479.17	5,750	Baa3	BBB-
236,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	3.7	3.14	2.53	249,401.68 105.68	255,186.80 108.13	0.7	5,785.12	4,123.44	10,915	A3	A-
260,000	446150AK0	HUNTINGTON BANCSHARES	3.9	2.17	2.25	258,315.03 99.35	256,851.40 98.79	0.7	-1,463.63	1,777.39	5,980	Baa1	BBB
130,000	166764BN9	CHEVRON CORP	4.1	2.50	2.24	130,000.00 100.00	131,385.80 101.07	0.4	1,385.80	523.19	3,247	Aa2	AA-
245,000	14040HBL8	CAPITAL ONE FINANCIAL CO	4.0	3.07	2.70	244,781.53 99.91	248,481.45 101.42	0.7	3,699.92	1,079.36	7,473	Baa1	BBB
165,000	084423AS1	BERKLEY W R CORP	3.9	3.88	2.82	169,889.50 102.96	177,144.00 107.36	0.5	7,254.50	975.10	7,631	Baa2	BBB+
210,000	05531FAX1	BB&T CORPORATION	4.1	2.79	2.43	209,653.18 99.83	212,780.40 101.32	0.6	3,127.22	481.25	5,775	A2	A-
245,000	037411AZ8	APACHE CORP	4.1	3.17	2.87	245,858.25 100.35	248,824.45 101.56	0.7	2,966.20	353.89	7,963	Baa3	BBB
120,000	25389JAL0	DIGITAL REALTY TRUST LP	4.2	2.91	2.76	125,393.90 104.49	126,198.00 105.17	0.3	804.10	1,580.00	4,740	Baa2	BBB
125,000	928563AB1	VMWARE INC	4.4	2.98	2.87	124,857.38 99.89	125,403.75 100.32	0.3	546.37	717.01	3,688	Baa2	BBB-
120,000	666807BQ4	NORTHROP GRUMMAN CORP	4.3	2.55	2.54	119,983.38 99.99	120,018.36 100.02	0.3	34.98	153.00	3,060	Baa2	BBB
215,000	68389xap0	ORACLE CORP	4.6	2.59	2.41	214,102.50 99.58	215,926.65 100.43	0.6	1,824.15	238.89	5,375	A1	AA-
175,000	260543CH4	DOW CHEM CO	4.4	2.75	2.59	176,957.10 101.12	178,193.75 101.83	0.5	1,236.65	2,420.83	5,250	Baa2	BBB
245,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	4.5	4.19	3.07	241,217.92 98.46	253,839.60 103.61	0.7	12,621.68	4,192.22	9,433	Ba1	BBB-
75,000	71654QBG6	PETROLEOS MEXICANOS	4.7	3.98	3.99	73,293.20 97.72	73,265.25 97.69	0.2	-27.95	656.25	2,625	Baa3	BBB+
240,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	4.6	3.17	2.62	241,406.08 100.59	247,648.80 103.19	0.7	6,242.72	1,980.00	7,920	A3	A-
255,000	124857AS2	CBS CORP	4.9	2.68	2.83	252,754.45 99.12	250,904.70 98.39	0.7	-1,849.75	2,089.58	6,375	Baa2	BBB
75,000	281020AJ6	EDISON INTERNATIONAL	4.8	2.71	2.71	75,858.15 101.14	75,855.75 101.14	0.2	-2.40	282.71	2,213	A3	BBB
130,000	26875PAK7	EOG RESOURCES INC	4.7	2.97	2.57	126,999.16 97.69	129,269.40 99.44	0.4	2,270.24	436.04	3,413	Baa1	BBB+
120,000	651229AV8	NEWELL RUBBERMAID INC	4.9	3.19	2.86	123,882.01 103.24	125,888.40 104.91	0.3	2,006.39	385.00	4,620	Baa3	BBB-
210,000	23331ABH1	D. R. HORTON INC	4.9	3.62	3.18	233,176.71 111.04	238,339.50 113.50	0.7	5,162.79	2,549.17	12,075	Baa3	BBB-
230,000	59156RBB3	METLIFE INC	5.2	3.14	2.76	245,236.59 106.62	250,076.70 108.73	0.7	4,840.11	1,283.71	10,046	A3	A-
235,000	316773CP3	FIFTH THIRD BANCORP	5.4	3.42	3.18	246,442.50 104.87	249,673.40 106.24	0.7	3,230.90	2,947.29	10,105	Baa1	BBB
115,000	00206RDC3	AT&T INC	5.6	3.89	3.39	118,051.00 102.65	121,970.15 106.06	0.3	3,919.15	426.46	5,118	Baa1	BBB+

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125,000	29336UAE7	ENLINK MISTREAM PARTNER	6.2	3.99	3.88	126,259.27	127,138.75	0.4	879.48	2,161.46	5,188	Ba1	BBB-
120,000	151020AS3	CELGENE CORP	6.7	3.98	3.29	119,139.06	124,768.80	0.3	5,629.74	981.67	4,650	Baa2	BBB+
110,000	25179MAV5	DEVON ENERGY CORPORATION	6.5	3.92	3.57	124,612.54	127,505.40	0.4	2,892.86	2,431.00	6,435	Ba1	BBB
120,000	345397XU2	FORD MOTOR CREDIT CO LLC	6.8	3.71	3.73	125,715.41	125,497.20	0.3	-218.21	1,653.19	5,267	Baa2	BBB
125,000	00206RCT7	AT&T INC	6.8	3.48	3.75	130,628.15	128,197.50	0.4	-2,430.65	1,059.90	5,156	Baa1	BBB+
125,000	20030NBS9	COMCAST CORP	7.3	3.02	3.05	126,185.17	125,893.75	0.3	-291.42	656.25	3,938	A3	A-
115,000	37045XBG0	GENERAL MTRS FINL CO INC	6.6	4.12	3.88	123,843.44	125,847.95	0.3	2,004.51	1,006.25	6,038	Baa3	BBB
120,000	172967KJ9	CITIGROUP INC	6.9	4.12	3.70	124,045.86	127,722.00	0.4	3,676.14	797.33	5,520	Baa3	BBB
115,000	032511BN6	ANADARKO PETROLEUM CORP	6.7	3.97	3.81	127,794.99	129,219.75	0.4	1,424.76	815.54	6,383	Ba1	BBB
225,000	096630AEB	BOARDWALK PIPELINES LP	6.7	4.36	4.17	250,384.70	253,647.00	0.7	3,262.30	5,578.13	13,388	Baa3	BBB-
110,000	91911TAP8	VALE OVERSEAS LIMITED	6.8	4.57	4.16	123,211.93	126,721.10	0.4	3,509.17	1,546.88	6,875	Ba1	BBB-
125,000	690742AF8	OWENS CORNING	7.5	3.46	3.62	124,421.25	122,912.50	0.3	-1,508.75	897.22	4,250	Ba1	BBB
130,000	172967KY6	CITIGROUP INC	7.5	3.55	3.10	124,432.11	128,490.70	0.4	4,058.59	115.56	4,160	Baa1	BBB+
250,000	38145GAH3	GOLDMAN SACHS GROUP INC	6.9	3.81	3.45	244,175.74	250,485.00	0.7	6,309.26	4,010.42	8,750	A3	BBB+
125,000	502413BE6	L-3 TECHNOLOGIES INC	7.6	3.60	3.38	127,459.26	129,567.50	0.4	2,108.24	1,818.06	4,813	Baa3	BBB-
240,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.4	4.11	3.79	244,864.79	250,778.40	0.7	5,913.61	3,966.67	10,500	Baa3	BBB-
130,000	61746BEF9	MORGAN STANLEY	7.7	3.66	3.39	129,623.76	132,364.70	0.4	2,740.94	1,322.12	4,713	A3	BBB+
125,000	237194AL9	DARDEN RESTAURANTS INC	7.8	3.81	3.58	125,368.85	127,681.25	0.4	2,312.40	2,580.03	4,813	Baa3	BBB
125,000	521865AY1	LEAR CORP	7.9	3.79	3.73	125,104.14	125,720.00	0.3	615.86	976.39	4,750	Baa3	BBB-
175,000	06051GGA1	BANK OF AMERICA CORP	8.4	3.41	3.44	172,635.18	172,194.75	0.5	-440.43	157.89	5,684	Baa1	BBB+
		Accrued Interest				98.65	98.40						
							109,278.66	0.3			440,416		
			4.0	2.92	2.65	12,729,543.39	12,975,611.56	35.9	136,789.52	109,278.66	440,416		
ABS													
53,755	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.3	1.05	1.29	53,753.73	53,665.66	0.1	-88.07	20.19	559		AAA
						100.00	99.83						

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19,886	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	0.1	2.14	1.42	19,921.18 100.18	19,904.80 100.09	0.1	-16.38	19.89	447	Aaa	NA
16,834	03065CAE9	AMERICREDIT AUTO RECV 2013-4	0.1	1.86	1.30	17,158.78 101.93	16,846.07 100.07	0.0	-312.70	29.25	458	Aaa	AAA
117,483	03065EAF2	AMERICREDIT AUTO RECV 2013-5	0.2	2.06	1.71	118,016.63 100.45	117,646.04 100.14	0.3	-370.58	171.88	2,690	Aaa	AA
79,550	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.3	2.15	2.03	79,498.37 99.93	79,683.04 100.17	0.2	184.67	109.27	1,710		AAA
95,000	80284TAF2	SDART 2017-1 A3	0.9	1.78	1.84	94,998.40 100.00	94,929.02 99.93	0.3	-69.38	74.73	1,682	Aaa	AAA
165,000	03065JAF1	AMCAR 2014-4 C	0.8	1.73	2.01	166,798.24 101.09	165,863.71 100.52	0.5	-934.53	260.38	4,076		AAA
85,200	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.3	2.58	1.67	85,226.03 100.03	85,469.03 100.32	0.2	243.00	98.45	2,215	Aaa	AAA
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	0.7	1.21	1.55	256,683.40 100.66	255,098.97 100.04	0.7	-1,584.43	181.33	4,080	NR	AAA
115,000	31679RAD7	FITAT 2017-1 A3	1.9	1.81	2.07	114,997.05 100.00	114,501.54 99.57	0.3	-495.51	86.25	2,070	Aaa	AAA
160,000	981464FP0	WFNMT 2016-B A	0.7	1.58	1.54	159,581.25 99.74	159,736.86 99.84	0.4	155.61	102.40	2,304		AAA
655,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	2.2	1.95	1.95	654,845.35 99.98	654,796.95 99.97	1.8	-48.40	561.84	12,642	Aaa	
395,000	14041NFK2	COMET 2017-A1 A1	2.3	2.02	1.94	394,913.26 99.98	395,481.90 100.12	1.1	568.64	351.11	7,900		AAA
260,000	87165LBP5	SYNCT 2017-1 A	2.5	1.94	2.12	259,998.34 100.00	258,962.60 99.60	0.7	-1,035.74	223.02	5,018	Aaa	
250,000	254683BX2	DCENT 2017-A2 A2	3.9	2.11	2.14	251,835.94 100.73	251,687.50 100.68	0.7	-148.44	265.56	5,975	Aaa	AAA
		Accrued Interest					2,555.57	0.0			53,826		
			1.8	1.87	1.89	2,728,225.95	2,726,829.27	7.5	-3,952.25	2,555.57	53,826		
Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	4.9	2.26	2.44	130,253.44 100.19	129,116.00 99.32	0.4	-1,137.44	747.50	2,990	Aa1	AAA
50,000	605581GSO	MISSISSIPPI ST	6.9	3.16	2.86	50,000.00 100.00	51,054.50 102.11	0.1	1,054.50	789.75	1,580	Aa2	AA
		Accrued Interest					1,537.25	0.0			4,570		
			5.5	2.51	2.56	180,253.44	181,707.75	0.5	-82.94	1,537.25	4,570		
CMBS													
69,556	3137A7JU5	FHLMC REMIC SERIES K-701		1.07	1.14	74,359.87 106.91	69,475.48 99.88	0.2	-4,884.39	224.20	2,690	Aaa	NR
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	0.8	1.43	1.51	541,842.19 102.23	532,040.24 100.38	1.5	-9,801.96	1,017.16	12,206	Aaa	NA
237,573	3136AHUV0	FNMA REMIC TRUST 2014-M1	0.9	1.56	1.79	238,383.17 100.34	237,984.22 100.17	0.7	-398.95	459.90	5,519	Aaa	AA+

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354,823	3137AQT24	FHLMC REMIC SERIES K-708	1.1	1.14	1.54	362,099.15	355,652.80	1.0	-6,446.35	629.81	7,558	Aaa	AA+
		Accrued Interest				102.05	100.23						
							2,331.07	0.0			27,973		
			0.9	1.35	1.55	1,216,684.39	1,197,483.81	3.3	-21,531.65	2,331.07	27,973		
MBS													
1,173	3128KUS73	FHLMC PC GOLD COMB 30	2.7	5.21	2.29	1,280.87	1,324.49	0.0	43.62	5.87	70	Aaa	AA+
						109.15	112.87						
0	3128M97F3	FHLMC PC GOLD COMB 30	2.6	2.55	2.55	0.01	0.01	0.0	0.00	0.00	0	Aaa	AA+
						111.41	111.28						
		Accrued Interest					5.87	0.0			70		
			2.7	5.21	2.29	1,280.88	1,330.37	0.0	43.62	5.87	70		
FIXED INCOME TOTAL			3.6	2.33	2.27	24,540,886.41	24,753,846.45	68.5	62,915.43	150,044.62	685,148		
OTHER													
OTHER ASSETS (USD)													
274,729	ASIAENT	ASIA ENT III ONSHR LP(EST. VAL)				274,729.02	274,729.02	0.8	0.00		0		
						10.00	10.00						
405,419	EUROPE	EUROPE ENTERPRISE III(EST. VAL)				405,418.57	405,418.57	1.1	0.00		0		
						10.00	10.00						
515,480	PRIVEQ	PRIV EQUITY PTRS III (EST. VAL)				515,479.62	515,479.62	1.4	0.00		0		
						10.00	10.00						
290,017	STEPSTONE	STEPSTONE MASTERS V F(EST. VAL)				290,016.53	290,016.53	0.8	0.00		0		
						10.00	10.00						
159,586	STEPSTONEM	STEPSTONE MEZZ PART1(EST. VAL)				159,585.82	159,585.82	0.4	0.00		0		
						10.00	10.00						
						0.00	1,645,229.56	4.5	0.00	0.00	0		
OTHER TOTAL			0.00	0.00		1,645,229.56	1,645,229.56	4.5	0.00	0.00	0		
TOTAL PORTFOLIO			2.46	1.65	1.56	34,520,062.10	36,160,214.85	100.0	1,490,108.13	150,044.62	962,987		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
10/3/2017	10/5/2017	120,000	345397XU2	FORD MOTOR CREDIT CO LLC 4.389% Due 01-08-26	SUN_bb	104.81	125,761.20			125,761.20
10/3/2017	10/5/2017	55,000	91911TAP8	VALE OVERSEAS LIMITED 6.250% Due 08-10-26	UBS_ma	114.22	62,821.00			62,821.00
10/10/2017	10/13/2017	120,000	666807BQ4	NORTHROP GRUMMAN CORP 2.550% Due 10-15-22	JPMORG AN_bb	99.99	119,983.20			119,983.20
10/11/2017	10/13/2017	100,000	9128282W9	US TREASURY N/B 1.875% Due 09-30-22	BOA_bb	99.64	99,640.63			99,640.63
10/16/2017	10/18/2017	175,000	06051GGA1	BANK OF AMERICA CORP 3.248% Due 10-21-27	BOA_ma	98.65	172,627.00			172,627.00
10/25/2017	10/27/2017	55,000	49327M2F0	KEY BANK NA 2.500% Due 12-15-19	KEY_bb	101.04	55,569.80			55,569.80
10/27/2017	10/31/2017	70,000	49327M2F0	KEY BANK NA 2.500% Due 12-15-19	KEY_ma	101.12	70,784.00			70,784.00
10/27/2017	10/31/2017	75,000	71654QBG6	PETROLEOS MEXICANOS 3.500% Due 01-30-23	MORGAN S_ma	97.72	73,290.00			73,290.00
10/31/2017	11/2/2017	250,000	254683BX2	DCENT 2017-A2 A2 2.390% Due 07-15-24	TDS_bb	100.74	251,835.94			251,835.94
10/31/2017	11/3/2017	85,790	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18	Baird_bb	100.34	86,078.53			86,078.53
10/31/2017	11/3/2017	151,783	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18	Baird_bb	100.35	152,304.64			152,304.64
10/31/2017	10/31/2017	20,422	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	20,422.09			20,422.09
10/31/2017	10/31/2017	9,517	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)		10.00	9,517.24			9,517.24
10/31/2017	11/2/2017	245,000	89114QBE7	TORONTO-DOMINION BANK 1.950% Due 01-22-19	WELLS_b b	100.24	245,575.75			245,575.75
10/31/2017	11/2/2017	200,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	BOA_bb	100.98	201,945.31			201,945.31
Total Purchases							1,748,156.33	0.00	0.00	1,748,156.33

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
10/3/2017	10/5/2017	55,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOA_bb	95.13	52,318.75			52,318.75
10/3/2017	10/5/2017	115,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	NOM_bb	95.11	109,371.29			109,371.29
10/6/2017	10/6/2017	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
10/10/2017	10/13/2017	120,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	CITI_bb	101.16	121,387.50			121,387.50
10/11/2017	10/13/2017	100,000	92826CAC6	VISA INC 2.800% Due 12-14-22	USB_ma	102.37	102,364.00			102,364.00
10/16/2017	10/18/2017	245,000	594918BX1	MICROSOFT CORP 2.875% Due 02-06-24	WELLS_ma	102.31	250,657.05			250,657.05
10/27/2017	10/31/2017	75,000	260543CH4	DOW CHEM CO 3.000% Due 11-15-22	SOCGEN_ma	101.81	76,357.50			76,357.50
10/27/2017	10/31/2017	65,000	912828MP2	UNITED STATES TREAS NTS 3.625% Due 02-15-20	NOM_bb	104.47	67,904.69			67,904.69
10/31/2017	11/2/2017	87,953	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	FSTONE_bb	111.29	97,875.54			97,875.54
10/31/2017	11/2/2017	96,141	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	FSTONE_bb	111.29	106,987.30			106,987.30
10/31/2017	11/2/2017	43,174	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	FSTONE_bb	111.29	48,044.82			48,044.82
10/31/2017	11/2/2017	182,870	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	FSTONE_bb	111.29	203,500.56			203,500.56
10/31/2017	11/2/2017	117	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38		157.18	184.36			184.36
10/31/2017	11/2/2017	87,400	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	FSTONE_bb	111.29	97,259.64			97,259.64
10/31/2017	11/2/2017	863	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	FSTONE_bb	122.95	1,060.65			1,060.65

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
10/31/2017	10/31/2017	23,010	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)		10.00	23,010.39			23,010.39
10/31/2017	11/2/2017	245,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	CITI_bb	99.93	244,808.59			244,808.59
Total Sales							1,703,092.63	0.00	0.00	1,703,092.63

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/4/2017	10/25/2017	CSCO	CISCO SYS INC COM	1.00	2,257.65	2,257.65
10/5/2017	10/31/2017	JPM	JPMORGAN CHASE & CO COM	1.00	2,025.52	2,025.52
10/6/2017	11/1/2017	T	AT&T INC COM	1.00	1,044.68	1,044.68
10/6/2017	11/1/2017	VZ	VERIZON COMMUNICATIONS INC COM	1.00	1,709.82	1,709.82
10/10/2017	10/25/2017	ORCL	ORACLE CORP COM	1.00	552.71	552.71
10/12/2017	11/15/2017	ABBV	ABBVIE INC COM	1.00	1,111.04	1,111.04
10/12/2017	10/25/2017	AFG	AMERICAN FINL GROUP INC OHIO COM	1.00	821.10	821.10
10/16/2017	11/5/2017	PNC	PNC FINL SVCS GROUP INC COM	1.00	799.50	799.50
10/19/2017	11/15/2017	PG	PROCTER AND GAMBLE CO COM	1.00	637.19	637.19
10/20/2017	11/20/2017	CAT	CATERPILLAR INC DEL COM	1.00	877.50	877.50
Total Dividends					11,836.71	11,836.71

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/1/2017	10/2/2017	00772BAM3	AERCAP IRELAND CAP 5.000% Due 10-01-21	100.00	2,875.00	2,875.00
10/1/2017	10/2/2017	00206RDC3	AT&T INC 4.450% Due 04-01-24	100.00	2,558.75	2,558.75
10/1/2017	10/2/2017	05531FAX1	BB&T CORPORATION 2.750% Due 04-01-22	100.00	3,047.92	3,047.92
10/1/2017	10/1/2017	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	409.64	409.64

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/1/2017	10/1/2017	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	449.95	449.95
10/1/2017	10/1/2017	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	201.21	201.21
10/1/2017	10/1/2017	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	5.89	5.89
10/1/2017	10/1/2017	3137A7JU5	FHLMC REMIC SERIES K-701 3.868% Due 11-25-17	100.00	603.17	603.17
10/1/2017	10/1/2017	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
10/1/2017	10/1/2017	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	721.44	721.44
10/1/2017	10/1/2017	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	855.12	855.12
10/1/2017	10/1/2017	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	0.80	0.80
10/1/2017	10/1/2017	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	409.70	409.70
10/1/2017	10/1/2017	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	4.67	4.67
10/1/2017	10/2/2017	651229AV8	NEWELL RUBBERMAID INC 3.850% Due 04-01-23	100.00	2,310.00	2,310.00
10/3/2017	10/3/2017	COASTAL	CS - REPURCHASE AGREEMENT	1.00	393.30	393.30
10/8/2017	10/8/2017	03065JAF1	AMCAR 2014-4 C 2.470% Due 11-09-20	100.00	339.63	339.63
10/8/2017	10/8/2017	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	57.31	57.31
10/8/2017	10/8/2017	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	267.72	267.72
10/8/2017	10/8/2017	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/15/2017	10/15/2017	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22	100.00	1,053.46	1,053.46
10/15/2017	10/16/2017	037411AZ8	APACHE CORP 3.250% Due 04-15-22	100.00	3,981.25	3,981.25
10/15/2017	10/16/2017	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP 5.875% Due 10-15-19	100.00	6,168.75	6,168.75
10/15/2017	10/15/2017	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21	100.00	340.00	340.00
10/15/2017	10/15/2017	14041NFK2	COMET 2017-A1 A1 2.000% Due 01-15-23	100.00	658.33	658.33
10/15/2017	10/15/2017	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST 1.390% Due 04-15-20	100.00	301.15	301.15
10/15/2017	10/16/2017	68389xap0	ORACLE CORP 2.500% Due 10-15-22	100.00	2,687.50	2,687.50
10/15/2017	10/15/2017	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	0.65	0.65
10/15/2017	10/15/2017	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	206.40	206.40
10/15/2017	10/15/2017	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.250% Due 06-17-19	100.00	55.09	55.09
10/15/2017	10/15/2017	80284TAF2	SDART 2017-1 A3 1.770% Due 09-15-20	100.00	140.13	140.13
10/15/2017	10/15/2017	87165LBP5	SYNCT 2017-1 A 1.930% Due 06-15-23	100.00	418.17	418.17
10/15/2017	10/15/2017	981464FP0	WFNMT 2016-B A 1.440% Due 06-15-22	100.00	192.00	192.00
10/16/2017	10/16/2017	31679RAD7	FITAT 2017-1 A3 1.800% Due 02-15-22	100.00	143.75	143.75
10/18/2017	10/18/2017	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	52.68	52.68

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/21/2017	10/23/2017	06051GGA1	BANK OF AMERICA CORP 3.248% Due 10-21-27	100.00	2,842.00	2,842.00
10/21/2017	10/23/2017	172967KY6	CITIGROUP INC 3.200% Due 10-21-26	100.00	2,080.00	2,080.00
10/31/2017	10/31/2017	CASH	MONEY FUND	1.00	12.71	12.71
10/31/2017	11/1/2017	CASH	MONEY FUND	1.00	420.42	420.42
10/31/2017	10/31/2017	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	20,422.09	20,422.09
10/31/2017	10/31/2017	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)	10.00	9,517.24	9,517.24
10/31/2017	10/31/2017	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	10.00	-23,010.39	-23,010.39
Total Interest					45,364.05	45,364.05

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/1/2017	10/1/2017	1,424	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	1,423.68	1,423.68
10/1/2017	10/1/2017	2,030	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	2,029.57	2,029.57
10/1/2017	10/1/2017	725	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	725.35	725.35
10/1/2017	10/1/2017	4	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	4.03	4.03
10/1/2017	10/1/2017	117,575	3137A7JU5	FHLMC REMIC SERIES K-701 3.868% Due 11-25-17	100.00	117,574.64	117,574.64
10/1/2017	10/1/2017	11,507	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	11,507.42	11,507.42
10/1/2017	10/1/2017	91	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.01	90.96	90.96
10/1/2017	10/1/2017	3,611	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	3,611.16	3,611.16
10/1/2017	10/1/2017	7	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	7.00	7.00

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Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/1/2017	10/1/2017	1,990	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	1,989.59	1,989.59
10/1/2017	10/1/2017	64	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	64.33	64.33
10/8/2017	10/8/2017	8,450	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	8,450.20	8,450.20
10/8/2017	10/8/2017	22,802	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	22,801.65	22,801.65
10/8/2017	10/8/2017	5,450	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	5,449.66	5,449.66
10/15/2017	10/15/2017	260,000	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST 1.390% Due 04-15-20	100.00	260,000.00	260,000.00
10/15/2017	10/15/2017	157	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	157.35	157.35
10/15/2017	10/15/2017	275	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.01	275.38	275.38
10/15/2017	10/15/2017	10,063	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	10,062.77	10,062.77
10/15/2017	10/15/2017	9,499	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.250% Due 06-17-19	100.00	9,499.35	9,499.35
10/18/2017	10/18/2017	7,026	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	7,025.76	7,025.76
Total Principal Payments						462,749.85	462,749.85

Expenses

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/1/2017	10/1/2017	manfee	manfee\accrual	1.00	16,965.19	16,965.19
10/20/2017	10/20/2017	CUSTFEE	ADMINISTRATIVE FEE/CUSTODIAN FEE	1.00	2,889.14	2,889.14
Total Expenses					19,854.33	19,854.33

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Contributions

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/18/2017	10/18/2017	CASH	MONEY FUND (PE Cash Transfer)	1.00	400,000.00	400,000.00
10/31/2017	10/31/2017	1,819 TPR	TAPESTRY INC (Corporate Action)	39.90	72,578.10	72,578.10
Total Contributions					472,578.10	472,578.10

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/16/2017	10/16/2017	CASH	MONEY FUND (PE Cash Transfer & Disbursement)	1.00	500,000.00	500,000.00
10/27/2017	10/27/2017	CASH	MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
10/31/2017	10/31/2017	1,819 COH	COACH INC COM (Corporate Action)	39.90	72,578.10	72,578.10
Total Withdrawals					672,578.10	672,578.10

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/3/2017	10/5/2017	345397XU2	FORD MOTOR CREDIT CO LLC 4.389% Due 01-08-26	100.00	-1,272.81	-1,272.81
10/3/2017	10/5/2017	91911TAP8	VALE OVERSEAS LIMITED 6.250% Due 08-10-26	100.00	-525.17	-525.17
10/10/2017	10/13/2017	666807BQ4	NORTHROP GRUMMAN CORP 2.550% Due 10-15-22		0.00	0.00
10/11/2017	10/13/2017	9128282W9	US TREASURY N/B 1.875% Due 09-30-22	100.00	-66.96	-66.96
10/16/2017	10/18/2017	06051GGA1	BANK OF AMERICA CORP 3.248% Due 10-21-27	100.00	-2,794.63	-2,794.63
10/25/2017	10/27/2017	49327M2F0	KEY BANK NA 2.500% Due 12-15-19	100.00	-504.17	-504.17
10/27/2017	10/31/2017	49327M2F0	KEY BANK NA 2.500% Due 12-15-19	100.00	-661.11	-661.11
10/27/2017	10/31/2017	71654QBG6	PETROLEOS MEXICANOS 3.500% Due 01-30-23	100.00	-656.25	-656.25
10/31/2017	11/2/2017	254683BX2	DCENT 2017-A2 A2 2.390% Due 07-15-24	100.00	-282.15	-282.15

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Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/31/2017	11/3/2017	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18	100.00	-30.66	-30.66
10/31/2017	11/2/2017	89114QBE7	TORONTO-DOMINION BANK 1.950% Due 01-22-19	100.00	-1,327.08	-1,327.08
10/31/2017	11/2/2017	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	-912.36	-912.36
Total Purchased Accrued					-9,033.35	-9,033.35

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/3/2017	10/5/2017	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	382.84	382.84
10/10/2017	10/13/2017	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	408.83	408.83
10/11/2017	10/13/2017	92826CAC6	VISA INC 2.800% Due 12-14-22	100.00	925.56	925.56
10/16/2017	10/18/2017	594918BX1	MICROSOFT CORP 2.875% Due 02-06-24	100.00	1,408.75	1,408.75
10/27/2017	10/31/2017	260543CH4	DOW CHEM CO 3.000% Due 11-15-22	100.00	1,037.50	1,037.50
10/27/2017	10/31/2017	912828MP2	UNITED STATES TREAS NTS 3.625% Due 02-15-20	100.00	493.02	493.02
10/31/2017	11/2/2017	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	13.44	13.44
10/31/2017	11/2/2017	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	14.69	14.69
10/31/2017	11/2/2017	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	6.60	6.60
10/31/2017	11/2/2017	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	27.94	27.94
10/31/2017	11/2/2017	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	0.05	0.05

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2017 - 10/31/2017

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/31/2017	11/2/2017	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	13.35	13.35
10/31/2017	11/2/2017	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	0.15	0.15
10/31/2017	11/2/2017	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	305.41	305.41
Total Sold Accrued					5,038.13	5,038.13

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2017 - 10/31/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
7/10/2007	10/1/2017	4	3128KUS73	FHLMC PC		4.40	0.00	4.03	0.00	-0.37
9/30/2015	10/1/2017	725	3128M76Q4	FHLMC PC		806.27	0.00	725.35	0.00	-80.92
9/30/2015	10/1/2017	1,424	3128M7AX4	FHLMC PC		1,581.18	0.00	1,423.68	0.00	-157.50
11/18/2015	10/1/2017	2,030	3128M97F3	FHLMC PC		2,261.07	0.00	2,029.57	0.00	-231.50
5/9/2008	10/1/2017	7	31371NWX9	FNMA PASS-THRU		7.61	0.00	7.00	0.00	-0.61
6/10/2016	10/1/2017	1,990	3138ENG29	FNMA PASS-THRU		2,240.15	0.00	1,989.59	0.00	-250.56
12/4/2006	10/1/2017	64	31411DWE5	FNMA PASS-THRU		70.05	0.00	64.33	0.00	-5.72
9/30/2015	10/1/2017	91	31416BK72	FNMA PASS-THRU		101.81	0.00	90.96	0.00	-10.85
9/30/2015	10/1/2017	1,342	31416BK72	FNMA PASS-THRU		1,501.46	0.00	1,341.90	0.00	-159.56
12/4/2015	10/1/2017	2,269	31416BK72	FNMA PASS-THRU		2,538.73	0.00	2,269.26	0.00	-269.47
9/29/2014	10/1/2017	117,575	3137A7JU5	FHLMC REMIC SER		125,694.64	0.00	117,574.64	0.00	-8,120.00
10/22/2014	10/1/2017	11,507	3137AQT24	FHLMC REMIC SER		11,743.41	0.00	11,507.42	0.00	-235.99
6/2/2017	10/3/2017	55,000	912828P46	UNITED STATES T		52,855.86	75.83	52,318.75	-612.94	
6/2/2017	10/3/2017	115,000	912828P46	UNITED STATES T		110,516.80	158.54	109,371.29	-1,304.05	
	10/6/2017	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
3/11/2014	10/8/2017	4,167	03064LAE0	AMERICREDIT AUT		4,166.03	0.00	4,167.39	0.00	1.36
10/24/2013	10/8/2017	6,338	03065CAE9	AMERICREDIT AUT		6,448.56	0.00	6,337.65	0.00	-110.91
12/5/2013	10/8/2017	845	03065CAE9	AMERICREDIT AUT		864.43	0.00	845.02	0.00	-19.41
2/10/2014	10/8/2017	1,268	03065CAE9	AMERICREDIT AUT		1,300.01	0.00	1,267.53	0.00	-32.48
11/5/2013	10/8/2017	7,601	03065EAF2	AMERICREDIT AUT		7,600.02	0.00	7,600.55	0.00	0.53
11/25/2013	10/8/2017	13,174	03065EAF2	AMERICREDIT AUT		13,271.04	0.00	13,174.29	0.00	-96.75
1/14/2014	10/8/2017	2,027	03065EAF2	AMERICREDIT AUT		2,034.10	0.00	2,026.81	0.00	-7.29
12/5/2014	10/8/2017	1,282	03064LAE0	AMERICREDIT AUT		1,280.07	0.00	1,282.27	0.00	2.20
7/8/2016	10/10/2017	20,000	912828RC6	UNITED STATES T		21,109.37	-267.91	20,231.25	0.00	-610.21
8/4/2016	10/10/2017	100,000	912828RC6	UNITED STATES T		105,253.91	-1,210.74	101,156.25	0.00	-2,886.91
12/9/2015	10/11/2017	100,000	92826CAC6	VISA INC		99,861.00	33.86	102,364.00	0.00	2,469.14
11/20/2014	10/15/2017	165,000	254683BL8	DISCOVER CARD E		165,193.36	0.00	165,000.00	0.00	-193.36
12/9/2014	10/15/2017	45,000	254683BL8	DISCOVER CARD E		44,892.77	0.00	45,000.00	0.00	107.23
5/7/2015	10/15/2017	15,000	254683BL8	DISCOVER CARD E		15,051.56	0.00	15,000.00	0.00	-51.56
12/16/2015	10/15/2017	35,000	254683BL8	DISCOVER CARD E		34,953.52	0.00	35,000.00	0.00	46.48
11/14/2013	10/15/2017	7,652	80281CAF2	SANTANDER DRIVE		7,652.16	0.00	7,652.26	0.00	0.10
9/3/2014	10/15/2017	792	80281CAF2	SANTANDER DRIVE		795.88	0.00	791.61	0.00	-4.27
5/11/2015	10/15/2017	1,055	80281CAF2	SANTANDER DRIVE		1,068.02	0.00	1,055.48	0.00	-12.54

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2017 - 10/31/2017

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
10/30/2013	10/15/2017	197	80283GAE4	SANTANDER DRIVE		195.68	0.00	196.70	0.00	1.02
12/5/2013	10/15/2017	105	80283GAE4	SANTANDER DRIVE		104.53	0.00	104.90	0.00	0.37
2/18/2014	10/15/2017	52	80283GAE4	SANTANDER DRIVE		52.42	0.00	52.45	0.00	0.03
5/17/2016	10/15/2017	79	80283GAE4	SANTANDER DRIVE		78.87	0.00	78.68	0.00	-0.19
9/10/2014	10/15/2017	9,344	80283YAF2	SANTANDER DRIVE		9,341.22	0.00	9,344.00	0.00	2.78
11/5/2014	10/15/2017	719	80283YAF2	SANTANDER DRIVE		724.61	0.00	718.77	0.00	-5.84
1/30/2017	10/16/2017	55,000	594918BX1	MICROSOFT CORP		54,599.60	36.78	56,269.95	1,633.57	
2/1/2017	10/16/2017	190,000	594918BX1	MICROSOFT CORP		189,975.30	2.26	194,387.10	4,409.54	
10/18/2016	10/18/2017	7,026	43814RAB2	HONDA AUTO RECE		7,025.56	0.00	7,025.76	0.20	
3/7/2017	10/27/2017	75,000	260543CH4	DOW CHEM CO		75,690.00	-72.27	76,357.50	739.77	
9/16/2015	10/27/2017	10,000	912828MP2	UNITED STATES T		10,884.77	-415.95	10,446.88	0.00	-21.94
11/13/2015	10/27/2017	35,000	912828MP2	UNITED STATES T		37,951.76	-1,330.94	36,564.06	0.00	-56.76
11/24/2015	10/27/2017	20,000	912828MP2	UNITED STATES T		21,684.38	-753.20	20,893.75	0.00	-37.43
8/17/2015	10/31/2017	245,000	912828RH5	UNITED STATES T		246,981.06	-1,393.53	244,808.59	0.00	-778.94
6/10/2016	10/31/2017	87,400	3138ENG29	FNMA PASS-THRU		98,406.76	0.00	97,259.64	0.00	-1,147.12
11/18/2015	10/31/2017	96,141	3128M97F3	FHLMC PC		107,107.47	0.00	106,987.30	0.00	-120.17
12/4/2006	10/31/2017	863	31411DWE5	FNMA PASS-THRU		939.36	0.00	1,060.65	0.00	121.29
9/30/2015	10/31/2017	43,174	3128M76Q4	FHLMC PC		47,990.84	0.00	48,044.82	0.00	53.98
9/30/2015	10/31/2017	87,953	3128M7AX4	FHLMC PC		97,683.14	0.00	97,875.54	0.00	192.40
9/30/2015	10/31/2017	4,493	31416BK72	FNMA PASS-THRU		5,029.22	0.00	4,999.74	0.00	-29.48
9/30/2015	10/31/2017	66,285	31416BK72	FNMA PASS-THRU		74,166.56	0.00	73,762.63	0.00	-403.93
12/4/2015	10/31/2017	112,093	31416BK72	FNMA PASS-THRU		125,403.73	0.00	124,738.19	0.00	-665.54
9/30/2013	10/31/2017	23,010	STEPSTONEM	STEPSTONE MEZZ		23,010.39		23,010.39	0.00	
5/9/2008	10/31/2017	117	31371NWX9	FNMA PASS-THRU		127.57	0.00	184.36	0.00	56.79
Total Gains									6,783	3,056
Total Losses									-1,917	-16,816
Total						2,179,874	-5,137.28	2,165,842	4,866	-13,760
Total Realized Gain/Loss		-8,894.28								

No Capital Gains Distributions