

Portfolio Report

2/28/2018

Account

WFT Liquidating Trust
Consolidated Account

Portfolio Overview

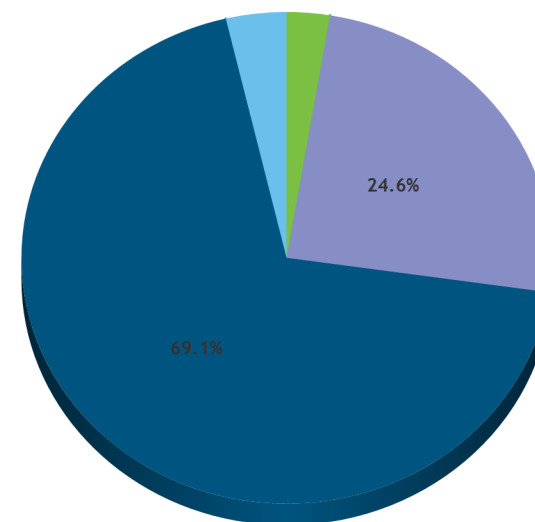
WFT Liquidating Trust
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Gross of Fees | US Dollar
1/31/2018 - 2/28/2018

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	35,946,634.00	35,902,137.00	35,902,137.00
Beginning Accrued Interest	176,049.20	158,183.42	158,183.42
Net Contributions/Withdrawals	-332,760.74	-635,660.23	-635,660.23
Realized Gains/Losses	80,628.70	244,186.94	244,186.94
Change in Unrealized Gains/Losses	-672,756.19	-547,421.44	-547,421.44
Net Income/Expenses	176,230.38	241,650.04	241,650.04
Amortization/Accretion	-5,167.52	-12,083.68	-12,083.68
Change in Accrued Interest	-67,704.86	-49,839.08	-49,839.08
Ending Value	35,192,808.63	35,192,808.63	35,192,808.63
Ending Accrued Interest	108,344.34	108,344.34	108,344.34
Total	35,301,152.97	35,301,152.97	35,301,152.97

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	924,650.43	2.6	0.0
Equity	8,692,951.73	24.6	3.1
Fixed Income	24,383,784.25	69.1	2.6
Other	1,299,766.55	3.7	0.0
Total	35,301,152.97	100.0	2.6

Performance Overview

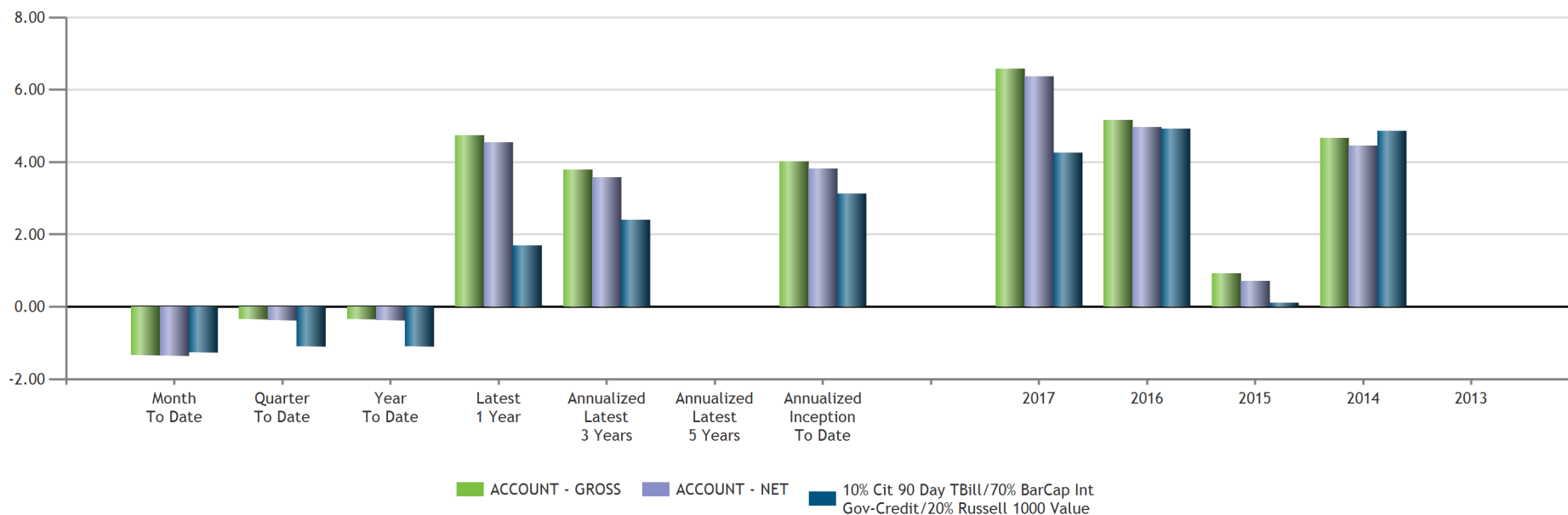
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Performance History Time Weighted Returns (%)

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	2017	2016	2015	2014	2013
Equity	-4.40	0.73	0.73	15.11	9.80		11.19	18.50	14.70	-1.58	12.58	
Fixed Income	-0.42	-1.00	-1.00	0.80	1.27		1.51	2.45	1.94	1.27	2.55	
Other	1.48	2.43	2.43	13.07	9.12		9.31	11.56	6.30	6.83	12.41	
ACCOUNT - GROSS	-1.35	-0.35	-0.35	4.73	3.78		4.02	6.57	5.16	0.92	4.66	
ACCOUNT - NET	-1.36	-0.38	-0.38	4.53	3.58		3.82	6.37	4.96	0.72	4.46	
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	-1.27	-1.10	-1.10	1.69	2.40		3.12	4.25	4.91	0.11	4.85	
Citi 90 Day TBill	0.11	0.22	0.22	0.98	0.45		0.32	0.84	0.27	0.03	0.03	
Bloomberg Barclays Int Gov/Credit	-0.46	-1.34	-1.34	0.04	0.99		1.47	2.14	2.08	1.07	3.13	
Russell 1000 Value	-4.78	-1.09	-1.09	7.75	8.02		10.11	13.66	17.34	-3.83	13.45	

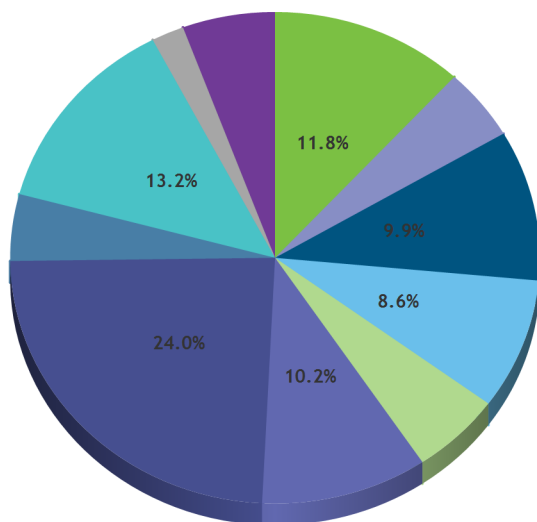


Equity Overview

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Portfolio Holdings by Sector

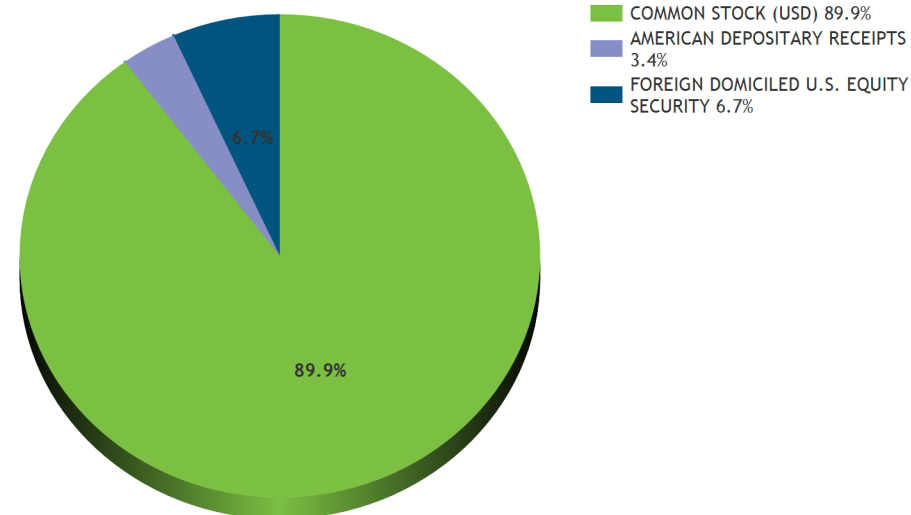


Sector	Market Value	% Equity	% Assets
Energy	1,028,625.49	11.8	2.9
Materials	411,522.69	4.7	1.2
Industrials	861,586.49	9.9	2.4
Consumer Discretionary	749,307.43	8.6	2.1
Consumer Staples	479,153.63	5.5	1.4
Health Care	884,314.89	10.2	2.5
Financials	2,087,205.44	24.0	5.9
Real Estate	381,141.65	4.4	1.1
Information Technology	1,145,622.34	13.2	3.3
Telecommunication Services	172,866.54	2.0	0.5
Utilities	491,605.14	5.7	1.4
Equity Total	8,692,951.73	100.0	24.7

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
CSCO	CISCO SYS INC COM	329,804.70	3.8
XOM	EXXON MOBIL CORP COM	278,723.20	3.2
CVX	CHEVRON CORP NEW COM	278,233.12	3.2
BBT	BB&T CORP COM	274,358.80	3.2
JNJ	JOHNSON & JOHNSON COM	245,083.56	2.8
PNC	PNC FINL SVCS GROUP INC COM	244,530.66	2.8
FITB	FIFTH THIRD BANCORP COM	237,299.00	2.7
JPM	JPMORGAN CHASE & CO COM	228,343.50	2.6
WMT	WAL-MART STORES INC	218,814.31	2.5
PFE	PFIZER INC COM	193,641.23	2.2
Top 10 Holdings Total		2,528,832.08	29.1

Equity Allocation by Security Type



Fixed Income Characteristics

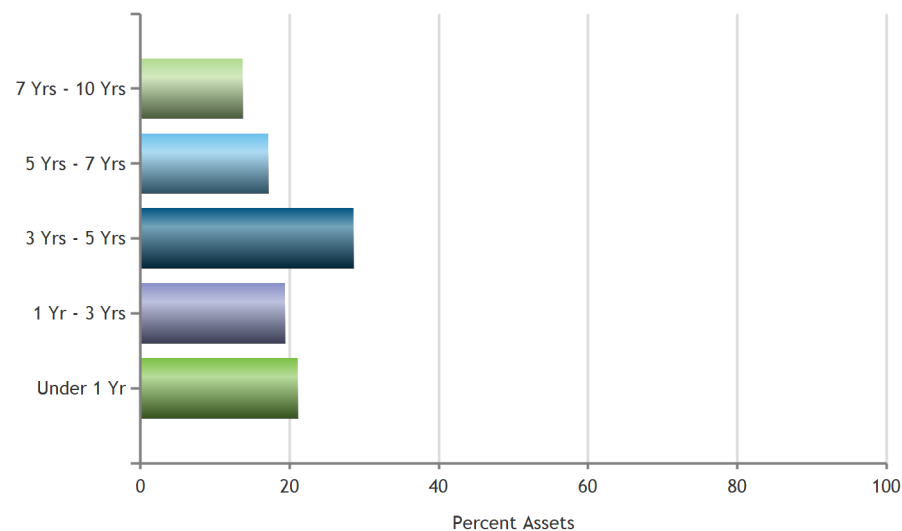
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Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	17	3,157,059.65	14.1	2.0	2.357%	0.5
1 Yr - 3 Yrs	22	4,657,290.12	20.8	2.6	2.721%	1.7
3 Yrs - 5 Yrs	31	6,310,351.38	28.2	3.1	2.874%	3.7
5 Yrs - 7 Yrs	7	3,316,958.18	14.8	2.9	2.858%	5.3
7 Yrs - 10 Yrs	20	3,994,267.85	17.9	3.5	3.059%	7.3
Over 10 Yrs	4	909,210.36	4.1	2.2	2.170%	1.1

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	2.84
Average Maturity (years)	4.91
Average Coupon (%)	2.77
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	29	11,698,500.93	52.4	2.4	2.140%	3.4
AA+/Aa1	2	562,296.54	2.5	2.5	2.011%	1.3
AA/Aa2	4	356,395.63	1.6	2.7	2.085%	3.1
AA-/Aa3	4	716,749.43	3.2	2.7	2.347%	2.1
A+/A1	2	219,851.79	1.0	3.6	4.137%	5.2
A/A2	3	416,033.12	1.9	3.2	2.669%	3.7
A-/A3	17	2,886,627.21	12.9	3.2	3.978%	3.9
BBB+/Baa1	18	2,353,180.42	10.5	3.3	3.263%	3.7
BBB/Baa2	13	1,817,062.57	8.1	3.5	3.837%	4.4
BBB-/Baa3	9	1,318,439.90	5.9	3.8	3.961%	4.8

Portfolio Appraisal

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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				31,688.13 0.00	31,688.13 0.00	0.1			0		
	CASH	MONEY FUND				892,962.30 0.00	892,962.30 0.00	2.5			0		
					0.00	924,650.43	924,650.43	2.6		0.00	0		
EQUITY													
COMMON STOCK (USD)													
1,363	ABBV	ABBVIE INC COM				85,502.94 62.73	157,876.29 115.83	0.4	72,373.35		5,234		
1,487	AFL	AFLAC INC COM				100,462.05 67.56	132,164.56 88.88	0.4	31,702.51		3,093		
2,614	AEE	AMEREN CORP COM				114,729.89 43.89	141,940.20 54.30	0.4	27,210.31		4,784		
1,657	AFG	AMERICAN FINL GROUP INC OHIO C				111,544.48 67.32	186,909.60 112.80	0.5	75,365.12		2,320		
4,340	BAC	BANK AMER CORP COM				126,184.63 29.07	139,314.00 32.10	0.4	13,129.37		2,083		
5,048	BBT	BB&T CORP COM				229,839.38 45.53	274,358.80 54.35	0.8	44,519.42		6,663		
237	BA	BOEING CO COM				34,556.70 145.81	85,843.77 362.21	0.2	51,287.07		1,621		
1	BHF	BRIGHTHOUSE FINANCIAL INC				64.48 64.47	54.28 54.27	0.0	-10.20				
2,524	CCL	CARNIVAL CORP PAIRED CTF				132,633.93 52.55	168,880.84 66.91	0.5	36,246.91		4,543		
901	CAT	CATERPILLAR INC DEL COM				88,883.98 98.65	139,321.63 154.63	0.4	50,437.65		2,811		
2,486	CVX	CHEVRON CORP NEW COM				270,431.74 108.78	278,233.12 111.92	0.8	7,801.38		11,137		
4,171	CIM	CHIMERA INVT CORP COM NEW				64,155.38 15.38	69,905.96 16.76	0.2	5,750.58		8,342		
7,365	CSCO	CISCO SYS INC COM				203,120.72 27.58	329,804.70 44.78	0.9	126,683.98		9,722		
2,221	CMCSA	COMCAST CORP NEW CL A				89,017.01 40.08	80,422.41 36.21	0.2	-8,594.60		1,688		
542	CMI	CUMMINS INC COM				92,700.49 171.03	91,148.14 168.17	0.3	-1,552.35		2,341		
2,165	DFS	DISCOVER FINL SVCS COM				162,277.67 74.96	170,666.95 78.83	0.5	8,389.28		3,031		
1,983	DWDP	DOW DUPONT INC				115,865.25 58.43	139,404.90 70.30	0.4	23,539.65		3,014		
4,505	DRE	DUKE REALTY CORP COM NEW				109,182.60 24.24	111,588.85 24.77	0.3	2,406.25		3,604		

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1,994	EIX	EDISON INTL COM				116,244.85 58.30	120,816.46 60.59	0.3	4,571.61		4,825		
3,680	XOM	EXXON MOBIL CORP COM				331,558.99 90.10	278,723.20 75.74	0.8	-52,835.79		11,334		
7,180	FITB	FIFTH THIRD BANCORP COM				142,101.76 19.79	237,299.00 33.05	0.7	95,197.24		4,595		
3,766	FE	FIRSTENERGY CORP COM				126,865.18 33.69	121,754.78 32.33	0.3	-5,110.40		5,423		
3,393	GPS	GAP INC				114,083.72 33.62	107,150.94 31.58	0.3	-6,932.78		3,291		
1,194	GATX	GATX CORP				56,846.97 47.61	82,314.36 68.94	0.2	25,467.39		2,101		
2,187	HP	HELMERICH & PAYNE INC COM				142,109.89 64.98	141,170.85 64.55	0.4	-939.04		6,124		
8,045	HST	HOST HOTELS & RESORTS INC COM				145,501.93 18.09	149,315.20 18.56	0.4	3,813.27		6,436		
2,831	INTC	INTEL CORP COM				96,429.02 34.06	139,539.99 49.29	0.4	43,110.97		3,397		
1,793	IP	INTL PAPER CO COM				76,912.85 42.90	106,844.87 59.59	0.3	29,932.02		3,407		
3,045	IVZ	INVESCO LTD SHS				113,862.90 37.39	99,084.30 32.54	0.3	-14,778.60		3,532		
1,887	JNJ	JOHNSON & JOHNSON COM				177,729.48 94.19	245,083.56 129.88	0.7	67,354.08		6,340		
1,977	JPM	JPMORGAN CHASE & CO COM				119,634.42 60.51	228,343.50 115.50	0.6	108,709.08		4,428		
579	KMB	KIMBERLY CLARK CORP COM				57,809.32 99.84	64,222.68 110.92	0.2	6,413.36		2,316		
1,897	LVS	LAS VEGAS SANDS CORP COM				111,001.22 58.51	138,120.57 72.81	0.4	27,119.35		5,691		
1,413	LDOS	LEIDOS HLDGS INC COM				61,905.05 43.81	89,457.03 63.31	0.3	27,551.98		1,809		
908	LLY	LILLY ELI & CO COM				47,745.45 52.58	69,934.16 77.02	0.2	22,188.71		2,043		
2,040	MAC	MACERICH CO COM				133,352.39 65.37	120,237.60 58.94	0.3	-13,114.79		6,038		
2,750	MXIM	MAXIM INTEGRATED PRO				123,923.25 45.06	167,585.00 60.94	0.5	43,661.75		4,620		
636	MCD	MCDONALDS CORP COM				101,580.01 159.72	100,322.64 157.74	0.3	-1,257.37		2,569		
1,810	MRK	MERCK & CO INC COM				100,844.17 55.72	98,138.20 54.22	0.3	-2,705.97		3,475		
2,379	MET	METLIFE INC COM				117,559.97 49.42	109,886.01 46.19	0.3	-7,673.96		3,806		
2,014	MSFT	MICROSOFT CORP COM				115,580.68 57.39	188,852.78 93.77	0.5	73,272.10		3,384		
2,772	ORCL	ORACLE CORP COM				123,222.88 44.45	140,457.24 50.67	0.4	17,234.36		2,107		

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1,164	PEP	PEPSICO INC COM			125,579.44 107.89	127,725.72 109.73	0.4	2,146.28		3,748		
5,333	PFE	PFIZER INC COM			161,344.66 30.25	193,641.23 36.31	0.5	32,296.57		7,253		
1,551	PNC	PNC FINL SVCS GROUP INC COM			211,772.46 136.54	244,530.66 157.66	0.7	32,758.20		4,653		
3,738	PPL	PPL CORP COM			126,502.55 33.84	107,093.70 28.65	0.3	-19,408.85		6,130		
871	PG	PROCTER AND GAMBLE CO COM			71,522.54 82.12	68,390.92 78.52	0.2	-3,131.62		2,403		
3,033	TPR	TAPESTRY INC			129,834.04 42.81	154,410.03 50.91	0.4	24,575.99		4,095		
1,040	UNP	UNION PAC CORP COM			109,124.49 104.93	135,460.00 130.25	0.4	26,335.51		3,037		
2,075	USB	US BANCORP DEL COM NEW			102,709.14 49.50	112,797.00 54.36	0.3	10,087.86		2,490		
1,667	VLO	VALERO ENERGY CORP NEW COM			112,681.23 67.60	150,730.14 90.42	0.4	38,048.91		5,334		
3,621	VZ	VERIZON COMMUNICATIONS IN			180,463.23 49.84	172,866.54 47.74	0.5	-7,596.69		8,546		
2,431	WMT	WAL-MART STORES INC			174,372.53 71.73	218,814.31 90.01	0.6	44,441.78		5,056		
1,402	WFC	WELLS FARGO & CO NEW COM			74,350.04 53.03	81,890.82 58.41	0.2	7,540.78		2,187		
			0.00		6,565,816.02	7,810,844.99	22.1	1,245,028.97	0.00	234,057		
AMERICAN DEPOSITARY RECEIPTS												
3,295	GSK	GLAXOSMITHKLINE PLC SPONSORED			146,348.16 44.42	119,641.45 36.31	0.3	-26,706.71		7,632		
2,801	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR			157,776.25 56.33	179,768.18 64.18	0.5	21,991.93		10,532		
			0.00		304,124.41	299,409.63	0.8	-4,714.78	0.00	18,164		
FOREIGN DOMICILED U.S. EQUITY SECURITY												
1,037	CPA	COPA HOLDINGS SA CL A			84,990.97 81.96	141,000.89 135.97	0.4	56,009.92		3,609		
2,311	ETN	EATON CORP PLC SHS			158,503.87 68.59	186,497.70 80.70	0.5	27,993.83		6,101		
911	LYB	LYONDELLBASELL INDUSTRIES N V			82,746.10 90.83	98,588.42 108.22	0.3	15,842.32		3,644		NR
1,354	NTR	NUTRIEN LTD			56,027.51 41.38	66,684.50 49.25	0.2	10,656.99		2,166		
1,684	STX	SEAGATE TECHNOLOGY PLC S			62,118.37 36.89	89,925.60 53.40	0.3	27,807.23		4,244		
			0.00		444,386.83	582,697.11	1.7	138,310.28	0.00	19,764		
EQUITY TOTAL			0.00	0.00	7,314,327.26	8,692,951.73	24.6	1,378,624.47	0.00	271,985		

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FIXED INCOME													
US Treasury													
150,000	912828RH5	UNITED STATES TREAS NTS	0.6	1.30	1.94	150,064.73 100.04	149,507.82 99.67	0.4	-556.91	855.60	2,063	Aaa	AA+
740,000	912828MP2	UNITED STATES TREAS NTS	1.9	1.21	2.28	774,475.71 104.66	758,962.50 102.56	2.1	-15,513.21	963.33	26,825	Aaa	NR
1,570,000	912828RC6	UNITED STATES TREAS NTS	3.3	1.71	2.51	1,592,071.30 101.41	1,549,884.38 98.72	4.4	-42,186.93	1,198.10	33,363	Aaa	AA+
325,000	9128282W9	US TREASURY N/B	4.3	2.30	2.63	319,083.17 98.18	314,488.27 96.77	0.9	-4,594.91	2,494.42	6,094	Aaa	AA+
1,265,000	912828VS6	UNITED STATES TREAS NTS	5.1	2.10	2.69	1,291,051.39 102.06	1,252,745.31 99.03	3.5	-38,306.08	1,135.70	31,625	Aaa	AA+
1,255,000	912828XT2	US TREASURY N/B	5.8	2.12	2.76	1,246,459.21 99.32	1,200,289.78 95.64	3.4	-46,169.43	6,206.04	25,100	Aaa	AA+
1,300,000	912828P46	UNITED STATES TREAS NTS	7.4	2.44	2.85	1,223,785.32 94.14	1,186,859.44 91.30	3.4	-36,925.88	758.63	21,125	Aaa	AA+
595,000	9128282R0	US TREASURY N/B	8.4	2.80	2.89	567,925.42 95.45	563,762.50 94.75	1.6	-4,162.92	480.77	13,388	Aaa	AA+
		Accrued Interest					14,092.59	0.0			159,581		
			5.0	2.03	2.64	7,164,916.26	6,990,592.59	19.8	-188,416.27	14,092.59	159,581		
Corporate Bond													
225,000	30231GAU6	EXXON MOBIL CORPORATION	0.0	1.34	1.43	225,000.62 100.00	225,000.00 100.00	0.6	-0.62	1,591.89	3,238	Aaa	AA+
85,000	166764AV2	CHEVRON CORP NEW	0.0	1.37	1.50	85,000.00 100.00	84,998.64 100.00	0.2	-1.36	567.23	1,160	Aa2	AA-
115,000	7591EPAJ9	REGIONS FINL CORP	0.2	2.36	2.49	114,915.00 99.93	114,877.18 99.89	0.3	-37.82	658.06	2,300	Baa2	BBB+
120,000	487836BE7	KELLOGG CO	0.2	1.83	2.06	120,381.02 100.32	120,322.32 100.27	0.3	-58.70	1,050.83	3,900	Baa2	BBB
115,000	961214CC5	WESTPAC BKG CORP	0.4	1.95	2.38	115,140.71 100.12	114,935.83 99.94	0.3	-204.88	201.25	2,588	Aa3	AA-
175,000	59156RAR9	METLIFE INC	0.5	2.03	2.64	178,810.62 102.18	178,342.15 101.91	0.5	-468.47	430.80	11,930	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US	0.5	2.15	2.44	125,320.43 100.26	125,153.13 100.12	0.4	-167.31	75.00	3,375	Aa3	A
225,000	00287YAK5	ABBVIE INC	0.7	2.30	2.55	224,541.61 99.80	224,151.98 99.62	0.6	-389.63	1,400.00	4,500	Baa2	A-
135,000	501044CW9	KROGER CO	0.9	2.26	2.59	135,036.46 100.03	134,664.12 99.75	0.4	-372.34	370.88	3,105	Baa1	BBB
90,000	501044DA6	KROGER CO	0.9	2.47	2.47	89,637.63 99.60	89,630.01 99.59	0.3	-7.62	215.00	1,800	Baa1	BBB
450,000	89114QBE7	TORONTO-DOMINION BANK	0.9	1.82	2.41	450,509.00 100.11	448,154.10 99.59	1.3	-2,354.90	877.50	8,775	Aa1	AA-
215,000	61747YCJ2	MORGAN STANLEY	1.5	2.98	2.86	223,630.11 104.01	224,051.50 104.21	0.6	421.39	5,207.03	12,094	A3	BBB+

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230,000	82481LAA7	SHIRE ACQ INV IRELAND DA	1.5	2.12	2.92	229,211.93 99.66	226,409.70 98.44	0.6	-2,802.23	1,881.53	4,370	Baa3	BBB-
170,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	1.5	2.78	3.09	178,298.26 104.88	177,452.80 104.38	0.5	-845.46	3,689.83	9,988	Baa1	A-
110,000	49327M2F0	KEY BANK NA	1.7	1.97	2.78	111,010.11 100.92	109,463.20 99.51	0.3	-1,546.91	557.64	2,750	A3	A-
135,000	02209SAT0	ALTRIA GROUP INC	1.8	2.64	2.81	134,958.66 99.97	134,547.75 99.67	0.4	-410.91	433.13	3,544	A3	A-
285,000	78012KC62	ROYAL BANK OF CANADA	1.9	2.15	2.79	284,861.55 99.95	281,349.15 98.72	0.8	-3,512.40	2,960.83	6,056	Aa3	AA-
110,000	811065AE1	SCRIPPS NETWORKS INTERAC	2.1	2.40	3.19	110,948.54 100.86	109,080.40 99.16	0.3	-1,868.14	624.56	3,080	Baa3	BBB
105,000	4042Q1AE7	HSBC BK USA N A GLOBAL	2.3	3.24	3.14	109,058.16 103.86	109,332.30 104.13	0.3	274.14	56.88	5,119	A1	A
110,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	2.6	2.72	2.80	110,094.40 100.09	109,848.20 99.86	0.3	-246.20	663.82	3,025	Baa1	BBB+
110,000	7591EPAK6	REGIONS FINL CORP NEW	2.8	2.84	3.09	111,111.03 101.01	110,347.60 100.32	0.3	-763.43	195.56	3,520	Baa2	BBB+
115,000	037833BS8	APPLE INC	2.9	1.92	2.79	116,094.55 100.95	113,229.00 98.46	0.3	-2,865.55	35.94	2,588	Aa1	AA+
110,000	867914BK8	SUNTRUST BANKS INC	2.8	2.87	3.04	110,084.62 100.08	109,549.00 99.59	0.3	-535.62	1,550.69	3,190	Baa1	BBB+
105,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	2.8	3.32	3.08	110,421.11 105.16	111,162.45 105.87	0.3	741.34	2,290.75	5,355	Baa1	BBB+
115,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	3.0	2.21	3.06	115,142.18 100.12	112,200.90 97.57	0.3	-2,941.28	812.19	2,588	A2	A-
205,000	46625HHZ6	JPMORGAN CHASE	2.9	2.86	3.02	215,996.92 105.36	214,967.10 104.86	0.6	-1,029.82	2,844.38	9,481	A3	A-
115,000	126650CT5	CVS HEALTH CORP	3.1	2.18	3.30	114,788.89 99.82	110,866.90 96.41	0.3	-3,921.99	590.57	2,444	Baa1	BBB
95,000	60871RAF7	MOLSON COORS BREWING CO	3.1	2.52	2.87	92,799.93 97.68	91,530.60 96.35	0.3	-1,269.33	238.29	1,995	Baa3	BBB-
110,000	871829BA4	SYSCO CORP	3.2	2.24	3.00	110,913.67 100.83	108,245.50 98.41	0.3	-2,668.17	328.47	2,750	A3	BBB+
100,000	345397VU4	FORD MOTOR CREDIT CO LLC	3.1	3.53	3.62	107,477.00 107.48	107,198.00 107.20	0.3	-279.00	424.31	5,875	Baa2	BBB
115,000	822582BW1	SHELL INTERNATIONAL FIN	3.4	1.82	3.00	114,738.16 99.77	110,193.00 95.82	0.3	-4,545.16	927.99	2,013	Aa2	A+
115,000	00772BAM3	AERCAP IRELAND CAP	3.2	2.94	3.57	122,975.20 106.93	120,475.15 104.76	0.3	-2,500.05	2,347.92	5,750	Baa3	BBB-
206,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	3.5	3.09	3.13	217,260.55 105.47	216,913.88 105.30	0.6	-346.67	1,931.97	9,528	A3	A-
230,000	446150AK0	HUNTINGTON BANCSHARES	3.6	2.18	2.96	228,473.07 99.34	221,453.20 96.28	0.6	-7,019.87	646.56	5,290	Baa1	BBB
110,000	166764BN9	CHEVRON CORP	3.7	2.50	2.94	110,000.00 100.00	108,159.70 98.33	0.3	-1,840.30	1,335.74	2,748	Aa2	AA-
225,000	14040HBL8	CAPITAL ONE FINANCIAL CO	3.7	3.07	3.48	224,807.46 99.91	221,413.50 98.41	0.6	-3,393.96	3,221.56	6,863	Baa1	BBB

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145,000	084423AS1	BERKLEY W R CORP	3.6	3.88	3.45	149,008.86 102.76	151,375.65 104.40	0.4	2,366.79	3,036.44	6,706	Baa2	BBB+
190,000	05531FAX1	BB&T CORPORATION	3.8	2.79	3.13	189,708.26 99.85	187,267.80 98.56	0.5	-2,440.46	2,133.54	5,225	A2	A-
225,000	037411AZ8	APACHE CORP	3.8	3.16	3.47	225,814.15 100.36	223,119.00 99.16	0.6	-2,695.15	2,701.56	7,313	Baa3	BBB
105,000	25389JAL0	DIGITAL REALTY TRUST LP	3.9	2.88	3.31	109,551.96 104.34	107,707.95 102.58	0.3	-1,844.01	656.69	4,148	Baa2	BBB
120,000	666807BQ4	NORTHROP GRUMMAN CORP	4.0	2.55	3.35	119,984.42 99.99	115,984.80 96.65	0.3	-3,999.62	1,147.50	3,060	Baa2	BBB
195,000	68389xap0	ORACLE CORP	4.3	2.59	3.07	194,236.80 99.61	190,273.20 97.58	0.5	-3,963.60	1,801.04	4,875	A1	AA-
145,000	260543CH4	DOW CHEM CO	4.3	2.74	3.32	146,562.16 101.08	142,981.60 98.61	0.4	-3,580.56	1,244.58	4,350	Baa2	BBB
215,000	254709AJ7	DISCOVER FINL SVCS	4.2	4.19	3.72	211,865.93 98.54	216,150.25 100.54	0.6	4,284.32	2,230.33	8,278	Ba1	BBB-
115,000	036752AF0	ANTHEM INC	4.4	2.94	3.41	115,068.17 100.06	112,704.60 98.00	0.3	-2,363.57	914.09	3,393	Baa2	A
75,000	71654QBG6	PETROLEOS MEXICANOS	4.4	3.98	4.35	73,389.99 97.85	72,211.50 96.28	0.2	-1,178.49	204.17	2,625	Baa3	BBB+
220,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	4.5	3.16	3.39	221,379.15 100.63	219,109.00 99.60	0.6	-2,270.15	544.50	7,260	A3	A-
230,000	124857AS2	CBS CORP	4.6	2.69	3.54	228,012.14 99.14	219,162.40 95.29	0.6	-8,849.74	207.64	5,750	Baa2	BBB
75,000	281020AJ6	EDISON INTERNATIONAL	4.6	2.71	3.44	75,809.14 101.08	73,302.75 97.74	0.2	-2,506.39	1,001.77	2,213	A3	BBB
115,000	26875PAK7	EOG RESOURCES INC	4.4	2.97	3.25	112,497.48 97.82	110,915.20 96.45	0.3	-1,582.28	1,366.82	3,019	Baa1	BBB+
200,000	23331ABH1	D.R. HORTON INC	4.7	3.61	3.64	220,951.58 110.48	220,764.00 110.38	0.6	-187.58	415.28	11,500	Baa3	BBB
210,000	59156RBB3	METLIFE INC	4.9	3.14	3.40	223,198.53 106.29	220,428.60 104.97	0.6	-2,769.93	1,860.04	9,173	A3	A-
210,000	316773CP3	FIFTH THIRD BANCORP	5.2	3.47	3.66	219,272.66 104.42	217,032.90 103.35	0.6	-2,239.76	1,053.50	9,030	Baa1	BBB
115,000	00206RDC3	AT&T INC	5.2	3.89	3.86	117,912.83 102.53	118,632.85 103.16	0.3	720.02	2,089.65	5,118	Baa1	BBB+
220,000	29336UAE7	ENLINK MISTREAM PARTNER	6.1	3.94	4.50	222,776.65 101.26	215,265.60 97.85	0.6	-7,511.05	2,206.42	9,130	Ba1	BBB-
110,000	151020AS3	CELGENE CORP	6.4	3.98	3.92	109,245.63 99.31	109,700.80 99.73	0.3	455.17	153.92	4,263	Baa2	BBB+
110,000	00206RCT7	AT&T INC	6.7	3.48	4.12	114,782.58 104.35	110,057.20 100.05	0.3	-4,725.38	138.65	4,538	Baa1	BBB+
110,000	20030NBS9	COMCAST CORP	6.9	3.02	3.66	111,006.57 100.92	106,107.10 96.46	0.3	-4,899.47	1,703.63	3,465	A3	A-
105,000	172967KJ9	CITIGROUP INC	6.6	4.12	4.08	108,422.49 103.26	108,709.65 103.53	0.3	287.16	2,267.42	4,830	Baa3	BBB
100,000	032511BN6	ANADARKO PETROLEUM CORP	6.4	3.97	4.22	110,754.98 110.75	109,019.00 109.02	0.3	-1,735.98	2,512.92	5,550	Ba1	BBB

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100,000	096630AE8	BOARDWALK PIPELINES LP	6.5	4.45	4.72	110,269.95 110.27	108,301.00 108.30	0.3	-1,968.95	1,437.92	5,950	Baa3	BBB-
95,000	91911TAP8	VALE OVERSEAS LIMITED	6.6	4.53	4.41	106,364.74 111.96	107,226.50 112.87	0.3	861.76	296.88	5,938	Ba1	BBB-
115,000	690742AF8	OWENS CORNING	7.2	3.46	4.03	114,484.51 99.55	109,811.20 95.49	0.3	-4,673.31	141.19	3,910	Ba1	BBB
115,000	172967KY6	CITIGROUP INC	7.2	3.55	3.58	110,227.32 95.85	109,697.35 95.39	0.3	-529.97	1,298.22	3,680	Baa1	BBB+
225,000	38145GAH3	GOLDMAN SACHS GROUP INC	7.3	3.81	4.00	219,918.95 97.74	216,828.00 96.37	0.6	-3,090.95	2,231.25	7,875	A3	BBB+
110,000	502413BE6	L-3 TECHNOLOGIES INC	7.3	3.55	3.94	112,451.50 102.23	109,232.20 99.30	0.3	-3,219.30	858.76	4,235	Baa3	BBB-
110,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.2	3.92	4.20	113,669.74 103.34	111,375.00 101.25	0.3	-2,294.74	975.87	4,813	Baa3	BBB-
110,000	61746BEF9	MORGAN STANLEY	7.5	3.66	3.89	109,691.25 99.72	107,793.40 97.99	0.3	-1,897.85	420.90	3,988	A3	BBB+
110,000	237194AL9	DARDEN RESTAURANTS INC	7.6	3.81	4.04	110,364.09 100.33	108,431.40 98.57	0.3	-1,932.69	1,376.38	4,235	Baa2	BBB
225,000	06051GGA1	BANK OF AMERICA CORP	8.1	3.37	3.88	222,693.55 98.97	213,576.75 94.92	0.6	-9,116.80	2,578.10	7,308	A3	A-
115,000	01609WAT9	ALIBABA GROUP HOLDING	8.1	3.48	3.99	114,290.49 99.38	109,572.00 95.28	0.3	-4,718.49	890.61	3,910	A1	A+
115,000	534187BH1	LINCOLN NATIONAL CORP	8.2	3.83	3.91	114,766.34 99.80	113,988.12 99.12	0.3	-778.22	194.22	4,370	Baa1	A-
		Accrued Interest					89,528.92	0.3			363,689		
			3.7	2.90	3.25	10,869,854.70	10,823,015.16	30.7	-136,368.45	89,528.92	363,689		
ABS													
28,028	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.2	1.05	1.29	28,027.64 100.00	27,974.05 99.81	0.1	-53.59	8.10	291		AAA
37,195	03065EAF2	AMERICREDIT AUTO RECV 2013-5	0.1	2.06	1.71	37,363.91 100.45	37,201.50 100.02	0.1	-162.41	47.32	852	Aaa	AA
48,971	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.2	2.15	2.03	48,939.07 99.93	48,971.17 100.00	0.1	32.11	58.49	1,053		AAA
95,000	80284TAF2	SDART 2017-1 A3	0.4	1.78	2.01	94,998.40 100.00	94,786.54 99.78	0.3	-211.86	60.72	1,682	Aaa	AAA
165,000	03065JAF1	AMCAR 2014-4 C	0.6	1.73	2.46	166,798.24 101.09	165,061.63 100.04	0.5	-1,736.61	226.42	4,076		AAA
47,331	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.2	2.58	1.67	47,345.45 100.03	47,369.12 100.08	0.1	23.67	44.44	1,231	Aaa	AAA
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	0.3	1.21	1.55	256,683.40 100.66	254,564.66 99.83	0.7	-2,118.74	147.33	4,080	NR	AAA
115,000	31679RAD7	FITAT 2017-1 A3	1.6	1.81	2.85	114,997.05 100.00	113,223.25 98.46	0.3	-1,773.80	69.00	2,070	Aaa	AAA
160,000	981464FP0	WFNMT 2016-B A	0.4	1.58	1.68	159,581.25 99.74	159,394.35 99.62	0.5	-186.90	83.20	2,304		AAA

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655,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	1.9	1.95	2.72	654,845.35 99.98	646,216.45 98.66	1.8	-8,628.90	456.50	12,642	Aaa	
395,000	14041NFK2	COMET 2017-A1 A1	1.9	2.02	2.74	394,913.26 99.98	389,707.00 98.66	1.1	-5,206.26	285.28	7,900		AAA
260,000	87165LBP5	SYNCT 2017-1 A	2.2	1.94	2.90	259,998.34 100.00	255,039.20 98.09	0.7	-4,959.14	181.21	5,018	Aaa	
250,000	254683BX2	DCENT 2017-A2 A2	3.6	2.11	3.16	251,835.94 100.73	245,512.50 98.21	0.7	-6,323.44	215.76	5,975	Aaa	AAA
		Accrued Interest					1,883.77	0.0			49,172		
			1.6	1.86	2.50	2,516,327.30	2,486,905.19	7.0	-31,305.87	1,883.77	49,172		
MBS-CMO													
442,695	3136AY5X7	FNR 2017-103 BF	0.1	1.82	1.89	443,006.07 100.07	443,152.02 100.10	1.3	145.94	46.68	8,402	Aaa	AA+
349,814	3137FAFF0	FHR 4708 F	0.1	1.91	1.97	350,430.56 100.18	350,359.71 100.16	1.0	-70.85	237.45	6,892	Aaa	AA+
		Accrued Interest					284.13	0.0			15,294		
			0.1	1.86	1.93	793,436.63	793,795.85	2.2	75.09	284.13	15,294		
Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	4.6	2.26	3.09	130,238.45 100.18	125,361.60 96.43	0.4	-4,876.85	224.25	2,990	Aa1	AAA
50,000	605581GS0	MISSISSIPPI ST	6.7	3.16	3.25	50,000.00 100.00	49,700.00 99.40	0.1	-300.00	513.34	1,580	Aa2	AA
		Accrued Interest					737.59	0.0			4,570		
			5.2	2.51	3.13	180,238.45	175,799.19	0.5	-5,176.85	737.59	4,570		
CMBS													
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	0.5	1.43	1.51	541,842.19 102.23	529,257.68 99.86	1.5	-12,584.51	915.44	12,206	Aaa	NA
191,882	3136AHUV0	FNMA REMIC TRUST 2014-M1	0.6	1.56	1.79	192,535.72 100.34	191,595.71 99.85	0.5	-940.01	334.31	4,457	Aaa	AA+
352,200	3137AQT24	FHLMC REMIC SERIES K-708	0.8	1.14	1.54	359,422.60 102.05	351,131.60 99.70	1.0	-8,291.00	562.64	7,502	Aaa	AA+
		Accrued Interest					1,812.39	0.0			24,165		
			0.6	1.36	1.57	1,093,800.51	1,073,797.38	3.0	-21,815.51	1,812.39	24,165		
MBS - Agency													
1,102	3128KUS73	FHLMC PC GOLD COMB 30	2.8	5.21	2.29	1,203.01 109.15	1,227.22 111.35	0.0	24.20	4.96	66	Aaa	AA+
		Accrued Interest					4.96	0.0			66		
			2.8	5.21	2.29	1,203.01	1,232.17	0.0	24.20	4.96	66		

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Mutual Fund													
78,440	ZFLIX	ZIEGLER FLOATING RATE INSTITUT				2,036,261.31 25.96	2,038,646.71 25.99	5.8	2,385.40				
					0.00	2,036,261.31	2,038,646.71	5.8	2,385.40	0.00			
FIXED INCOME TOTAL			3.3	2.19	2.61	24,656,038.17	24,383,784.25	69.1	-380,598.26	108,344.34	616,537		
OTHER													
OTHER ASSETS (USD)													
214,108	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				214,107.97 10.00	214,107.97 10.00	0.6	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		
470,302	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				470,301.52 10.00	470,301.52 10.00	1.3	0.00		0		
241,114	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				241,114.01 10.00	241,114.01 10.00	0.7	0.00		0		
93,393	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				93,392.73 10.00	93,392.73 10.00	0.3	0.00		0		
					0.00	1,299,766.55	1,299,766.55	3.7	0.00	0.00	0		
OTHER TOTAL				0.00	0.00	1,299,766.55	1,299,766.55	3.7	0.00	0.00	0		
TOTAL PORTFOLIO			2.28	1.58	1.80	34,194,782.41	35,301,152.97	100.0	998,026.21	108,344.34	888,522		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
2/1/2018	2/5/2018	105,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOA_bb	91.99	96,583.59			96,583.59
2/2/2018	2/5/2018	190,000	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	BOA_bb	95.01	180,507.42			180,507.42
2/6/2018	2/9/2018	226,350	3137FAFF0	FHR 4708 F 1.970% Due 08-15-47	NOM_bb	100.19	226,774.79			226,774.79
2/7/2018	2/9/2018	2,221	CMCSA	COMCAST CORP NEW CL A	BERN	40.08	89,017.01	88.84		88,928.17
2/7/2018	2/9/2018	541	DFS	DISCOVER FINL SVCS COM	BERN	76.94	41,623.89	21.64		41,602.25
2/7/2018	2/12/2018	75,000	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 03-01-28	GOLDMA N_bb	99.77	74,825.25			74,825.25
2/7/2018	2/9/2018	259	PNC	PNC FINL SVCS GROUP INC COM	BERN	155.99	40,400.94	10.36		40,390.58
2/7/2018	2/9/2018	597	TPR	TAPESTRY INC	BERN	50.41	30,090.29	23.88		30,066.41
2/8/2018	2/12/2018	40,000	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 03-01-28	BOA_bb	99.85	39,940.00			39,940.00
2/8/2018	2/12/2018	220,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	FSTB_bb	91.56	201,420.31			201,420.31
2/9/2018	2/13/2018	110,000	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	BOA_bb	95.16	104,667.58			104,667.58
2/14/2018	2/16/2018	225,000	00287YAK5	ABBVIE INC 2.000% Due 11-06-18	TDS_bb	99.79	224,516.25			224,516.25
2/14/2018	2/16/2018	90,000	501044DA6	KROGER CO 2.000% Due 01-15-19	TDS_bb	99.58	89,622.00			89,622.00
2/27/2018	2/28/2018	135,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOA_bb	91.06	122,929.10			122,929.10
2/27/2018	2/28/2018	210,000	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	ARBR_bb	94.44	198,318.75			198,318.75
2/28/2018	2/28/2018	9,502	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)		10.00	9,501.96			9,501.96
2/28/2018	3/5/2018	125,933	3137FAFF0	FHR 4708 F 1.970% Due 08-15-47	NOM_bb	100.16	126,129.82			126,129.82
2/28/2018	2/28/2018	9,473	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	9,472.72			9,472.72

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
2/28/2018	2/28/2018	302	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		25.99	7,845.04			7,845.04
Total Purchases							1,914,186.71	144.72	0.00	1,914,041.99

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
2/1/2018	2/5/2018	105,000	37045XBG0	GENERAL MTRS FINL CO INC 5.250% Due 03-01-26	SOCGEN_ma	107.58	112,954.80			112,954.80
2/2/2018	2/5/2018	20,000	912828Q45	US TREASURY N/B 0.875% Due 03-31-18	CITI_bb	99.92	19,983.59			19,983.59
2/6/2018	2/9/2018	250,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	NOM_bb	99.76	249,394.53			249,394.53
2/6/2018	2/9/2018	55,000	912828Q45	US TREASURY N/B 0.875% Due 03-31-18	NOM_bb	99.92	54,952.73			54,952.73
2/7/2018	2/9/2018	260	BA	BOEING CO COM	BERN	348.23	90,538.27	10.40	2.10	90,525.77
2/7/2018	2/9/2018	219	CAT	CATERPILLAR INC DEL COM	BERN	155.89	34,139.27	8.76	0.79	34,129.72
2/7/2018	2/12/2018	105,000	345397XU2	FORD MOTOR CREDIT CO LLC 4.389% Due 01-08-26	NOM_ma	100.47	105,484.05			105,484.05
2/7/2018	2/9/2018	1,571	WFC	WELLS FARGO & CO NEW COM	BERN	57.71	90,663.77	62.84	2.10	90,598.83
2/8/2018	2/12/2018	95,000	096630AE8	BOARDWALK PIPELINES LP 5.950% Due 06-01-26	MARAX_ma	109.36	103,888.20			103,888.20
2/8/2018	2/12/2018	105,000	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26	CITI_ma	101.31	106,373.40			106,373.40
2/9/2018	2/13/2018	110,000	521865AY1	LEAR CORP 3.800% Due 09-15-27	SUN_bb	97.79	107,563.50			107,563.50
2/14/2018	2/16/2018	315,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	DB_bb	99.69	314,015.63			314,015.63
2/26/2018	2/26/2018	75,783	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)		10.00	75,782.57			75,782.57
2/27/2018	2/28/2018	150,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	NOM_bb	99.69	149,531.25			149,531.25

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
2/28/2018	3/5/2018	135,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	BOA_bb	99.69	134,572.85			134,572.85
Total Sales							1,749,838.41	82.00	4.99	1,749,751.42

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
2/1/2018	3/1/2018	PFE	PFIZER INC COM	1.00	1,813.22	1,813.22
2/1/2018	2/1/2018	POT	POTASH CORP SASK INC F	1.00	-89.02	-89.02
2/1/2018	3/1/2018	WFC	WELLS FARGO & CO NEW COM	1.00	1,159.47	1,159.47
2/2/2018	3/13/2018	MET	METLIFE INC COM	1.00	951.60	951.60
2/6/2018	3/1/2018	FE	FIRSTENERGY CORP COM	1.00	1,355.76	1,355.76
2/6/2018	3/1/2018	INTC	INTEL CORP COM	1.00	849.30	849.30
2/8/2018	3/1/2018	BBT	BB&T CORP COM	1.00	1,665.84	1,665.84
2/8/2018	3/2/2018	BA	BOEING CO COM	1.00	405.27	405.27
2/9/2018	3/9/2018	XOM	EXXON MOBIL CORP COM	1.00	2,833.60	2,833.60
2/9/2018	3/1/2018	HP	HELMERICH & PAYNE INC COM	1.00	1,530.90	1,530.90
2/12/2018	3/6/2018	VLO	VALERO ENERGY CORP NEW COM	1.00	1,333.60	1,333.60
2/14/2018	2/28/2018	DRE	DUKE REALTY CORP COM NEW	1.00	901.00	901.00
2/14/2018	3/2/2018	IVZ	INVESCO LTD SHS	1.00	883.05	883.05
2/14/2018	3/9/2018	LLY	LILLY ELI & CO COM	1.00	510.75	510.75
2/14/2018	3/8/2018	MSFT	MICROSOFT CORP COM	1.00	845.88	845.88
2/15/2018	3/12/2018	CVX	CHEVRON CORP NEW COM	1.00	2,784.32	2,784.32
2/15/2018	3/26/2018	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS	1.00	2,632.94	2,632.94
2/20/2018	3/1/2018	AFL	AFLAC INC COM	1.00	773.24	773.24
2/20/2018	3/15/2018	IP	INTL PAPER CO COM	1.00	851.67	851.67
2/20/2018	3/2/2018	MAC	MACERICH CO COM	1.00	1,509.60	1,509.60
2/21/2018	3/8/2018	DFS	DISCOVER FINL SVCS COM	1.00	757.75	757.75
2/22/2018	3/16/2018	CCL	CARNIVAL CORP PAIRED CTF	1.00	1,135.80	1,135.80
2/22/2018	3/8/2018	CMI	CUMMINS INC COM	1.00	585.36	585.36
2/22/2018	4/12/2018	GSK	GLAXOSMITHKLINE PLC SPONSORED ADR	1.00	2,103.79	2,103.79
2/26/2018	3/13/2018	JNJ	JOHNSON & JOHNSON COM	1.00	1,585.08	1,585.08

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Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
2/27/2018	3/15/2018	DWDP	DOW DUPONT INC	1.00	753.54	753.54
2/27/2018	3/30/2018	UNP	UNION PAC CORP COM	1.00	759.20	759.20
2/28/2018	3/15/2018	MXIM	MAXIM INTEGRATED PRO	1.00	1,155.00	1,155.00
2/28/2018	3/15/2018	MCD	MCDONALDS CORP COM	1.00	642.36	642.36
2/28/2018	2/28/2018	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	7,845.04	7,845.04
Total Dividends					42,824.91	42,824.91

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
2/1/2018	2/1/2018	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 02-01-23	100.00	3,630.00	3,630.00
2/1/2018	2/1/2018	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	5.53	5.53
2/1/2018	2/1/2018	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
2/1/2018	2/1/2018	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	626.31	626.31
2/1/2018	2/1/2018	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18	100.00	396.64	396.64
2/1/2018	2/1/2018	64971WA42	NEW YORK N Y CITY TRANSITIONAL 2.300% Due 02-01-23	100.00	1,495.00	1,495.00
2/2/2018	2/2/2018	COASTAL	CS - REPURCHASE AGREEMENT	1.00	34.95	34.95
2/2/2018	2/2/2018	345397VU4	FORD MOTOR CREDIT CO LLC 5.875% Due 08-02-21	100.00	2,937.50	2,937.50
2/8/2018	2/8/2018	03065JAF1	AMCAR 2014-4 C 2.470% Due 11-09-20	100.00	339.63	339.63
2/8/2018	2/8/2018	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	103.57	103.57

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
2/8/2018	2/8/2018	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL 2.150% Due 03-09-20	100.00	101.61	101.61
2/8/2018	2/8/2018	7591EPAK6	REGIONS FINL CORP NEW 3.200% Due 02-08-21	100.00	1,760.00	1,760.00
2/10/2018	2/12/2018	91911TAP8	VALE OVERSEAS LIMITED 6.250% Due 08-10-26	100.00	2,968.75	2,968.75
2/15/2018	2/15/2018	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22	100.00	1,053.46	1,053.46
2/15/2018	2/15/2018	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21	100.00	340.00	340.00
2/15/2018	2/15/2018	124857AS2	CBS CORP 2.500% Due 02-15-23	100.00	3,545.83	3,545.83
2/15/2018	2/15/2018	151020AS3	CELGENE CORP 3.875% Due 08-15-25	100.00	2,131.25	2,131.25
2/15/2018	2/15/2018	14041NFK2	COMET 2017-A1 A1 2.000% Due 01-15-23	100.00	658.33	658.33
2/15/2018	2/15/2018	23331ABH1	D.R. HORTON INC 5.750% Due 08-15-23	100.00	5,750.00	5,750.00
2/15/2018	2/15/2018	254683BX2	DCENT 2017-A2 A2 2.390% Due 07-15-24	100.00	497.92	497.92
2/15/2018	2/15/2018	3137FAFF0	FHR 4708 F 1.970% Due 08-15-47	100.00	350.74	350.74
2/15/2018	2/15/2018	59156RAR9	METLIFE INC 6.817% Due 08-15-18	100.00	5,964.88	5,964.88
2/15/2018	2/15/2018	690742AF8	OWENS CORNING 3.400% Due 08-15-26	100.00	1,955.00	1,955.00
2/15/2018	2/15/2018	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	121.80	121.80
2/15/2018	2/15/2018	80284TAF2	SDART 2017-1 A3 1.770% Due 09-15-20	100.00	140.13	140.13

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
2/15/2018	2/15/2018	87165LBP5	SYNCT 2017-1 A 1.930% Due 06-15-23	100.00	418.17	418.17
2/15/2018	2/15/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	9,465.63	9,465.63
2/15/2018	2/15/2018	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	16,681.25	16,681.25
2/15/2018	2/15/2018	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	100.00	15,812.50	15,812.50
2/15/2018	2/15/2018	912828MP2	UNITED STATES TREAS NTS 3.625% Due 02-15-20	100.00	13,412.50	13,412.50
2/15/2018	2/15/2018	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	100.00	4,331.25	4,331.25
2/15/2018	2/15/2018	981464FP0	WFNMT 2016-B A 1.440% Due 06-15-22	100.00	192.00	192.00
2/16/2018	2/16/2018	31679RAD7	FITAT 2017-1 A3 1.800% Due 02-15-22	100.00	172.50	172.50
2/17/2018	2/20/2018	00206RCT7	AT&T INC 4.125% Due 02-17-26	100.00	2,268.75	2,268.75
2/18/2018	2/18/2018	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	29.76	29.76
2/20/2018	2/20/2018	05574LPT9	BNP PARIBAS / BNP PARIBAS US 2.700% Due 08-20-18	100.00	1,687.50	1,687.50
2/23/2018	2/23/2018	037833BS8	APPLE INC 2.250% Due 02-23-21	100.00	1,293.75	1,293.75
2/24/2018	2/26/2018	4042Q1AE7	HSBC BK USA N A GLOBAL 4.875% Due 08-24-20	100.00	2,559.38	2,559.38
2/25/2018	2/25/2018	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18	100.00	27.13	27.13
2/26/2018	2/26/2018	3136AY5X7	FNR 2017-103 BF 1.898% Due 07-25-37	100.00	678.42	678.42
2/28/2018	2/28/2018	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)	10.00	9,501.96	9,501.96
2/28/2018	2/28/2018	CASH	MONEY FUND	1.00	55.00	55.00

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
2/28/2018	3/1/2018	CASH	MONEY FUND	1.00	379.11	379.11
2/28/2018	2/28/2018	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	9,472.72	9,472.72
Total Interest					126,365.27	126,365.27

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
2/1/2018	2/1/2018	3	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	2.88	2.88
2/1/2018	2/1/2018	648	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	648.45	648.45
2/1/2018	2/1/2018	13,016	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18	100.00	13,015.68	13,015.68
2/8/2018	2/8/2018	17,077	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	17,077.40	17,077.40
2/8/2018	2/8/2018	7,741	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL 2.150% Due 03-09-20	100.00	7,741.26	7,741.26
2/15/2018	2/15/2018	2,469	3137FAFF0	FHR 4708 F 1.970% Due 08-15-47	100.00	2,469.42	2,469.42
2/15/2018	2/15/2018	8,886	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	8,886.14	8,886.14
2/18/2018	2/18/2018	6,313	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	6,312.57	6,312.57
2/26/2018	2/26/2018	6,839	3136AY5X7	FNR 2017-103 BF 1.898% Due 07-25-37	100.00	6,838.52	6,838.52
Total Principal Payments					62,992.32	62,992.32	

Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
2/1/2018	2/1/2018	120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	100.00	120,000.00	120,000.00

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Maturities

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
			5.750% Due 02-01-18			
Total Maturities					120,000.00	120,000.00

Contributions

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
2/27/2018	2/27/2018	CASH	MONEY FUND (PE Intra-Account Cash Transfer)	1.00	400,000.00	400,000.00
Total Contributions					400,000.00	400,000.00

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
2/9/2018	2/9/2018	CASH	MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
2/15/2018	2/15/2018	CASH	MONEY FUND (3Q17&4Q17 ZCM Management Fees)	1.00	32,760.74	32,760.74
2/16/2018	2/16/2018	CASH	MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
2/23/2018	2/23/2018	CASH	MONEY FUND (Funeral Disbursement)	1.00	100,000.00	100,000.00
2/26/2018	2/26/2018	CASH	MONEY FUND (PE Intra-Account Cash Transfer)	1.00	400,000.00	400,000.00
Total Withdrawals					732,760.74	732,760.74

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
2/1/2018	2/5/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-806.76	-806.76
2/2/2018	2/5/2018	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	100.00	-2,021.33	-2,021.33
2/6/2018	2/9/2018	3137FAFF0	FHR 4708 F 1.970% Due 08-15-47	100.00	-280.59	-280.59
2/7/2018	2/12/2018	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 03-01-28		0.00	0.00
2/8/2018	2/12/2018	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 03-01-28		0.00	0.00

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Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
2/8/2018	2/12/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-1,758.36	-1,758.36
2/9/2018	2/13/2018	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	100.00	-1,224.05	-1,224.05
2/14/2018	2/16/2018	00287YAK5	ABBVIE INC 2.000% Due 11-06-18	100.00	-1,250.00	-1,250.00
2/14/2018	2/16/2018	501044DA6	KROGER CO 2.000% Due 01-15-19	100.00	-155.00	-155.00
2/27/2018	2/28/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-78.78	-78.78
2/27/2018	2/28/2018	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	100.00	-169.68	-169.68
2/28/2018	3/5/2018	3137FAFF0	FHR 4708 F 1.970% Due 08-15-47	100.00	-132.05	-132.05
Total Purchased Accrued					-7,876.60	-7,876.60

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
2/1/2018	2/5/2018	37045XBG0	GENERAL MTRS FINL CO INC 5.250% Due 03-01-26	100.00	2,358.12	2,358.12
2/1/2018	2/1/2018	92976WBH8	WACHOVIA CORP GLOBAL MTN 5.750% Due 02-01-18	100.00	3,450.00	3,450.00
2/2/2018	2/5/2018	912828Q45	US TREASURY N/B 0.875% Due 03-31-18	100.00	61.54	61.54
2/6/2018	2/9/2018	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	1,246.57	1,246.57
2/6/2018	2/9/2018	912828Q45	US TREASURY N/B 0.875% Due 03-31-18	100.00	174.52	174.52
2/7/2018	2/12/2018	345397XU2	FORD MOTOR CREDIT CO LLC 4.389% Due 01-08-26	100.00	435.24	435.24
2/8/2018	2/12/2018	096630AE8	BOARDWALK PIPELINES LP 5.950% Due 06-01-26	100.00	1,114.80	1,114.80

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
2/1/2018 - 2/28/2018

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
2/8/2018	2/12/2018	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26	100.00	727.34	727.34
2/9/2018	2/13/2018	521865AY1	LEAR CORP 3.800% Due 09-15-27	100.00	2,043.56	2,043.56
2/14/2018	2/16/2018	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	1,653.97	1,653.97
2/27/2018	2/28/2018	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	855.60	855.60
2/28/2018	3/5/2018	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	795.54	795.54
Total Sold Accrued					14,916.80	14,916.80

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
2/1/2018 - 2/28/2018

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
11/24/2014	2/1/2018	120,000	92976WBH8	WACHOVIA CORP G		135,361.20	-15,361.20	120,000.00	0.00	
4/28/2017	2/1/2018	105,000	37045XBG0	GENERAL MTRS FI		113,484.00	-617.58	112,954.80	88.38	
10/31/2017	2/1/2018	8,316	3136AHUV0	FNMA REMIC TRUS		8,344.16	0.00	8,315.57	-28.59	
10/31/2017	2/1/2018	4,700	3136AHUV0	FNMA REMIC TRUS		4,715.90	0.00	4,700.11	-15.79	
7/10/2007	2/1/2018	3	3128KUS73	FHLMC PC		3.14	0.00	2.88	0.00	-0.26
10/22/2014	2/1/2018	648	3137AQT24	FHLMC REMIC SER		661.75	0.00	648.45	0.00	-13.30
1/24/2018	2/2/2018	20,000	912828Q45	US TREASURY N/B		19,982.03	2.45	19,983.59	-0.89	
1/24/2018	2/6/2018	55,000	912828Q45	US TREASURY N/B		54,950.59	9.72	54,952.73	-7.58	
8/17/2015	2/6/2018	70,000	912828RH5	UNITED STATES T		70,566.02	-447.23	69,830.47	0.00	-288.32
8/31/2016	2/6/2018	180,000	912828RH5	UNITED STATES T		182,123.44	-1,460.26	179,564.06	0.00	-1,099.12
10/3/2017	2/7/2018	105,000	345397XU2	FORD MOTOR CRED		110,041.05	-182.62	105,484.05	-4,374.38	
10/17/2013	2/7/2018	1,017	WFC	WELLS FARGO & C		43,019.10		58,691.95	0.00	15,672.85
1/16/2014	2/7/2018	554	WFC	WELLS FARGO & C		25,688.48		31,971.82	0.00	6,283.34
4/20/2017	2/7/2018	219	CAT	CATERPILLAR INC		20,553.00		34,139.27	13,586.27	
10/17/2013	2/7/2018	235	BA	BOEING CO COM		28,449.31		81,832.67	0.00	53,383.36
1/16/2014	2/7/2018	25	BA	BOEING CO COM		3,529.50		8,705.60	0.00	5,176.10
2/21/2017	2/8/2018	85,000	096630AE8	BOARDWALK PIPEL		95,805.20	-935.86	92,952.60	-1,916.74	
3/29/2017	2/8/2018	10,000	096630AE8	BOARDWALK PIPEL		11,120.00	-87.36	10,935.60	-97.04	
12/2/2016	2/8/2018	10,000	91914JAA0	VALERO ENERGY P		9,995.90	0.40	10,130.80	0.00	134.50
12/14/2016	2/8/2018	90,000	91914JAA0	VALERO ENERGY P		90,999.00	-94.93	91,177.20	0.00	273.13
9/21/2017	2/8/2018	5,000	91914JAA0	VALERO ENERGY P		5,168.70	-5.86	5,065.40	-97.44	
3/11/2014	2/8/2018	5,920	03064LAE0	AMERICREDIT AUT		5,917.86	0.00	5,919.79	0.00	1.93
12/5/2014	2/8/2018	1,821	03064LAE0	AMERICREDIT AUT		1,818.34	0.00	1,821.47	0.00	3.13
11/5/2013	2/8/2018	5,692	03065EAF2	AMERICREDIT AUT		5,692.07	0.00	5,692.47	0.00	0.40
11/25/2013	2/8/2018	9,867	03065EAF2	AMERICREDIT AUT		9,939.40	0.00	9,866.94	0.00	-72.46
1/14/2014	2/8/2018	1,518	03065EAF2	AMERICREDIT AUT		1,523.45	0.00	1,517.99	0.00	-5.46
9/26/2017	2/9/2018	110,000	521865AY1	LEAR CORP		110,092.40	-2.95	107,563.50	-2,525.95	
8/31/2016	2/14/2018	315,000	912828RH5	UNITED STATES T		318,716.01	-2,594.69	314,015.63	0.00	-2,105.69
9/10/2014	2/15/2018	8,251	80283YAF2	SANTANDER DRIVE		8,248.96	0.00	8,251.42	0.00	2.46
11/5/2014	2/15/2018	635	80283YAF2	SANTANDER DRIVE		639.88	0.00	634.72	0.00	-5.16
2/6/2018	2/15/2018	2,469	3137FAFF0	FHR 4708 F		2,474.05	0.00	2,469.42	-4.63	
10/18/2016	2/18/2018	6,313	43814RAB2	HONDA AUTO RECE		6,312.39	0.00	6,312.57	0.00	0.18
1/23/2018	2/26/2018	6,839	3136AY5X7	FNR 2017-103 BF		6,843.33	0.00	6,838.52	-4.81	

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
2/1/2018 - 2/28/2018

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
9/30/2013	2/26/2018	28,174	STEPSTONEM	STEPSTONE MEZZ		28,173.86		28,173.86	0.00	
11/29/2013	2/26/2018	34,997	STEPSTONEM	STEPSTONE MEZZ		34,997.08		34,997.08	0.00	
6/30/2014	2/26/2018	12,612	STEPSTONEM	STEPSTONE MEZZ		12,611.63		12,611.63	0.00	
8/31/2016	2/27/2018	35,000	912828RH5	UNITED STATES T		35,412.89	-295.39	34,890.62	0.00	-226.88
12/1/2016	2/27/2018	115,000	912828RH5	UNITED STATES T		115,471.68	-318.79	114,640.63	0.00	-512.26
12/1/2016	2/28/2018	100,000	912828RH5	UNITED STATES T		100,410.16	-277.82	99,683.59	0.00	-448.74
6/20/2017	2/28/2018	35,000	912828RH5	UNITED STATES T		35,032.81	-17.71	34,889.26	-125.84	
Total Gains									13,675	80,931
Total Losses									-9,200	-4,778
Total						1,874,890	-22,687.70	1,932,831	4,475	76,154
Total Realized Gain/Loss		80,628.70								