

# Portfolio Report

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3/31/2018

**Account**

WFT Liquidating Trust  
Consolidated Account

# Portfolio Overview

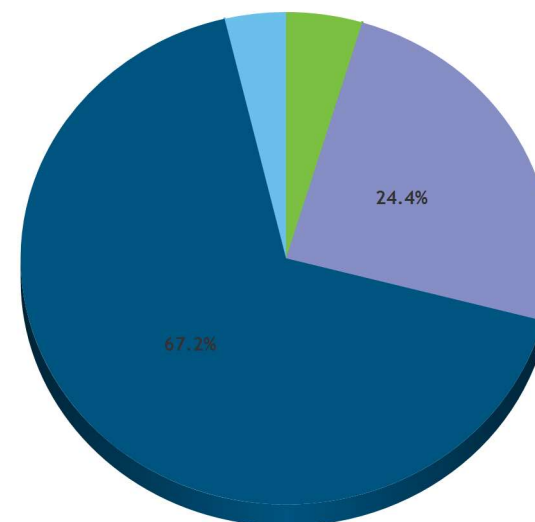
WFT Liquidating Trust  
Consolidated Account

Gross of Fees | US Dollar  
2/28/2018 - 3/31/2018

## Activity Summary

	Month to Date	Quarter to Date	Year to Date
<b>Beginning Value</b>	<b>35,192,808.64</b>	<b>35,902,137.00</b>	<b>35,902,137.00</b>
Beginning Accrued Interest	108,344.34	158,183.42	158,183.42
Net Contributions/Withdrawals	-300,000.00	-935,660.23	-935,660.23
Realized Gains/Losses	-51,437.12	192,749.82	192,749.82
Change in Unrealized Gains/Losses	-92,803.58	-640,225.02	-640,225.02
Net Income/Expenses	87,490.20	329,140.25	329,140.25
Amortization/Accretion	-4,838.34	-16,922.02	-16,922.02
Change in Accrued Interest	-3,380.64	-53,219.72	-53,219.72
<b>Ending Value</b>	<b>34,831,219.80</b>	<b>34,831,219.80</b>	<b>34,831,219.80</b>
Ending Accrued Interest	104,963.70	104,963.70	104,963.70
<b>Total</b>	<b>34,936,183.50</b>	<b>34,936,183.50</b>	<b>34,936,183.50</b>

## Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,619,798.53	4.6	1.3
Equity	8,536,962.35	24.4	3.2
Fixed Income	23,479,656.06	67.2	2.6
Other	1,299,766.55	3.7	0.0
<b>Total</b>	<b>34,936,183.50</b>	<b>100.0</b>	<b>2.6</b>

# Performance Overview

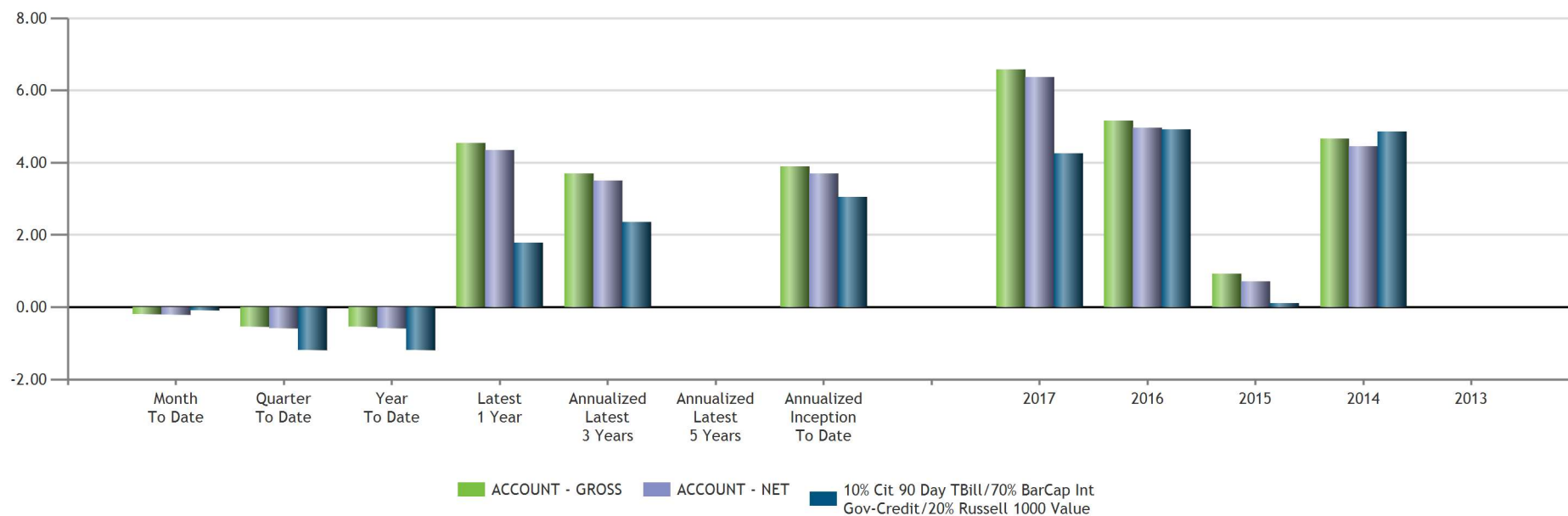
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Consolidated Account

US Dollar  
3/31/2018

## 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	-1.55	-0.83	-0.83	13.52	9.66		10.57	18.50	14.70	-1.58	12.58	
Fixed Income	0.29	-0.71	-0.71	1.07	1.23		1.55	2.45	1.94	1.27	2.55	
Other	0.00	2.43	2.43	12.69	9.12		9.13	11.56	6.30	6.83	12.41	
<b>ACCOUNT - GROSS</b>	<b>-0.19</b>	<b>-0.54</b>	<b>-0.54</b>	<b>4.54</b>	<b>3.70</b>		<b>3.89</b>	<b>6.57</b>	<b>5.16</b>	<b>0.92</b>	<b>4.66</b>	
<b>ACCOUNT - NET</b>	<b>-0.20</b>	<b>-0.58</b>	<b>-0.58</b>	<b>4.34</b>	<b>3.51</b>		<b>3.69</b>	<b>6.37</b>	<b>4.96</b>	<b>0.72</b>	<b>4.46</b>	
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	-0.09	-1.18	-1.18	1.78	2.35		3.04	4.25	4.91	0.11	4.85	
Citigroup 90 Day TBill	0.14	0.36	0.36	1.08	0.50		0.35	0.84	0.27	0.03	0.03	
Bloomberg Barclays Int Gov/Credit	0.36	-0.98	-0.98	0.35	0.94		1.53	2.14	2.08	1.07	3.13	
Russell 1000 Value	-1.76	-2.83	-2.83	6.95	7.88		9.46	13.66	17.34	-3.83	13.45	

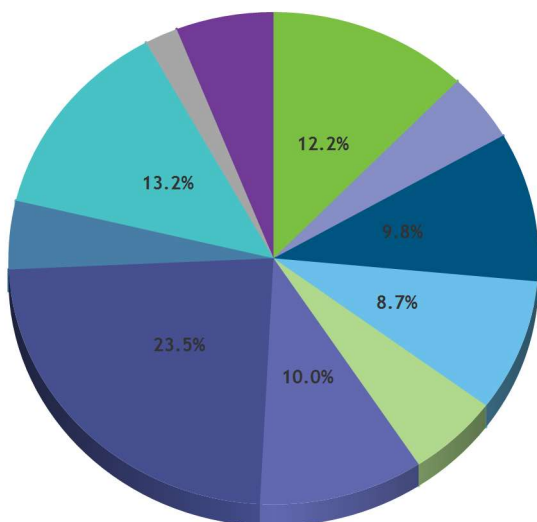


# Equity Overview

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US Dollar  
3/31/2018

## Portfolio Holdings by Sector

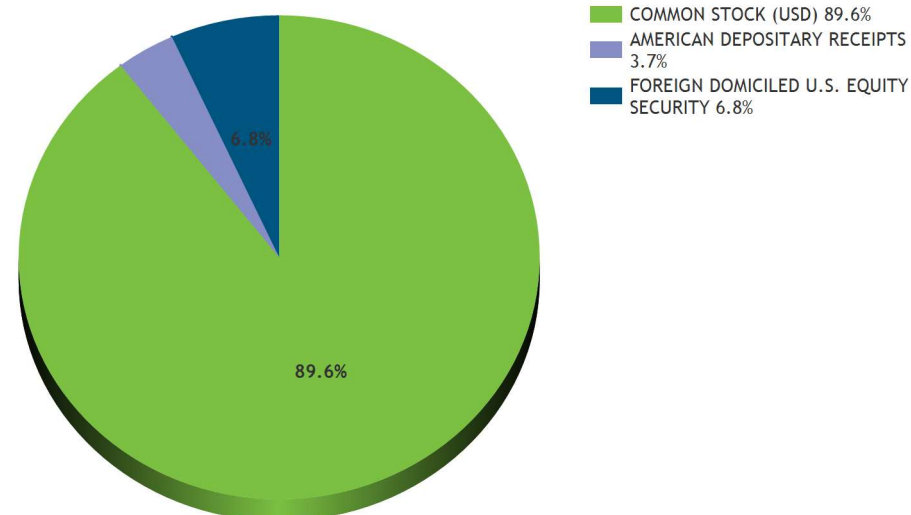


Sector	Market Value	% Equity	% Assets
Energy	1,041,832.08	12.2	3.0
Materials	382,401.44	4.5	1.1
Industrials	837,995.30	9.8	2.4
Consumer Discretionary	742,695.20	8.7	2.1
Consumer Staples	476,154.82	5.6	1.4
Health Care	857,673.48	10.0	2.5
Financials	2,002,200.28	23.5	5.7
Real Estate	383,532.00	4.5	1.1
Information Technology	1,130,522.99	13.2	3.2
Telecommunication Services	173,156.22	2.0	0.5
Utilities	508,798.54	6.0	1.5
<b>Equity Total</b>	<b>8,536,962.35</b>	<b>100.0</b>	<b>24.5</b>

## Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
CSCO	CISCO SYS INC COM	315,884.85	3.7
CVX	CHEVRON CORP NEW COM	283,503.44	3.3
XOM	EXXON MOBIL CORP COM	274,564.80	3.2
BBT	BB&T CORP COM	262,697.92	3.1
JNJ	JOHNSON & JOHNSON COM	241,819.05	2.8
PNC	PNC FINL SVCS GROUP INC COM	234,573.24	2.7
FITB	FIFTH THIRD BANCORP COM	227,965.00	2.7
JPM	JPMORGAN CHASE & CO COM	217,410.69	2.5
WMT	WAL-MART STORES INC	216,286.07	2.5
PFE	PFIZER INC COM	189,268.17	2.2
<b>Top 10 Holdings Total</b>		<b>2,463,973.23</b>	<b>28.9</b>

## Equity Allocation by Security Type



# Fixed Income Characteristics

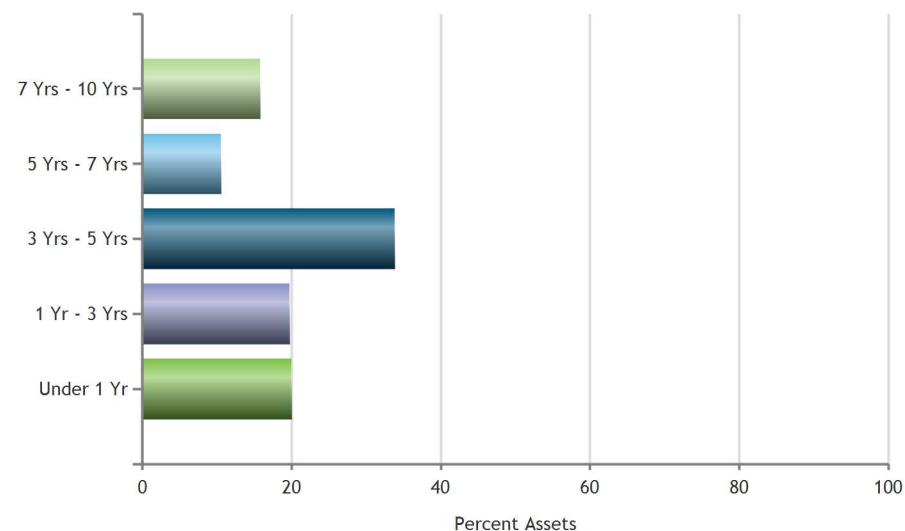
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## Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	15	2,747,978.37	12.8	2.1	2.474%	0.5
1 Yr - 3 Yrs	23	4,664,069.33	21.8	2.6	2.802%	1.6
3 Yrs - 5 Yrs	28	5,760,249.83	26.9	3.1	2.827%	3.6
5 Yrs - 7 Yrs	6	3,321,937.79	15.5	2.9	2.820%	5.2
7 Yrs - 10 Yrs	19	4,158,626.66	19.4	3.4	2.917%	7.3
Over 10 Yrs	3	783,304.49	3.7	2.0	2.064%	0.1

## Distribution by Duration



## Weighted Averages

Average Yield to Mat/Call (%)	2.86
Average Maturity (years)	4.95
Average Coupon (%)	2.76
Average Duration	3.63
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	28	11,850,332.61	55.3	2.4	2.169%	3.6
AA+/Aa1	2	533,625.05	2.5	2.5	2.008%	1.2
AA/Aa2	2	218,750.38	1.0	3.0	2.120%	3.5
AA-/Aa3	4	674,640.81	3.1	2.8	2.332%	2.0
A+/A1	2	219,591.37	1.0	3.7	4.136%	5.1
A/A2	3	380,559.67	1.8	3.3	2.669%	3.6
A-/A3	16	2,585,844.71	12.1	3.3	4.017%	3.6
BBB+/Baa1	19	2,507,597.23	11.7	3.4	3.272%	3.9
BBB/Baa2	9	1,200,829.10	5.6	3.6	4.204%	4.4
BBB-/Baa3	9	1,264,395.55	5.9	4.0	3.907%	4.8

# Portfolio Appraisal

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US Dollar  
As of Date - 3/31/2018

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
<b>CASH AND EQUIV.</b>													
<b>CASH AND EQUIVALENTS</b>													
	DIVACC	DIVIDEND ACCRUAL				13,166.86 0.00	13,166.86 0.00	0.0			0		
	CASH	MONEY FUND				706,631.67 0.00	706,631.67 0.00	2.0			0		
					<b>0.00</b>	<b>719,798.53</b>	<b>719,798.53</b>	<b>2.1</b>		<b>0.00</b>	<b>0</b>		
<b>REPURCHASE AGREEMENT</b>													
900,000	COASTAL	CS - REPURCHASE AGREEMENT		2.40	2.40	900,000.00 1.00	900,000.00 1.00	2.6	0.00		21,600		
				<b>2.40</b>	<b>2.40</b>	<b>900,000.00</b>	<b>900,000.00</b>	<b>2.6</b>	<b>0.00</b>	<b>0.00</b>	<b>21,600</b>		
<b>EQUITY</b>													
<b>COMMON STOCK (USD)</b>													
1,363	ABBV	ABBVIE INC COM				85,502.94 62.73	129,007.95 94.65	0.4	43,505.01		5,234		
2,974	AFL	AFLAC INC COM				100,462.05 33.78	130,142.24 43.76	0.4	29,680.19		6,186		
2,614	AEE	AMEREN CORP COM				114,729.89 43.89	148,030.82 56.63	0.4	33,300.93		4,784		
1,657	AFG	AMERICAN FINL GROUP INC OHIO C				111,544.48 67.32	185,948.54 112.22	0.5	74,404.06		2,320		
4,340	BAC	BANK AMER CORP COM				126,184.63 29.07	130,156.60 29.99	0.4	3,971.97		2,083		
5,048	BBT	BB&T CORP COM				229,839.38 45.53	262,697.92 52.04	0.8	32,858.54		6,663		
237	BA	BOEING CO COM				34,556.70 145.81	77,707.56 327.88	0.2	43,150.86		1,621		
1	BHF	BRIGHTHOUSE FINANCIAL INC				64.48 64.47	51.41 51.40	0.0	-13.07				
2,524	CCL	CARNIVAL CORP PAIRED CTF				132,633.93 52.55	165,523.92 65.58	0.5	32,889.99		4,543		
901	CAT	CATERPILLAR INC DEL COM				88,883.98 98.65	132,789.38 147.38	0.4	43,905.40		2,811		
2,486	CVX	CHEVRON CORP NEW COM				270,431.74 108.78	283,503.44 114.04	0.8	13,071.70		11,137		
4,171	CIM	CHIMERA INVT CORP COM NEW				64,155.38 15.38	72,617.11 17.41	0.2	8,461.73		8,342		
7,365	CSCO	CISCO SYS INC COM				203,120.72 27.58	315,884.85 42.89	0.9	112,764.13		9,722		
2,221	CMCSA	COMCAST CORP NEW CL A				89,017.01 40.08	75,891.57 34.17	0.2	-13,125.44		1,688		
542	CMI	CUMMINS INC COM				92,700.49 171.03	87,852.78 162.09	0.3	-4,847.71		2,341		

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2,165	DFS	DISCOVER FINL SVCS COM			162,277.67 74.96	155,728.45 71.93	0.4	-6,549.22		3,031		
1,983	DWDP	DOW DUPONT INC			115,865.25 58.43	126,336.93 63.71	0.4	10,471.68		3,014		
4,505	DRE	DUKE REALTY CORP COM NEW			109,182.60 24.24	119,292.40 26.48	0.3	10,109.80		3,604		
1,994	EIX	EDISON INTL COM			116,244.85 58.30	126,938.04 63.66	0.4	10,693.19		4,825		
3,680	XOM	EXXON MOBIL CORP COM			331,558.99 90.10	274,564.80 74.61	0.8	-56,994.19		11,334		
7,180	FITB	FIFTH THIRD BANCORP COM			142,101.76 19.79	227,965.00 31.75	0.7	85,863.24		4,595		
3,766	FE	FIRSTENERGY CORP COM			126,865.18 33.69	128,081.66 34.01	0.4	1,216.48		5,423		
3,393	GPS	GAP INC			114,083.72 33.62	105,861.60 31.20	0.3	-8,222.12		3,291		
1,194	GATX	GATX CORP			56,846.97 47.61	81,777.06 68.49	0.2	24,930.09		2,101		
2,187	HP	HELMERICH & PAYNE INC COM			142,109.89 64.98	145,566.72 66.56	0.4	3,456.83		6,124		
8,045	HST	HOST HOTELS & RESORTS INC COM			145,501.93 18.09	149,958.80 18.64	0.4	4,456.87		6,436		
2,831	INTC	INTEL CORP COM			96,429.02 34.06	147,438.48 52.08	0.4	51,009.46		3,397		
1,793	IP	INTL PAPER CO COM			76,912.85 42.90	95,799.99 53.43	0.3	18,887.14		3,407		
3,045	IVZ	INVESCO LTD SHS			113,862.90 37.39	97,470.45 32.01	0.3	-16,392.45		3,532		
1,887	JNJ	JOHNSON & JOHNSON COM			177,729.48 94.19	241,819.05 128.15	0.7	64,089.57		6,340		
1,977	JPM	JPMORGAN CHASE & CO COM			119,634.42 60.51	217,410.69 109.97	0.6	97,776.27		4,428		
579	KMB	KIMBERLY CLARK CORP COM			57,809.32 99.84	63,765.27 110.13	0.2	5,955.95		2,316		
1,897	LVS	LAS VEGAS SANDS CORP COM			111,001.22 58.51	136,394.30 71.90	0.4	25,393.08		5,691		
1,413	LDOS	LEIDOS HLDGS INC COM			61,905.05 43.81	92,410.20 65.40	0.3	30,505.15		1,809		
908	LLY	LILLY ELI & CO COM			47,745.45 52.58	70,251.96 77.37	0.2	22,506.51		2,043		
2,040	MAC	MACERICH CO COM			133,352.39 65.37	114,280.80 56.02	0.3	-19,071.59		6,038		
2,750	MXIM	MAXIM INTEGRATED PRO			123,923.25 45.06	165,605.00 60.22	0.5	41,681.75		4,620		
636	MCD	MCDONALDS CORP COM			101,580.01 159.72	99,457.68 156.38	0.3	-2,122.33		2,569		
1,810	MRK	MERCK & CO INC COM			100,844.17 55.72	98,590.70 54.47	0.3	-2,253.47		3,475		

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2,379	MET	METLIFE INC COM				117,559.97 49.42	109,172.31 45.89	0.3	-8,387.66		3,806		
2,014	MSFT	MICROSOFT CORP COM				115,580.68 57.39	183,817.78 91.27	0.5	68,237.10		3,384		
2,772	ORCL	ORACLE CORP COM				123,222.88 44.45	126,819.00 45.75	0.4	3,596.12		2,107		
1,164	PEP	PEPSICO INC COM				125,579.44 107.89	127,050.60 109.15	0.4	1,471.16		3,748		
5,333	PFE	PFIZER INC COM				161,344.66 30.25	189,268.17 35.49	0.5	27,923.51		7,253		
1,551	PNC	PNC FINL SVCS GROUP INC COM				211,772.46 136.54	234,573.24 151.24	0.7	22,800.78		4,653		
3,738	PPL	PPL CORP COM				126,502.55 33.84	105,748.02 28.29	0.3	-20,754.53		6,130		
871	PG	PROCTER AND GAMBLE CO COM				71,522.54 82.12	69,052.88 79.28	0.2	-2,469.66		2,403		
3,033	TPR	TAPESTRY INC				129,834.04 42.81	159,566.13 52.61	0.5	29,732.09		4,095		
1,040	UNP	UNION PAC CORP COM				109,124.49 104.93	139,807.20 134.43	0.4	30,682.71		3,037		
2,075	USB	US BANCORP DEL COM NEW				102,709.14 49.50	104,787.50 50.50	0.3	2,078.36		2,490		
1,667	VLO	VALERO ENERGY CORP NEW COM				112,681.23 67.60	154,647.59 92.77	0.4	41,966.36		5,334		
3,621	VZ	VERIZON COMMUNICATIONS IN				180,463.23 49.84	173,156.22 47.82	0.5	-7,307.01		8,546		
2,431	WMT	WAL-MART STORES INC				174,372.53 71.73	216,286.07 88.97	0.6	41,913.54		5,056		
1,402	WFC	WELLS FARGO & CO NEW COM				74,350.04 53.03	73,478.82 52.41	0.2	-871.22		2,187		
			<b>0.00</b>			<b>6,565,816.02</b>	<b>7,647,803.65</b>	<b>21.9</b>	<b>1,081,987.63</b>	<b>0.00</b>	<b>237,150</b>		
<b>AMERICAN DEPOSITORY RECEIPTS</b>													
3,295	GSK	GLAXOSMITHKLINE PLC SPONSORED				146,348.16 44.42	128,735.65 39.07	0.4	-17,612.51		7,632		
2,801	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				157,776.25 56.33	183,549.53 65.53	0.5	25,773.28		10,532		
			<b>0.00</b>			<b>304,124.41</b>	<b>312,285.18</b>	<b>0.9</b>	<b>8,160.77</b>	<b>0.00</b>	<b>18,164</b>		
<b>FOREIGN DOMICILED U.S. EQUITY SECURITY</b>													
1,037	CPA	COPA HOLDINGS SA CL A				84,990.97 81.96	133,389.31 128.63	0.4	48,398.34		3,609		
2,311	ETN	EATON CORP PLC SHS				158,503.87 68.59	184,672.01 79.91	0.5	26,168.14		6,101		
911	LYB	LYONDELLBASELL INDUSTRIES N V				82,746.10 90.83	96,274.48 105.68	0.3	13,528.38		3,644		NR
1,354	NTR	NUTRIEN LTD				56,027.51 41.38	63,990.04 47.26	0.2	7,962.53		2,166		



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1,684	STX	SEAGATE TECHNOLOGY PLC S				62,118.37 36.89	98,547.68 58.52	0.3	36,429.31		4,244		
					0.00	444,386.83	576,873.52	1.7	132,486.69	0.00	19,764		
<b>EQUITY TOTAL</b>				0.00	0.00	7,314,327.26	8,536,962.35	24.4	1,222,635.09	0.00	275,078		
<b>FIXED INCOME</b>													
<b>US Treasury</b>													
125,000	912828RH5	UNITED STATES TREAS NTS	0.5	1.30	1.94	125,046.15 100.04	124,648.44 99.72	0.4	-397.72		1,719	Aaa	AA+
850,000	912828MP2	UNITED STATES TREAS NTS	1.8	1.34	2.28	885,768.69 104.21	870,851.52 102.45	2.5	-14,917.17	3,745.17	30,813	Aaa	NR
1,570,000	912828RC6	UNITED STATES TREAS NTS	3.2	1.71	2.46	1,591,543.66 101.37	1,552,828.13 98.91	4.4	-38,715.53	4,055.11	33,363	Aaa	AA+
325,000	9128282W9	US TREASURY N/B	4.3	2.30	2.54	319,186.85 98.21	315,859.38 97.19	0.9	-3,327.47		6,094	Aaa	AA+
1,400,000	912828VS6	UNITED STATES TREAS NTS	5.0	2.25	2.59	1,418,134.84 101.30	1,393,437.50 99.53	4.0	-24,697.34	4,254.14	35,000	Aaa	AA+
1,225,000	912828XT2	US TREASURY N/B	5.7	2.12	2.66	1,216,627.85 99.32	1,179,445.31 96.28	3.4	-37,182.54	8,144.23	24,500	Aaa	AA+
1,670,000	912828P46	UNITED STATES TREAS NTS	7.3	2.58	2.72	1,557,298.40 93.25	1,540,835.85 92.27	4.4	-16,462.55	3,298.48	27,138	Aaa	AA+
560,000	9128282R0	US TREASURY N/B	8.3	2.90	2.75	530,482.20 94.73	536,987.47 95.89	1.5	6,505.28	1,531.49	12,600	Aaa	AA+
		Accrued Interest					25,028.62	0.1			171,225		
			5.0	2.11	2.57	7,644,088.62	7,539,922.22	21.6	-129,195.03	25,028.62	171,225		
<b>Corporate Bond</b>													
115,000	7591EPAJ9	REGIONS FINL CORP	0.1	2.36	2.58	114,949.62 99.96	114,908.23 99.92	0.3	-41.39	868.89	2,300	Baa2	BBB+
120,000	487836BE7	KELLOGG CO	0.1	1.83	2.12	120,237.16 100.20	120,176.40 100.15	0.3	-60.76	1,408.33	3,900	Baa2	BBB
115,000	961214CC5	WESTPAC BKG CORP	0.3	1.95	2.49	115,112.11 100.10	114,904.09 99.92	0.3	-208.02	431.25	2,588	Aa3	AA-
175,000	59156RAR9	METLIFE INC	0.4	2.03	2.70	178,110.14 101.78	177,627.10 101.50	0.5	-483.04	1,524.36	11,930	A3	A-
105,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US	0.4	2.15	2.55	105,221.13 100.21	105,048.62 100.05	0.3	-172.52	322.88	2,835	Aa3	A
225,000	00287YAK5	ABBVIE INC	0.6	2.30	2.66	224,597.83 99.82	224,106.98 99.60	0.6	-490.86	1,812.50	4,500	Baa2	A-
135,000	501044CW9	KROGER CO	0.8	2.26	2.87	135,032.96 100.02	134,394.93 99.55	0.4	-638.03	655.50	3,105	Baa1	BBB
90,000	501044DA6	KROGER CO	0.8	2.47	2.87	89,672.28 99.64	89,382.33 99.31	0.3	-289.95	380.00	1,800	Baa1	BBB
430,000	89114QBE7	TORONTO-DOMINION BANK	0.8	1.82	2.42	430,454.12 100.11	428,348.80 99.62	1.2	-2,105.32	1,607.13	8,385	Aa1	AA-

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2018

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200,000	61747YCJ2	MORGAN STANLEY	1.4	2.98	2.99	207,603.28 103.80	207,546.00 103.77	0.6	-57.28	250.00	11,250	A3	BBB+
215,000	82481LAA7	SHIRE ACQ INV IRELAND DA	1.4	2.14	3.01	214,260.03 99.66	211,555.70 98.40	0.6	-2,704.33	90.78	4,085	Baa3	BBB-
160,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	1.4	2.78	3.26	167,410.73 104.63	166,211.20 103.88	0.5	-1,199.53	4,334.44	9,400	Baa1	A-
110,000	49327M2F0	KEY BANK NA	1.6	1.97	2.94	110,963.11 100.88	109,194.80 99.27	0.3	-1,768.31	809.72	2,750	A3	A-
125,000	02209SAT0	ALTRIA GROUP INC	1.7	2.64	2.96	124,963.42 99.97	124,256.25 99.41	0.4	-707.17	701.82	3,281	A3	A-
285,000	78012KC62	ROYAL BANK OF CANADA	1.9	2.15	2.91	284,867.29 99.95	280,824.75 98.54	0.8	-4,042.54	487.86	6,056	Aa3	AA-
105,000	4042Q1AE7	HSBC BK USA N A GLOBAL	2.2	3.24	3.32	108,924.89 103.74	108,718.05 103.54	0.3	-206.84	526.09	5,119	A1	A
100,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	2.6	2.71	2.93	100,101.86 100.10	99,522.00 99.52	0.3	-579.86	855.56	2,750	Baa1	BBB+
110,000	7591EPAK6	REGIONS FINL CORP NEW	2.7	2.84	3.25	111,080.30 100.98	109,846.00 99.86	0.3	-1,234.30	518.22	3,520	Baa2	BBB+
105,000	037833BS8	APPLE INC	2.8	1.92	2.79	105,974.09 100.93	103,419.75 98.50	0.3	-2,554.34	249.38	2,363	Aa1	AA+
110,000	867914BK8	SUNTRUST BANKS INC	2.8	2.87	3.14	110,082.32 100.07	109,258.60 99.33	0.3	-823.72	248.11	3,190	Baa1	BBB+
95,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	2.8	3.32	3.15	99,775.95 105.03	100,213.60 105.49	0.3	437.65	94.21	4,845	Baa1	BBB+
105,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	2.9	2.20	3.16	105,142.36 100.14	102,195.45 97.33	0.3	-2,946.91	958.13	2,363	A2	A-
205,000	46625HHZ6	JPMORGAN CHASE	2.8	2.86	3.17	215,717.15 105.23	213,716.60 104.25	0.6	-2,000.55	3,713.49	9,481	A3	A-
115,000	126650CT5	CVS HEALTH CORP	3.0	2.18	3.28	114,794.21 99.82	111,023.30 96.54	0.3	-3,770.91	814.58	2,444	Baa1	BBB
95,000	60871RAF7	MOLSON COORS BREWING CO	3.1	2.52	2.95	92,852.73 97.74	91,346.30 96.15	0.3	-1,506.43	421.17	1,995	Baa3	BBB-
110,000	871829BA4	SYSCO CORP	3.1	2.24	3.13	110,891.53 100.81	107,845.10 98.04	0.3	-3,046.43	580.56	2,750	A3	BBB+
100,000	345397VU4	FORD MOTOR CREDIT CO LLC	3.0	3.53	3.72	107,302.37 107.30	106,677.00 106.68	0.3	-625.37	962.85	5,875	Baa2	BBB
115,000	822582BW1	SHELL INTERNATIONAL FIN	3.3	1.82	2.99	114,744.25 99.78	110,362.05 95.97	0.3	-4,382.20	106.22	2,013	Aa2	A+
100,000	00772BAM3	AERCAP IRELAND CAP	3.1	2.94	3.78	106,779.26 106.78	103,952.00 103.95	0.3	-2,827.26	2,500.00	5,000	Baa3	BBB-
196,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	3.4	3.06	3.29	206,652.37 105.43	205,010.12 104.60	0.6	-1,642.25	2,669.14	9,065	A3	A-
220,000	446150AK0	HUNTINGTON BANCSHARES	3.5	2.19	3.11	218,515.61 99.33	210,777.60 95.81	0.6	-7,738.01	1,082.28	5,060	Baa1	BBB
110,000	166764BN9	CHEVRON CORP	3.7	2.50	2.97	110,000.00 100.00	108,068.40 98.24	0.3	-1,931.60	213.72	2,748	Aa2	AA-
215,000	14040HBL8	CAPITAL ONE FINANCIAL CO	3.7	3.07	3.56	214,816.40 99.91	210,981.65 98.13	0.6	-3,834.75	400.74	6,558	Baa1	BBB

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2018

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145,000	084423AS1	BERKLEY W R CORP	3.6	3.88	3.46	148,930.91 102.71	151,192.95 104.27	0.4	2,262.04	298.06	6,706	Baa2	BBB+
175,000	05531FAX1	BB&T CORPORATION	3.7	2.79	3.29	174,736.57 99.85	171,452.75 97.97	0.5	-3,283.82	2,406.25	4,813	A2	A-
215,000	037411AZ8	APACHE CORP	3.7	3.15	3.55	215,805.96 100.37	212,598.45 98.88	0.6	-3,207.51	3,222.01	6,988	Baa3	BBB
105,000	25389JAL0	DIGITAL REALTY TRUST LP	3.9	2.88	3.50	109,468.09 104.26	106,829.10 101.74	0.3	-2,638.99	1,036.88	4,148	Baa2	BBB
110,000	666807BQ4	NORTHROP GRUMMAN CORP	4.0	2.55	3.29	109,985.96 99.99	106,612.00 96.92	0.3	-3,373.96	1,309.00	2,805	Baa2	BBB
175,000	68389XAP0	ORACLE CORP	4.2	2.59	3.10	174,326.92 99.62	170,604.00 97.49	0.5	-3,722.92	2,017.36	4,375	A1	AA-
205,000	254709AJ7	DISCOVER FINL SVCS	4.2	4.19	3.85	202,056.51 98.56	204,952.85 99.98	0.6	2,896.34	2,850.07	7,893	Ba1	BBB-
105,000	036752AF0	ANTHEM INC	4.3	2.93	3.52	105,071.40 100.07	102,428.55 97.55	0.3	-2,642.85	1,118.54	3,098	Baa2	A
75,000	71654QBG6	PETROLEOS MEXICANOS	4.4	3.98	4.46	73,415.19 97.89	71,899.50 95.87	0.2	-1,515.69	437.50	2,625	Baa3	BBB+
210,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	4.4	3.15	3.29	211,384.00 100.66	210,025.20 100.01	0.6	-1,358.80	1,155.00	6,930	A3	A-
75,000	281020AJ6	EDISON INTERNATIONAL	4.6	2.71	3.63	75,796.41 101.06	72,693.00 96.92	0.2	-3,103.41	98.33	2,213	A3	BBB
230,000	26875PAK7	EOG RESOURCES INC	4.6	3.27	3.42	223,302.70 97.09	221,678.60 96.38	0.6	-1,624.10	268.33	6,038	Baa1	BBB+
190,000	23331ABH1	D.R. HORTON INC	4.6	3.61	3.74	209,636.36 110.33	208,435.70 109.70	0.6	-1,200.66	1,395.97	10,925	Baa3	BBB
200,000	59156RBB3	METLIFE INC	4.8	3.14	3.52	212,393.44 106.20	208,562.00 104.28	0.6	-3,831.44	388.27	8,736	A3	A-
200,000	316773CP3	FIFTH THIRD BANCORP	5.1	3.48	3.78	208,511.43 104.26	205,308.00 102.65	0.6	-3,203.43	1,791.67	8,600	Baa1	BBB
105,000	00206RDC3	AT&T INC	5.1	3.89	3.83	107,626.69 102.50	108,438.75 103.28	0.3	812.06	2,336.25	4,673	Baa1	BBB+
220,000	29336UAE7	ENLINK MISTREAM PARTNER	6.0	3.94	4.57	222,748.51 101.25	214,429.60 97.47	0.6	-8,318.91	3,043.33	9,130	Ba1	BBB-
110,000	151020AS3	CELGENE CORP	6.3	3.98	4.02	109,253.03 99.32	109,001.20 99.09	0.3	-251.83	544.65	4,263	Baa2	BBB+
110,000	00206RCT7	AT&T INC	6.5	3.48	4.03	114,738.30 104.31	110,683.09 100.62	0.3	-4,055.21	554.58	4,538	Baa1	BBB+
100,000	032511BN6	ANADARKO PETROLEUM CORP	6.5	3.97	4.20	110,658.33 110.66	109,015.00 109.02	0.3	-1,643.33	246.67	5,550	Ba1	BBB
100,000	096630AE8	BOARDWALK PIPELINES LP	6.4	4.45	4.87	110,182.23 110.18	107,216.00 107.22	0.3	-2,966.23	1,983.33	5,950	Baa3	BBB-
95,000	91911TAP8	VALE OVERSEAS LIMITED	6.5	4.53	4.52	106,270.44 111.86	106,343.95 111.94	0.3	73.51	841.15	5,938	Ba1	BBB-
115,000	690742AF8	OWENS CORNING	7.2	3.46	4.03	114,488.98 99.56	109,908.95 95.57	0.3	-4,580.03	499.61	3,910	Ba1	BBB
120,000	82481LAD1	SHIRE ACQ INV IRELAND DA	7.3	4.08	4.14	112,509.12 93.76	112,012.80 93.34	0.3	-496.32	85.33	3,840	Baa3	BBB-

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WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2018

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115,000	172967KY6	CITIGROUP INC	7.1	3.55	3.65	110,267.10 95.88	109,209.75 94.97	0.3	-1,057.35	1,635.56	3,680	Baa1	BBB+
115,000	38145GAH3	GOLDMAN SACHS GROUP INC	7.2	3.81	4.02	112,424.41 97.76	110,640.35 96.21	0.3	-1,784.06	1,509.38	4,025	A3	BBB+
100,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.1	3.92	4.44	103,318.62 103.32	99,483.00 99.48	0.3	-3,835.62	1,288.19	4,375	Baa3	BBB-
110,000	61746BEF9	MORGAN STANLEY	7.4	3.66	3.91	109,693.75 99.72	107,636.10 97.85	0.3	-2,057.65	786.42	3,988	A3	BBB+
110,000	237194AL9	DARDEN RESTAURANTS INC	7.5	3.81	4.00	110,361.25 100.33	108,730.60 98.85	0.3	-1,630.65	1,764.58	4,235	Baa2	BBB
225,000	06051GGA1	BANK OF AMERICA CORP	8.0	3.37	3.95	222,710.76 98.98	212,559.75 94.47	0.6	-10,151.01	3,248.00	7,308	A3	A-
115,000	01609WAT9	ALIBABA GROUP HOLDING	8.0	3.48	4.04	114,295.68 99.39	109,098.20 94.87	0.3	-5,197.48	1,249.03	3,910	A1	A+
105,000	534187BH1	LINCOLN NATIONAL CORP	8.1	3.83	3.91	104,791.00 99.80	104,089.65 99.13	0.3	-701.35	543.08	3,990	Baa1	A-
115,000	126650CX6	CVS HEALTH CORP	7.9	4.48	4.21	113,391.85 98.60	115,790.28 100.69	0.3	2,398.43	302.19	4,945	Baa1	BBB
		Accrued Interest					74,854.47	0.2			330,437		
			<b>3.7</b>	<b>2.97</b>	<b>3.38</b>	<b>9,642,154.75</b>	<b>9,585,833.88</b>	<b>27.4</b>	<b>-131,175.34</b>	<b>74,854.47</b>	<b>330,437</b>		
<b>ABS</b>													
22,181	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.1	1.05	1.29	22,180.34 100.00	22,139.60 99.81	0.1	-40.74	8.33	231		AAA
17,103	03065EAF2	AMERICREDIT AUTO RECV 2013-5	0.0	2.06	1.71	17,180.23 100.45	17,099.27 99.98	0.0	-80.96	25.02	392	Aaa	AA
40,316	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.2	2.15	2.03	40,289.26 99.93	40,303.93 99.97	0.1	14.67	55.38	867		AAA
95,000	80284TAF2	SDART 2017-1 A3	0.3	1.78	2.01	94,998.40 100.00	94,785.10 99.77	0.3	-213.30	74.73	1,682	Aaa	AAA
165,000	03065JAF1	AMCAR 2014-4 C	0.6	1.73	2.49	166,798.24 101.09	164,984.52 99.99	0.5	-1,813.72	260.38	4,076		AAA
38,511	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.1	2.58	1.67	38,522.38 100.03	38,522.13 100.03	0.1	-0.25	44.50	1,001	Aaa	AAA
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	0.3	1.21	1.55	256,683.40 100.66	254,570.55 99.83	0.7	-2,112.85	181.33	4,080	NR	AAA
115,000	31679RAD7	FITAT 2017-1 A3	1.6	1.81	2.96	114,997.05 100.00	113,057.50 98.31	0.3	-1,939.55	86.25	2,070	Aaa	AAA
160,000	981464FP0	WFNMT 2016-B A	0.3	1.58	1.71	159,581.25 99.74	159,323.18 99.58	0.5	-258.07	102.40	2,304		AAA
545,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	1.8	1.95	2.78	544,871.32 99.98	537,389.08 98.60	1.5	-7,482.25	467.49	10,519	Aaa	
395,000	14041NFK2	COMET 2017-A1 A1	1.9	2.02	2.74	394,913.26 99.98	389,837.43 98.69	1.1	-5,075.83	351.11	7,900		AAA
260,000	87165LBP5	SYNCT 2017-1 A	2.1	1.94	2.90	259,998.34 100.00	255,119.72 98.12	0.7	-4,878.62	223.02	5,018	Aaa	

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2018

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250,000	254683BX2	DCENT 2017-A2 A2	3.5	2.11	3.23	251,835.94 100.73	245,182.03 98.07	0.7	-6,653.92	265.56	5,975	Aaa	AAA
		Accrued Interest					2,145.51	0.0			46,113		
			<b>1.5</b>	<b>1.85</b>	<b>2.53</b>	<b>2,362,849.42</b>	<b>2,334,459.55</b>	<b>6.7</b>	<b>-30,535.38</b>	<b>2,145.51</b>	<b>46,113</b>		
<b>MBS-CMO</b>													
434,892	3136AY5X7	FNR 2017-103 BF	0.1	1.82	2.12	435,197.62 100.07	435,389.56 100.11	1.2	191.95	128.47	9,250	Aaa	AA+
345,635	3137FAFF0	FHR 4708 F	0.1	1.91	1.96	346,243.80 100.18	346,258.76 100.18	1.0	14.95	302.63	6,809	Aaa	AA+
		Accrued Interest					431.10	0.0			16,059		
			<b>0.1</b>	<b>1.86</b>	<b>2.05</b>	<b>781,441.42</b>	<b>782,079.42</b>	<b>2.2</b>	<b>206.90</b>	<b>431.10</b>	<b>16,059</b>		
<b>Municipal Bond</b>													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	4.5	2.26	2.99	130,234.56 100.18	125,998.60 96.92	0.4	-4,235.96	498.33	2,990	Aa1	AAA
		Accrued Interest					498.33	0.0			2,990		
			<b>4.5</b>	<b>2.26</b>	<b>2.99</b>	<b>130,234.56</b>	<b>126,496.93</b>	<b>0.4</b>	<b>-4,235.96</b>	<b>498.33</b>	<b>2,990</b>		
<b>MBS - Agency</b>													
1,099	3128KUS73	FHLMC PC GOLD COMB 30	2.8	5.21	2.29	1,199.93 109.15	1,219.58 110.94	0.0	19.64	5.50	66	Aaa	AA+
		Accrued Interest					5.50	0.0			66		
			<b>2.8</b>	<b>5.21</b>	<b>2.29</b>	<b>1,199.93</b>	<b>1,225.07</b>	<b>0.0</b>	<b>19.64</b>	<b>5.50</b>	<b>66</b>		
<b>Mutual Fund</b>													
78,717	ZFLIX	ZIEGLER FLOATING RATE INSTITUT				2,043,457.36 25.96	2,043,489.58 25.96	5.8	32.22				
			<b>0.00</b>			<b>2,043,457.36</b>	<b>2,043,489.58</b>	<b>5.8</b>	<b>32.22</b>	<b>0.00</b>			
<b>CMBS - Agency</b>													
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	0.4	1.43	1.51	541,842.19 102.23	528,799.87 99.77	1.5	-13,042.32	1,017.16	12,206	Aaa	NA
185,575	3136AHUV0	FNMA REMIC TRUST 2014-M1	0.5	1.56	1.79	186,207.97 100.34	185,138.04 99.76	0.5	-1,069.93	359.24	4,311	Aaa	AA+
351,422	3137AQT24	FHLMC REMIC SERIES K-708	0.7	1.14	1.54	358,628.59 102.05	350,211.33 99.66	1.0	-8,417.26	623.77	7,485	Aaa	AA+
		Accrued Interest					2,000.17	0.0			24,002		
			<b>0.5</b>	<b>1.36</b>	<b>1.57</b>	<b>1,086,678.75</b>	<b>1,066,149.41</b>	<b>3.1</b>	<b>-22,529.51</b>	<b>2,000.17</b>	<b>24,002</b>		
<b>FIXED INCOME TOTAL</b>			<b>3.3</b>	<b>2.21</b>	<b>2.61</b>	<b>23,692,104.82</b>	<b>23,479,656.06</b>	<b>67.2</b>	<b>-317,412.46</b>	<b>104,963.70</b>	<b>590,891</b>		

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2018

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
<b>OTHER</b>													
<b>OTHER ASSETS (USD)</b>													
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		
<b>OTHER TOTAL</b>				0.00	0.00	1,299,766.55	1,299,766.55	3.7	0.00	0.00	0		
<b>TOTAL PORTFOLIO</b>			2.22	1.61	1.81	33,925,997.16	34,936,183.50	100.0	905,222.63	104,963.70	887,569		

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
3/1/2018	3/5/2018	120,000	82481LAD1	SHIRE ACQ INV IRELAND DA 3.200% Due 09-23-26	GOLDMA N_bb	93.71	112,448.40			112,448.40
3/6/2018	3/9/2018	210,000	126650CX6	CVS HEALTH CORP 4.300% Due 03-25-28	BOA_bb	98.60	207,047.40			207,047.40
3/6/2018	3/8/2018	110,000	912828MP2	UNITED STATES TREAS NTS 3.625% Due 02-15-20	BOA_bb	102.61	112,866.02			112,866.02
3/12/2018	3/14/2018	115,000	26875PAK7	EOG RESOURCES INC 2.625% Due 03-15-23	Baird_bb	96.29	110,725.45			110,725.45
3/13/2018	3/15/2018	105,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	NOM_bb	91.49	96,058.59			96,058.59
3/14/2018	3/16/2018	235,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOA_bb	91.60	215,254.49			215,254.49
3/14/2018	3/16/2018	455,000	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	DB_bb	99.21	451,391.99			451,391.99
3/21/2018	3/22/2018	100,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	JPMORG AN_bb	91.16	91,156.25			91,156.25
3/21/2018	3/22/2018	175,000	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	BOA_bb	94.58	165,511.72			165,511.72
3/23/2018	3/23/2018	900,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	900,000.00			900,000.00
3/23/2018	3/27/2018	50,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOA_bb	91.70	45,849.61			45,849.61
3/29/2018	3/29/2018	277	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		25.96	7,196.05			7,196.05
<b>Total Purchases</b>							<b>2,515,505.97</b>	<b>0.00</b>	<b>0.00</b>	<b>2,515,505.97</b>

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
3/1/2018	3/5/2018	110,000	20030NBS9	COMCAST CORP 3.150% Due 03-01-26	GOLDMA N_bb	95.90	105,486.70			105,486.70
3/6/2018	3/8/2018	110,000	811065AE1	SCRIPPS NETWORKS INTERAC 2.800% Due 06-15-20	TDS_ma	99.14	109,050.70			109,050.70

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
3/6/2018	3/9/2018	210,000	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	BOA_bb	94.66	198,769.92			198,769.92
3/12/2018	3/14/2018	80,000	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	BOA_bb	99.03	79,221.88			79,221.88
3/13/2018	3/15/2018	105,000	172967KJ9	CITIGROUP INC 4.600% Due 03-09-26	FSTB_bb	102.56	107,679.60			107,679.60
3/14/2018	3/16/2018	15,000	00772BAM3	AERCAP IRELAND CAP 5.000% Due 10-01-21	MILL_ma	104.22	15,632.85			15,632.85
3/14/2018	3/16/2018	10,000	02209SAT0	ALTRIA GROUP INC 2.625% Due 01-14-20	GOLDMA N_ma	99.56	9,955.40			9,955.40
3/14/2018	3/16/2018	10,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE 2.250% Due 05-05-21	GOLDMA N_ma	97.57	9,757.00			9,757.00
3/14/2018	3/16/2018	110,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22	TDS_bb	98.47	108,315.63			108,315.63
3/14/2018	3/16/2018	10,000	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 02-01-23	GOLDMA N_ma	99.58	9,957.80			9,957.80
3/14/2018	3/16/2018	10,000	036752AF0	ANTHEM INC 2.950% Due 12-01-22	RAYJ_MA	97.66	9,765.30			9,765.30
3/14/2018	3/16/2018	10,000	037411AZ8	APACHE CORP 3.250% Due 04-15-22	MARAX_ ma	98.70	9,869.90			9,869.90
3/14/2018	3/16/2018	10,000	037833BS8	APPLE INC 2.250% Due 02-23-21	GOLDMA N_ma	98.85	9,884.30			9,884.30
3/14/2018	3/16/2018	10,000	00206RDC3	AT&T INC 4.450% Due 04-01-24	GOLDMA N_ma	102.92	10,291.80			10,291.80
3/14/2018	3/16/2018	15,000	05531FAX1	BB&T CORPORATION 2.750% Due 04-01-22	GOLDMA N_ma	98.71	14,806.35			14,806.35
3/14/2018	3/16/2018	20,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US 2.700% Due 08-20-18	GOLDMA N_ma	99.98	19,994.40			19,994.40



# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
3/14/2018	3/16/2018	10,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP 5.875% Due 10-15-19	GOLDMA N_ma	104.20	10,419.90			10,419.90
3/14/2018	3/16/2018	10,000	14040HBL8	CAPITAL ONE FINANCIAL CO 3.050% Due 03-09-22	WELLS_ ma	98.15	9,814.40			9,814.40
3/14/2018	3/16/2018	230,000	124857AS2	CBS CORP 2.500% Due 02-15-23	WELLS_ ma	95.10	218,713.90			218,713.90
3/14/2018	3/16/2018	95,000	126650CX6	CVS HEALTH CORP 4.300% Due 03-25-28	WELLS_ ma	99.24	94,271.35			94,271.35
3/14/2018	3/16/2018	10,000	23331ABH1	D.R. HORTON INC 5.750% Due 08-15-23	MILL_ ma	110.11	11,010.10			11,010.10
3/14/2018	3/16/2018	10,000	254709AJ7	DISCOVER FINL SVCS 3.850% Due 11-21-22	GOLDMA N_ma	100.37	10,036.20			10,036.20
3/14/2018	3/16/2018	145,000	260543CH4	DOW CHEM CO 3.000% Due 11-15-22	MORGAN S_ma	98.21	142,403.05			142,403.05
3/14/2018	3/16/2018	10,000	26884AAZ6	ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21	MILL_ ma	105.07	10,506.10			10,506.10
3/14/2018	3/16/2018	10,000	316773CP3	FIFTH THIRD BANCORP 4.300% Due 01-16-24	MARAX_ ma	102.92	10,291.30			10,291.30
3/14/2018	3/16/2018	110,000	38145GAH3	GOLDMAN SACHS GROUP INC 3.500% Due 11-16-26	GOLDMA N_ma	95.57	105,121.50			105,121.50
3/14/2018	3/16/2018	10,000	446150AK0	HUNTINGTON BANCSHARES 2.300% Due 01-14-22	GOLDMA N_ma	95.99	9,598.70			9,598.70
3/14/2018	3/16/2018	10,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24- 2021 5.100% Due 03-24-21	GOLDMA N_ma	105.76	10,575.40			10,575.40
3/14/2018	3/16/2018	110,000	502413BE6	L-3 TECHNOLOGIES INC 3.850% Due 12-15-26	CITI_ma	98.88	108,762.50			108,762.50

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
3/14/2018	3/16/2018	10,000	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 03-01-28	WELLS_ ma	98.95	9,895.00			9,895.00
3/14/2018	3/16/2018	10,000	58013MEX8	MCDONALDS CORP MED TERM NT BE 2.750% Due 12-09-20	MARAX_ ma	99.63	9,963.00			9,963.00
3/14/2018	3/16/2018	10,000	59156RBB3	METLIFE INC 4.368% Due 09-15-23	GOLDMA N_ma	104.22	10,421.80			10,421.80
3/14/2018	3/16/2018	15,000	61747YCJ2	MORGAN STANLEY 5.625% Due 09-23-19	MORGAN S_ma	103.96	15,593.40			15,593.40
3/14/2018	3/16/2018	10,000	666807BQ4	NORTHROP GRUMMAN CORP 2.550% Due 10-15-22	GOLDMA N_ma	96.80	9,679.30			9,679.30
3/14/2018	3/16/2018	20,000	68389XAP0	ORACLE CORP 2.500% Due 10-15-22	MARAX_ ma	97.29	19,457.60			19,457.60
3/14/2018	3/16/2018	15,000	82481LAA7	SHIRE ACQ INV IRELAND DA 1.900% Due 09-23-19	GOLDMA N_ma	98.39	14,757.75			14,757.75
3/14/2018	3/16/2018	20,000	89114QBE7	TORONTO-DOMINION BANK 1.950% Due 01-22-19	TDS_ma	99.45	19,888.40			19,888.40
3/14/2018	3/16/2018	120,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	JPMORG AN_bb	91.69	110,025.00			110,025.00
3/14/2018	3/16/2018	65,000	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	BOA_bb	99.27	64,525.20			64,525.20
3/14/2018	3/16/2018	30,000	912828XT2	US TREASURY N/B 2.000% Due 05-31-24	JPMORG AN_bb	95.92	28,775.39			28,775.39
3/14/2018	3/16/2018	10,000	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26	SUMRD_ MA	100.84	10,083.90			10,083.90
3/21/2018	3/22/2018	25,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	JPMORG AN_bb	99.69	24,921.88			24,921.88

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
3/21/2018	3/22/2018	175,000	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	JPMORG AN_bb	98.82	172,935.55			172,935.55
3/23/2018	3/27/2018	50,000	605581GS0	MISSISSIPPI ST 3.159% Due 11-01-25	KEY_ma	99.59	49,791.50			49,791.50
<b>Total Sales</b>							<b>2,150,678.60</b>	<b>0.00</b>	<b>0.00</b>	<b>2,150,678.60</b>

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/1/2018	3/30/2018	BAC	BANK AMER CORP COM	1.00	520.80	520.80
3/1/2018	3/30/2018	PEP	PEPSICO INC COM	1.00	937.02	937.02
3/2/2018	3/15/2018	CPA	COPA HOLDINGS SA CL A	1.00	902.19	902.19
3/2/2018	3/31/2018	GATX	GATX CORP	1.00	525.36	525.36
3/2/2018	3/12/2018	LYB	LYONDELLBASELL INDUSTRIES N V SHS - A -	1.00	911.00	911.00
3/5/2018	3/20/2018	BBT	BB&T CORP COM	1.00	227.16	227.16
3/8/2018	4/3/2018	KMB	KIMBERLY CLARK CORP COM	1.00	579.00	579.00
3/8/2018	4/2/2018	PPL	PPL CORP COM	1.00	1,532.58	1,532.58
3/8/2018	4/2/2018	TPR	TAPESTRY INC	1.00	1,023.64	1,023.64
3/8/2018	4/2/2018	WMT	WAL-MART STORES INC	1.00	1,264.12	1,264.12
3/9/2018	3/23/2018	ETN	EATON CORP PLC SHS	1.00	1,525.26	1,525.26
3/13/2018	3/29/2018	AEE	AMEREN CORP COM	1.00	1,195.91	1,195.91
3/14/2018	3/30/2018	LDOS	LEIDOS HLDGS INC COM	1.00	452.16	452.16
3/14/2018	4/6/2018	MRK	MERCK & CO INC COM	1.00	868.80	868.80
3/20/2018	4/4/2018	STX	SEAGATE TECHNOLOGY PLC SHS	1.00	1,060.92	1,060.92
3/21/2018	3/30/2018	LVS	LAS VEGAS SANDS CORP COM	1.00	1,422.75	1,422.75
3/23/2018	3/23/2018	ETN	EATON CORP PLC SHS	1.00	-305.05	-305.05
3/28/2018	4/30/2018	CIM	CHIMERA INVT CORP COM NEW	1.00	2,085.50	2,085.50
3/28/2018	4/30/2018	EIX	EDISON INTL COM	1.00	1,206.37	1,206.37
3/28/2018	4/16/2018	FITB	FIFTH THIRD BANCORP COM	1.00	1,148.80	1,148.80
3/28/2018	4/16/2018	HST	HOST HOTELS & RESORTS INC COM	1.00	1,609.00	1,609.00
3/28/2018	4/20/2018	NTR	NUTRIEN LTD	1.00	541.60	541.60
3/28/2018	4/16/2018	USB	US BANCORP DEL COM NEW	1.00	622.50	622.50

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/29/2018	3/29/2018	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	7,196.05	7,196.05
<b>Total Dividends</b>					<b>29,053.44</b>	<b>29,053.44</b>

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/1/2018	3/1/2018	20030NBS9	COMCAST CORP 3.150% Due 03-01-26	100.00	1,732.50	1,732.50
3/1/2018	3/1/2018	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	5.51	5.51
3/1/2018	3/1/2018	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
3/1/2018	3/1/2018	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	625.15	625.15
3/1/2018	3/1/2018	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18	100.00	371.45	371.45
3/2/2018	3/2/2018	78012KC62	ROYAL BANK OF CANADA 2.125% Due 03-02-20	100.00	3,028.12	3,028.12
3/3/2018	3/5/2018	166764BN9	CHEVRON CORP 2.498% Due 03-03-22	100.00	1,373.90	1,373.90
3/3/2018	3/5/2018	867914BK8	SUNTRUST BANKS INC 2.900% Due 03-03-21	100.00	1,595.00	1,595.00
3/8/2018	3/8/2018	03065JAF1	AMCAR 2014-4 C 2.470% Due 11-09-20	100.00	339.63	339.63
3/8/2018	3/8/2018	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	70.98	70.98
3/8/2018	3/8/2018	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL 2.150% Due 03-09-20	100.00	87.74	87.74
3/9/2018	3/9/2018	14040HBL8	CAPITAL ONE FINANCIAL CO 3.050% Due 03-09-22	100.00	3,431.25	3,431.25

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/9/2018	3/9/2018	172967KJ9	CITIGROUP INC 4.600% Due 03-09-26	100.00	2,415.00	2,415.00
3/12/2018	3/12/2018	822582BW1	SHELL INTERNATIONAL FIN BV 1.750% Due 09-12-21	100.00	1,006.25	1,006.25
3/15/2018	3/15/2018	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22	100.00	1,053.46	1,053.46
3/15/2018	3/15/2018	032511BN6	ANADARKO PETROLEUM CORP 5.550% Due 03-15-26	100.00	2,775.00	2,775.00
3/15/2018	3/15/2018	084423AS1	BERKLEY W R CORP 4.625% Due 03-15-22	100.00	3,353.13	3,353.13
3/15/2018	3/15/2018	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21	100.00	340.00	340.00
3/15/2018	3/15/2018	14041NFK2	COMET 2017-A1 A1 2.000% Due 01-15-23	100.00	658.33	658.33
3/15/2018	3/15/2018	254683BX2	DCENT 2017-A2 A2 2.390% Due 07-15-24	100.00	497.92	497.92
3/15/2018	3/15/2018	281020AJ6	EDISON INTERNATIONAL 2.950% Due 03-15-23	100.00	1,106.25	1,106.25
3/15/2018	3/15/2018	26875PAK7	EOG RESOURCES INC 2.625% Due 03-15-23	100.00	3,018.75	3,018.75
3/15/2018	3/15/2018	3137FAFF0	FHR 4708 F 1.970% Due 08-15-47	100.00	550.23	550.23
3/15/2018	3/15/2018	59156RBB3	METLIFE INC 4.368% Due 09-15-23	100.00	2,293.20	2,293.20
3/15/2018	3/15/2018	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	102.56	102.56
3/15/2018	3/15/2018	80284TAF2	SDART 2017-1 A3 1.770% Due 09-15-20	100.00	140.13	140.13
3/15/2018	3/15/2018	87165LBP5	SYNCT 2017-1 A 1.930% Due 06-15-23	100.00	418.17	418.17

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/15/2018	3/15/2018	981464FP0	WFNMT 2016-B A 1.440% Due 06-15-22	100.00	192.00	192.00
3/16/2018	3/16/2018	31679RAD7	FITAT 2017-1 A3 1.800% Due 02-15-22	100.00	172.50	172.50
3/18/2018	3/18/2018	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	24.29	24.29
3/23/2018	3/23/2018	61747YCJ2	MORGAN STANLEY 5.625% Due 09-23-19	100.00	5,625.00	5,625.00
3/23/2018	3/23/2018	82481LAA7	SHIRE ACQ INV IRELAND DA 1.900% Due 09-23-19	100.00	2,042.50	2,042.50
3/23/2018	3/23/2018	82481LAD1	SHIRE ACQ INV IRELAND DA 3.200% Due 09-23-26	100.00	1,920.00	1,920.00
3/24/2018	3/26/2018	49326EED1	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021 5.100% Due 03-24-21	100.00	2,422.50	2,422.50
3/25/2018	3/25/2018	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11-25-18	100.00	2.06	2.06
3/26/2018	3/26/2018	3136AY5X7	FNR 2017-103 BF 2.127% Due 07-25-37	100.00	690.12	690.12
3/31/2018	3/31/2018	CASH	MONEY FUND	1.00	12.54	12.54
3/31/2018	4/2/2018	CASH	MONEY FUND	1.00	681.80	681.80
3/31/2018	4/2/2018	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	859.38	859.38
3/31/2018	4/2/2018	912828W9	US TREASURY N/B 1.875% Due 09-30-22	100.00	3,046.88	3,046.88
<b>Total Interest</b>					<b>51,098.34</b>	<b>51,098.34</b>

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
3/1/2018	3/1/2018	3	3128KUS73	FHLMC PC GOLD COMB 30	100.00	2.82	2.82

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
				6.000% Due 08-01-37			
3/1/2018	3/1/2018	778	3137AQT24	FHLMC REMIC SERIES K-708	100.00	778.05	778.05
				2.130% Due 01-25-19			
3/1/2018	3/1/2018	6,306	3136AHUV0	FNMA REMIC TRUST 2014-M1	100.00	6,306.25	6,306.25
				2.323% Due 11-25-18			
3/8/2018	3/8/2018	20,092	03065EAF2	AMERICREDIT AUTO RECV 2013-5	100.00	20,092.48	20,092.48
				2.290% Due 11-08-19			
3/8/2018	3/8/2018	8,655	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL	100.00	8,655.46	8,655.46
				2.150% Due 03-09-20			
3/15/2018	3/15/2018	4,179	3137FAFF0	FHR 4708 F	100.00	4,179.39	4,179.39
				1.970% Due 08-15-47			
3/15/2018	3/15/2018	8,820	80283YAF2	SANTANDER DRIVE AUTO 2014-4	100.00	8,820.38	8,820.38
				2.600% Due 11-16-20			
3/18/2018	3/18/2018	5,847	43814RAB2	HONDA AUTO RECEIVABLES OWNER T	100.00	5,847.46	5,847.46
				1.040% Due 04-18-19			
3/26/2018	3/26/2018	7,803	3136AY5X7	FNR 2017-103 BF	100.00	7,802.97	7,802.97
				2.127% Due 07-25-37			
<b>Total Principal Payments</b>						<b>62,485.26</b>	<b>62,485.26</b>

## Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
3/1/2018	3/1/2018	225,000	30231GAU6	EXXON MOBIL CORPORATION	100.00	225,000.00	225,000.00
				1.439% Due 03-01-18			
3/2/2018	3/2/2018	85,000	166764AV2	CHEVRON CORP NEW	100.00	85,000.00	85,000.00
				1.365% Due 03-02-18			
<b>Total Maturities</b>						<b>310,000.00</b>	<b>310,000.00</b>

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Contributions

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/21/2018	3/21/2018	CASH	MONEY FUND (Intra-Account Cash Transfer)	1.00	1,000,000.00	1,000,000.00
<b>Total Contributions</b>					<b>1,000,000.00</b>	<b>1,000,000.00</b>

## Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/5/2018	3/5/2018	CASH	MONEY FUND (Funeral Dispersment)	1.00	100,000.00	100,000.00
3/13/2018	3/13/2018	CASH	MONEY FUND (Funeral Dispersment)	1.00	100,000.00	100,000.00
3/19/2018	3/19/2018	CASH	MONEY FUND (Funeral Dispersment)	1.00	100,000.00	100,000.00
3/21/2018	3/21/2018	CASH	MONEY FUND (Intra-Account Cash Transfer)	1.00	1,000,000.00	1,000,000.00
<b>Total Withdrawals</b>					<b>1,300,000.00</b>	<b>1,300,000.00</b>

## Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
3/1/2018	3/5/2018	82481LAD1	SHIRE ACQ INV IRELAND DA 3.200% Due 09-23-26	100.00	-1,728.00	-1,728.00
3/6/2018	3/9/2018	126650CX6	CVS HEALTH CORP 4.300% Due 03-25-28		0.00	0.00
3/6/2018	3/8/2018	912828MP2	UNITED STATES TREAS NTS 3.625% Due 02-15-20	100.00	-231.32	-231.32
3/12/2018	3/14/2018	26875PAK7	EOG RESOURCES INC 2.625% Due 03-15-23	100.00	-1,500.99	-1,500.99
3/13/2018	3/15/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-131.98	-131.98
3/14/2018	3/16/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-305.92	-305.92
3/14/2018	3/16/2018	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	100.00	-911.26	-911.26
3/21/2018	3/22/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-157.11	-157.11
3/21/2018	3/22/2018	912828R0	US TREASURY N/B 2.250% Due 08-15-27	100.00	-380.70	-380.70



# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
3/23/2018	3/27/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-89.78	-89.78
<b>Total Purchased Accrued</b>					<b>-5,437.06</b>	<b>-5,437.06</b>

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
3/1/2018	3/5/2018	20030NBS9	COMCAST CORP 3.150% Due 03-01-26	100.00	38.50	38.50
3/1/2018	3/1/2018	30231GAU6	EXXON MOBIL CORPORATION 1.439% Due 03-01-18	100.00	1,618.88	1,618.88
3/2/2018	3/2/2018	166764AV2	CHEVRON CORP NEW 1.365% Due 03-02-18	100.00	580.12	580.12
3/6/2018	3/8/2018	811065AE1	SCRIPPS NETWORKS INTERAC 2.800% Due 06-15-20	100.00	710.11	710.11
3/6/2018	3/9/2018	9128282R0	US TREASURY N/B 2.250% Due 08-15-27	100.00	287.15	287.15
3/12/2018	3/14/2018	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	100.00	149.17	149.17
3/13/2018	3/15/2018	172967KJ9	CITIGROUP INC 4.600% Due 03-09-26	100.00	80.50	80.50
3/14/2018	3/16/2018	00772BAM3	AERCAP IRELAND CAP 5.000% Due 10-01-21	100.00	343.75	343.75
3/14/2018	3/16/2018	02209SAT0	ALTRIA GROUP INC 2.625% Due 01-14-20	100.00	45.21	45.21
3/14/2018	3/16/2018	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE 2.250% Due 05-05-21	100.00	81.88	81.88
3/14/2018	3/16/2018	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 09-15-22	100.00	5.90	5.90
3/14/2018	3/16/2018	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 02-01-23	100.00	41.25	41.25

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
3/14/2018	3/16/2018	036752AF0	ANTHEM INC 2.950% Due 12-01-22	100.00	94.24	94.24
3/14/2018	3/16/2018	037411AZ8	APACHE CORP 3.250% Due 04-15-22	100.00	136.32	136.32
3/14/2018	3/16/2018	037833BS8	APPLE INC 2.250% Due 02-23-21	100.00	14.37	14.37
3/14/2018	3/16/2018	00206RDC3	AT&T INC 4.450% Due 04-01-24	100.00	203.96	203.96
3/14/2018	3/16/2018	05531FAX1	BB&T CORPORATION 2.750% Due 04-01-22	100.00	189.06	189.06
3/14/2018	3/16/2018	05574LPT9	BNP PARIBAS / BNP PARIBAS US 2.700% Due 08-20-18	100.00	39.00	39.00
3/14/2018	3/16/2018	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP 5.875% Due 10-15-19	100.00	246.42	246.42
3/14/2018	3/16/2018	14040HBL8	CAPITAL ONE FINANCIAL CO 3.050% Due 03-09-22	100.00	5.93	5.93
3/14/2018	3/16/2018	124857AS2	CBS CORP 2.500% Due 02-15-23	100.00	495.14	495.14
3/14/2018	3/16/2018	126650CX6	CVS HEALTH CORP 4.300% Due 03-25-28	100.00	79.43	79.43
3/14/2018	3/16/2018	23331ABH1	D.R. HORTON INC 5.750% Due 08-15-23	100.00	49.51	49.51
3/14/2018	3/16/2018	254709AJ7	DISCOVER FINL SVCS 3.850% Due 11-21-22	100.00	122.99	122.99
3/14/2018	3/16/2018	260543CH4	DOW CHEM CO 3.000% Due 11-15-22	100.00	1,462.08	1,462.08
3/14/2018	3/16/2018	26884AAZ6	ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21	100.00	116.91	116.91
3/14/2018	3/16/2018	316773CP3	FIFTH THIRD BANCORP 4.300% Due 01-16-24	100.00	71.67	71.67
3/14/2018	3/16/2018	38145GAH3	GOLDMAN SACHS GROUP INC 3.500% Due 11-16-26	100.00	1,283.33	1,283.33

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
3/14/2018	3/16/2018	446150AK0	HUNTINGTON BANCSHARES 2.300% Due 01-14-22	100.00	39.61	39.61
3/14/2018	3/16/2018	49326EED1	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021 5.100% Due 03-24-21	100.00	243.67	243.67
3/14/2018	3/16/2018	502413BE6	L-3 TECHNOLOGIES INC 3.850% Due 12-15-26	100.00	1,070.51	1,070.51
3/14/2018	3/16/2018	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 03-01-28	100.00	35.89	35.89
3/14/2018	3/16/2018	58013MEX8	MCDONALDS CORP MED TERM NT BE 2.750% Due 12-09-20	100.00	74.10	74.10
3/14/2018	3/16/2018	59156RBB3	METLIFE INC 4.368% Due 09-15-23	100.00	1.21	1.21
3/14/2018	3/16/2018	61747YCJ2	MORGAN STANLEY 5.625% Due 09-23-19	100.00	405.47	405.47
3/14/2018	3/16/2018	666807BQ4	NORTHROP GRUMMAN CORP 2.550% Due 10-15-22	100.00	108.38	108.38
3/14/2018	3/16/2018	68389XAP0	ORACLE CORP 2.500% Due 10-15-22	100.00	209.72	209.72
3/14/2018	3/16/2018	82481LAA7	SHIRE ACQ INV IRELAND DA 1.900% Due 09-23-19	100.00	136.96	136.96
3/14/2018	3/16/2018	89114QBE7	TORONTO-DOMINION BANK 1.950% Due 01-22-19	100.00	58.50	58.50
3/14/2018	3/16/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	156.22	156.22
3/14/2018	3/16/2018	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	100.00	130.18	130.18
3/14/2018	3/16/2018	912828XT2	US TREASURY N/B 2.000% Due 05-31-24	100.00	174.73	174.73
3/14/2018	3/16/2018	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12-15-26	100.00	110.59	110.59

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
3/21/2018	3/22/2018	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	163.38	163.38
3/21/2018	3/22/2018	912828VS6	UNITED STATES TREAS NTS 2.500% Due 08-15-23	100.00	423.00	423.00
3/23/2018	3/27/2018	605581GS0	MISSISSIPPI ST 3.159% Due 11-01-25	100.00	640.58	640.58
<b>Total Sold Accrued</b>					<b>12,775.48</b>	<b>12,775.48</b>

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
3/24/2017	3/1/2018	225,000	30231GAU6	EXXON MOBIL COR		225,211.50	-211.50	225,000.00	0.00	
9/14/2017	3/1/2018	110,000	20030NBS9	COMCAST CORP		111,057.10	-50.84	105,486.70	-5,519.56	
10/31/2017	3/1/2018	4,029	3136AHUV0	FNMA REMIC TRUS		4,042.84	0.00	4,028.99	-13.85	
10/31/2017	3/1/2018	2,277	3136AHUV0	FNMA REMIC TRUS		2,284.91	0.00	2,277.26	-7.65	
7/10/2007	3/1/2018	3	3128KUS73	FHLMC PC		3.08	0.00	2.82	0.00	-0.26
10/22/2014	3/1/2018	778	3137AQT24	FHLMC REMIC SER		794.01	0.00	778.05	0.00	-15.96
2/24/2015	3/2/2018	85,000	166764AV2	CHEVRON CORP NE		85,000.00	0.00	85,000.00	0.00	
9/19/2017	3/6/2018	110,000	811065AE1	SCRIPPS NETWORK		111,133.00	-191.33	109,050.70	-1,890.97	
9/29/2017	3/6/2018	60,000	9128282R0	US TREASURY N/B		59,634.38	14.33	56,791.41	-2,857.30	
12/4/2017	3/6/2018	25,000	9128282R0	US TREASURY N/B		24,686.52	7.26	23,663.08	-1,030.70	
2/2/2018	3/6/2018	125,000	9128282R0	US TREASURY N/B		118,754.88	50.07	118,315.43	-489.52	
3/11/2014	3/8/2018	6,619	03064LAE0	AMERICREDIT AUT		6,616.73	0.00	6,618.88	0.00	2.15
11/5/2013	3/8/2018	6,697	03065EAF2	AMERICREDIT AUT		6,697.02	0.00	6,697.49	0.00	0.47
11/25/2013	3/8/2018	11,609	03065EAF2	AMERICREDIT AUT		11,694.24	0.00	11,608.99	0.00	-85.25
1/14/2014	3/8/2018	1,786	03065EAF2	AMERICREDIT AUT		1,792.42	0.00	1,786.00	0.00	-6.42
12/5/2014	3/8/2018	2,037	03064LAE0	AMERICREDIT AUT		2,033.08	0.00	2,036.58	0.00	3.50
12/13/2016	3/12/2018	80,000	912828VS6	UNITED STATES T		81,209.38	-211.89	79,221.88	0.00	-1,775.61
4/25/2017	3/13/2018	105,000	172967KJ9	CITIGROUP INC		108,722.25	-312.60	107,679.60	-730.05	
6/26/2017	3/14/2018	60,000	124857AS2	CBS CORP		59,655.60	40.90	57,055.80	-2,640.70	
6/27/2017	3/14/2018	40,000	124857AS2	CBS CORP		39,702.40	35.19	38,037.20	-1,700.39	
9/21/2017	3/14/2018	130,000	124857AS2	CBS CORP		128,466.00	126.41	123,620.90	-4,971.51	
3/6/2018	3/14/2018	95,000	126650CX6	CVS HEALTH CORP		93,664.30	2.31	94,271.35	604.74	
12/1/2016	3/14/2018	110,000	38145GAH3	GOLDMAN SACHS G		107,223.60	301.56	105,121.50	0.00	-2,403.66
11/29/2016	3/14/2018	40,000	502413BE6	L-3 TECHNOLOGIE		39,795.60	21.97	39,550.00	0.00	-267.57
6/20/2017	3/14/2018	70,000	502413BE6	L-3 TECHNOLOGIE		72,811.20	-186.49	69,212.50	-3,412.21	
3/22/2017	3/14/2018	25,000	260543CH4	DOW CHEM CO		25,358.50	-58.15	24,552.25	-748.10	
3/22/2017	3/14/2018	25,000	260543CH4	DOW CHEM CO		25,371.00	-60.19	24,552.25	-758.56	
3/27/2017	3/14/2018	95,000	260543CH4	DOW CHEM CO		96,118.15	-179.06	93,298.55	-2,640.54	
6/2/2017	3/14/2018	120,000	912828P46	UNITED STATES T		115,321.88	385.13	110,025.00	-5,682.01	
12/13/2016	3/14/2018	65,000	912828VS6	UNITED STATES T		65,982.62	-172.93	64,525.20	0.00	-1,284.49
6/1/2017	3/14/2018	30,000	912828XT2	US TREASURY N/B		29,932.03	7.14	28,775.39	-1,163.78	
2/13/2017	3/14/2018	110,000	02587AAJ3	AMERICAN EXPRES		109,974.03	0.00	108,315.63	0.00	-1,658.40
5/2/2016	3/14/2018	10,000	0258M0EB1	AMERICAN EXPRES		9,993.90	2.19	9,757.00	0.00	-239.09

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
1/13/2016	3/14/2018	10,000	035242AL0	ANHEUSER-BUSCH		9,962.10	10.70	9,957.80	0.00	-15.00
11/14/2017	3/14/2018	10,000	036752AF0	ANTHEM INC		9,995.30	0.29	9,765.30	-230.29	
3/15/2017	3/14/2018	10,000	037411AZ8	APACHE CORP		9,990.60	1.72	9,869.90	-122.42	
5/13/2014	3/14/2018	10,000	00206RDC3	AT&T INC		10,383.10	-131.22	10,291.80	0.00	39.92
7/11/2017	3/14/2018	15,000	00772BAM3	AERCAP IRELAND		16,213.20	-183.50	15,632.85	-396.85	
11/10/2014	3/14/2018	10,000	02209SAT0	ALTRIA GROUP IN		9,991.90	5.10	9,955.40	0.00	-41.60
7/16/2014	3/14/2018	20,000	05574LPT9	BNP PARIBAS / B		20,426.60	-379.46	19,994.40	0.00	-52.74
10/28/2013	3/14/2018	10,000	10112RAQ7	BOSTON PPTYS LT		11,689.00	-1,211.67	10,419.90	0.00	-57.43
3/6/2017	3/14/2018	10,000	14040HBL8	CAPITAL ONE FIN		9,993.60	1.23	9,814.40	0.00	-180.43
3/6/2017	3/14/2018	10,000	23331ABH1	D.R. HORTON INC		11,200.00	-172.10	11,010.10	0.00	-17.80
10/30/2013	3/14/2018	10,000	254709AJ7	DISCOVER FINL S		9,750.40	108.75	10,036.20	0.00	177.05
10/28/2013	3/14/2018	10,000	26884AAZ6	ERP OPER LTD PA		10,752.60	-378.09	10,506.10	0.00	131.59
8/30/2016	3/14/2018	10,000	316773CP3	FIFTH THIRD BAN		10,795.70	-151.14	10,291.30	0.00	-353.26
8/4/2016	3/14/2018	10,000	446150AK0	HUNTINGTON BANC		9,984.90	4.26	9,598.70	0.00	-390.46
3/17/2016	3/14/2018	10,000	037833BS8	APPLE INC		10,150.60	-58.98	9,884.30	0.00	-207.32
3/16/2017	3/14/2018	15,000	05531FAX1	BB&T CORPORATIO		14,971.95	5.22	14,806.35	-170.82	
10/28/2013	3/14/2018	10,000	49326EED1	KEYCORP MEDIUM		11,162.20	-652.38	10,575.40	0.00	65.58
2/7/2018	3/14/2018	10,000	534187BH1	LINCOLN NATIONA		9,976.70	0.18	9,895.00	-81.88	
12/2/2015	3/14/2018	10,000	58013MEX8	MCDONALDS CORP		9,981.50	8.08	9,963.00	0.00	-26.58
3/3/2017	3/14/2018	10,000	59156RBB3	METLIFE INC		10,729.90	-105.38	10,421.80	0.00	-202.72
10/21/2013	3/14/2018	15,000	61747YCJ2	MORGAN STANLEY		17,133.60	-1,546.80	15,593.40	0.00	6.60
10/10/2017	3/14/2018	10,000	666807BQ4	NORTHROP GRUMMA		9,998.60	0.11	9,679.30	-319.41	
2/9/2017	3/14/2018	20,000	68389XAP0	ORACLE CORP		19,905.20	17.13	19,457.60	0.00	-464.73
9/19/2016	3/14/2018	15,000	82481LAA7	SHIRE ACQ INV I		14,987.85	5.89	14,757.75	0.00	-235.99
1/18/2017	3/14/2018	20,000	89114QBE7	TORONTO-DOMINIO		20,017.40	-9.88	19,888.40	0.00	-119.12
9/21/2017	3/14/2018	10,000	91914JAA0	VALERO ENERGY P		10,337.40	-14.60	10,083.90	-238.90	
2/6/2018	3/15/2018	2,675	3137FAFF0	FHR 4708 F		2,679.82	0.00	2,674.81	-5.01	
2/28/2018	3/15/2018	1,505	3137FAFF0	FHR 4708 F		1,506.93	0.00	1,504.58	-2.35	
9/10/2014	3/15/2018	8,190	80283YAF2	SANTANDER DRIVE		8,187.92	0.00	8,190.35	0.00	2.43
11/5/2014	3/15/2018	630	80283YAF2	SANTANDER DRIVE		635.15	0.00	630.03	0.00	-5.12
10/18/2016	3/18/2018	5,847	43814RAB2	HONDA AUTO RECE		5,847.30	0.00	5,847.46	0.00	0.16
6/20/2017	3/21/2018	25,000	912828RH5	UNITED STATES T		25,023.44	-13.70	24,921.88	-87.85	
12/13/2016	3/21/2018	175,000	912828VS6	UNITED STATES T		177,645.51	-472.83	172,935.55	0.00	-4,237.13

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2018 - 3/31/2018

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
11/18/2015	3/23/2018	50,000	605581G50	MISSISSIPPI ST		50,000.00	0.00	49,791.50	0.00	-208.50
1/23/2018	3/26/2018	7,803	3136AY5X7	FNR 2017-103 BF		7,808.46	0.00	7,802.97	-5.49	
<b>Total Gains</b>									<b>605</b>	<b>429</b>
<b>Total Losses</b>									<b>-37,919</b>	<b>-14,553</b>
<b>Total</b>						<b>2,580,555</b>	<b>-5,953.56</b>	<b>2,523,164</b>	<b>-37,314</b>	<b>-14,123</b>
<b>Total Realized Gain/Loss</b>		<b>-51,437.12</b>								