

Portfolio Report

12/31/2017

Account

WFT Liquidating Trust
Consolidated Account

Portfolio Overview

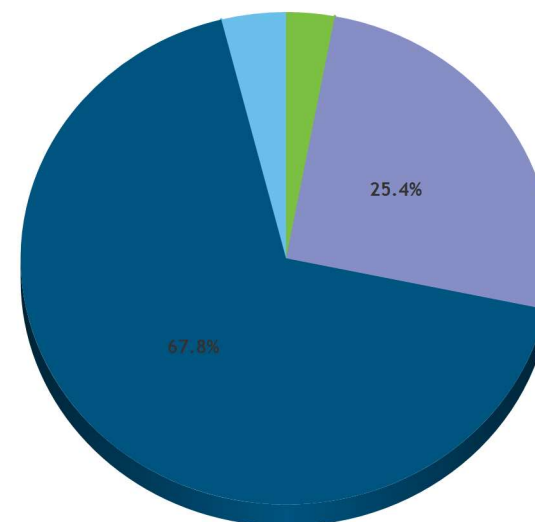
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
11/30/2017 - 12/31/2017

Activity Summary

| | Month to Date | Quarter to Date | Year to Date |
|-----------------------------------|----------------------|----------------------|----------------------|
| Beginning Value | 35,992,662.96 | 35,995,527.24 | 37,586,882.64 |
| Beginning Accrued Interest | 147,794.05 | 125,688.03 | 193,774.58 |
| Net Contributions/Withdrawals | -300,000.00 | -802,889.14 | -4,083,378.76 |
| Realized Gains/Losses | 213,354.77 | 207,952.19 | 380,544.70 |
| Change in Unrealized Gains/Losses | -124,454.97 | 236,928.22 | 833,466.36 |
| Net Income/Expenses | 130,175.12 | 290,242.69 | 1,301,785.74 |
| Amortization/Accretion | -7,121.13 | -23,144.46 | -114,683.93 |
| Change in Accrued Interest | 10,389.37 | 32,495.39 | -35,591.16 |
| Ending Value | 35,904,616.75 | 35,904,616.75 | 35,904,616.75 |
| Ending Accrued Interest | 158,183.42 | 158,183.42 | 158,183.42 |
| Total | 36,062,800.16 | 36,062,800.16 | 36,062,800.16 |

Portfolio Allocation by Asset Class



| Asset Class | Market Value | Assets (%) | Yield (%) |
|-----------------|----------------------|--------------|------------|
| Cash and Equiv. | 1,061,061.47 | 2.9 | 0.0 |
| Equity | 9,150,208.31 | 25.4 | 3.0 |
| Fixed Income | 24,436,967.97 | 67.8 | 2.3 |
| Other | 1,414,562.41 | 3.9 | 0.0 |
| Total | 36,062,800.16 | 100.0 | 2.3 |

Performance Overview

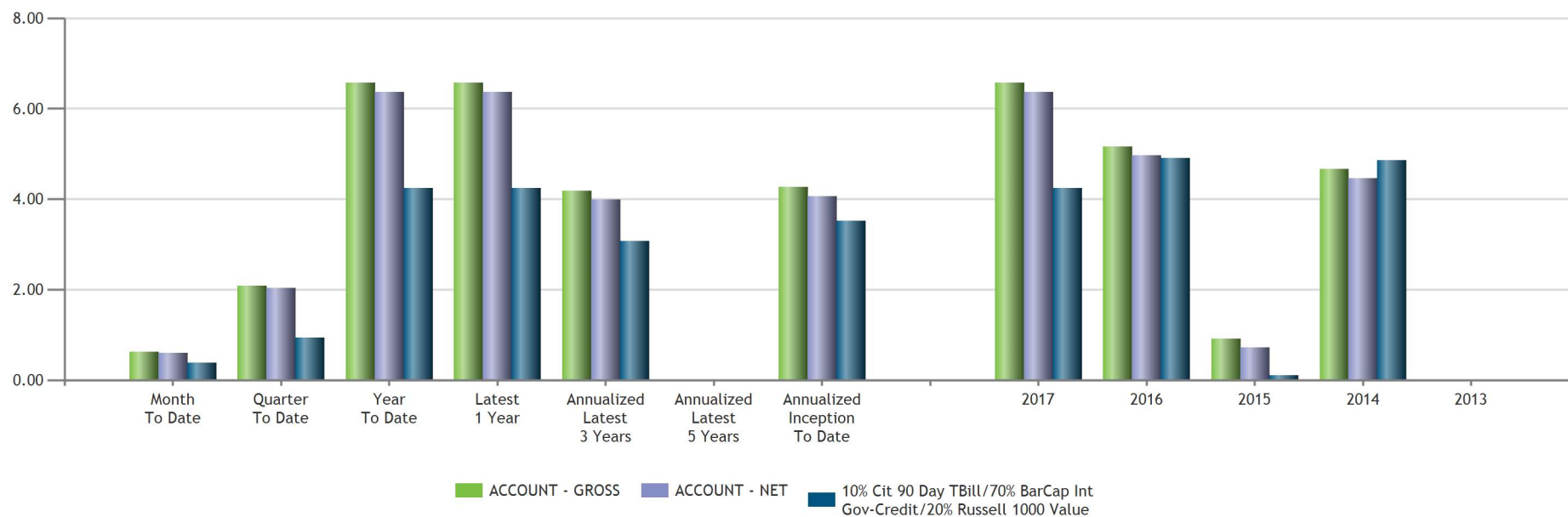
WFT Liquidating Trust
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US Dollar
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Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

| Asset Class | Month To Date | Quarter To Date | Year To Date | Latest 1 Year | Annualized Latest 3 Years | Annualized Latest 5 Years | Annualized Inception To Date | 2017 | 2016 | 2015 | 2014 | 2013 |
|---|---------------|-----------------|--------------|---------------|---------------------------|---------------------------|------------------------------|-------------|-------------|-------------|-------------|------|
| Equity | 1.35 | 7.72 | 18.50 | 18.50 | 10.19 | | 11.45 | 18.50 | 14.70 | -1.58 | 12.58 | |
| Fixed Income | 0.20 | 0.11 | 2.45 | 2.45 | 1.89 | | 1.81 | 2.45 | 1.94 | 1.27 | 2.55 | |
| Other | 3.74 | 4.17 | 11.56 | 11.56 | 8.20 | | 9.06 | 11.56 | 6.30 | 6.83 | 12.41 | |
| ACCOUNT - GROSS | 0.62 | 2.08 | 6.57 | 6.57 | 4.19 | | 4.26 | 6.57 | 5.16 | 0.92 | 4.66 | |
| ACCOUNT - NET | 0.60 | 2.04 | 6.37 | 6.37 | 3.99 | | 4.06 | 6.37 | 4.96 | 0.72 | 4.46 | |
| 10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value | 0.38 | 0.94 | 4.25 | 4.25 | 3.07 | | 3.52 | 4.25 | 4.91 | 0.11 | 4.85 | |
| Citi 90 Day TBill | 0.10 | 0.28 | 0.84 | 0.84 | 0.38 | | 0.28 | 0.84 | 0.27 | 0.03 | 0.03 | |
| Bloomberg Barclays Int Gov/Credit | 0.11 | -0.20 | 2.14 | 2.14 | 1.76 | | 1.86 | 2.14 | 2.08 | 1.07 | 3.13 | |
| Russell 1000 Value | 1.46 | 5.33 | 13.66 | 13.66 | 8.65 | | 10.81 | 13.66 | 17.34 | -3.83 | 13.45 | |

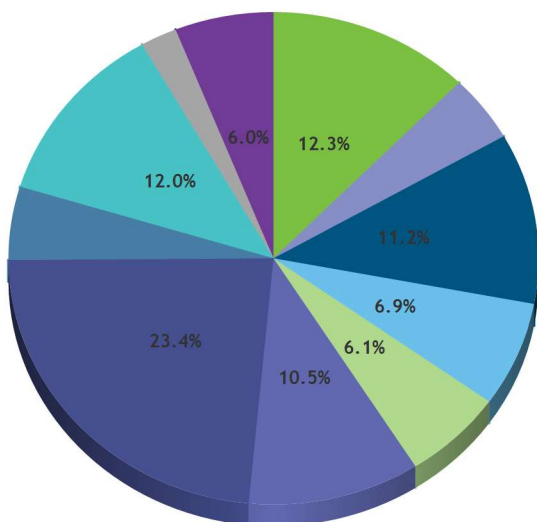


Equity Overview

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US Dollar
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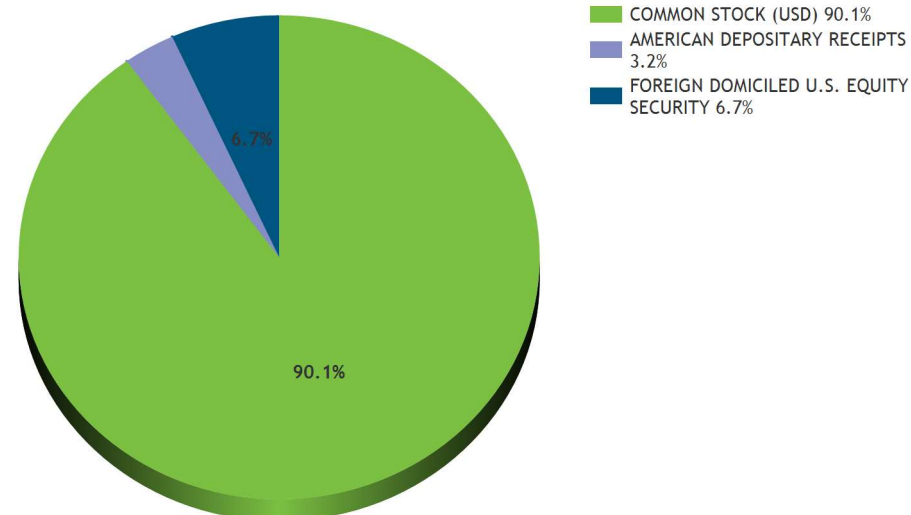
Portfolio Holdings by Sector



Top 10 Equity Holdings

| Symbol | Security | Market Value | % Equity |
|------------------------------|--------------------------------|---------------------|-------------|
| CVX | CHEVRON CORP NEW COM | 325,869.57 | 3.6 |
| XOM | EXXON MOBIL CORP COM | 323,352.24 | 3.5 |
| JNJ | JOHNSON & JOHNSON COM | 309,340.08 | 3.4 |
| CSCO | CISCO SYS INC COM | 298,165.50 | 3.3 |
| WMT | WAL-MART STORES INC COM | 252,306.25 | 2.8 |
| FITB | FIFTH THIRD BANCORP COM | 226,730.82 | 2.5 |
| JPM | JPMORGAN CHASE & CO COM | 223,290.72 | 2.4 |
| BBT | BB&T CORP COM | 220,209.88 | 2.4 |
| VZ | VERIZON COMMUNICATIONS INC COM | 204,309.80 | 2.2 |
| PFE | PFIZER INC COM | 203,628.84 | 2.2 |
| Top 10 Holdings Total | | 2,587,203.70 | 28.3 |

Equity Allocation by Security Type



Fixed Income Characteristics

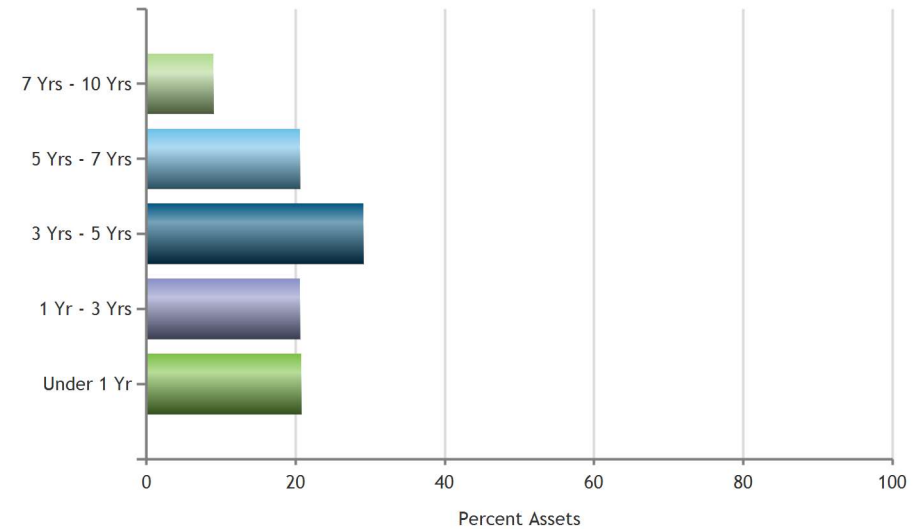
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Distribution by Maturity

| Maturity | Number | Market Value | % FI Holdings | Average % YTM | Average Coupon | Average Duration |
|----------------|--------|--------------|---------------|---------------|----------------|------------------|
| Under 1 Yr | 17 | 3,495,031.39 | 15.6 | 1.7 | 2.183% | 0.5 |
| 1 Yr - 3 Yrs | 22 | 5,313,544.23 | 23.7 | 2.1 | 2.616% | 1.6 |
| 3 Yrs - 5 Yrs | 31 | 6,126,950.51 | 27.3 | 2.5 | 2.925% | 3.7 |
| 5 Yrs - 7 Yrs | 11 | 3,954,556.31 | 17.6 | 2.6 | 2.859% | 5.3 |
| 7 Yrs - 10 Yrs | 23 | 3,531,632.47 | 15.8 | 3.4 | 3.709% | 7.2 |
| Over 10 Yrs | 1 | 1,246.91 | 0.0 | 2.3 | 6.000% | 2.7 |

Distribution by Duration



Weighted Averages

| | |
|-------------------------------|------|
| Average Yield to Mat/Call (%) | 2.46 |
| Average Maturity (years) | 4.01 |
| Average Coupon (%) | 2.85 |
| Average Duration | 3.55 |
| 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 | 29 | 10,954,245.32 | 48.9 | 2.0 | 2.094% | 3.0 |
| AA+/Aa1 | 2 | 568,844.23 | 2.5 | 2.1 | 2.011% | 1.4 |
| AA/Aa2 | 4 | 360,690.92 | 1.6 | 2.3 | 2.090% | 3.3 |
| AA-/Aa3 | 5 | 855,576.94 | 3.8 | 2.2 | 2.210% | 1.9 |
| A+/A1 | 2 | 228,004.56 | 1.0 | 3.0 | 4.125% | 5.5 |
| A/A2 | 4 | 545,766.66 | 2.4 | 2.5 | 3.355% | 3.0 |
| A-/A3 | 15 | 2,603,489.13 | 11.6 | 2.8 | 4.155% | 4.1 |
| BBB+/Baa1 | 17 | 2,312,883.86 | 10.3 | 2.8 | 3.317% | 4.0 |
| BBB/Baa2 | 16 | 2,205,477.07 | 9.8 | 3.1 | 3.894% | 4.8 |
| BBB-/Baa3 | 11 | 1,787,983.15 | 8.0 | 3.5 | 4.095% | 5.4 |

Portfolio Appraisal

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US Dollar
As of Date - 12/31/2017

| Quantity | CUSIP/ Ticker | Description | Du ra tion (%) | Yield on Cost (%) | Yield to Mat/Call (%) | Adjusted Total Cost/ Unit Cost | Market Value/ Price | Assets (%) | Unrealized Gain/Loss | Accrued | Estimated Annual Income | Moody's Rating | S & P Rating |
|-----------------------------|------------------|-----------------------------------|----------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|-------------|-------------------------------|-------------------|-----------------|
| CASH AND EQUIV. | | | | | | | | | | | | | |
| CASH AND EQUIVALENTS | | | | | | | | | | | | | |
| | DIVACC | DIVIDEND ACCRUAL | | | | 17,308.26 0.00 | 17,308.26 0.00 | 0.0 | | | 0 | | |
| | CASH | MONEY FUND | | | | 1,022,852.15 0.00 | 1,022,852.15 0.00 | 2.8 | | | 0 | | |
| | | | | | 0.00 | 1,040,160.41 | 1,040,160.41 | 2.9 | | 0.00 | 0 | | |
| REPURCHASE AGREEMENT | | | | | | | | | | | | | |
| 20,901 | COASTAL | CS - REPURCHASE AGREEMENT | | 2.15 | 2.15 | 20,901.06 1.00 | 20,901.06 1.00 | 0.1 | 0.00 | | 449 | | |
| | | | | 2.15 | 2.15 | 20,901.06 | 20,901.06 | 0.1 | 0.00 | 0.00 | 449 | | |
| EQUITY | | | | | | | | | | | | | |
| COMMON STOCK (USD) | | | | | | | | | | | | | |
| 1,449 | ABBV | ABBVIE INC COM | | | | 90,992.83 62.80 | 140,132.79 96.71 | 0.4 | 49,139.96 | | 4,115 | | |
| 1,579 | AFL | AFLAC INC COM | | | | 106,361.14 67.36 | 138,604.62 87.78 | 0.4 | 32,243.48 | | 2,842 | | |
| 2,788 | AEE | AMEREN CORP COM | | | | 121,996.20 43.76 | 164,464.12 58.99 | 0.5 | 42,467.92 | | 5,102 | | |
| 1,773 | AFG | AMERICAN FINL GROUP INC OHIO C | | | | 118,326.62 66.74 | 192,441.42 108.54 | 0.5 | 74,114.80 | | 2,482 | | |
| 4,567 | BAC | BANK AMER CORP COM | | | | 132,784.61 29.07 | 134,817.84 29.52 | 0.4 | 2,033.23 | | 2,192 | | |
| 4,429 | BBT | BB&T CORP COM | | | | 191,611.55 43.26 | 220,209.88 49.72 | 0.6 | 28,598.33 | | 5,846 | | |
| 615 | BA | BOEING CO COM | | | | 80,820.70 131.42 | 181,369.65 294.91 | 0.5 | 100,548.95 | | 4,207 | | |
| 1 | BHF | BRIGHTHOUSE FINANCIAL INC | | | | 64.48 64.47 | 58.65 58.64 | 0.0 | -5.83 | | | | |
| 2,656 | CCL | CARNIVAL CORP PAIRED CTF | | | | 139,009.78 52.34 | 176,278.72 66.37 | 0.5 | 37,268.94 | | 4,781 | | |
| 1,171 | CAT | CATERPILLAR INC DEL COM | | | | 114,223.29 97.54 | 184,526.18 157.58 | 0.5 | 70,302.89 | | 3,654 | | |
| 2,603 | CVX | CHEVRON CORP NEW COM | | | | 284,365.44 109.25 | 325,869.57 125.19 | 0.9 | 41,504.13 | | 11,245 | | |
| 4,390 | CIM | CHIMERA INVT CORP COM NEW | | | | 67,516.48 15.38 | 81,127.20 18.48 | 0.2 | 13,610.72 | | 8,780 | | |
| 7,785 | CSCO | CISCO SYS INC COM | | | | 213,759.99 27.46 | 298,165.50 38.30 | 0.8 | 84,405.51 | | 9,031 | | |
| 570 | CMI | CUMMINS INC COM | | | | 97,489.44 171.03 | 100,684.80 176.64 | 0.3 | 3,195.36 | | 2,462 | | |
| 1,696 | DFS | DISCOVER FINL SVCS COM | | | | 126,002.96 74.29 | 130,456.32 76.92 | 0.4 | 4,453.36 | | 2,374 | | |

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|----------|------------------|----------------------------------|------------------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|---------|-------------------------------|------------------|-----------------|
| 1,611 | DWDP | DOW DUPONT INC | | | 84,826.10 | 114,735.42 | 0.3 | 29,909.32 | | 2,449 | | |
| | | | | | 52.65 | 71.22 | | | | | | |
| 4,772 | DRE | DUKE REALTY CORP COM NEW | | | 114,374.41 | 129,846.12 | 0.4 | 15,471.71 | | 3,818 | | |
| | | | | | 23.97 | 27.21 | | | | | | |
| 2,109 | EIX | EDISON INTL COM | | | 121,692.90 | 133,373.16 | 0.4 | 11,680.26 | | 5,104 | | |
| | | | | | 57.70 | 63.24 | | | | | | |
| 3,866 | XOM | EXXON MOBIL CORP COM | | | 347,787.12 | 323,352.24 | 0.9 | -24,434.88 | | 11,907 | | |
| | | | | | 89.96 | 83.64 | | | | | | |
| 7,473 | FITB | FIFTH THIRD BANCORP COM | | | 147,970.35 | 226,730.82 | 0.6 | 78,760.47 | | 4,783 | | |
| | | | | | 19.80 | 30.34 | | | | | | |
| 4,289 | FE | FIRSTENERGY CORP COM | | | 145,739.36 | 131,329.18 | 0.4 | -14,410.18 | | 6,176 | | |
| | | | | | 33.98 | 30.62 | | | | | | |
| 2,606 | GPS | GAP INC | | | 87,519.12 | 88,760.36 | 0.2 | 1,241.24 | | 2,398 | | |
| | | | | | 33.58 | 34.06 | | | | | | |
| 1,254 | GATX | GATX CORP | | | 59,710.31 | 77,948.64 | 0.2 | 18,238.33 | | 2,107 | | |
| | | | | | 47.62 | 62.16 | | | | | | |
| 2,307 | HP | HELMERICH & PAYNE INC COM | | | 150,007.34 | 149,124.48 | 0.4 | -882.86 | | 6,460 | | |
| | | | | | 65.02 | 64.64 | | | | | | |
| 8,503 | HST | HOST HOTELS & RESORTS INC COM | | | 152,809.41 | 168,784.55 | 0.5 | 15,975.14 | | 6,802 | | |
| | | | | | 17.97 | 19.85 | | | | | | |
| 2,997 | INTC | INTEL CORP COM | | | 102,049.91 | 138,341.52 | 0.4 | 36,291.61 | | 3,267 | | |
| | | | | | 34.05 | 46.16 | | | | | | |
| 1,885 | IP | INTL PAPER CO COM | | | 80,863.66 | 109,216.90 | 0.3 | 28,353.24 | | 3,582 | | |
| | | | | | 42.90 | 57.94 | | | | | | |
| 3,154 | IVZ | INVESCO LTD SHS | | | 117,938.78 | 115,247.16 | 0.3 | -2,691.62 | | 3,659 | | |
| | | | | | 37.39 | 36.54 | | | | | | |
| 2,214 | JNJ | JOHNSON & JOHNSON COM | | | 207,678.65 | 309,340.08 | 0.9 | 101,661.43 | | 7,439 | | |
| | | | | | 93.80 | 139.72 | | | | | | |
| 2,088 | JPM | JPMORGAN CHASE & CO COM | | | 125,612.88 | 223,290.72 | 0.6 | 97,677.84 | | 4,677 | | |
| | | | | | 60.16 | 106.94 | | | | | | |
| 622 | KMB | KIMBERLY CLARK CORP COM | | | 61,844.86 | 75,050.52 | 0.2 | 13,205.66 | | 2,413 | | |
| | | | | | 99.43 | 120.66 | | | | | | |
| 1,997 | LVS | LAS VEGAS SANDS CORP COM | | | 116,747.64 | 138,771.53 | 0.4 | 22,023.89 | | 5,831 | | |
| | | | | | 58.46 | 69.49 | | | | | | |
| 1,494 | LDOS | LEIDOS HLDGS INC COM | | | 65,170.69 | 96,467.58 | 0.3 | 31,296.89 | | 1,912 | | |
| | | | | | 43.62 | 64.57 | | | | | | |
| 908 | LLY | LILLY ELI & CO COM | | | 47,745.45 | 76,689.68 | 0.2 | 28,944.23 | | 2,043 | | |
| | | | | | 52.58 | 84.46 | | | | | | |
| 2,165 | MAC | MACERICH CO COM | | | 140,625.90 | 142,197.20 | 0.4 | 1,571.30 | | 6,408 | | |
| | | | | | 64.95 | 65.68 | | | | | | |
| 2,865 | MXIM | MAXIM INTEGRATED PRO | | | 129,105.50 | 149,782.20 | 0.4 | 20,676.70 | | 4,126 | | |
| | | | | | 45.06 | 52.28 | | | | | | |
| 673 | MCD | MCDONALDS CORP COM | | | 107,468.99 | 115,836.76 | 0.3 | 8,367.77 | | 2,719 | | |
| | | | | | 159.69 | 172.12 | | | | | | |
| 1,890 | MRK | MERCK & CO INC COM | | | 105,190.12 | 106,350.30 | 0.3 | 1,160.18 | | 3,629 | | |
| | | | | | 55.66 | 56.27 | | | | | | |
| 2,488 | MET | METLIFE INC COM | | | 123,035.64 | 125,793.28 | 0.3 | 2,757.64 | | 3,981 | | |
| | | | | | 49.45 | 50.56 | | | | | | |

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|---|------------------|----------------------------------|----------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|-------------|-------------------------|-------------|-------------------------------|-------------------|-----------------|
| 2,108 | MSFT | MICROSOFT CORP COM | | | | 120,605.53 57.21 | 180,318.32 85.54 | 0.5 | 59,712.79 | | 3,541 | | |
| 2,909 | ORCL | ORACLE CORP COM | | | | 129,312.90 44.45 | 137,537.52 47.28 | 0.4 | 8,224.62 | | 2,211 | | |
| 1,238 | PEP | PEPSICO INC COM | | | | 133,444.50 107.79 | 148,460.96 119.92 | 0.4 | 15,016.46 | | 3,986 | | |
| 5,622 | PFE | PFIZER INC COM | | | | 169,979.98 30.23 | 203,628.84 36.22 | 0.6 | 33,648.86 | | 7,646 | | |
| 1,358 | PNC | PNC FINL SVCS GROUP INC COM | | | | 179,912.18 132.48 | 195,945.82 144.29 | 0.5 | 16,033.64 | | 4,074 | | |
| 3,957 | PPL | PPL CORP COM | | | | 133,734.42 33.80 | 122,469.15 30.95 | 0.3 | -11,265.27 | | 6,252 | | |
| 924 | PG | PROCTER AND GAMBLE CO COM | | | | 75,923.87 82.17 | 84,897.12 91.88 | 0.2 | 8,973.25 | | 2,549 | | |
| 2,552 | TPR | TAPESTRY INC | | | | 104,709.00 41.03 | 112,874.96 44.23 | 0.3 | 8,165.96 | | 3,445 | | |
| 1,083 | UNP | UNION PAC CORP COM | | | | 113,636.37 104.93 | 145,230.30 134.10 | 0.4 | 31,593.93 | | 2,881 | | |
| 3,064 | USB | US BANCORP DEL COM NEW | | | | 139,792.29 45.62 | 164,169.12 53.58 | 0.5 | 24,376.83 | | 3,677 | | |
| 1,755 | VLO | VALERO ENERGY CORP NEW COM | | | | 118,612.38 67.59 | 161,302.05 91.91 | 0.4 | 42,689.67 | | 4,914 | | |
| 3,860 | VZ | VERIZON COMMUNICATIONS IN | | | | 192,152.79 49.78 | 204,309.80 52.93 | 0.6 | 12,157.01 | | 9,110 | | |
| 2,555 | WMT | WAL-MART STORES INC COM | | | | 183,149.82 71.68 | 252,306.25 98.75 | 0.7 | 69,156.43 | | 5,212 | | |
| 3,151 | WFC | WELLS FARGO & CO NEW COM | | | | 150,587.02 47.79 | 191,171.17 60.67 | 0.5 | 40,584.15 | | 4,916 | | |
| | | | 0.00 | | | 6,774,393.68 | 8,240,189.04 | 22.8 | 1,465,795.36 | 0.00 | 241,215 | | |
| AMERICAN DEPOSITARY RECEIPTS | | | | | | | | | | | | | |
| 3,488 | GSK | GLAXOSMITHKLINE PLC SPONSORED | | | | 154,920.51 44.42 | 123,719.36 35.47 | 0.3 | -31,201.15 | | 8,079 | | |
| 2,493 | RDS/B | ROYAL DUTCH SHELL F ADR 1 ADR | | | | 132,138.58 53.00 | 170,246.97 68.29 | 0.5 | 38,108.39 | | 9,374 | | |
| | | | 0.00 | | | 287,059.09 | 293,966.33 | 0.8 | 6,907.24 | 0.00 | 17,453 | | |
| FOREIGN DOMICILED U.S. EQUITY SECURITY | | | | | | | | | | | | | |
| 1,090 | CPA | COPA HOLDINGS SA CL A | | | | 90,564.24 83.09 | 146,125.40 134.06 | 0.4 | 55,561.16 | | 3,270 | | |
| 2,421 | ETN | EATON CORP PLC SHS | | | | 165,295.32 68.28 | 191,283.21 79.01 | 0.5 | 25,987.89 | | 5,810 | | |
| 949 | LYB | LYONDELLBASELL INDUSTRIES N V | | | | 86,205.88 90.84 | 104,693.68 110.32 | 0.3 | 18,487.80 | | 3,416 | | NR |
| 3,561 | POT | POTASH CORP SASK INC F | | | | 58,940.61 16.55 | 73,534.65 20.65 | 0.2 | 14,594.04 | | 1,424 | | |

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|-----------------------|------------------|-----------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|-------------|-------------------------|------------------|-------------------------------|-------------------|-----------------|
| 2,400 | STX | SEAGATE TECHNOLOGY PLC S | | | | 91,129.40 37.97 | 100,416.00 41.84 | 0.3 | 9,286.60 | | 6,048 | | |
| | | | | | 0.00 | 492,135.44 | 616,052.94 | 1.7 | 123,917.50 | 0.00 | 19,969 | | |
| EQUITY TOTAL | | | | 0.00 | 0.00 | 7,553,588.20 | 9,150,208.31 | 25.4 | 1,596,620.11 | 0.00 | 278,637 | | |
| FIXED INCOME | | | | | | | | | | | | | |
| US Treasury | | | | | | | | | | | | | |
| 265,000 | 912828P20 | US TREASURY N/B | 0.1 | 1.08 | 1.30 | 264,926.20 99.97 | 264,875.77 99.95 | 0.7 | -50.43 | 826.32 | 1,988 | Aaa | AA+ |
| 1,000,000 | 912828RH5 | UNITED STATES TREAS NTS | 0.7 | 0.99 | 1.73 | 1,002,859.62 100.29 | 997,343.80 99.73 | 2.8 | -5,515.82 | 3,475.27 | 13,750 | Aaa | AA+ |
| 740,000 | 912828MP2 | UNITED STATES TREAS NTS | 2.0 | 1.21 | 1.90 | 777,277.75 105.04 | 766,455.00 103.58 | 2.1 | -10,822.75 | 10,059.38 | 26,825 | Aaa | NR |
| 1,570,000 | 912828RC6 | UNITED STATES TREAS NTS | 3.4 | 1.71 | 2.08 | 1,593,073.66 101.47 | 1,572,182.30 100.14 | 4.4 | -20,891.36 | 12,510.94 | 33,363 | Aaa | AA+ |
| 100,000 | 912828W9 | US TREASURY N/B | 4.5 | 1.95 | 2.20 | 99,655.94 99.66 | 98,558.00 98.56 | 0.3 | -1,097.94 | 463.60 | 1,875 | Aaa | AA+ |
| 1,265,000 | 912828VS6 | UNITED STATES TREAS NTS | 5.2 | 2.10 | 2.24 | 1,291,779.32 102.12 | 1,282,570.85 101.39 | 3.6 | -9,208.47 | 11,859.38 | 31,625 | Aaa | AA+ |
| 1,255,000 | 912828XT2 | US TREASURY N/B | 6.0 | 2.12 | 2.31 | 1,246,253.79 99.30 | 1,231,682.10 98.14 | 3.4 | -14,571.69 | 2,137.64 | 25,100 | Aaa | AA+ |
| 600,000 | 912828P46 | UNITED STATES TREAS NTS | 7.5 | 2.13 | 2.38 | 577,685.53 96.28 | 566,604.00 94.43 | 1.6 | -11,081.53 | 3,656.25 | 9,750 | Aaa | AA+ |
| 85,000 | 912828R0 | US TREASURY N/B | 8.5 | 2.34 | 2.41 | 84,331.44 99.21 | 83,816.80 98.61 | 0.2 | -514.64 | 717.19 | 1,913 | Aaa | AA+ |
| | | Accrued Interest | | | | | 45,705.96 | 0.1 | | | 146,188 | | |
| | | | 4.0 | 1.72 | 2.08 | 6,937,843.26 | 6,909,794.58 | 19.2 | -73,754.64 | 45,705.96 | 146,188 | | |
| Corporate Bond | | | | | | | | | | | | | |
| 130,000 | 89236TCA1 | TOYOTA MOTOR CRED | 0.0 | 1.53 | 1.69 | 129,996.44 100.00 | 129,983.88 99.99 | 0.4 | -12.56 | 884.90 | 1,885 | Aa3 | AA- |
| 120,000 | 92976WBH8 | WACHOVIA CORP GLOBAL MTN | 0.1 | 1.61 | 2.04 | 120,432.58 100.36 | 120,358.92 100.30 | 0.3 | -73.66 | 2,875.00 | 6,900 | A2 | A |
| 225,000 | 30231GAU6 | EXXON MOBIL CORPORATION | 0.2 | 1.34 | 1.63 | 225,037.30 100.02 | 224,916.08 99.96 | 0.6 | -121.22 | 1,079.25 | 3,238 | Aaa | AA+ |
| 85,000 | 166764AV2 | CHEVRON CORP NEW | 0.2 | 1.37 | 1.66 | 85,000.00 100.00 | 84,953.34 99.95 | 0.2 | -46.67 | 383.53 | 1,160 | Aa2 | AA- |
| 115,000 | 7591EPAJ9 | REGIONS FINL CORP | 0.4 | 2.36 | 2.12 | 114,849.30 99.87 | 114,941.70 99.95 | 0.3 | 92.39 | 293.89 | 2,300 | Baa2 | BBB+ |
| 120,000 | 487836BE7 | KELLOGG CO | 0.4 | 1.83 | 1.77 | 120,654.20 100.55 | 120,676.20 100.56 | 0.3 | 22.00 | 433.33 | 3,900 | Baa2 | BBB |
| 115,000 | 961214CC5 | WESTPAC BKG CORP | 0.6 | 1.95 | 1.98 | 115,195.02 100.17 | 115,180.44 100.16 | 0.3 | -14.59 | 1,078.13 | 2,588 | Aa3 | AA- |
| 175,000 | 59156RAR9 | METLIFE INC | 0.6 | 2.03 | 2.06 | 180,140.45 102.94 | 180,099.33 102.91 | 0.5 | -41.13 | 4,506.79 | 11,930 | A3 | A- |

Portfolio Appraisal

WFT Liquidating Trust
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US Dollar
As of Date - 12/31/2017

| Quantity | CUSIP/ Ticker | Description | Du ra tion | Yield on Cost (%) | Yield to Mat/Call (%) | Adjusted Total Cost/ Unit Cost | Market Value/ Price | Assets (%) | Unrealized Gain/Loss | Accrued | Estimated Annual Income | Moody's Rating | S & P Rating |
|----------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|----------|-------------------------------|-------------------|-----------------|
| 125,000 | 05574LPT9 | BNP PARIBAS / BNP PARIBAS US | 0.6 | 2.15 | 2.10 | 125,428.97 100.34 | 125,463.13 100.37 | 0.3 | 34.15 | 1,228.13 | 3,375 | Aa3 | A |
| 135,000 | 501044CW9 | KROGER CO | 0.9 | 2.26 | 2.20 | 135,043.09 100.03 | 135,120.15 100.09 | 0.4 | 77.06 | 1,431.75 | 3,105 | Baa1 | BBB |
| 450,000 | 89114QBE7 | TORONTO-DOMINION BANK | 1.0 | 1.82 | 2.11 | 450,599.70 100.13 | 449,239.50 99.83 | 1.2 | -1,360.20 | 3,875.63 | 8,775 | Aa1 | AA- |
| 215,000 | 61747YCJ2 | MORGAN STANLEY | 1.6 | 2.98 | 2.41 | 224,497.70 104.42 | 226,588.50 105.39 | 0.6 | 2,090.80 | 3,292.19 | 12,094 | A3 | BBB+ |
| 230,000 | 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.7 | 2.12 | 2.45 | 229,132.16 99.62 | 227,858.70 99.07 | 0.6 | -1,273.46 | 1,189.61 | 4,370 | Baa3 | BBB- |
| 170,000 | 10112RAQ7 | BOSTON PPTYS LTD PARTNERSHIP | 1.7 | 2.78 | 2.80 | 179,102.28 105.35 | 179,042.30 105.32 | 0.5 | -59.98 | 2,108.47 | 9,988 | Baa2 | A- |
| 110,000 | 49327M2F0 | KEY BANK NA | 1.9 | 1.97 | 2.37 | 111,099.36 101.00 | 110,261.80 100.24 | 0.3 | -837.56 | 122.22 | 2,750 | A3 | A- |
| 135,000 | 02209SAT0 | ALTRIA GROUP INC | 2.0 | 2.64 | 2.29 | 134,955.19 99.97 | 135,873.45 100.65 | 0.4 | 918.26 | 1,643.91 | 3,544 | A3 | A- |
| 285,000 | 78012KC62 | ROYAL BANK OF CANADA | 2.1 | 2.15 | 2.30 | 284,850.67 99.95 | 283,939.80 99.63 | 0.8 | -910.87 | 2,001.93 | 6,056 | Aa3 | AA- |
| 110,000 | 811065AE1 | SCRIPPS NETWORKS INTERAC | 2.3 | 2.40 | 2.75 | 111,015.94 100.92 | 110,126.50 100.12 | 0.3 | -889.44 | 136.89 | 3,080 | Baa3 | BBB |
| 105,000 | 4042Q1AE7 | HSBC BK USA N A GLOBAL | 2.5 | 3.24 | 2.62 | 109,310.79 104.11 | 110,999.70 105.71 | 0.3 | 1,688.91 | 1,805.78 | 5,119 | A1 | A |
| 110,000 | 58013MEX8 | MCDONALDS CORP MED TERM NT BE | 2.8 | 2.72 | 2.38 | 110,099.67 100.09 | 111,146.20 101.04 | 0.3 | 1,046.53 | 184.86 | 3,025 | Baa1 | BBB+ |
| 110,000 | 7591EPAK6 | REGIONS FINL CORP NEW | 2.9 | 2.84 | 2.61 | 111,169.32 101.06 | 111,904.10 101.73 | 0.3 | 734.78 | 1,398.22 | 3,520 | Baa2 | BBB+ |
| 115,000 | 037833BS8 | APPLE INC | 3.0 | 1.92 | 2.30 | 116,151.98 101.00 | 114,809.10 99.83 | 0.3 | -1,342.88 | 920.00 | 2,588 | Aa1 | AA+ |
| 110,000 | 867914BK8 | SUNTRUST BANKS INC | 3.0 | 2.87 | 2.53 | 110,088.97 100.08 | 111,213.30 101.10 | 0.3 | 1,124.33 | 1,045.61 | 3,190 | Baa1 | BBB+ |
| 105,000 | 49326EED1 | KEYCORP MEDIUM TERM SR NTS BOO | 3.0 | 3.32 | 2.60 | 110,691.80 105.42 | 113,067.15 107.68 | 0.3 | 2,375.35 | 1,442.88 | 5,355 | Baa1 | BBB+ |
| 115,000 | 0258M0EB1 | AMERICAN EXPRESS CR CORP MTNBE | 3.2 | 2.21 | 2.53 | 115,149.14 100.13 | 113,961.55 99.10 | 0.3 | -1,187.59 | 402.50 | 2,588 | A2 | A- |
| 205,000 | 46625HHZ6 | JPMORGAN CHASE | 3.1 | 2.86 | 2.57 | 216,527.58 105.62 | 218,419.30 106.55 | 0.6 | 1,891.72 | 1,343.18 | 9,481 | A3 | A- |
| 115,000 | 126650CT5 | CVS HEALTH CORP | 3.3 | 2.18 | 2.83 | 114,778.80 99.81 | 112,365.35 97.71 | 0.3 | -2,413.45 | 203.65 | 2,444 | Baa1 | BBB+ |
| 95,000 | 60871RAF7 | MOLSON COORS BREWING CO | 3.3 | 2.52 | 2.33 | 92,699.79 97.58 | 93,074.35 97.97 | 0.3 | 374.56 | 919.92 | 1,995 | Baa3 | BBB- |
| 110,000 | 871829BA4 | SYSCO CORP | 3.3 | 2.24 | 2.60 | 110,955.68 100.87 | 109,604.00 99.64 | 0.3 | -1,351.68 | 1,268.06 | 2,750 | A3 | BBB+ |
| 100,000 | 345397VU4 | FORD MOTOR CREDIT CO LLC | 3.2 | 3.53 | 2.95 | 107,807.92 107.81 | 109,859.00 109.86 | 0.3 | 2,051.08 | 2,431.60 | 5,875 | Baa2 | BBB |
| 115,000 | 822582BW1 | SHELL INTERNATIONAL FIN | 3.5 | 1.82 | 2.43 | 114,726.60 99.76 | 112,226.20 97.59 | 0.3 | -2,500.40 | 609.34 | 2,013 | Aa2 | A+ |
| 115,000 | 00772BAM3 | AERCAP IRELAND CAP | 3.4 | 2.94 | 3.10 | 123,314.76 107.23 | 122,648.65 106.65 | 0.3 | -666.11 | 1,437.50 | 5,750 | Baa3 | BBB- |

Portfolio Appraisal

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|----------|------------------|-----------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|----------|-------------------------------|-------------------|-----------------|
| 206,000 | 26884AAZ6 | ERP OPER LTD PARTNERSHIP | 3.6 | 3.09 | 2.69 | 217,711.86 105.69 | 220,869.08 107.22 | 0.6 | 3,157.22 | 423.44 | 9,528 | A3 | A- |
| 230,000 | 446150AK0 | HUNTINGTON BANCSHARES | 3.7 | 2.18 | 2.36 | 228,412.68 99.31 | 226,262.50 98.38 | 0.6 | -2,150.18 | 2,453.97 | 5,290 | Baa1 | BBB |
| 110,000 | 166764BN9 | CHEVRON CORP | 3.9 | 2.50 | 2.45 | 110,000.00 100.00 | 110,204.60 100.19 | 0.3 | 204.60 | 900.67 | 2,748 | Aa2 | AA- |
| 225,000 | 14040HBL8 | CAPITAL ONE FINANCIAL CO | 3.9 | 3.07 | 2.89 | 224,800.22 99.91 | 226,354.50 100.60 | 0.6 | 1,554.28 | 2,135.00 | 6,863 | Baa1 | BBB |
| 145,000 | 084423AS1 | BERKLEY W R CORP | 3.8 | 3.88 | 3.00 | 149,156.52 102.87 | 154,220.55 106.36 | 0.4 | 5,064.03 | 1,974.62 | 6,706 | Baa2 | BBB+ |
| 190,000 | 05531FAX1 | BB&T CORPORATION | 4.0 | 2.79 | 2.57 | 189,697.40 99.84 | 191,388.90 100.73 | 0.5 | 1,691.50 | 1,306.25 | 5,225 | A2 | A- |
| 225,000 | 037411AZ8 | APACHE CORP | 4.0 | 3.16 | 3.03 | 225,844.09 100.38 | 226,968.75 100.88 | 0.6 | 1,124.66 | 1,543.75 | 7,313 | Baa3 | BBB |
| 105,000 | 25389JAL0 | DIGITAL REALTY TRUST LP | 4.0 | 2.88 | 2.88 | 109,711.03 104.49 | 109,691.40 104.47 | 0.3 | -19.63 | 2,073.75 | 4,148 | Baa2 | BBB |
| 115,000 | 928563AB1 | VMWARE INC | 4.3 | 2.97 | 3.00 | 114,881.35 99.90 | 114,730.90 99.77 | 0.3 | -150.45 | 1,225.07 | 3,393 | Baa2 | BBB- |
| 120,000 | 666807BQ4 | NORTHROP GRUMMAN CORP | 4.2 | 2.55 | 2.71 | 119,983.91 99.99 | 119,096.40 99.25 | 0.3 | -887.51 | 663.00 | 3,060 | Baa2 | BBB |
| 195,000 | 68389xap0 | ORACLE CORP | 4.5 | 2.59 | 2.52 | 194,211.76 99.60 | 194,787.45 99.89 | 0.5 | 575.69 | 1,029.17 | 4,875 | A1 | AA- |
| 145,000 | 260543CH4 | DOW CHEM CO | 4.3 | 2.74 | 2.86 | 146,612.23 101.11 | 145,842.45 100.58 | 0.4 | -769.78 | 555.83 | 4,350 | Baa2 | BBB |
| 215,000 | 254709AJ7 | DISCOVER FINL SVCS | 4.4 | 4.19 | 3.27 | 211,769.36 98.50 | 220,559.90 102.59 | 0.6 | 8,790.54 | 919.72 | 8,278 | Ba1 | BBB- |
| 115,000 | 036752AF0 | ANTHEM INC | 4.5 | 2.94 | 2.93 | 115,070.32 100.06 | 115,096.60 100.08 | 0.3 | 26.28 | 376.94 | 3,393 | Baa2 | A |
| 75,000 | 71654QBG6 | PETROLEOS MEXICANOS | 4.5 | 3.98 | 3.93 | 73,342.24 97.79 | 73,513.50 98.02 | 0.2 | 171.26 | 1,093.75 | 2,625 | Baa3 | BBB+ |
| 220,000 | 035242AL0 | ANHEUSER-BUSCH INBEV FIN | 4.5 | 3.16 | 2.80 | 221,421.07 100.65 | 225,051.20 102.30 | 0.6 | 3,630.13 | 3,025.00 | 7,260 | A3 | A- |
| 230,000 | 124857AS2 | CBS CORP | 4.7 | 2.69 | 3.04 | 227,951.80 99.11 | 224,125.80 97.45 | 0.6 | -3,826.00 | 2,843.06 | 5,750 | Baa2 | BBB |
| 75,000 | 281020AJ6 | EDISON INTERNATIONAL | 4.8 | 2.71 | 3.00 | 75,833.29 101.11 | 74,824.50 99.77 | 0.2 | -1,008.79 | 651.46 | 2,213 | A3 | BBB |
| 115,000 | 26875PAK7 | EOG RESOURCES INC | 4.6 | 2.97 | 2.64 | 112,423.52 97.76 | 113,960.40 99.10 | 0.3 | 1,536.88 | 888.85 | 3,019 | Baa1 | BBB+ |
| 110,000 | 651229AV8 | NEWELL RUBBERMAID INC | 4.7 | 3.19 | 3.12 | 113,454.73 103.14 | 113,869.80 103.52 | 0.3 | 415.07 | 1,058.75 | 4,235 | Baa3 | BBB- |
| 200,000 | 23331ABH1 | D.R. HORTON INC | 4.8 | 3.61 | 3.36 | 221,511.13 110.76 | 224,312.00 112.16 | 0.6 | 2,800.87 | 4,344.44 | 11,500 | Baa3 | BBB |
| 210,000 | 59156RBB3 | METLIFE INC | 5.0 | 3.14 | 2.88 | 223,550.06 106.45 | 226,539.60 107.88 | 0.6 | 2,989.54 | 407.68 | 9,173 | A3 | A- |
| 210,000 | 316773CP3 | FIFTH THIRD BANCORP | 5.2 | 3.47 | 3.18 | 219,502.69 104.53 | 222,870.90 106.13 | 0.6 | 3,368.21 | 4,138.75 | 9,030 | Baa1 | BBB |
| 115,000 | 00206RDC3 | AT&T INC | 5.4 | 3.89 | 3.43 | 117,980.99 102.59 | 121,519.35 105.67 | 0.3 | 3,538.36 | 1,279.38 | 5,118 | Baa1 | BBB+ |

Portfolio Appraisal

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|------------|------------------|---------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|-------------|-------------------------|-------------------|-------------------------------|-------------------|-----------------|
| 220,000 | 29336UAE7 | ENLINK MISTREAM PARTNER | 6.1 | 3.94 | 4.04 | 222,829.97 101.29 | 221,500.40 100.68 | 0.6 | -1,329.57 | 760.83 | 9,130 | Ba1 | BBB- |
| 110,000 | 151020AS3 | CELGENE CORP | 6.5 | 3.98 | 3.33 | 109,231.63 99.30 | 114,016.10 103.65 | 0.3 | 4,784.47 | 1,610.28 | 4,263 | Baa2 | BBB+ |
| 105,000 | 345397XU2 | FORD MOTOR CREDIT CO LLC | 6.6 | 3.71 | 3.68 | 109,913.32 104.68 | 110,128.20 104.88 | 0.3 | 214.88 | 2,214.62 | 4,608 | Baa2 | BBB |
| 110,000 | 00206RCT7 | AT&T INC | 6.6 | 3.48 | 3.81 | 114,866.50 104.42 | 112,330.90 102.12 | 0.3 | -2,535.60 | 1,688.96 | 4,538 | Baa1 | BBB+ |
| 110,000 | 20030NBS9 | COMCAST CORP | 7.1 | 3.02 | 3.06 | 111,024.50 100.93 | 110,726.00 100.66 | 0.3 | -298.50 | 1,155.00 | 3,465 | A3 | A- |
| 105,000 | 37045XBG0 | GENERAL MTRS FINL CO INC | 6.4 | 4.12 | 3.80 | 112,938.25 107.56 | 115,281.60 109.79 | 0.3 | 2,343.35 | 1,837.50 | 5,513 | Baa3 | BBB |
| 105,000 | 172967KJ9 | CITIGROUP INC | 6.8 | 4.12 | 3.66 | 108,480.53 103.31 | 111,948.90 106.62 | 0.3 | 3,468.37 | 1,502.67 | 4,830 | Baa3 | BBB |
| 100,000 | 032511BN6 | ANADARKO PETROLEUM CORP | 6.6 | 3.97 | 3.80 | 110,938.04 110.94 | 112,244.00 112.24 | 0.3 | 1,305.96 | 1,634.17 | 5,550 | Ba1 | BBB |
| 195,000 | 096630AE8 | BOARDWALK PIPELINES LP | 6.7 | 4.37 | 4.27 | 216,454.52 111.00 | 217,974.90 111.78 | 0.6 | 1,520.38 | 966.88 | 11,603 | Baa3 | BBB- |
| 95,000 | 91911TAP8 | VALE OVERSEAS LIMITED | 6.7 | 4.53 | 4.03 | 106,543.24 112.15 | 110,209.50 116.01 | 0.3 | 3,666.26 | 2,325.52 | 5,938 | Ba1 | BBB- |
| 115,000 | 690742AF8 | OWENS CORNING | 7.3 | 3.46 | 3.65 | 114,476.05 99.54 | 112,836.85 98.12 | 0.3 | -1,639.20 | 1,477.11 | 3,910 | Ba1 | BBB |
| 115,000 | 172967KY6 | CITIGROUP INC | 7.4 | 3.55 | 3.04 | 110,151.98 95.78 | 114,097.25 99.22 | 0.3 | 3,945.27 | 715.56 | 3,680 | Baa1 | BBB+ |
| 225,000 | 38145GAH3 | GOLDMAN SACHS GROUP INC | 6.8 | 3.81 | 3.41 | 219,839.65 97.71 | 225,933.75 100.42 | 0.6 | 6,094.10 | 984.38 | 7,875 | A3 | BBB+ |
| 110,000 | 502413BE6 | L-3 TECHNOLOGIES INC | 7.4 | 3.55 | 3.46 | 112,490.23 102.26 | 113,197.70 102.91 | 0.3 | 707.47 | 188.22 | 4,235 | Baa3 | BBB- |
| 215,000 | 91914JAA0 | VALERO ENERGY PARTNERS LP | 7.4 | 4.08 | 3.75 | 219,799.90 102.23 | 225,188.85 104.74 | 0.6 | 5,388.95 | 418.06 | 9,406 | Baa3 | BBB- |
| 110,000 | 61746BEF9 | MORGAN STANLEY | 7.6 | 3.66 | 3.32 | 109,686.51 99.72 | 112,552.00 102.32 | 0.3 | 2,865.49 | 1,783.30 | 3,988 | A3 | BBB+ |
| 110,000 | 237194AL9 | DARDEN RESTAURANTS INC | 7.8 | 3.81 | 3.62 | 110,369.47 100.34 | 111,985.50 101.81 | 0.3 | 1,616.03 | 705.83 | 4,235 | Baa3 | BBB |
| 110,000 | 521865AY1 | LEAR CORP | 7.8 | 3.79 | 3.78 | 110,090.32 100.08 | 110,159.50 100.15 | 0.3 | 69.18 | 1,555.89 | 4,180 | Baa3 | BBB- |
| 225,000 | 06051GGA1 | BANK OF AMERICA CORP | 8.3 | 3.37 | 3.36 | 222,660.95 98.96 | 222,968.25 99.10 | 0.6 | 307.30 | 1,421.00 | 7,308 | A3 | A- |
| 115,000 | 01609WAT9 | ALIBABA GROUP HOLDING | 8.4 | 3.48 | 3.41 | 114,280.65 99.37 | 114,927.55 99.94 | 0.3 | 646.90 | 271.53 | 3,910 | A1 | A+ |
| | | Accrued Interest | | | | | 106,508.21 | 0.3 | | | 393,979 | | |
| | | | 4.0 | 2.93 | 2.85 | 11,472,403.60 | 11,643,298.58 | 32.3 | 64,386.77 | 106,508.21 | 393,979 | | |
| ABS | | | | | | | | | | | | | |
| 40,646 | 43814RAB2 | HONDA AUTO RECEIVABLES OWNER | 0.2 | 1.05 | 1.29 | 40,644.96 100.00 | 40,568.18 99.81 | 0.1 | -76.77 | 15.26 | 423 | | AAA |

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|-----------------------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|-----------------|-------------------------------|-------------------|-----------------|
| 827 | 03065CAE9 | AMERICREDIT AUTO RECV 2013-4 | 0.0 | 1.86 | 1.30 | 842.54 101.93 | 826.71 100.01 | 0.0 | -15.82 | 1.44 | 22 | Aaa | AAA |
| 73,854 | 03065EAF2 | AMERICREDIT AUTO RECV 2013-5 | 0.1 | 2.06 | 1.71 | 74,189.72 100.45 | 73,890.06 100.05 | 0.2 | -299.65 | 108.05 | 1,691 | Aaa | AA |
| 63,651 | 03064LAE0 | AMERICREDIT AUTOMOBILE RECEIV | 0.2 | 2.15 | 2.03 | 63,609.43 99.93 | 63,694.87 100.07 | 0.2 | 85.44 | 87.43 | 1,368 | | AAA |
| 95,000 | 80284TAF2 | SDART 2017-1 A3 | 0.6 | 1.78 | 1.94 | 94,998.40 100.00 | 94,835.54 99.83 | 0.3 | -162.86 | 74.73 | 1,682 | Aaa | AAA |
| 165,000 | 03065JAF1 | AMCAR 2014-4 C | 0.7 | 1.73 | 2.19 | 166,798.24 101.09 | 165,502.80 100.30 | 0.5 | -1,295.44 | 260.38 | 4,076 | | AAA |
| 65,211 | 80283YAF2 | SANTANDER DRIVE AUTO 2014-4 | 0.2 | 2.58 | 1.67 | 65,230.97 100.03 | 65,326.42 100.18 | 0.2 | 95.45 | 75.36 | 1,695 | Aaa | AAA |
| 255,000 | 14041NEY3 | CAPITAL ONE CC TR 2015-5A | 0.5 | 1.21 | 1.55 | 256,683.40 100.66 | 254,794.90 99.92 | 0.7 | -1,888.50 | 181.33 | 4,080 | NR | AAA |
| 115,000 | 31679RAD7 | FITAT 2017-1 A3 | 1.8 | 1.81 | 2.30 | 114,997.05 100.00 | 114,124.85 99.24 | 0.3 | -872.20 | 86.25 | 2,070 | Aaa | AAA |
| 160,000 | 981464FP0 | WFNMT 2016-B A | 0.6 | 1.58 | 1.63 | 159,581.25 99.74 | 159,499.07 99.69 | 0.4 | -82.18 | 102.40 | 2,304 | | AAA |
| 655,000 | 02587AAJ3 | AMERICAN EXPRESS CREDIT ACCOUN | 2.0 | 1.95 | 2.21 | 654,845.35 99.98 | 651,816.70 99.51 | 1.8 | -3,028.65 | 561.84 | 12,642 | Aaa | |
| 395,000 | 14041NFK2 | COMET 2017-A1 A1 | 2.1 | 2.02 | 2.29 | 394,913.26 99.98 | 392,898.60 99.47 | 1.1 | -2,014.66 | 351.11 | 7,900 | | AAA |
| 260,000 | 87165LBP5 | SYNCT 2017-1 A | 2.3 | 1.94 | 2.44 | 259,998.34 100.00 | 257,301.20 98.96 | 0.7 | -2,697.14 | 223.02 | 5,018 | Aaa | |
| 250,000 | 254683BX2 | DCENT 2017-A2 A2 | 3.7 | 2.11 | 2.43 | 251,835.94 100.73 | 249,815.00 99.93 | 0.7 | -2,020.94 | 265.56 | 5,975 | Aaa | AAA |
| | | Accrued Interest | | | | | 2,394.17 | 0.0 | | | 50,946 | | |
| | | | 1.6 | 1.86 | 2.11 | 2,599,168.83 | 2,587,289.08 | 7.2 | -14,273.92 | 2,394.17 | 50,946 | | |
| Municipal Bond | | | | | | | | | | | | | |
| 130,000 | 64971WA42 | NEW YORK N Y CITY TRANSITIONAL | 4.7 | 2.26 | 2.68 | 130,245.83 100.19 | 127,667.80 98.21 | 0.4 | -2,578.03 | 1,245.83 | 2,990 | Aa1 | AAA |
| 50,000 | 605581GS0 | MISSISSIPPI ST | 6.9 | 3.16 | 2.83 | 50,000.00 100.00 | 51,150.00 102.30 | 0.1 | 1,150.00 | 263.25 | 1,580 | Aa2 | AA |
| | | Accrued Interest | | | | | 1,509.08 | 0.0 | | | 4,570 | | |
| | | | 5.3 | 2.51 | 2.72 | 180,245.83 | 180,326.88 | 0.5 | -1,428.03 | 1,509.08 | 4,570 | | |
| CMBS | | | | | | | | | | | | | |
| 530,000 | 3137AKKC4 | FHLMC REMIC SERIES K-705 | 0.6 | 1.43 | 1.51 | 541,842.19 102.23 | 530,703.36 100.13 | 1.5 | -11,138.83 | 1,017.16 | 12,206 | Aaa | NA |
| 214,814 | 3136AHUV0 | FNMA REMIC TRUST 2014-M1 | 0.7 | 1.56 | 1.79 | 215,546.38 100.34 | 215,076.31 100.12 | 0.6 | -470.08 | 415.84 | 4,990 | Aaa | AA+ |
| 353,494 | 3137AQT24 | FHLMC REMIC SERIES K-708 | 0.9 | 1.14 | 1.54 | 360,743.81 102.05 | 353,165.66 99.91 | 1.0 | -7,578.15 | 627.45 | 7,529 | Aaa | AA+ |
| | | Accrued Interest | | | | | 2,060.46 | 0.0 | | | 24,725 | | |
| | | | 0.7 | 1.36 | 1.57 | 1,118,132.38 | 1,101,005.79 | 3.1 | -19,187.05 | 2,060.46 | 24,725 | | |

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 12/31/2017

| Quantity | CUSIP/ Ticker | Description | Du ra tion | Yield on Cost (%) | Yield to Mat/Call (%) | Adjusted Total Cost/ Unit Cost | Market Value/ Price | Assets (%) | Unrealized Gain/Loss | Accrued | Estimated Annual Income | Moody's Rating | S & P Rating |
|---------------------------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|--------------|-------------------------|-------------------|-------------------------------|-------------------|-----------------|
| MBS | | | | | | | | | | | | | |
| 1,108 | 3128KUS73 | FHLMC PC GOLD COMB 30 | 2.7 | 5.21 | 2.29 | 1,208.85 109.15 | 1,241.38 112.09 | 0.0 | 32.52 | 5.54 | 66 | Aaa | AA+ |
| | | Accrued Interest | | | | | 5.54 | 0.0 | | | 66 | | |
| | | | 2.7 | 5.21 | 2.29 | 1,208.85 | 1,246.91 | 0.0 | 32.52 | 5.54 | 66 | | |
| Mutual Fund | | | | | | | | | | | | | |
| 77,851 | ZFLIX | ZIEGLER FLOATING RATE INSTITUT | | | | 2,020,954.25 25.96 | 2,014,006.15 25.87 | 5.6 | -6,948.10 | | | | |
| | | | | | 0.00 | 2,020,954.25 | 2,014,006.15 | 5.6 | -6,948.10 | 0.00 | | | |
| FIXED INCOME TOTAL | | | 3.3 | 2.15 | 2.26 | 24,329,957.01 | 24,436,967.97 | 67.8 | -51,172.46 | 158,183.42 | 620,473 | | |
| OTHER | | | | | | | | | | | | | |
| OTHER ASSETS (USD) | | | | | | | | | | | | | |
| 275,205 | ASIAENT | ASIA ENT III ONSHR LP(EST.VAL) | | | | 275,204.83 10.00 | 275,204.83 10.00 | 0.8 | 0.00 | | 0 | | |
| 280,850 | EUROPE | EUROPE ENTERPRISE III(EST.VAL) | | | | 280,850.32 10.00 | 280,850.32 10.00 | 0.8 | 0.00 | | 0 | | |
| 460,829 | PRIVEQ | PRIV EQUITY PTRS III (EST.VAL) | | | | 460,828.80 10.00 | 460,828.80 10.00 | 1.3 | 0.00 | | 0 | | |
| 238,093 | STEPSTONE | STEPSTONE MASTERS V F(EST.VAL) | | | | 238,092.64 10.00 | 238,092.64 10.00 | 0.7 | 0.00 | | 0 | | |
| 159,586 | STEPSTONEM | STEPSTONE MEZZ PART1(EST.VAL) | | | | 159,585.82 10.00 | 159,585.82 10.00 | 0.4 | 0.00 | | 0 | | |
| | | | | | 0.00 | 1,414,562.41 | 1,414,562.41 | 3.9 | 0.00 | 0.00 | 0 | | |
| OTHER TOTAL | | | | 0.00 | 0.00 | 1,414,562.41 | 1,414,562.41 | 3.9 | 0.00 | 0.00 | 0 | | |
| TOTAL PORTFOLIO | | | 2.20 | 1.53 | 1.53 | 34,359,169.10 | 36,062,800.16 | 100.0 | 1,545,447.65 | 158,183.42 | 899,559 | | |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

Purchases

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Broker | Price | Principal | Commission | SEC Fee | Net Amount |
|------------------------|-------------|----------|--------------|--|---------|--------|---------------------|---------------|-------------|---------------------|
| 12/4/2017 | 12/5/2017 | 345,000 | 912828XT2 | US TREASURY N/B 2.000% Due 05-31-24 | BOA_bb | 98.36 | 339,339.84 | | | 339,339.84 |
| 12/4/2017 | 12/5/2017 | 25,000 | 9128282R0 | US TREASURY N/B 2.250% Due 08-15-27 | NOM_bb | 98.75 | 24,686.52 | | | 24,686.52 |
| 12/7/2017 | 12/11/2017 | 65,000 | 06051GGA1 | BANK OF AMERICA CORP 3.248% Due 10-21-27 | BOA_ma | 99.68 | 64,791.35 | | | 64,791.35 |
| 12/7/2017 | 12/11/2017 | 100,000 | 912828MP2 | UNITED STATES TREAS NTS 3.625% Due 02-15-20 | CITI_bb | 103.86 | 103,851.56 | | | 103,851.56 |
| 12/11/2017 | 12/13/2017 | 4,567 | BAC | BANK AMER CORP COM | BERN | 29.08 | 132,784.61 | 182.68 | | 132,601.93 |
| 12/11/2017 | 12/13/2017 | 1,306 | BBT | BB&T CORP COM | BERN | 49.86 | 65,109.32 | 52.24 | | 65,057.08 |
| 12/11/2017 | 12/13/2017 | 308 | CCL | CARNIVAL CORP PAIRED CTF | BERN | 66.99 | 20,631.01 | 12.32 | | 20,618.69 |
| 12/11/2017 | 12/13/2017 | 46 | CAT | CATERPILLAR INC DEL COM | BERN | 143.65 | 6,607.65 | 1.84 | | 6,605.81 |
| 12/11/2017 | 12/13/2017 | 16 | CPA | COPA HOLDINGS SA CL A | BERN | 135.37 | 2,165.92 | 0.64 | | 2,165.28 |
| 12/11/2017 | 12/13/2017 | 570 | CMI | CUMMINS INC COM | BERN | 171.04 | 97,489.44 | 22.80 | | 97,466.64 |
| 12/11/2017 | 12/13/2017 | 1,696 | DFS | DISCOVER FINL SVCS COM | BERN | 74.30 | 126,002.96 | 67.84 | | 125,935.12 |
| 12/11/2017 | 12/13/2017 | 270 | ETN | EATON CORP PLC SHS | BERN | 77.72 | 20,984.48 | 10.80 | | 20,973.68 |
| 12/11/2017 | 12/13/2017 | 2,606 | GPS | GAP INC | BERN | 33.59 | 87,519.12 | 104.24 | | 87,414.88 |
| 12/11/2017 | 12/13/2017 | 3,154 | IVZ | INVESCO LTD SHS | BERN | 37.40 | 117,938.78 | 126.16 | | 117,812.62 |
| 12/11/2017 | 12/13/2017 | 16 | KMB | KIMBERLY CLARK CORP COM | BERN | 118.41 | 1,894.56 | 0.64 | | 1,893.92 |
| 12/11/2017 | 12/13/2017 | 26 | MCD | MCDONALDS CORP COM | BERN | 172.75 | 4,491.50 | 1.04 | | 4,490.46 |
| 12/11/2017 | 12/13/2017 | 292 | PNC | PNC FINL SVCS GROUP INC COM | BERN | 143.73 | 41,967.52 | 11.68 | | 41,955.84 |
| 12/11/2017 | 12/13/2017 | 733 | TPR | TAPESTRY INC | BERN | 41.38 | 30,326.70 | 29.32 | | 30,297.38 |
| 12/11/2017 | 12/13/2017 | 1,283 | USB | US BANCORP DEL COM NEW | BERN | 55.42 | 71,102.45 | 51.32 | | 71,051.13 |
| 12/11/2017 | 12/13/2017 | 962 | VZ | VERIZON COMMUNICATIONS INC COM | BERN | 51.59 | 49,623.33 | 38.48 | | 49,584.85 |
| 12/11/2017 | 12/13/2017 | 48 | WFC | WELLS FARGO & CO NEW COM | BERN | 58.98 | 2,831.04 | 1.92 | | 2,829.12 |
| 12/29/2017 | 12/29/2017 | 476 | ASIAENT | ASIA ENT III ONSHR LP(EST.VAL) | | 10.00 | 475.81 | | | 475.81 |
| 12/29/2017 | 12/29/2017 | 50,457 | EUROPE | EUROPE ENTERPRISE III(EST.VAL) | | 10.00 | 50,456.73 | | | 50,456.73 |
| 12/29/2017 | 12/29/2017 | 523 | ZFLIX | ZIEGLER FLOATING RATE INSTITUTIONAL | | 25.87 | 13,518.19 | | | 13,518.19 |
| Total Purchases | | | | | | | 1,476,590.39 | 715.96 | 0.00 | 1,475,874.43 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

Sales

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Broker | Price | Principal | Commission | SEC Fee | Net Amount |
|--------------------|-------------|----------|--------------|--|--------|--------|---------------------|---------------|--------------|---------------------|
| 12/4/2017 | 12/5/2017 | 200,000 | 912828MP2 | UNITED STATES TREAS NTS 3.625% Due 02-15-20 | BOA_bb | 103.84 | 207,671.88 | | | 207,671.88 |
| 12/7/2017 | 12/11/2017 | 110,000 | 06051GDZ9 | BANK AMER CORP 7.625% Due 06-01-19 | BOA_ma | 108.14 | 118,949.60 | | | 118,949.60 |
| 12/7/2017 | 12/8/2017 | 65,000 | 9128282R0 | US TREASURY N/B 2.250% Due 08-15-27 | NOM_bb | 99.20 | 64,479.49 | | | 64,479.49 |
| 12/8/2017 | 12/8/2017 | 51,924 | STEPSTONE | STEPSTONE MASTERS V F(EST.VAL) | | 10.00 | 51,923.89 | | | 51,923.89 |
| 12/11/2017 | 12/13/2017 | 287 | ABBV | ABBVIE INC COM | BERN | 96.88 | 27,804.28 | 11.48 | 0.65 | 27,792.15 |
| 12/11/2017 | 12/13/2017 | 573 | AFG | AMERICAN FINL GROUP INC OHIO COM | BERN | 104.57 | 59,916.70 | 22.92 | 1.39 | 59,892.39 |
| 12/11/2017 | 12/13/2017 | 5,174 | NLY | ANNALY CAP MGMT INC COM | BERN | 11.94 | 61,768.88 | 206.96 | 1.44 | 61,560.48 |
| 12/11/2017 | 12/13/2017 | 2,132 | T | AT&T INC COM | BERN | 36.67 | 78,178.42 | 85.28 | 1.81 | 78,091.33 |
| 12/11/2017 | 12/13/2017 | 468 | BA | BOEING CO COM | BERN | 283.71 | 132,775.74 | 18.72 | 3.07 | 132,753.95 |
| 12/11/2017 | 12/13/2017 | 225 | BHF | BRIGHTHOUSE FINANCIAL INC | BERN | 60.21 | 13,547.38 | 9.00 | 0.32 | 13,538.06 |
| 12/11/2017 | 12/13/2017 | 33 | CVX | CHEVRON CORP NEW COM | BERN | 120.27 | 3,968.81 | 1.32 | 0.10 | 3,967.39 |
| 12/11/2017 | 12/13/2017 | 41 | XOM | EXXON MOBIL CORP COM | BERN | 82.96 | 3,401.28 | 1.64 | 0.08 | 3,399.56 |
| 12/11/2017 | 12/13/2017 | 58 | FE | FIRSTENERGY CORP COM | BERN | 32.86 | 1,905.57 | 2.32 | 0.05 | 1,903.20 |
| 12/11/2017 | 12/13/2017 | 2,979 | BEN | FRANKLIN RES INC COM | BERN | 44.07 | 131,281.19 | 119.16 | 3.04 | 131,158.99 |
| 12/11/2017 | 12/13/2017 | 1,529 | JPM | JPMORGAN CHASE & CO COM | BERN | 105.65 | 161,537.40 | 61.16 | 3.74 | 161,472.50 |
| 12/11/2017 | 12/13/2017 | 31 | LVS | LAS VEGAS SANDS CORP COM | BERN | 70.84 | 2,195.87 | 1.24 | 0.06 | 2,194.57 |
| 12/11/2017 | 12/13/2017 | 4,285 | RGC | REGAL ENTMT GROUP CL A | BERN | 22.69 | 97,197.40 | 171.40 | 2.25 | 97,023.75 |
| 12/11/2017 | 12/13/2017 | 541 | STX | SEAGATE TECHNOLOGY PLC SHS | BERN | 40.37 | 21,836.09 | 21.64 | 0.51 | 21,813.94 |
| Total Sales | | | | | | | 1,240,339.87 | 734.24 | 18.51 | 1,239,587.12 |

Dividends

| Ex-Date | Pay-Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|-----------|------------|--------------|---|-------|-----------|--------------|
| 12/1/2017 | 12/15/2017 | RGC | REGAL ENTMT GROUP CL A | 1.00 | 942.70 | 942.70 |
| 12/1/2017 | 12/20/2017 | RDS/B | ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS | 1.00 | 2,343.42 | 2,343.42 |
| 12/4/2017 | 12/12/2017 | LYB | LYONDELLBASELL INDUSTRIES N V SHS - A - | 1.00 | 854.10 | 854.10 |
| 12/7/2017 | 1/3/2018 | KMB | KIMBERLY CLARK CORP COM | 1.00 | 587.82 | 587.82 |
| 12/7/2017 | 1/2/2018 | PPL | PPL CORP COM | 1.00 | 1,563.02 | 1,563.02 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

Dividends

| Ex-Date | Pay-Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|------------------------|------------|--------------|--|-------|------------------|------------------|
| 12/7/2017 | 1/2/2018 | TPR | TAPESTRY INC | 1.00 | 613.91 | 613.91 |
| 12/7/2017 | 1/2/2018 | WMT | WAL-MART STORES INC COM | 1.00 | 1,303.05 | 1,303.05 |
| 12/12/2017 | 12/29/2017 | AEE | AMEREN CORP COM | 1.00 | 1,275.51 | 1,275.51 |
| 12/14/2017 | 12/31/2017 | GATX | GATX CORP | 1.00 | 526.68 | 526.68 |
| 12/14/2017 | 1/8/2018 | MRK | MERCK & CO INC COM | 1.00 | 907.20 | 907.20 |
| 12/15/2017 | 12/29/2017 | LDOS | LEIDOS HLDGS INC COM | 1.00 | 478.08 | 478.08 |
| 12/19/2017 | 1/3/2018 | STX | SEAGATE TECHNOLOGY PLC SHS | 1.00 | 1,512.00 | 1,512.00 |
| 12/20/2017 | 12/29/2017 | LVS | LAS VEGAS SANDS CORP COM | 1.00 | 1,457.81 | 1,457.81 |
| 12/28/2017 | 1/30/2018 | CIM | CHIMERA INVT CORP COM NEW | 1.00 | 2,195.00 | 2,195.00 |
| 12/28/2017 | 1/31/2018 | EIX | EDISON INTL COM | 1.00 | 1,275.94 | 1,275.94 |
| 12/28/2017 | 1/16/2018 | FITB | FIFTH THIRD BANCORP COM | 1.00 | 1,195.68 | 1,195.68 |
| 12/28/2017 | 1/15/2018 | HST | HOST HOTELS & RESORTS INC COM | 1.00 | 2,125.75 | 2,125.75 |
| 12/28/2017 | 2/1/2018 | POT | POTASH CORP SASK INC F | 1.00 | 356.10 | 356.10 |
| 12/28/2017 | 1/16/2018 | USB | US BANCORP DEL COM NEW | 1.00 | 919.20 | 919.20 |
| 12/29/2017 | 12/29/2017 | ZFLIX | ZIEGLER FLOATING RATE INSTITUTIONAL | 1.00 | 13,518.19 | 13,518.19 |
| Total Dividends | | | | | 35,951.16 | 35,951.16 |

Interest

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|------------|-------------|--------------|--|--------|-----------|--------------|
| 12/1/2017 | 12/1/2017 | 06051GDZ9 | BANK AMER CORP 7.625% Due 06-01-19 | 100.00 | 4,193.75 | 4,193.75 |
| 12/1/2017 | 12/1/2017 | 096630AE8 | BOARDWALK PIPELINES LP 5.950% Due 06-01-26 | 100.00 | 5,801.25 | 5,801.25 |
| 12/1/2017 | 12/1/2017 | 126650CT5 | CVS HEALTH CORP 2.125% Due 06-01-21 | 100.00 | 1,221.88 | 1,221.88 |
| 12/1/2017 | 12/1/2017 | 29336UAE7 | ENLINK MISTREAM PARTNER 4.150% Due 06-01-25 | 100.00 | 4,565.00 | 4,565.00 |
| 12/1/2017 | 12/1/2017 | 3128KUS73 | FHLMC PC GOLD COMB 30 6.000% Due 08-01-37 | 100.00 | 5.56 | 5.56 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

Interest

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|------------|-------------|--------------|--|--------|-----------|--------------|
| 12/1/2017 | 12/1/2017 | 3137AKKC4 | FHLMC REMIC SERIES K-705 2.303% Due 09-25-18 | 100.00 | 1,017.16 | 1,017.16 |
| 12/1/2017 | 12/1/2017 | 3137AQT24 | FHLMC REMIC SERIES K-708 2.130% Due 01-25-19 | 100.00 | 628.67 | 628.67 |
| 12/1/2017 | 12/1/2017 | 3136AHUV0 | FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18 | 100.00 | 454.08 | 454.08 |
| 12/4/2017 | 12/4/2017 | COASTAL | CS - REPURCHASE AGREEMENT | 1.00 | 33.09 | 33.09 |
| 12/8/2017 | 12/8/2017 | 03065JAF1 | AMCAR 2014-4 C 2.470% Due 11-09-20 | 100.00 | 339.63 | 339.63 |
| 12/8/2017 | 12/8/2017 | 03065CAE9 | AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19 | 100.00 | 20.42 | 20.42 |
| 12/8/2017 | 12/8/2017 | 03065EAF2 | AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19 | 100.00 | 180.98 | 180.98 |
| 12/8/2017 | 12/8/2017 | 03064LAE0 | AMERICREDIT AUTOMOBILE RECEIVABL 2.150% Due 03-09-20 | 100.00 | 127.87 | 127.87 |
| 12/9/2017 | 12/11/2017 | 58013MEX8 | MCDONALDS CORP MED TERM NT BE 2.750% Due 12-09-20 | 100.00 | 1,512.50 | 1,512.50 |
| 12/15/2017 | 12/15/2017 | 02587AAJ3 | AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22 | 100.00 | 1,053.46 | 1,053.46 |
| 12/15/2017 | 12/15/2017 | 14041NEY3 | CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21 | 100.00 | 340.00 | 340.00 |
| 12/15/2017 | 12/15/2017 | 14041NFK2 | COMET 2017-A1 A1 2.000% Due 01-15-23 | 100.00 | 658.33 | 658.33 |
| 12/15/2017 | 12/15/2017 | 254683BX2 | DCENT 2017-A2 A2 2.390% Due 07-15-24 | 100.00 | 497.92 | 497.92 |
| 12/15/2017 | 12/15/2017 | 26884AAZ6 | ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21 | 100.00 | 4,763.75 | 4,763.75 |
| 12/15/2017 | 12/15/2017 | 49327M2F0 | KEY BANK NA 2.500% Due 12-15-19 | 100.00 | 1,375.00 | 1,375.00 |
| 12/15/2017 | 12/15/2017 | 502413BE6 | L-3 TECHNOLOGIES INC 3.850% Due 12-15-26 | 100.00 | 2,117.50 | 2,117.50 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

Interest

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|-----------------------|-------------|--------------|---|--------|------------------|------------------|
| 12/15/2017 | 12/15/2017 | 59156RBB3 | METLIFE INC 4.368% Due 09-15-23 | 100.00 | 2,293.20 | 2,293.20 |
| 12/15/2017 | 12/15/2017 | 80283YAF2 | SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20 | 100.00 | 162.25 | 162.25 |
| 12/15/2017 | 12/15/2017 | 80281CAF2 | SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.250% Due 06-17-19 | 100.00 | 17.54 | 17.54 |
| 12/15/2017 | 12/15/2017 | 811065AE1 | SCRIPPS NETWORKS INTERAC 2.800% Due 06-15-20 | 100.00 | 1,540.00 | 1,540.00 |
| 12/15/2017 | 12/15/2017 | 80284TAF2 | SDART 2017-1 A3 1.770% Due 09-15-20 | 100.00 | 140.13 | 140.13 |
| 12/15/2017 | 12/15/2017 | 87165LBP5 | SYNCT 2017-1 A 1.930% Due 06-15-23 | 100.00 | 418.17 | 418.17 |
| 12/15/2017 | 12/15/2017 | 91914JAA0 | VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26 | 100.00 | 4,703.13 | 4,703.13 |
| 12/15/2017 | 12/15/2017 | 981464FP0 | WFNMT 2016-B A 1.440% Due 06-15-22 | 100.00 | 192.00 | 192.00 |
| 12/16/2017 | 12/16/2017 | 31679RAD7 | FITAT 2017-1 A3 1.800% Due 02-15-22 | 100.00 | 172.50 | 172.50 |
| 12/18/2017 | 12/18/2017 | 43814RAB2 | HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19 | 100.00 | 40.80 | 40.80 |
| 12/29/2017 | 12/29/2017 | ASIAENT | ASIA ENT III ONSHR LP(EST.VAL) | 10.00 | 475.81 | 475.81 |
| 12/29/2017 | 12/29/2017 | EUROPE | EUROPE ENTERPRISE III(EST.VAL) | 10.00 | 50,456.73 | 50,456.73 |
| 12/29/2017 | 12/29/2017 | CASH | MONEY FUND | 1.00 | 9.85 | 9.85 |
| 12/31/2017 | 1/2/2018 | CASH | MONEY FUND | 1.00 | 362.82 | 362.82 |
| Total Interest | | | | | 91,892.73 | 91,892.73 |

Principal Payments

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|------------|-------------|----------|--------------|-----------------------|--------|-----------|------------|
| 12/1/2017 | 12/1/2017 | 4 | 3128KUS73 | FHLMC PC GOLD COMB 30 | 100.00 | 3.69 | 3.69 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

Principal Payments

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|---------------------------------|-------------|----------|--------------|---|--------|------------------|------------------|
| | | | | 6.000% Due 08-01-37 | | | |
| 12/1/2017 | 12/1/2017 | 687 | 3137AQT24 | FHLMC REMIC SERIES K-708 2.130% Due 01-25-19 | 100.00 | 686.50 | 686.50 |
| 12/1/2017 | 12/1/2017 | 19,750 | 3136AHUV0 | FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18 | 100.00 | 19,750.48 | 19,750.48 |
| 12/8/2017 | 12/8/2017 | 8,183 | 03065CAE9 | AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19 | 100.00 | 8,183.18 | 8,183.18 |
| 12/8/2017 | 12/8/2017 | 20,981 | 03065EAF2 | AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19 | 100.00 | 20,980.57 | 20,980.57 |
| 12/8/2017 | 12/8/2017 | 7,717 | 03064LAE0 | AMERICREDIT AUTOMOBILE RECEIVABL 2.150% Due 03-09-20 | 100.00 | 7,716.52 | 7,716.52 |
| 12/15/2017 | 12/15/2017 | 9,674 | 80283YAF2 | SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20 | 100.00 | 9,674.18 | 9,674.18 |
| 12/15/2017 | 12/15/2017 | 9,353 | 80281CAF2 | SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.250% Due 06-17-19 | 100.00 | 9,352.73 | 9,352.73 |
| 12/18/2017 | 12/18/2017 | 6,432 | 43814RAB2 | HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19 | 100.00 | 6,431.81 | 6,431.81 |
| Total Principal Payments | | | | | | 82,779.66 | 82,779.66 |

Maturities

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|-------------------------|-------------|----------|--------------|--|--------|-------------------|-------------------|
| 12/1/2017 | 12/1/2017 | 125,000 | 843646AN0 | SOUTHERN PWR CO 1.850% Due 12-01-17 | 100.00 | 125,000.00 | 125,000.00 |
| Total Maturities | | | | | | 125,000.00 | 125,000.00 |

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

Withdrawals

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Total Amount |
|--------------------------|-------------|--------------|----------------------|-------|-------------------|-------------------|
| 12/1/2017 | 12/1/2017 | CASH | MONEY FUND | 1.00 | 100,000.00 | 100,000.00 |
| 12/8/2017 | 12/8/2017 | CASH | MONEY FUND | 1.00 | 100,000.00 | 100,000.00 |
| 12/22/2017 | 12/22/2017 | CASH | MONEY FUND | 1.00 | 100,000.00 | 100,000.00 |
| Total Withdrawals | | | | | 300,000.00 | 300,000.00 |

Purchased Accrued

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|--------------------------------|-------------|--------------|--|--------|------------------|------------------|
| 12/4/2017 | 12/5/2017 | 912828XT2 | US TREASURY N/B 2.000% Due 05-31-24 | 100.00 | -94.78 | -94.78 |
| 12/4/2017 | 12/5/2017 | 9128282R0 | US TREASURY N/B 2.250% Due 08-15-27 | 100.00 | -171.20 | -171.20 |
| 12/7/2017 | 12/11/2017 | 06051GGA1 | BANK OF AMERICA CORP 3.248% Due 10-21-27 | 100.00 | -293.22 | -293.22 |
| 12/7/2017 | 12/11/2017 | 912828MP2 | UNITED STATES TREAS NTS 3.625% Due 02-15-20 | 100.00 | -1,162.36 | -1,162.36 |
| Total Purchased Accrued | | | | | -1,721.56 | -1,721.56 |

Sold Accrued

| Trade Date | Settle Date | CUSIP/Ticker | Security Description | Price | Principal | Net Amount |
|---------------------------|-------------|--------------|--|--------|-----------------|-----------------|
| 12/1/2017 | 12/1/2017 | 843646AN0 | SOUTHERN PWR CO 1.850% Due 12-01-17 | 100.00 | 1,156.25 | 1,156.25 |
| 12/4/2017 | 12/5/2017 | 912828MP2 | UNITED STATES TREAS NTS 3.625% Due 02-15-20 | 100.00 | 2,206.52 | 2,206.52 |
| 12/7/2017 | 12/11/2017 | 06051GDZ9 | BANK AMER CORP 7.625% Due 06-01-19 | 100.00 | 232.99 | 232.99 |
| 12/7/2017 | 12/8/2017 | 9128282R0 | US TREASURY N/B 2.250% Due 08-15-27 | 100.00 | 457.03 | 457.03 |
| Total Sold Accrued | | | | | 4,052.79 | 4,052.79 |

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

| Open Date | Close Date | Quantity | CUSIP/Ticker | Security | Transaction Type | Cost Basis | Amort. or Accretion | Proceeds | Short Term Gain/Loss | Long Term Gain/Loss |
|------------|------------|----------|--------------|-----------------|------------------|------------|---------------------|------------|----------------------|---------------------|
| 11/12/2015 | 12/1/2017 | 35,000 | 843646AN0 | SOUTHERN PWR CO | | 34,979.70 | 20.30 | 35,000.00 | 0.00 | |
| 11/13/2015 | 12/1/2017 | 90,000 | 843646AN0 | SOUTHERN PWR CO | | 90,134.10 | -134.10 | 90,000.00 | 0.00 | |
| 10/31/2017 | 12/1/2017 | 12,618 | 3136AHUV0 | FNMA REMIC TRUS | | 12,661.74 | 0.00 | 12,618.36 | -43.38 | |
| 10/31/2017 | 12/1/2017 | 7,132 | 3136AHUV0 | FNMA REMIC TRUS | | 7,156.08 | 0.00 | 7,132.12 | -23.96 | |
| 7/10/2007 | 12/1/2017 | 4 | 3128KUS73 | FHLMC PC | | 4.03 | 0.00 | 3.69 | 0.00 | -0.34 |
| 10/22/2014 | 12/1/2017 | 687 | 3137AQT24 | FHLMC REMIC SER | | 700.58 | 0.00 | 686.50 | 0.00 | -14.08 |
| 11/24/2015 | 12/4/2017 | 120,000 | 912828MP2 | UNITED STATES T | | 130,106.25 | -4,767.36 | 124,603.13 | 0.00 | -735.77 |
| 1/29/2016 | 12/4/2017 | 80,000 | 912828MP2 | UNITED STATES T | | 87,575.00 | -3,413.19 | 83,068.75 | 0.00 | -1,093.06 |
| 10/28/2013 | 12/7/2017 | 90,000 | 06051GDZ9 | BANK AMER CORP | | 112,261.50 | -16,020.56 | 97,322.40 | 0.00 | 1,081.46 |
| 1/17/2014 | 12/7/2017 | 20,000 | 06051GDZ9 | BANK AMER CORP | | 24,855.20 | -3,444.21 | 21,627.20 | 0.00 | 216.21 |
| 9/29/2017 | 12/7/2017 | 65,000 | 9128282R0 | US TREASURY N/B | | 64,603.91 | 6.76 | 64,479.49 | -131.18 | |
| 3/11/2014 | 12/8/2017 | 5,901 | 03064LAE0 | AMERICREDIT AUT | | 5,898.95 | 0.00 | 5,900.87 | 0.00 | 1.92 |
| 12/5/2014 | 12/8/2017 | 1,816 | 03064LAE0 | AMERICREDIT AUT | | 1,812.53 | 0.00 | 1,815.65 | 0.00 | 3.12 |
| 10/24/2013 | 12/8/2017 | 6,137 | 03065CAE9 | AMERICREDIT AUT | | 6,244.79 | 0.00 | 6,137.38 | 0.00 | -107.41 |
| 12/5/2013 | 12/8/2017 | 818 | 03065CAE9 | AMERICREDIT AUT | | 837.11 | 0.00 | 818.32 | 0.00 | -18.79 |
| 2/10/2014 | 12/8/2017 | 1,227 | 03065CAE9 | AMERICREDIT AUT | | 1,258.93 | 0.00 | 1,227.48 | 0.00 | -31.45 |
| 11/5/2013 | 12/8/2017 | 6,994 | 03065EAF2 | AMERICREDIT AUT | | 6,993.03 | 0.00 | 6,993.52 | 0.00 | 0.49 |
| 11/25/2013 | 12/8/2017 | 12,122 | 03065EAF2 | AMERICREDIT AUT | | 12,211.13 | 0.00 | 12,122.11 | 0.00 | -89.02 |
| 1/14/2014 | 12/8/2017 | 1,865 | 03065EAF2 | AMERICREDIT AUT | | 1,871.64 | 0.00 | 1,864.94 | 0.00 | -6.70 |
| 9/30/2013 | 12/8/2017 | 51,924 | STEPSTONE | STEPSTONE MASTE | | 51,923.89 | | 51,923.89 | 0.00 | |
| 10/17/2013 | 12/11/2017 | 41 | XOM | EXXON MOBIL COR | | 3,577.17 | | 3,401.28 | 0.00 | -175.89 |
| 10/17/2013 | 12/11/2017 | 977 | T | AT&T INC COM | | 33,491.56 | | 35,825.66 | 0.00 | 2,334.10 |
| 1/16/2014 | 12/11/2017 | 301 | T | AT&T INC COM | | 10,227.38 | | 11,037.39 | 0.00 | 810.01 |
| 3/4/2014 | 12/11/2017 | 27 | T | AT&T INC COM | | 869.89 | | 990.06 | 0.00 | 120.17 |
| 7/2/2014 | 12/11/2017 | 16 | T | AT&T INC COM | | 570.64 | | 586.70 | 0.00 | 16.06 |
| 11/11/2014 | 12/11/2017 | 665 | T | AT&T INC COM | | 23,380.93 | | 24,384.93 | 0.00 | 1,004.00 |
| 1/27/2015 | 12/11/2017 | 5 | T | AT&T INC COM | | 165.28 | | 183.35 | 0.00 | 18.07 |
| 6/24/2015 | 12/11/2017 | 25 | T | AT&T INC COM | | 897.75 | | 916.73 | 0.00 | 18.98 |
| 10/7/2016 | 12/11/2017 | 116 | T | AT&T INC COM | | 4,533.28 | | 4,253.60 | 0.00 | -279.68 |
| 12/14/2016 | 12/11/2017 | 541 | STX | SEAGATE TECHNOL | | 22,034.82 | | 21,836.09 | -198.73 | |
| 12/18/2014 | 12/11/2017 | 2,618 | RGC | REGAL ENTMT GRO | | 53,635.23 | | 59,384.55 | 0.00 | 5,749.32 |
| 4/9/2015 | 12/11/2017 | 1,455 | RGC | REGAL ENTMT GRO | | 33,178.80 | | 33,004.02 | 0.00 | -174.78 |
| 3/22/2016 | 12/11/2017 | 140 | RGC | REGAL ENTMT GRO | | 3,021.20 | | 3,175.64 | 0.00 | 154.44 |

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

| Open Date | Close Date | Quantity | CUSIP/Ticker | Security | Transaction Type | Cost Basis | Amort. or Accretion | Proceeds | Short Term Gain/Loss | Long Term Gain/Loss |
|---------------------|------------|----------|--------------|-----------------|------------------|------------------|---------------------|------------------|----------------------|---------------------|
| 6/2/2016 | 12/11/2017 | 72 | RGC | REGAL ENTMT GRO | | 1,511.17 | | 1,633.19 | 0.00 | 122.02 |
| 10/17/2013 | 12/11/2017 | 2,481 | NLY | ANNALY CAP MGMT | | 29,620.41 | | 29,618.98 | 0.00 | -1.43 |
| 11/5/2013 | 12/11/2017 | 1,197 | NLY | ANNALY CAP MGMT | | 13,836.48 | | 14,290.17 | 0.00 | 453.69 |
| 1/16/2014 | 12/11/2017 | 1,056 | NLY | ANNALY CAP MGMT | | 10,750.08 | | 12,606.87 | 0.00 | 1,856.79 |
| 3/4/2014 | 12/11/2017 | 111 | NLY | ANNALY CAP MGMT | | 1,249.86 | | 1,325.15 | 0.00 | 75.29 |
| 1/27/2015 | 12/11/2017 | 34 | NLY | ANNALY CAP MGMT | | 362.73 | | 405.90 | 0.00 | 43.17 |
| 4/9/2015 | 12/11/2017 | 47 | NLY | ANNALY CAP MGMT | | 489.51 | | 561.10 | 0.00 | 71.59 |
| 6/24/2015 | 12/11/2017 | 23 | NLY | ANNALY CAP MGMT | | 228.85 | | 274.58 | 0.00 | 45.73 |
| 10/7/2016 | 12/11/2017 | 225 | NLY | ANNALY CAP MGMT | | 2,263.50 | | 2,686.13 | 0.00 | 422.63 |
| 12/14/2016 | 12/11/2017 | 31 | LVS | LAS VEGAS SANDS | | 1,781.39 | | 2,195.87 | 414.48 | |
| 10/17/2013 | 12/11/2017 | 1,529 | JPM | JPMORGAN CHASE | | 82,351.94 | | 161,537.40 | 0.00 | 79,185.46 |
| 3/22/2016 | 12/11/2017 | 58 | FE | FIRSTENERGY COR | | 2,093.12 | | 1,905.57 | 0.00 | -187.55 |
| 10/17/2013 | 12/11/2017 | 33 | CVX | CHEVRON CORP NE | | 3,930.02 | | 3,968.81 | 0.00 | 38.79 |
| 12/14/2016 | 12/11/2017 | 148 | BHF | BRIGHTHOUSE FIN | | 9,974.14 | | 8,895.23 | -1,078.91 | |
| 12/29/2016 | 12/11/2017 | 77 | BHF | BRIGHTHOUSE FIN | | 4,981.23 | | 4,652.15 | -329.08 | |
| 12/14/2016 | 12/11/2017 | 2,625 | BEN | FRANKLIN RES IN | | 104,955.11 | | 115,680.81 | 10,725.70 | |
| 4/20/2017 | 12/11/2017 | 354 | BEN | FRANKLIN RES IN | | 14,679.14 | | 15,600.38 | 921.24 | |
| 10/17/2013 | 12/11/2017 | 468 | BA | BOEING CO COM | | 56,656.50 | | 132,775.74 | 0.00 | 76,119.24 |
| 4/4/2014 | 12/11/2017 | 395 | AFG | AMERICAN FINL G | | 22,913.12 | | 41,303.83 | 0.00 | 18,390.71 |
| 7/2/2014 | 12/11/2017 | 15 | AFG | AMERICAN FINL G | | 885.90 | | 1,568.50 | 0.00 | 682.60 |
| 7/10/2014 | 12/11/2017 | 163 | AFG | AMERICAN FINL G | | 9,530.07 | | 17,044.37 | 0.00 | 7,514.30 |
| 11/11/2014 | 12/11/2017 | 287 | ABBV | ABBVIE INC COM | | 18,320.90 | | 27,804.28 | 0.00 | 9,483.38 |
| 11/14/2013 | 12/15/2017 | 7,534 | 80281CAF2 | SANTANDER DRIVE | | 7,534.05 | 0.00 | 7,534.15 | 0.00 | 0.10 |
| 9/3/2014 | 12/15/2017 | 779 | 80281CAF2 | SANTANDER DRIVE | | 783.60 | 0.00 | 779.39 | 0.00 | -4.21 |
| 5/11/2015 | 12/15/2017 | 1,039 | 80281CAF2 | SANTANDER DRIVE | | 1,051.53 | 0.00 | 1,039.19 | 0.00 | -12.34 |
| 9/10/2014 | 12/15/2017 | 8,983 | 80283YAF2 | SANTANDER DRIVE | | 8,980.50 | 0.00 | 8,983.17 | 0.00 | 2.67 |
| 11/5/2014 | 12/15/2017 | 691 | 80283YAF2 | SANTANDER DRIVE | | 696.63 | 0.00 | 691.01 | 0.00 | -5.62 |
| 10/18/2016 | 12/18/2017 | 6,432 | 43814RAB2 | HONDA AUTO RECE | | 6,431.63 | 0.00 | 6,431.81 | 0.00 | 0.18 |
| Total Gains | | | | | | | | | 12,061 | 206,037 |
| Total Losses | | | | | | | | | -1,805 | -2,938 |
| Total | | | | | | 1,262,517 | -27,752.36 | 1,448,120 | 10,256 | 203,099 |

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
12/1/2017 - 12/31/2017

| Open Date | Close Date | Quantity | CUSIP/Ticker | Security | Transaction Type | Cost Basis | Amort. or Accretion | Proceeds | Short Term Gain/Loss | Long Term Gain/Loss | |
|-----------------------------------|------------|-------------------|--------------|-----------------|------------------|------------|---------------------|----------|----------------------|---------------------|--|
| Total Realized Gain/Loss | | 213,354.77 | | | | | | | | | |
| Capital Gain Distributions | | | | | | | | | | | |
| | 12/29/2017 | | ZFLIX | ZIEGLER FLOATIN | | | | | 5,438.51 | | |
| | 12/29/2017 | | ZFLIX | ZIEGLER FLOATIN | | | | | 0.00 | 569.14 | |
| Total Distributions | | 6,007.65 | | | | | | | 5,438.51 | 569.14 | |
| Total | | | | | | | | | 15,694.70 | 203,667.72 | |
| Total Realized Gain/Loss | | 219,362.42 | | | | | | | 219,362.42 | | |