

# Portfolio Report

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5/31/2018

**Account**

WFT Liquidating Trust  
Consolidated Account

# Portfolio Overview

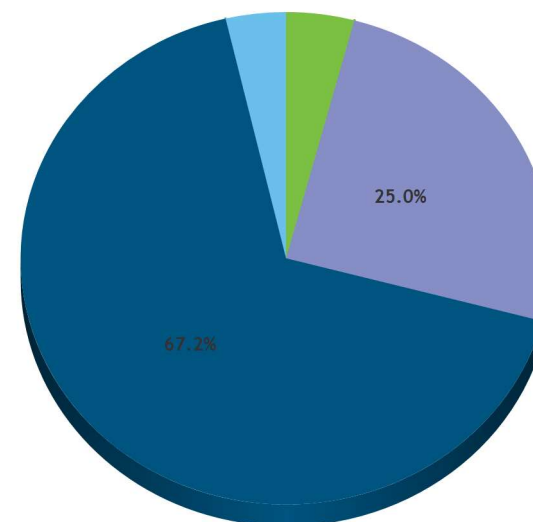
WFT Liquidating Trust  
Consolidated Account

Gross of Fees | US Dollar  
4/30/2018 - 5/31/2018

## Activity Summary

	Month to Date	Quarter to Date	Year to Date
<b>Beginning Value</b>	<b>34,527,689.59</b>	<b>34,831,219.80</b>	<b>35,902,137.00</b>
Beginning Accrued Interest	117,925.18	104,963.70	158,183.42
Net Contributions/Withdrawals	-400,000.00	-702,842.12	-1,638,502.35
Realized Gains/Losses	-11,444.88	66,986.25	259,729.83
Change in Unrealized Gains/Losses	50,465.74	-81,399.18	-721,620.38
Net Income/Expenses	128,372.04	184,970.95	514,111.20
Amortization/Accretion	-3,010.03	-6,863.23	-23,782.84
Change in Accrued Interest	11,151.13	24,112.62	-29,107.10
<b>Ending Value</b>	<b>34,292,072.46</b>	<b>34,292,072.46</b>	<b>34,292,072.46</b>
Ending Accrued Interest	129,076.32	129,076.32	129,076.32
<b>Total</b>	<b>34,421,148.78</b>	<b>34,421,148.78</b>	<b>34,421,148.78</b>

## Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,425,843.80	4.1	0.6
Equity	8,593,239.72	25.0	3.2
Fixed Income	23,142,225.96	67.2	2.6
Other	1,259,839.29	3.7	0.0
<b>Total</b>	<b>34,421,148.78</b>	<b>100.0</b>	<b>2.6</b>

# Performance Overview

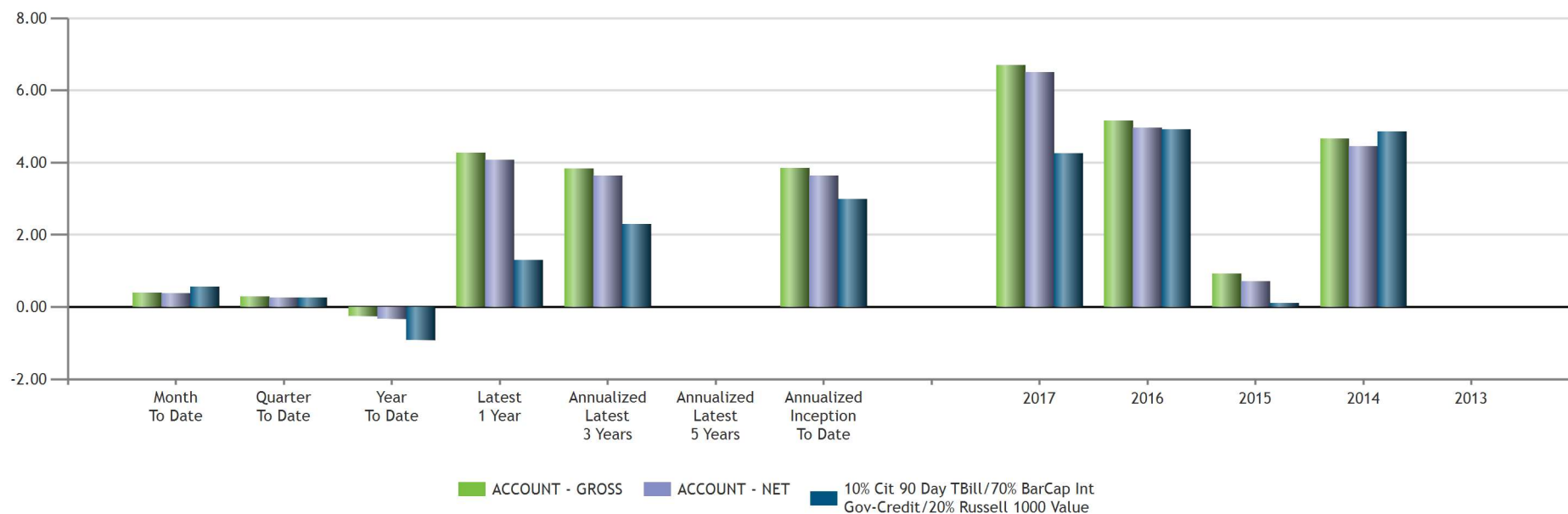
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## Performance History Time Weighted Returns (%)

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	0.08	1.04	0.21	15.20	9.97		10.41	18.50	14.70	-1.58	12.58	
Fixed Income	0.56	0.03	-0.68	0.07	1.26		1.50	2.48	1.94	1.27	2.55	
Other	0.00	0.00	2.43	16.21	9.88		9.27	13.88	6.30	6.83	12.41	
<b>ACCOUNT - GROSS</b>	<b>0.40</b>	<b>0.29</b>	<b>-0.25</b>	<b>4.27</b>	<b>3.83</b>		<b>3.84</b>	<b>6.70</b>	<b>5.16</b>	<b>0.92</b>	<b>4.66</b>	
<b>ACCOUNT - NET</b>	<b>0.38</b>	<b>0.26</b>	<b>-0.32</b>	<b>4.08</b>	<b>3.64</b>		<b>3.64</b>	<b>6.49</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	0.55	0.26	-0.92	1.30	2.30		2.99	4.25	4.91	0.11	4.85	
Citigroup 90 Day TBill	0.17	0.29	0.65	1.27	0.59		0.40	0.84	0.27	0.03	0.03	
Bloomberg Barclays Int Gov/Credit	0.60	0.07	-0.91	-0.69	0.98		1.49	2.14	2.08	1.07	3.13	
Russell 1000 Value	0.59	0.93	-1.93	8.25	7.45		9.32	13.66	17.34	-3.83	13.45	

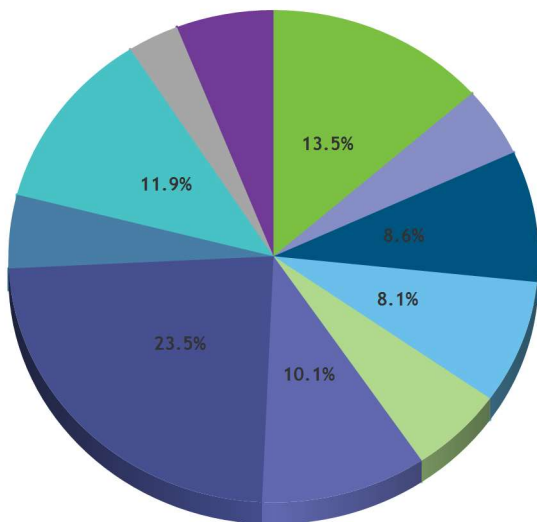


# Equity Overview

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US Dollar  
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## Portfolio Holdings by Industry Sector

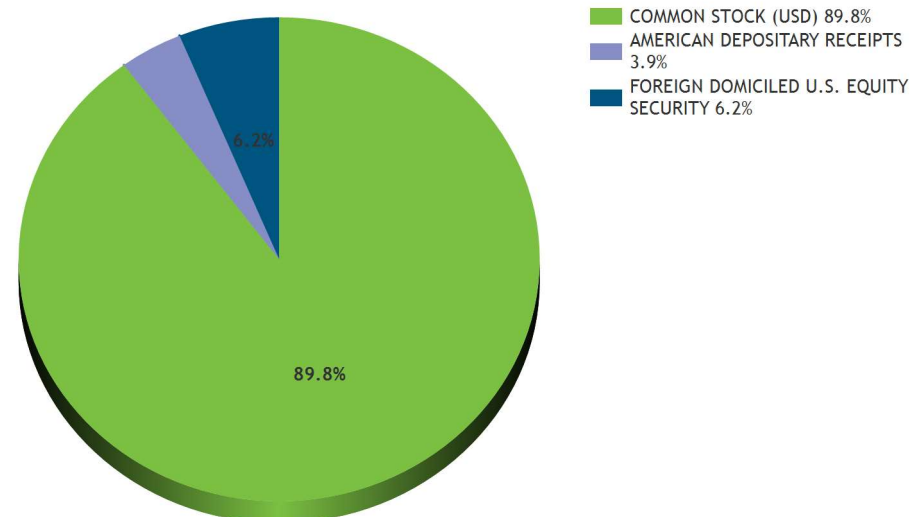


Industry Sector	Market Value	% Equity	% Assets
Energy	1,157,782.79	13.5	3.4
Materials	393,777.05	4.6	1.1
Industrials	740,241.27	8.6	2.2
Consumer Discretionary	698,373.31	8.1	2.0
Consumer Staples	495,431.08	5.8	1.4
Health Care	870,671.87	10.1	2.5
Financials	2,020,781.90	23.5	5.9
Real Estate	414,179.15	4.8	1.2
Information Technology	1,020,627.44	11.9	3.0
Telecommunication Services	270,956.28	3.2	0.8
Utilities	510,417.58	5.9	1.5
<b>Equity Total</b>	<b>8,593,239.72</b>	<b>100.0</b>	<b>25.1</b>

## Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
CVX	CHEVRON CORP NEW COM	309,009.80	3.6
XOM	EXXON MOBIL CORP COM	298,963.20	3.5
BBT	BB&T CORP COM	291,480.00	3.4
CSCO	CISCO SYS INC COM	282,612.07	3.3
VZ	VERIZON COMMUNICATIONS INC COM	270,956.28	3.2
PNC	PNC FINL SVCS GROUP INC COM	257,277.54	3.0
WMT	WAL-MART STORES INC	256,616.86	3.0
JNJ	JOHNSON & JOHNSON COM	225,722.94	2.6
FITB	FIFTH THIRD BANCORP COM	219,564.40	2.6
JPM	JPMORGAN CHASE & CO COM	211,558.77	2.5
<b>Top 10 Holdings Total</b>		<b>2,623,761.86</b>	<b>30.5</b>

## Equity Allocation by Security Type



# Fixed Income Characteristics

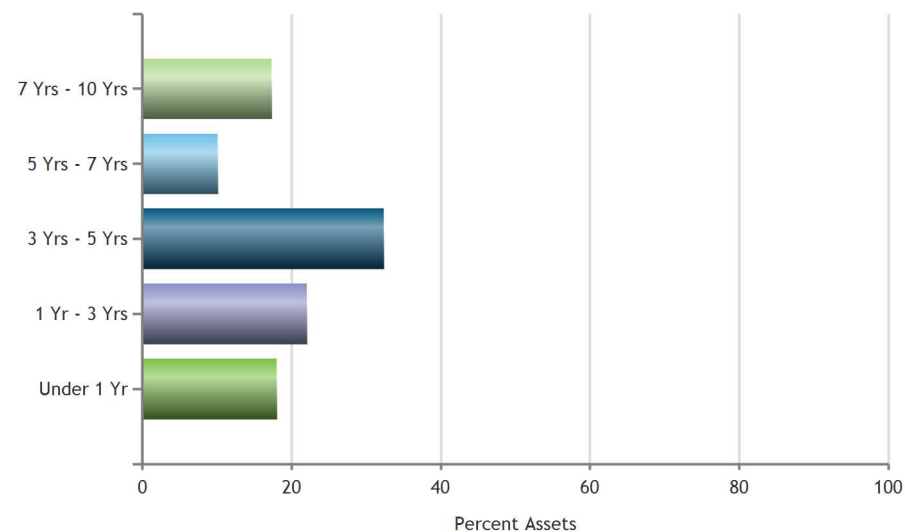
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## Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	12	2,295,867.19	10.9	2.1	2.527%	0.4
1 Yr - 3 Yrs	25	4,934,192.50	23.4	2.7	2.848%	1.6
3 Yrs - 5 Yrs	26	5,228,695.27	24.8	3.2	2.792%	3.5
5 Yrs - 7 Yrs	6	3,310,130.36	15.7	2.9	2.820%	5.1
7 Yrs - 10 Yrs	12	4,510,108.74	21.4	3.2	2.452%	7.3
Over 10 Yrs	4	806,135.85	3.8	2.2	2.182%	0.1

## Distribution by Duration



## Weighted Averages

Average Yield to Mat/Call (%)	2.89
Average Maturity (years)	4.99
Average Coupon (%)	2.68
Average Duration	3.65
Average Moody Rating	Aa3
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	27	12,422,124.81	58.9	2.6	2.130%	3.9
AA+/Aa1	2	535,517.88	2.5	2.6	2.008%	1.0
AA/Aa2	2	219,879.82	1.0	3.0	2.119%	3.3
AA-/Aa3	4	675,511.07	3.2	2.8	2.332%	1.8
A+/A1	3	431,104.46	2.0	3.4	3.579%	3.9
A/A2	3	378,884.80	1.8	3.3	2.668%	3.5
A-/A3	13	2,144,898.69	10.2	3.1	4.138%	2.6
BBB+/Baa1	16	2,169,025.41	10.3	3.5	3.285%	3.6
BBB/Baa2	8	1,072,310.52	5.1	3.8	4.312%	4.7
BBB-/Baa3	7	1,035,872.44	4.9	4.0	3.761%	4.2

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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
<b>CASH AND EQUIV.</b>													
<b>CASH AND EQUIVALENTS</b>													
	DIVACC	DIVIDEND ACCRUAL				36,998.42 0.00	36,998.42 0.00	0.1			0		
	CASH	MONEY FUND				1,044,677.14 0.00	1,044,677.14 0.00	3.0			0		
						<b>0.00</b>	<b>1,081,675.56</b>	<b>3.1</b>		<b>0.00</b>	<b>0</b>		
<b>REPURCHASE AGREEMENT</b>													
344,168	COASTAL	CS - REPURCHASE AGREEMENT	2.40	2.40		344,168.24 1.00	344,168.24 1.00	1.0	0.00		8,260		
			<b>2.40</b>	<b>2.40</b>		<b>344,168.24</b>	<b>344,168.24</b>	<b>1.0</b>	<b>0.00</b>	<b>0.00</b>	<b>8,260</b>		
<b>EQUITY</b>													
<b>COMMON STOCK (USD)</b>													
1,363	ABBV	ABBVIE INC COM				85,502.94 62.73	134,855.22 98.94	0.4	49,352.28		5,234		
2,974	AFL	AFLAC INC COM				100,462.05 33.78	134,008.44 45.06	0.4	33,546.39		3,093		
2,614	AEE	AMEREN CORP COM				114,729.89 43.89	154,722.66 59.19	0.4	39,992.77		4,784		
1,144	AFG	AMERICAN FINL GROUP INC OHIO C				79,925.37 69.86	125,702.72 109.88	0.4	45,777.35		1,602		
5,205	BAC	BANK AMER CORP COM				152,029.79 29.21	151,153.20 29.04	0.4	-876.59		2,498		
5,552	BBT	BB&T CORP COM				256,385.36 46.18	291,480.00 52.50	0.8	35,094.64		8,328		
1	BHF	BRIGHTHOUSE FINANCIAL INC				64.48 64.47	47.12 47.11	0.0	-17.36				
2,524	CCL	CARNIVAL CORP PAIRED CTF				132,633.93 52.55	157,194.72 62.28	0.5	24,560.79		5,048		
901	CAT	CATERPILLAR INC DEL COM				88,883.98 98.65	136,870.91 151.91	0.4	47,986.93		3,099		
2,486	CVX	CHEVRON CORP NEW COM				270,431.74 108.78	309,009.80 124.30	0.9	38,578.06		11,137		
4,171	CIM	CHIMERA INVT CORP COM NEW				64,155.38 15.38	76,788.11 18.41	0.2	12,632.73		8,342		
6,617	CSCO	CISCO SYS INC COM				184,172.68 27.83	282,612.07 42.71	0.8	98,439.39		8,734		
3,199	CMCSA	COMCAST CORP NEW CL A				122,574.24 38.32	99,744.82 31.18	0.3	-22,829.42		2,431		
542	CMI	CUMMINS INC COM				92,700.49 171.03	77,175.38 142.39	0.2	-15,525.11		2,341		
2,665	DFS	DISCOVER FINL SVCS COM				198,169.67 74.36	196,836.90 73.86	0.6	-1,332.77		3,731		

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1,983	DWDP	DOW DUPONT INC				115,865.25 58.43	127,130.13 64.11	0.4	11,264.88		3,014		
4,505	DRE	DUKE REALTY CORP COM NEW				109,182.60 24.24	126,680.60 28.12	0.4	17,498.00		3,604		
1,994	EIX	EDISON INTL COM				116,244.85 58.30	123,947.04 62.16	0.4	7,702.19		4,825		
3,680	XOM	EXXON MOBIL CORP COM				331,558.99 90.10	298,963.20 81.24	0.9	-32,595.79		12,070		
7,180	FITB	FIFTH THIRD BANCORP COM				142,101.76 19.79	219,564.40 30.58	0.6	77,462.64		4,595		
3,766	FE	FIRSTENERGY CORP COM				126,865.18 33.69	129,625.72 34.42	0.4	2,760.54		5,423		
3,393	GPS	GAP INC				114,083.72 33.62	94,936.14 27.98	0.3	-19,147.58		3,291		
1,194	GATX	GATX CORP				56,846.97 47.61	85,848.60 71.90	0.2	29,001.63		2,101		
2,187	HP	HELMERICH & PAYNE INC COM				142,109.89 64.98	145,173.06 66.38	0.4	3,063.17		6,211		
8,045	HST	HOST HOTELS & RESORTS INC COM				145,501.93 18.09	174,013.35 21.63	0.5	28,511.42		6,436		
2,831	INTC	INTEL CORP COM				96,429.02 34.06	156,271.20 55.20	0.5	59,842.18		3,397		
1,793	IP	INTL PAPER CO COM				76,912.85 42.90	95,925.50 53.50	0.3	19,012.65		3,407		
3,795	IVZ	INVESCO LTD SHS				137,698.28 36.28	103,679.40 27.32	0.3	-34,018.88		4,554		
1,887	JNJ	JOHNSON & JOHNSON COM				177,729.48 94.19	225,722.94 119.62	0.7	47,993.46		6,793		
1,977	JPM	JPMORGAN CHASE & CO COM				119,634.42 60.51	211,558.77 107.01	0.6	91,924.35		4,428		
579	KMB	KIMBERLY CLARK CORP COM				57,809.32 99.84	58,392.15 100.85	0.2	582.83		2,316		
1,391	LVS	LAS VEGAS SANDS CORP COM				81,924.34 58.90	112,128.51 80.61	0.3	30,204.17		4,173		
1,413	LDOS	LEIDOS HLDGS INC COM				61,905.05 43.81	84,864.78 60.06	0.2	22,959.73		1,809		
908	LLY	LILLY ELI & CO COM				47,745.45 52.58	77,216.32 85.04	0.2	29,470.87		2,043		
2,040	MAC	MACERICH CO COM				133,352.39 65.37	113,485.20 55.63	0.3	-19,867.19		6,038		
2,303	MXIM	MAXIM INTEGRATED PRO				103,780.09 45.06	135,070.95 58.65	0.4	31,290.86		3,869		
636	MCD	MCDONALDS CORP COM				101,580.01 159.72	101,766.36 160.01	0.3	186.35		2,569		
1,810	MRK	MERCK & CO INC COM				100,844.17 55.72	107,749.30 59.53	0.3	6,905.13		3,475		
1,593	MET	METLIFE INC COM				78,074.94 49.01	73,262.07 45.99	0.2	-4,812.87		2,676		

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1,600	MSFT	MICROSOFT CORP COM				93,449.94 58.41	158,144.00 98.84	0.5	64,694.06		2,688		
2,772	ORCL	ORACLE CORP COM				123,222.88 44.45	129,507.84 46.72	0.4	6,284.96		2,107		
1,164	PEP	PEPSICO INC COM				125,579.44 107.89	116,691.00 100.25	0.3	-8,888.44		4,318		
5,333	PFE	PFIZER INC COM				161,344.66 30.25	191,614.69 35.93	0.6	30,270.03		7,253		
1,794	PNC	PNC FINL SVCS GROUP INC COM				248,843.91 138.71	257,277.54 143.41	0.7	8,433.63		5,382		
3,738	PPL	PPL CORP COM				126,502.55 33.84	102,122.16 27.32	0.3	-24,380.39		6,130		
871	PG	PROCTER AND GAMBLE CO COM				71,522.54 82.12	63,731.07 73.17	0.2	-7,791.47		2,499		
3,033	TPR	TAPESTRY INC				129,834.04 42.81	132,602.76 43.72	0.4	2,768.72		4,095		
1,040	UNP	UNION PAC CORP COM				109,124.49 104.93	148,470.40 142.76	0.4	39,345.91		3,037		
2,075	USB	US BANCORP DEL COM NEW				102,709.14 49.50	103,729.25 49.99	0.3	1,020.11		2,490		
1,667	VLO	VALERO ENERGY CORP NEW COM				112,681.23 67.60	202,040.40 121.20	0.6	89,359.17		5,334		
5,684	VZ	VERIZON COMMUNICATIONS IN				279,400.58 49.16	270,956.28 47.67	0.8	-8,444.30		13,414		
3,109	WMT	WAL-MART STORES INC				233,647.36 75.15	256,616.86 82.54	0.7	22,969.50		6,467		
1,402	WFC	WELLS FARGO & CO NEW COM				74,350.04 53.03	75,693.98 53.99	0.2	1,343.94		2,187		
			<b>0.00</b>			<b>6,710,815.72</b>	<b>7,720,375.99</b>	<b>22.4</b>	<b>1,009,560.27</b>	<b>0.00</b>	<b>240,925</b>		
<b>AMERICAN DEPOSITARY RECEIPTS</b>													
3,295	GSK	GLAXOSMITHKLINE PLC SPONSORED				146,348.16 44.42	133,513.40 40.52	0.4	-12,834.76		7,632		
2,801	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				157,776.25 56.33	202,596.33 72.33	0.6	44,820.08		10,532		
			<b>0.00</b>			<b>304,124.41</b>	<b>336,109.73</b>	<b>1.0</b>	<b>31,985.32</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	114,899.60 110.80	0.3	29,908.63		3,609		
2,311	ETN	EATON CORP PLC SHS				158,503.87 68.59	176,976.38 76.58	0.5	18,472.51		6,101		
911	LYB	LYONDELLBASELL INDUSTRIES N V				82,746.10 90.83	102,141.32 112.12	0.3	19,395.22		3,644		NR
1,354	NTR	NUTRIEN LTD				56,027.51 41.38	68,580.10 50.65	0.2	12,552.59		2,166		



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1,316	STX	SEAGATE TECHNOLOGY PLC S				48,107.94 36.56	74,156.60 56.35	0.2	26,048.66		3,316		
					0.00	430,376.40	536,754.00	1.6	106,377.60	0.00	18,837		
<b>EQUITY TOTAL</b>				0.00	0.00	7,445,316.54	8,593,239.72	25.0	1,147,923.18	0.00	277,925		
<b>FIXED INCOME</b>													
<b>US Treasury</b>													
650,000	912828MP2	UNITED STATES TREAS NTS	1.6	1.43	2.39	673,995.00 103.69	663,338.00 102.05	1.9	-10,657.00	6,834.43	23,563	Aaa	NR
1,360,000	912828RC6	UNITED STATES TREAS NTS	3.1	1.78	2.57	1,374,466.30 101.06	1,341,381.60 98.63	3.9	-33,084.70	8,382.60	28,900	Aaa	AA+
325,000	912828W9	US TREASURY N/B	4.1	2.30	2.64	319,391.46 98.27	314,873.00 96.88	0.9	-4,518.46	1,015.63	6,094	Aaa	AA+
1,400,000	912828VS6	UNITED STATES TREAS NTS	4.8	2.25	2.68	1,417,598.00 101.26	1,387,554.00 99.11	4.0	-30,044.00	10,151.93	35,000	Aaa	AA+
1,225,000	912828XT2	US TREASURY N/B	5.6	2.12	2.74	1,216,839.86 99.33	1,175,485.50 95.96	3.4	-41,354.36		24,500	Aaa	AA+
2,495,000	912828P46	UNITED STATES TREAS NTS	7.1	2.69	2.81	2,312,076.13 92.67	2,292,056.70 91.87	6.7	-20,019.43	11,759.93	40,544	Aaa	AA+
1,070,000	9128282R0	US TREASURY N/B	8.2	2.92	2.84	1,012,128.07 94.59	1,019,517.40 95.28	3.0	7,389.33	6,983.08	24,075	Aaa	AA+
		Accrued Interest					45,127.59	0.1			182,675		
			5.4	2.29	2.70	8,326,494.83	8,239,333.79	23.9	-132,288.63	45,127.59	182,675		
<b>Corporate Bond</b>													
115,000	961214CC5	WESTPAC BKG CORP	0.2	1.95	2.59	115,055.68 100.05	114,932.04 99.94	0.3	-123.65	862.50	2,588	Aa3	AA-
175,000	59156RAR9	METLIFE INC	0.2	2.03	2.41	176,728.26 100.99	176,549.28 100.89	0.5	-178.98	3,512.65	11,930	A3	A-
105,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US	0.2	2.15	2.37	105,126.36 100.12	105,063.95 100.06	0.3	-62.42	795.38	2,835	Aa3	A
225,000	00287YAK5	ABBVIE INC	0.4	2.30	2.59	224,708.79 99.87	224,412.53 99.74	0.7	-296.26	312.50	4,500	Baa2	A-
135,000	501044CW9	KROGER CO	0.6	2.26	2.90	135,026.07 100.02	134,487.81 99.62	0.4	-538.26	1,173.00	3,105	Baa1	BBB
90,000	501044DA6	KROGER CO	0.6	2.47	2.69	89,740.69 99.71	89,609.40 99.57	0.3	-131.29	680.00	1,800	Baa1	BBB
430,000	89114QBE7	TORONTO-DOMINION BANK	0.6	1.82	2.54	430,361.38 100.08	428,364.28 99.62	1.2	-1,997.10	3,004.63	8,385	Aa1	AA-
200,000	61747YCJ2	MORGAN STANLEY	1.3	2.98	2.85	206,762.58 103.38	207,056.00 103.53	0.6	293.42	2,125.00	11,250	A3	BBB+
215,000	82481LAA7	SHIRE ACQ INV IRELAND DA	1.3	2.14	3.00	214,342.28 99.69	211,972.80 98.59	0.6	-2,369.48	771.61	4,085	Baa3	BBB-
160,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	1.3	2.78	3.34	166,622.98 104.14	165,380.80 103.36	0.5	-1,242.18	1,201.11	9,400	Baa1	A-

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110,000	49327M2F0	KEY BANK NA	1.5	1.97	2.86	110,870.38 100.79	109,390.60 99.45	0.3	-1,479.78	1,268.06	2,750	A3	A-
125,000	02209SAT0	ALTRIA GROUP INC	1.6	2.64	2.85	124,966.76 99.97	124,555.00 99.64	0.4	-411.76	1,248.70	3,281	A3	A-
285,000	78012KC62	ROYAL BANK OF CANADA	1.7	2.15	2.93	284,878.61 99.96	281,072.70 98.62	0.8	-3,805.91	1,497.24	6,056	Aa3	AA-
105,000	4042Q1AE7	HSBC BK USA N A GLOBAL	2.1	3.24	3.22	108,661.60 103.49	108,704.40 103.53	0.3	42.80	1,379.22	5,119	A1	A
100,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	2.4	2.71	2.83	100,095.76 100.10	99,788.00 99.79	0.3	-307.76	1,313.89	2,750	Baa1	BBB+
110,000	7591EPAK6	REGIONS FINL CORP NEW	2.5	2.84	3.22	111,019.60 100.93	109,923.00 99.93	0.3	-1,096.60	1,104.89	3,520	Baa2	BBB+
105,000	037833BS8	APPLE INC	2.6	1.92	2.79	105,919.49 100.88	103,505.85 98.58	0.3	-2,413.64	643.13	2,363	Aa1	AA+
110,000	867914BK8	SUNTRUST BANKS INC	2.6	2.87	3.24	110,077.80 100.07	109,003.40 99.09	0.3	-1,074.40	779.78	3,190	Baa1	BBB+
95,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	2.6	3.32	3.24	99,520.64 104.76	99,708.20 104.96	0.3	187.56	901.71	4,845	Baa1	BBB+
105,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	2.8	2.20	3.12	105,134.92 100.13	102,459.00 97.58	0.3	-2,675.92	170.63	2,363	A2	A-
205,000	46625HHZ6	JPMORGAN CHASE	2.7	2.86	3.14	215,164.72 104.96	213,487.00 104.14	0.6	-1,677.72	553.07	9,481	A3	A-
210,000	369550BE7	GENERAL DYNAMICS CORP	2.8	3.20	3.07	208,857.03 99.46	209,544.30 99.78	0.6	687.27	350.00	6,300	A2	A+
115,000	126650CT5	CVS HEALTH CORP	2.8	2.18	3.33	114,804.70 99.83	111,079.65 96.59	0.3	-3,725.05	1,221.88	2,444	Baa1	BBB
95,000	60871RAF7	MOLSON COORS BREWING CO	2.9	2.52	2.99	92,956.99 97.85	91,366.25 96.18	0.3	-1,590.74	753.67	1,995	Baa3	BBB-
110,000	871829BA4	SYSCO CORP	2.9	2.24	3.16	110,847.84 100.77	107,837.40 98.03	0.3	-3,010.44	1,038.89	2,750	A3	BBB+
100,000	345397VU4	FORD MOTOR CREDIT CO LLC	2.8	3.53	3.68	106,957.23 106.96	106,491.00 106.49	0.3	-466.23	1,942.01	5,875	Baa2	BBB
115,000	822582BW1	SHELL INTERNATIONAL FIN	3.1	1.82	2.95	114,756.26 99.79	110,703.60 96.26	0.3	-4,052.66	441.63	2,013	Aa2	A+
100,000	00772BAM3	AERCAP IRELAND CAP	3.0	2.94	3.75	106,471.74 106.47	103,860.00 103.86	0.3	-2,611.74	833.33	5,000	Baa3	BBB-
196,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	3.2	3.06	3.40	206,197.88 105.20	203,890.96 104.03	0.6	-2,306.92	4,179.97	9,065	A3	A-
220,000	446150AK0	HUNTINGTON BANCSHARES	3.3	2.19	3.03	218,577.99 99.35	211,622.40 96.19	0.6	-6,955.59	1,925.61	5,060	Baa1	BBB+
110,000	166764BN9	CHEVRON CORP	3.5	2.50	2.99	110,000.00 100.00	108,062.90 98.24	0.3	-1,937.10	671.68	2,748	Aa2	AA-
215,000	14040HBL8	CAPITAL ONE FINANCIAL CO	3.5	3.07	3.54	214,823.74 99.92	211,254.70 98.26	0.6	-3,569.04	1,493.65	6,558	Baa1	BBB
145,000	084423AS1	BERKLEY W R CORP	3.4	3.88	3.50	148,776.77 102.60	150,698.50 103.93	0.4	1,921.73	1,415.76	6,706	Baa1	BBB+
175,000	05531FAX1	BB&T CORPORATION	3.6	2.79	3.31	174,746.98 99.86	171,479.00 97.99	0.5	-3,267.98	802.08	4,813	A2	A-

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215,000	037411AZ8	APACHE CORP	3.6	3.15	3.56	215,774.49 100.36	212,604.90 98.89	0.6	-3,169.59	892.85	6,988	Baa3	BBB
105,000	25389JAL0	DIGITAL REALTY TRUST LP	3.7	2.88	3.57	109,302.47 104.10	106,497.30 101.43	0.3	-2,805.17	1,728.13	4,148	Baa2	BBB
110,000	666807BQ4	NORTHROP GRUMMAN CORP	4.1	2.55	3.37	109,986.45 99.99	106,340.30 96.67	0.3	-3,646.15	358.42	2,805	Baa2	BBB
175,000	68389XAP0	ORACLE CORP	4.1	2.59	3.10	174,350.30 99.63	170,728.25 97.56	0.5	-3,622.05	559.03	4,375	A1	AA-
205,000	254709AJ7	DISCOVER FINL SVCS	4.1	4.19	3.88	202,152.83 98.61	204,702.75 99.86	0.6	2,549.92	219.24	7,893	Ba1	BBB-
105,000	036752AF0	ANTHEM INC	4.1	2.93	3.56	105,069.01 100.07	102,339.30 97.47	0.3	-2,729.71	1,634.79	3,098	Baa2	A
75,000	71654QBG6	PETROLEOS MEXICANOS	4.2	3.98	4.99	73,465.04 97.95	70,391.25 93.86	0.2	-3,073.79	875.00	2,625	Baa3	BBB+
210,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	4.2	3.15	3.45	211,339.47 100.64	208,609.80 99.34	0.6	-2,729.67	2,310.00	6,930	A3	A-
75,000	281020AJ6	EDISON INTERNATIONAL	4.4	2.71	3.69	75,771.27 101.03	72,575.25 96.77	0.2	-3,196.02	467.08	2,213	A3	BBB
230,000	26875PAK7	EOG RESOURCES INC	4.4	3.27	3.47	223,511.10 97.18	221,480.80 96.30	0.6	-2,030.30	1,274.58	6,038	Baa1	BBB+
190,000	23331ABH1	D.R. HORTON INC	4.5	3.61	3.80	209,081.45 110.04	207,271.00 109.09	0.6	-1,810.45	3,216.81	10,925	Baa3	BBB
200,000	59156RBB3	METLIFE INC	4.6	3.14	3.52	212,044.61 106.02	208,272.00 104.14	0.6	-3,772.61	1,844.27	8,736	A3	A-
200,000	316773CP3	FIFTH THIRD BANCORP	4.9	3.48	3.82	208,288.53 104.14	204,788.00 102.39	0.6	-3,500.53	3,225.00	8,600	Baa1	BBB
105,000	00206RDC3	AT&T INC	5.1	3.89	3.98	107,561.72 102.44	107,543.10 102.42	0.3	-18.62	778.75	4,673	Baa1	BBB+
220,000	29336UAE7	ENLINK MISTREAM PARTNER	5.9	3.94	4.87	222,692.85 101.22	210,685.20 95.77	0.6	-12,007.65	4,565.00	9,130	Ba1	BBB-
110,000	151020AS3	CELGENE CORP	6.1	3.98	4.18	109,267.65 99.33	107,915.50 98.11	0.3	-1,352.15	1,255.07	4,263	Baa2	BBB+
110,000	00206RCT7	AT&T INC	6.5	3.48	4.26	114,650.78 104.23	109,002.30 99.09	0.3	-5,648.48	1,310.83	4,538	Baa1	BBB+
100,000	032511BN6	ANADARKO PETROLEUM CORP	6.3	3.97	4.26	110,467.20 110.47	108,433.00 108.43	0.3	-2,034.20	1,171.67	5,550	Ba1	BBB
95,000	91911TAP8	VALE OVERSEAS LIMITED	6.3	4.53	4.99	106,083.85 111.67	102,970.50 108.39	0.3	-3,113.35	1,830.73	5,938	Ba1	BBB-
115,000	690742AF8	OWENS CORNING	7.0	3.46	4.41	114,497.80 99.56	107,050.05 93.09	0.3	-7,447.75	1,151.28	3,910	Ba1	BBB
100,000	91914JAA0	VALERO ENERGY PARTNERS LP	6.9	3.92	4.47	103,264.97 103.26	99,324.00 99.32	0.3	-3,940.97	2,017.36	4,375	Baa3	BBB-
110,000	237194AL9	DARDEN RESTAURANTS INC	7.4	3.81	4.24	110,355.64 100.32	106,808.90 97.10	0.3	-3,546.74	352.92	4,235	Baa2	BBB
115,000	01609WAT9	ALIBABA GROUP HOLDING	7.9	3.48	4.04	114,305.94 99.40	109,225.85 94.98	0.3	-5,080.09	1,900.69	3,910	A1	A+
105,000	534187BH1	LINCOLN NATIONAL CORP	7.9	3.83	4.21	104,793.91 99.80	101,612.70 96.77	0.3	-3,181.21	1,208.08	3,990	Baa1	A-

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		Accrued Interest					78,516.41	0.2			296,801		
			<b>3.3</b>	<b>2.91</b>	<b>3.37</b>	<b>8,717,639.81</b>	<b>8,663,005.09</b>	<b>25.2</b>	<b>-133,151.13</b>	<b>78,516.41</b>	<b>296,801</b>		
<b>ABS</b>													
10,236	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.1	1.05	1.29	10,236.09 100.00	10,227.78 99.92	0.0	-8.32	3.84	106		AAA
22,453	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.1	2.15	2.03	22,438.23 99.93	22,445.69 99.97	0.1	7.46	30.84	483		AAA
95,000	80284TAF2	SDART 2017-1 A3	0.2	1.78	2.00	94,998.40 100.00	94,809.57 99.80	0.3	-188.83	74.73	1,682	Aaa	AAA
165,000	03065JAF1	AMCAR 2014-4 C	0.5	1.73	2.56	166,798.24 101.09	164,875.13 99.92	0.5	-1,923.11	260.38	4,076		AAA
21,592	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.1	2.58	1.67	21,599.05 100.03	21,598.52 100.03	0.1	-0.53	24.95	561	Aaa	AAA
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	0.1	1.21	1.55	256,683.40 100.66	254,799.03 99.92	0.7	-1,884.37	181.33	4,080	NR	AAA
115,000	31679RAD7	FITAT 2017-1 A3	1.4	1.81	2.83	114,997.05 100.00	113,337.61 98.55	0.3	-1,659.44	86.25	2,070	Aaa	AAA
160,000	981464FP0	WFNMT 2016-B A	0.2	1.58	1.58	159,581.25 99.74	159,651.12 99.78	0.5	69.87	102.40	2,304		AAA
545,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	1.6	1.95	2.80	544,871.32 99.98	537,509.74 98.63	1.6	-7,361.58	467.49	10,519	Aaa	
395,000	14041NFK2	COMET 2017-A1 A1	1.7	2.02	2.79	394,913.26 99.98	389,702.69 98.66	1.1	-5,210.57	351.11	7,900		AAA
260,000	87165LBP5	SYNCT 2017-1 A	1.9	1.94	2.94	259,998.34 100.00	255,105.92 98.12	0.7	-4,892.42	223.02	5,018	Aaa	
250,000	254683BX2	DCENT 2017-A2 A2	3.4	2.11	3.34	251,835.94 100.73	244,660.38 97.86	0.7	-7,175.57	265.56	5,975	Aaa	AAA
		Accrued Interest					2,071.91	0.0			44,773		
			<b>1.4</b>	<b>1.84</b>	<b>2.57</b>	<b>2,298,950.58</b>	<b>2,270,795.09</b>	<b>6.6</b>	<b>-30,227.40</b>	<b>2,071.91</b>	<b>44,773</b>		
<b>MBS-CMO</b>													
420,237	3136AY5X7	FNR 2017-103 BF	0.1	1.82	2.16	420,532.41 100.07	420,710.37 100.11	1.2	177.96	151.24	9,074	Aaa	AA+
48,895	3137F5BX6	FHR 4790 F	0.1	2.09	2.12	48,895.22 100.00	48,818.94 99.84	0.1	-76.28	45.62	1,026	Aaa	AA+
334,062	3137FAFF0	FHR 4708 F	0.1	1.91	2.20	334,650.45 100.18	334,868.41 100.24	1.0	217.96	328.02	7,380	Aaa	AA+
		Accrued Interest					524.88	0.0			17,481		
			<b>0.1</b>	<b>1.87</b>	<b>2.17</b>	<b>804,078.08</b>	<b>804,922.60</b>	<b>2.3</b>	<b>319.64</b>	<b>524.88</b>	<b>17,481</b>		
<b>Municipal Bond</b>													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	4.3	2.26	3.11	130,226.89 100.17	125,464.30 96.51	0.4	-4,762.59	996.67	2,990	Aa1	AAA
		Accrued Interest					996.67	0.0			2,990		
			<b>4.3</b>	<b>2.26</b>	<b>3.11</b>	<b>130,226.89</b>	<b>126,460.97</b>	<b>0.4</b>	<b>-4,762.59</b>	<b>996.67</b>	<b>2,990</b>		

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<b>MBS - Agency</b>													
1,094	3128KUS73	FHLMC PC GOLD COMB 30	2.8	5.21	2.29	1,193.95 109.15	1,207.78 110.41	0.0	13.83	5.47	66	Aaa	AA+
		Accrued Interest					5.47	0.0			66		
			<b>2.8</b>	<b>5.21</b>	<b>2.29</b>	<b>1,193.95</b>	<b>1,213.25</b>	<b>0.0</b>	<b>13.83</b>	<b>5.47</b>	<b>66</b>		
<b>Mutual Fund</b>													
79,363	ZFLIX	ZIEGLER FLOATING RATE INSTITUT				2,060,234.68 25.96	2,057,096.06 25.92	6.0	-3,138.62				
					<b>0.00</b>	<b>2,060,234.68</b>	<b>2,057,096.06</b>	<b>6.0</b>	<b>-3,138.62</b>	<b>0.00</b>			
<b>CMBS - Agency</b>													
469,787	3137AKKC4	FHLMC REMIC SERIES K-705	0.2	1.43	1.51	480,283.31 102.23	468,822.75 99.79	1.4	-11,460.56	901.60	10,819	Aaa	NA
160,351	3136AHUV0	FNMA REMIC TRUST 2014-M1	0.4	1.56	1.79	160,897.72 100.34	159,991.42 99.78	0.5	-906.30	310.41	3,725	Aaa	AA+
350,070	3137AQT24	FHLMC REMIC SERIES K-708	0.5	1.14	1.54	357,249.52 102.05	348,751.56 99.62	1.0	-8,497.96	621.37	7,456	Aaa	AA+
		Accrued Interest					1,833.39	0.0			22,001		
			<b>0.4</b>	<b>1.35</b>	<b>1.57</b>	<b>998,430.56</b>	<b>979,399.12</b>	<b>2.8</b>	<b>-20,864.83</b>	<b>1,833.39</b>	<b>22,001</b>		
<b>FIXED INCOME TOTAL</b>			<b>3.3</b>	<b>2.22</b>	<b>2.63</b>	<b>23,337,249.37</b>	<b>23,142,225.96</b>	<b>67.2</b>	<b>-324,099.73</b>	<b>129,076.32</b>	<b>566,787</b>		
<b>OTHER</b>													
<b>OTHER ASSETS (USD)</b>													
212,494	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				212,493.77 10.00	212,493.77 10.00	0.6	0.00		0		
321,331	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				321,330.93 10.00	321,330.93 10.00	0.9	0.00		0		
470,302	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				470,301.52 10.00	470,301.52 10.00	1.4	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		
14,599	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				14,599.06 10.00	14,599.06 10.00	0.0	0.00		0		
					<b>0.00</b>	<b>1,259,839.29</b>	<b>1,259,839.29</b>	<b>3.7</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>OTHER TOTAL</b>				<b>0.00</b>	<b>0.00</b>	<b>1,259,839.29</b>	<b>1,259,839.29</b>	<b>3.7</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>TOTAL PORTFOLIO</b>			<b>2.23</b>	<b>1.57</b>	<b>1.79</b>	<b>33,468,249.01</b>	<b>34,421,148.78</b>	<b>100.0</b>	<b>823,823.45</b>	<b>129,076.32</b>	<b>852,972</b>		

# Transaction Summary

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## Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
5/8/2018	5/11/2018	85,000	369550BE7	GENERAL DYNAMICS CORP 3.000% Due 5/11/2021	WELLS_b b	99.31	84,409.25			84,409.25
5/9/2018	5/11/2018	125,000	369550BE7	GENERAL DYNAMICS CORP 3.000% Due 5/11/2021	FSTB_bb	99.54	124,425.00			124,425.00
5/31/2018	5/31/2018	40,481	EUROPE	EUROPE ENTERPRISE III(EST.VAL)		10.00	40,480.61			40,480.61
5/31/2018	5/31/2018	330	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		25.92	8,549.05			8,549.05
<b>Total Purchases</b>							<b>257,863.91</b>	<b>0.00</b>	<b>0.00</b>	<b>257,863.91</b>

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
5/4/2018	5/4/2018	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
5/8/2018	5/11/2018	85,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 8/15/2021	BOA_bb	98.20	83,462.70			83,462.70
5/9/2018	5/11/2018	125,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 8/15/2021	BOA_bb	98.13	122,661.13			122,661.13
5/14/2018	5/14/2018	58,491	COASTAL	CS - REPURCHASE AGREEMENT		1.00	58,490.51			58,490.51
5/18/2018	5/18/2018	297,341	COASTAL	CS - REPURCHASE AGREEMENT		1.00	297,341.25			297,341.25
5/31/2018	5/31/2018	1,614	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)		10.00	1,614.20			1,614.20
<b>Total Sales</b>							<b>663,569.79</b>	<b>0.00</b>	<b>0.00</b>	<b>663,569.79</b>

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/3/2018	5/18/2018	ETN	EATON CORP PLC SHS	1.00	1,525.26	1,525.26
5/3/2018	6/1/2018	WFC	WELLS FARGO & CO NEW COM	1.00	546.78	546.78
5/4/2018	6/1/2018	FE	FIRSTENERGY CORP COM	1.00	1,355.76	1,355.76
5/4/2018	6/1/2018	INTC	INTEL CORP COM	1.00	849.30	849.30
5/4/2018	6/13/2018	MET	METLIFE INC COM	1.00	669.06	669.06
5/7/2018	6/1/2018	MAC	MACERICH CO COM	1.00	1,509.60	1,509.60
5/10/2018	6/1/2018	BBT	BB&T CORP COM	1.00	2,082.00	2,082.00
5/10/2018	7/12/2018	GSK	GLAXOSMITHKLINE PLC SPONSORED ADR	1.00	1,745.68	1,745.68

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## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/10/2018	6/1/2018	IVZ	INVESCO LTD SHS	1.00	1,138.50	1,138.50
5/10/2018	6/1/2018	PFE	PFIZER INC COM	1.00	1,813.22	1,813.22
5/10/2018	6/18/2018	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS	1.00	2,632.94	2,632.94
5/10/2018	6/4/2018	WMT	WAL-MART STORES INC	1.00	1,616.68	1,616.68
5/11/2018	6/11/2018	XOM	EXXON MOBIL CORP COM	1.00	3,017.60	3,017.60
5/14/2018	5/25/2018	AFG	AMERICAN FINL GROUP INC OHIO COM	1.00	1,716.00	1,716.00
5/15/2018	5/31/2018	DRE	DUKE REALTY CORP COM NEW	1.00	901.00	901.00
5/16/2018	6/8/2018	LLY	LILLY ELI & CO COM	1.00	510.75	510.75
5/16/2018	6/14/2018	MSFT	MICROSOFT CORP COM	1.00	672.00	672.00
5/16/2018	6/5/2018	VLO	VALERO ENERGY CORP NEW COM	1.00	1,333.60	1,333.60
5/17/2018	6/11/2018	CVX	CHEVRON CORP NEW COM	1.00	2,784.32	2,784.32
5/17/2018	6/1/2018	CMI	CUMMINS INC COM	1.00	585.36	585.36
5/17/2018	6/1/2018	HP	HELMERICH & PAYNE INC COM	1.00	1,530.90	1,530.90
5/18/2018	5/18/2018	ETN	EATON CORP PLC SHS	1.00	-305.05	-305.05
5/22/2018	6/1/2018	AFL	AFLAC INC COM	1.00	773.24	773.24
5/23/2018	6/7/2018	DFS	DISCOVER FINL SVCS COM	1.00	932.75	932.75
5/24/2018	6/15/2018	CCL	CARNIVAL CORP PAIRED CTF	1.00	1,262.00	1,262.00
5/24/2018	6/15/2018	IP	INTL PAPER CO COM	1.00	851.68	851.68
5/25/2018	6/12/2018	JNJ	JOHNSON & JOHNSON COM	1.00	1,698.30	1,698.30
5/30/2018	6/15/2018	CPA	COPA HOLDINGS SA CL A	1.00	902.19	902.19
5/30/2018	6/15/2018	DWDP	DOW DUPONT INC	1.00	753.54	753.54
5/30/2018	6/14/2018	MXIM	MAXIM INTEGRATED PRO	1.00	967.26	967.26
5/30/2018	6/29/2018	UNP	UNION PAC CORP COM	1.00	759.20	759.20
5/31/2018	6/29/2018	BAC	BANK AMER CORP COM	1.00	624.60	624.60
5/31/2018	6/29/2018	PEP	PEPSICO INC COM	1.00	1,079.61	1,079.61
5/31/2018	5/31/2018	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	8,549.05	8,549.05
<b>Total Dividends</b>					<b>49,384.68</b>	<b>49,384.68</b>

## Interest

# Transaction Summary

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US Dollar  
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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/1/2018	5/1/2018	237194AL9	DARDEN RESTAURANTS INC 3.850% Due 5/1/2027	100.00	2,117.50	2,117.50
5/1/2018	5/1/2018	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	5.49	5.49
5/1/2018	5/1/2018	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 9/25/2018	100.00	1,017.16	1,017.16
5/1/2018	5/1/2018	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 1/25/2019	100.00	622.61	622.61
5/1/2018	5/1/2018	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11/25/2018	100.00	337.62	337.62
5/2/2018	5/2/2018	COASTAL	CS - REPURCHASE AGREEMENT	1.00	1,773.33	1,773.33
5/5/2018	5/7/2018	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE 2.250% Due 5/5/2021	100.00	1,181.25	1,181.25
5/6/2018	5/6/2018	00287YAK5	ABBVIE INC 2.000% Due 11/6/2018	100.00	2,250.00	2,250.00
5/8/2018	5/8/2018	03065JAF1	AMCAR 2014-4 C 2.470% Due 11/9/2020	100.00	339.63	339.63
5/8/2018	5/8/2018	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL 2.150% Due 3/9/2020	100.00	55.05	55.05
5/10/2018	5/10/2018	46625HHZ6	JPMORGAN CHASE 4.625% Due 5/10/2021	100.00	4,740.63	4,740.63
5/15/2018	5/15/2018	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 9/15/2022	100.00	876.54	876.54
5/15/2018	5/15/2018	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 5/17/2021	100.00	340.00	340.00
5/15/2018	5/15/2018	14041NFK2	COMET 2017-A1 A1 2.000% Due 1/15/2023	100.00	658.33	658.33
5/15/2018	5/15/2018	254683BX2	DCENT 2017-A2 A2 2.390% Due 7/15/2024	100.00	497.92	497.92
5/15/2018	5/15/2018	3137FAFF0	FHR 4708 F 2.209% Due 8/15/2047	100.00	620.73	620.73



# Transaction Summary

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US Dollar  
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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/15/2018	5/15/2018	3137F5BX6	FHR 4790 F 2.099% Due 10/15/2043	100.00	86.38	86.38
5/15/2018	5/15/2018	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11/16/2020	100.00	63.99	63.99
5/15/2018	5/15/2018	80284TAF2	SDART 2017-1 A3 1.770% Due 9/15/2020	100.00	140.13	140.13
5/15/2018	5/15/2018	87165LBP5	SYNCT 2017-1 A 1.930% Due 6/15/2023	100.00	418.17	418.17
5/15/2018	5/15/2018	981464FP0	WFNMT 2016-B A 1.440% Due 6/15/2022	100.00	192.00	192.00
5/16/2018	5/16/2018	31679RAD7	FITAT 2017-1 A3 1.800% Due 2/15/2022	100.00	172.50	172.50
5/18/2018	5/18/2018	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 4/18/2019	100.00	13.87	13.87
5/21/2018	5/21/2018	254709AJ7	DISCOVER FINL SVCS 3.850% Due 11/21/2022	100.00	3,946.25	3,946.25
5/25/2018	5/25/2018	3136AY5X7	FNR 2017-103 BF 2.159% Due 7/25/2037	100.00	763.94	763.94
5/31/2018	5/31/2018	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)	10.00	-1,614.20	-1,614.20
5/31/2018	5/31/2018	EUROPE	EUROPE ENTERPRISE III(EST.VAL)	10.00	40,480.61	40,480.61
5/31/2018	5/31/2018	CASH	MONEY FUND	1.00	43.47	43.47
5/31/2018	6/1/2018	CASH	MONEY FUND	1.00	448.63	448.63
5/31/2018	5/31/2018	912828XT2	US TREASURY N/B 2.000% Due 5/31/2024	100.00	12,250.00	12,250.00
<b>Total Interest</b>					<b>74,839.53</b>	<b>74,839.53</b>

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/1/2018	5/1/2018	3	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	2.96	2.96
5/1/2018	5/1/2018	60,213	3137AKKC4	FHLMC REMIC SERIES K-705	100.00	60,213.48	60,213.48

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
5/1/2018 - 5/31/2018

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
				2.303% Due 9/25/2018			
5/1/2018	5/1/2018	698	3137AQT24	FHLMC REMIC SERIES K-708	100.00	697.96	697.96
				2.130% Due 1/25/2019			
5/1/2018	5/1/2018	14,057	3136AHUV0	FNMA REMIC TRUST 2014-M1	100.00	14,056.87	14,056.87
				2.323% Due 11/25/2018			
5/8/2018	5/8/2018	8,274	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL	100.00	8,273.59	8,273.59
				2.150% Due 3/9/2020			
5/15/2018	5/15/2018	4,998	3137FAFF0	FHR 4708 F	100.00	4,997.83	4,997.83
				2.209% Due 8/15/2047			
5/15/2018	5/15/2018	1,105	3137F5BX6	FHR 4790 F	100.00	1,104.78	1,104.78
				2.099% Due 10/15/2043			
5/15/2018	5/15/2018	7,940	80283YAF2	SANTANDER DRIVE AUTO 2014-4	100.00	7,939.95	7,939.95
				2.600% Due 11/16/2020			
5/18/2018	5/18/2018	5,766	43814RAB2	HONDA AUTO RECEIVABLES OWNER T	100.00	5,765.55	5,765.55
				1.040% Due 4/18/2019			
5/25/2018	5/25/2018	6,724	3136AY5X7	FNR 2017-103 BF	100.00	6,724.39	6,724.39
				2.159% Due 7/25/2037			
<b>Total Principal Payments</b>						<b>109,777.36</b>	<b>109,777.36</b>

## Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/15/2018	5/15/2018	115,000	7591EPAJ9	REGIONS FINL CORP	100.00	115,000.00	115,000.00
				2.000% Due 5/15/2018			
5/21/2018	5/21/2018	120,000	487836BE7	KELLOGG CO	100.00	120,000.00	120,000.00
				3.250% Due 5/21/2018			
<b>Total Maturities</b>						<b>235,000.00</b>	<b>235,000.00</b>

# Transaction Summary

WFT Liquidating Trust  
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US Dollar  
5/1/2018 - 5/31/2018

## Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
5/4/2018	5/4/2018	CASH	MONEY FUND (Funeral Distribution)	1.00	100,000.00	100,000.00
5/15/2018	5/15/2018	CASH	MONEY FUND (Funeral Distribution)	1.00	100,000.00	100,000.00
5/21/2018	5/21/2018	CASH	MONEY FUND (Funeral Distribution)	1.00	100,000.00	100,000.00
5/25/2018	5/25/2018	CASH	MONEY FUND (Funeral Distribution)	1.00	100,000.00	100,000.00
<b>Total Withdrawals</b>					<b>400,000.00</b>	<b>400,000.00</b>

## Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/8/2018	5/11/2018	369550BE7	GENERAL DYNAMICS CORP 3.000% Due 5/11/2021		0.00	0.00
5/9/2018	5/11/2018	369550BE7	GENERAL DYNAMICS CORP 3.000% Due 5/11/2021		0.00	0.00
<b>Total Purchased Accrued</b>					<b>0.00</b>	<b>0.00</b>

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
5/8/2018	5/11/2018	912828RC6	UNITED STATES TREAS NTS 2.125% Due 8/15/2021	100.00	424.12	424.12
5/9/2018	5/11/2018	912828RC6	UNITED STATES TREAS NTS 2.125% Due 8/15/2021	100.00	623.71	623.71
5/15/2018	5/15/2018	7591EPAJ9	REGIONS FINL CORP 2.000% Due 5/15/2018	100.00	1,150.00	1,150.00
5/21/2018	5/21/2018	487836BE7	KELLOGG CO 3.250% Due 5/21/2018	100.00	1,950.00	1,950.00
<b>Total Sold Accrued</b>					<b>4,147.83</b>	<b>4,147.83</b>

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
5/1/2018 - 5/31/2018

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
10/31/2017	5/1/2018	8,981	3136AHUV0	FNMA REMIC TRUS		9,011.65	0.00	8,980.78	-30.87	
10/31/2017	5/1/2018	5,076	3136AHUV0	FNMA REMIC TRUS		5,093.14	0.00	5,076.09	-17.05	
7/10/2007	5/1/2018	3	3128KUS73	FHLMC PC		3.23	0.00	2.96	0.00	-0.27
10/7/2014	5/1/2018	60,213	3137AKKC4	FHLMC REMIC SER		61,558.88	0.00	60,213.48	0.00	-1,345.40
10/22/2014	5/1/2018	698	3137AQT24	FHLMC REMIC SER		712.27	0.00	697.96	0.00	-14.31
	5/4/2018	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
9/28/2016	5/8/2018	85,000	912828RC6	UNITED STATES T		88,937.89	-1,272.96	83,462.70	0.00	-4,202.23
3/11/2014	5/8/2018	6,327	03064LAE0	AMERICREDIT AUT		6,324.80	0.00	6,326.86	0.00	2.06
12/5/2014	5/8/2018	1,947	03064LAE0	AMERICREDIT AUT		1,943.38	0.00	1,946.73	0.00	3.35
9/28/2016	5/9/2018	25,000	912828RC6	UNITED STATES T		26,158.20	-375.04	24,532.23	0.00	-1,250.93
11/3/2016	5/9/2018	100,000	912828RC6	UNITED STATES T		103,914.06	-1,211.73	98,128.90	0.00	-4,573.43
	5/14/2018	58,491	COASTAL	CS - REPURCHASE		58,490.51		58,490.51	0.00	
10/28/2013	5/15/2018	95,000	7591EPAJ9	REGIONS FINL CO		93,628.20	1,371.80	95,000.00	0.00	
1/21/2014	5/15/2018	20,000	7591EPAJ9	REGIONS FINL CO		19,625.80	374.20	20,000.00	0.00	
4/10/2018	5/15/2018	1,105	3137F5BX6	FHR 4790 F		1,104.78	0.00	1,104.78	0.00	
2/6/2018	5/15/2018	3,199	3137FAFF0	FHR 4708 F		3,204.61	0.00	3,198.61	-6.00	
2/28/2018	5/15/2018	1,799	3137FAFF0	FHR 4708 F		1,802.03	0.00	1,799.22	-2.81	
9/10/2014	5/15/2018	7,373	80283YAF2	SANTANDER DRIVE		7,370.62	0.00	7,372.81	0.00	2.19
11/5/2014	5/15/2018	567	80283YAF2	SANTANDER DRIVE		571.75	0.00	567.14	0.00	-4.61
	5/18/2018	297,341	COASTAL	CS - REPURCHASE		297,341.25		297,341.25	0.00	
10/18/2016	5/18/2018	5,766	43814RAB2	HONDA AUTO RECE		5,765.39	0.00	5,765.55	0.00	0.16
11/6/2013	5/21/2018	110,000	487836BE7	KELLOGG CO		116,792.50	-6,792.50	110,000.00	0.00	
1/21/2014	5/21/2018	10,000	487836BE7	KELLOGG CO		10,585.60	-585.60	10,000.00	0.00	
1/23/2018	5/25/2018	6,724	3136AY5X7	FNR 2017-103 BF		6,729.12	0.00	6,724.39	-4.73	
9/30/2014	5/31/2018	1,614	ASIAENT	ASIA ENT III ON		1,614.20		1,614.20	0.00	
<b>Total Gains</b>									<b>0</b>	<b>8</b>
<b>Total Losses</b>									<b>-61</b>	<b>-11,391</b>
<b>Total</b>						<b>1,028,284</b>	<b>-8,491.84</b>	<b>1,008,347</b>	<b>-61</b>	<b>-11,383</b>
<b>Total Realized Gain/Loss</b>			<b>-11,444.88</b>							