

Portfolio Report

6/30/2018

Account

WFT Liquidating Trust
Consolidated Account

Portfolio Overview

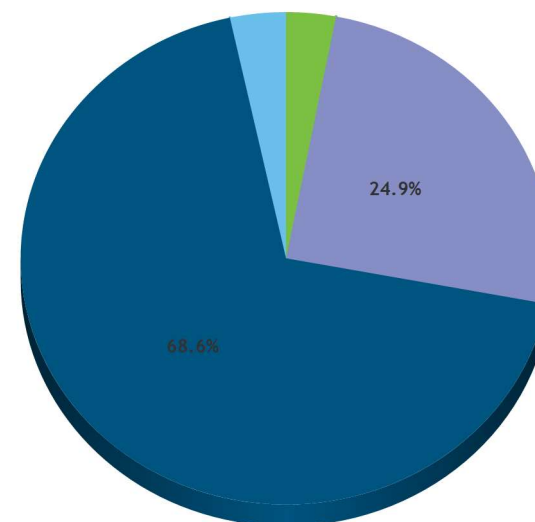
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
5/31/2018 - 6/30/2018

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	34,292,072.46	34,831,219.80	35,902,137.00
Beginning Accrued Interest	129,076.32	104,963.70	158,183.42
Net Contributions/Withdrawals	-200,000.00	-902,842.12	-1,838,502.35
Realized Gains/Losses	-32,333.40	34,652.84	227,396.43
Change in Unrealized Gains/Losses	-102,219.42	-183,618.60	-823,839.80
Net Income/Expenses	44,542.31	229,513.26	558,653.51
Amortization/Accretion	-1,878.34	-8,741.58	-25,661.19
Change in Accrued Interest	18,596.61	42,709.23	-10,510.49
Ending Value	34,000,183.60	34,000,183.60	34,000,183.60
Ending Accrued Interest	147,672.93	147,672.93	147,672.93
Total	34,147,856.53	34,147,856.53	34,147,856.53

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,029,821.48	3.0	0.6
Equity	8,518,477.18	24.9	3.3
Fixed Income	23,439,801.09	68.6	2.7
Other	1,159,756.78	3.4	0.0
Total	34,147,856.53	100.0	2.7

Performance Overview

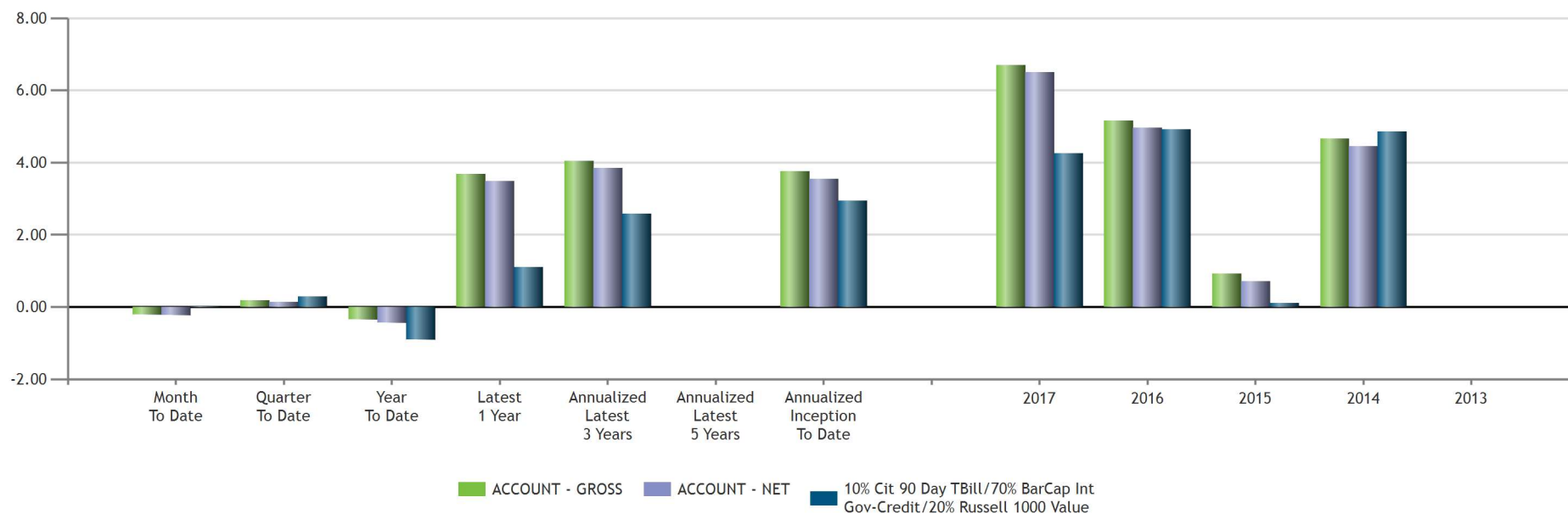
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Performance History Time Weighted Returns (%)

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	-0.65	0.39	-0.44	12.43	10.47		10.07	18.50	14.70	-1.58	12.58	
Fixed Income	-0.03	0.00	-0.71	0.14	1.41		1.47	2.48	1.94	1.27	2.55	
Other	-0.96	2.18	4.67	16.33	10.73		9.61	13.88	6.30	6.83	12.41	
ACCOUNT - GROSS	-0.21	0.19	-0.35	3.67	4.04		3.75	6.70	5.16	0.92	4.66	
ACCOUNT - NET	-0.23	0.14	-0.44	3.48	3.85		3.55	6.49	4.96	0.72	4.46	
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.02	0.28	-0.91	1.10	2.58		2.94	4.25	4.91	0.11	4.85	
Citigroup 90 Day TBill	0.13	0.42	0.79	1.33	0.64		0.42	0.84	0.27	0.03	0.03	
Bloomberg Barclays Int Gov/Credit	-0.07	0.01	-0.97	-0.58	1.16		1.45	2.14	2.08	1.07	3.13	
Russell 1000 Value	0.25	1.18	-1.69	6.77	8.26		9.21	13.66	17.34	-3.83	13.45	

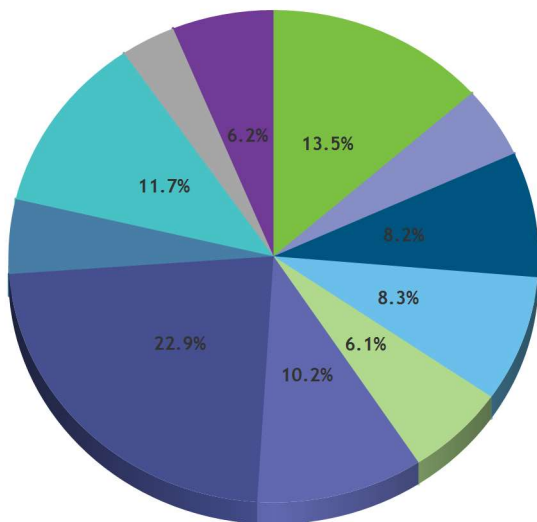


Equity Overview

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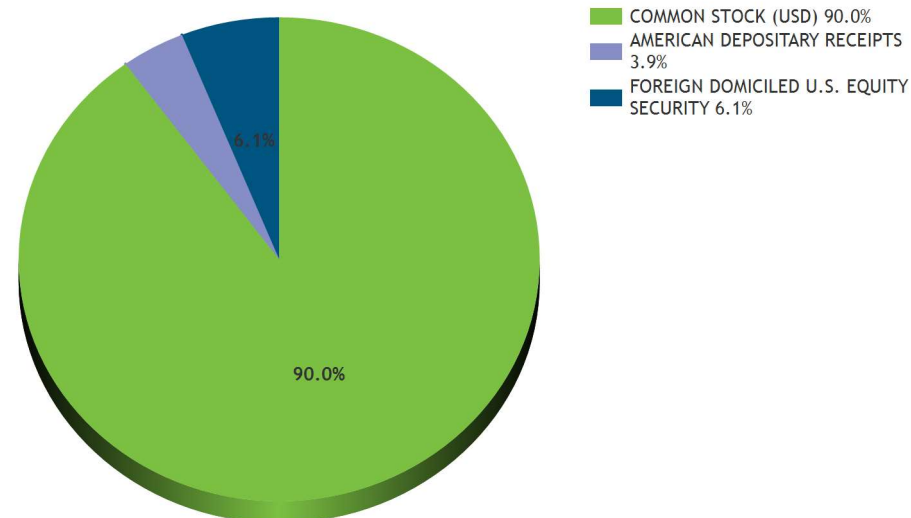
Portfolio Holdings by Industry Sector



Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
CVX	CHEVRON CORP NEW COM	314,304.98	3.7
XOM	EXXON MOBIL CORP COM	304,446.40	3.6
VZ	VERIZON COMMUNICATIONS INC COM	285,962.04	3.4
CSCO	CISCO SYS INC COM	284,729.51	3.3
BBT	BB&T CORP COM	280,042.88	3.3
WMT	WAL-MART STORES INC	266,285.85	3.1
PNC	PNC FINL SVCS GROUP INC COM	242,369.40	2.8
JNJ	JOHNSON & JOHNSON COM	228,968.58	2.7
FITB	FIFTH THIRD BANCORP COM	206,066.00	2.4
JPM	JPMORGAN CHASE & CO COM	206,003.40	2.4
Top 10 Holdings Total		2,619,179.04	30.7

Equity Allocation by Security Type



Fixed Income Characteristics

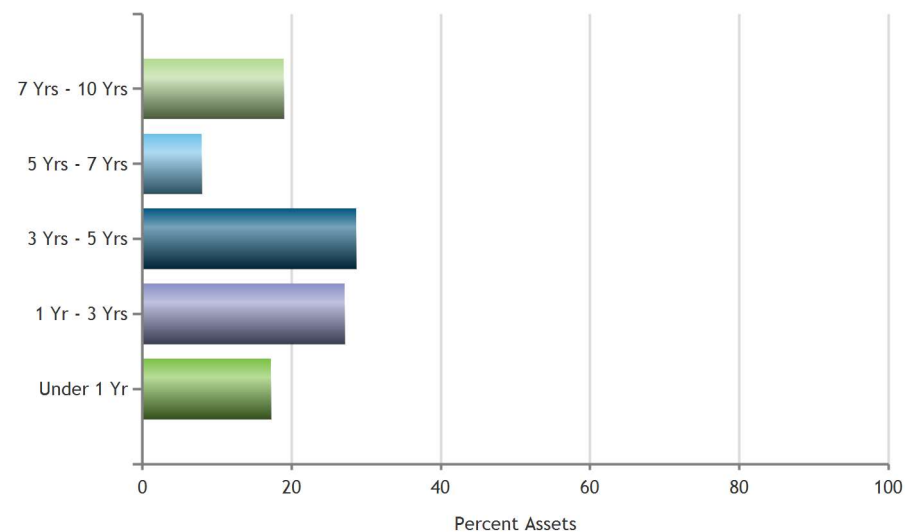
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Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	12	2,230,603.99	10.4	2.2	2.536%	0.3
1 Yr - 3 Yrs	27	4,798,576.96	22.4	2.9	2.767%	1.6
3 Yrs - 5 Yrs	25	5,078,767.00	23.8	3.2	2.842%	3.5
5 Yrs - 7 Yrs	6	3,900,588.40	18.2	3.0	2.768%	5.0
7 Yrs - 10 Yrs	10	4,580,027.47	21.4	3.1	2.227%	7.3
Over 10 Yrs	4	792,443.65	3.7	2.3	2.294%	0.1

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	2.94
Average Maturity (years)	4.99
Average Coupon (%)	2.63
Average Duration	3.68
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	13,006,089.49	60.8	2.6	2.107%	4.1
AA+/Aa1	1	103,942.39	0.5	3.0	2.250%	2.5
AA/Aa2	3	651,795.33	3.0	2.8	2.007%	1.5
AA-/Aa3	4	675,180.11	3.2	2.9	2.331%	1.7
A+/A1	3	427,487.88	2.0	3.5	3.579%	3.8
A/A2	4	440,058.42	2.1	3.4	2.951%	3.4
A-/A3	13	2,134,095.09	10.0	3.3	4.137%	2.5
BBB+/Baa1	14	1,946,086.02	9.1	3.5	3.172%	3.2
BBB/Baa2	10	1,283,389.81	6.0	4.1	4.306%	4.8
BBB-/Baa3	5	712,882.93	3.3	3.7	3.283%	3.3

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CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				16,021.65 0.00	16,021.65 0.00	0.0			0		
	CASH	MONEY FUND				740,822.01 0.00	740,822.01 0.00	2.2			0		
					0.00	756,843.66	756,843.66	2.2		0.00	0		
REPURCHASE AGREEMENT													
272,978	COASTAL	CS - REPURCHASE AGREEMENT		2.40	2.40	272,977.82 1.00	272,977.82 1.00	0.8	0.00		6,551		
				2.40	2.40	272,977.82	272,977.82	0.8	0.00	0.00	6,551		
EQUITY													
COMMON STOCK (USD)													
1,363	ABBV	ABBVIE INC COM				85,502.94 62.73	126,281.95 92.65	0.4	40,779.01		5,234		
2,974	AFL	AFLAC INC COM				100,462.05 33.78	127,941.48 43.02	0.4	27,479.43		3,093		
2,614	AEE	AMEREN CORP COM				114,729.89 43.89	159,061.90 60.85	0.5	44,332.01		4,784		
1,144	AFG	AMERICAN FINL GROUP INC OHIO C				79,925.37 69.86	122,785.52 107.33	0.4	42,860.15		1,602		
5,205	BAC	BANK AMER CORP COM				152,029.79 29.21	146,728.95 28.19	0.4	-5,300.84		2,498		
5,552	BBT	BB&T CORP COM				256,385.36 46.18	280,042.88 50.44	0.8	23,657.52		8,328		
1	BHF	BRIGHTHOUSE FINANCIAL INC				64.48 64.47	40.08 40.07	0.0	-24.40				
2,524	CCL	CARNIVAL CORP PAIRED CTF				132,633.93 52.55	144,650.44 57.31	0.4	12,016.51		5,048		
901	CAT	CATERPILLAR INC DEL COM				88,883.98 98.65	122,238.67 135.67	0.4	33,354.69		3,099		
2,486	CVX	CHEVRON CORP NEW COM				270,431.74 108.78	314,304.98 126.43	0.9	43,873.24		11,137		
4,171	CIM	CHIMERA INVT CORP COM NEW				64,155.38 15.38	76,245.88 18.28	0.2	12,090.50		8,342		
6,617	CSCO	CISCO SYS INC COM				184,172.68 27.83	284,729.51 43.03	0.8	100,556.83		8,734		
3,199	CMCSA	COMCAST CORP NEW CL A				122,574.24 38.32	104,959.19 32.81	0.3	-17,615.05		2,431		
542	CMI	CUMMINS INC COM				92,700.49 171.03	72,086.00 133.00	0.2	-20,614.49		2,341		
2,665	DFS	DISCOVER FINL SVCS COM				198,169.67 74.36	187,642.65 70.41	0.5	-10,527.02		3,731		

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1,983	DWDP	DOW DUPONT INC				115,865.25 58.43	130,719.36 65.92	0.4	14,854.11		3,014		
4,505	DRE	DUKE REALTY CORP COM NEW				109,182.60 24.24	130,780.15 29.03	0.4	21,597.55		3,604		
1,994	EIX	EDISON INTL COM				116,244.85 58.30	126,160.38 63.27	0.4	9,915.53		4,825		
3,680	XOM	EXXON MOBIL CORP COM				331,558.99 90.10	304,446.40 82.73	0.9	-27,112.59		12,070		
7,180	FITB	FIFTH THIRD BANCORP COM				142,101.76 19.79	206,066.00 28.70	0.6	63,964.24		5,170		
3,766	FE	FIRSTENERGY CORP COM				126,865.18 33.69	135,237.06 35.91	0.4	8,371.88		5,423		
3,393	GPS	GAP INC				114,083.72 33.62	109,899.27 32.39	0.3	-4,184.45		3,291		
1,194	GATX	GATX CORP				56,846.97 47.61	88,630.62 74.23	0.3	31,783.65		2,101		
2,187	HP	HELMERICH & PAYNE INC COM				142,109.89 64.98	139,443.12 63.76	0.4	-2,666.77		6,211		
8,045	HST	HOST HOTELS & RESORTS INC COM				145,501.93 18.09	169,508.15 21.07	0.5	24,006.22		6,436		
2,831	INTC	INTEL CORP COM				96,429.02 34.06	140,729.01 49.71	0.4	44,299.99		3,397		
1,793	IP	INTL PAPER CO COM				76,912.85 42.90	93,379.44 52.08	0.3	16,466.59		3,407		
3,795	IVZ	INVESCO LTD SHS				137,698.28 36.28	100,795.20 26.56	0.3	-36,903.08		4,554		
1,887	JNJ	JOHNSON & JOHNSON COM				177,729.48 94.19	228,968.58 121.34	0.7	51,239.10		6,793		
1,977	JPM	JPMORGAN CHASE & CO COM				119,634.42 60.51	206,003.40 104.20	0.6	86,368.98		4,428		
579	KMB	KIMBERLY CLARK CORP COM				57,809.32 99.84	60,991.86 105.34	0.2	3,182.54		2,316		
1,391	LVS	LAS VEGAS SANDS CORP COM				81,924.34 58.90	106,216.76 76.36	0.3	24,292.42		4,173		
1,413	LDOS	LEIDOS HLDGS INC COM				61,905.05 43.81	83,367.00 59.00	0.2	21,461.95		1,809		
908	LLY	LILLY ELI & CO COM				47,745.45 52.58	77,479.64 85.33	0.2	29,734.19		2,043		
2,040	MAC	MACERICH CO COM				133,352.39 65.37	115,933.20 56.83	0.3	-17,419.19		6,038		
2,303	MXIM	MAXIM INTEGRATED PRO				103,780.09 45.06	135,093.98 58.66	0.4	31,313.89		3,869		
636	MCD	MCDONALDS CORP COM				101,580.01 159.72	99,654.84 156.69	0.3	-1,925.17		2,569		
1,810	MRK	MERCK & CO INC COM				100,844.17 55.72	109,867.00 60.70	0.3	9,022.83		3,475		
1,593	MET	METLIFE INC COM				78,074.94 49.01	69,454.80 43.60	0.2	-8,620.14		2,676		

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1,600	MSFT	MICROSOFT CORP COM				93,449.94 58.41	157,776.00 98.61	0.5	64,326.06		2,688		
2,772	ORCL	ORACLE CORP COM				123,222.88 44.45	122,134.32 44.06	0.4	-1,088.56		2,107		
1,164	PEP	PEPSICO INC COM				125,579.44 107.89	126,724.68 108.87	0.4	1,145.24		4,318		
5,333	PFE	PFIZER INC COM				161,344.66 30.25	193,481.24 36.28	0.6	32,136.58		7,253		
1,794	PNC	PNC FINL SVCS GROUP INC COM				248,843.91 138.71	242,369.40 135.10	0.7	-6,474.51		5,382		
3,738	PPL	PPL CORP COM				126,502.55 33.84	106,719.90 28.55	0.3	-19,782.65		6,130		
871	PG	PROCTER AND GAMBLE CO COM				71,522.54 82.12	67,990.26 78.06	0.2	-3,532.28		2,499		
3,033	TPR	TAPESTRY INC				129,834.04 42.81	141,671.43 46.71	0.4	11,837.39		4,095		
1,040	UNP	UNION PAC CORP COM				109,124.49 104.93	147,347.20 141.68	0.4	38,222.71		3,037		
2,075	USB	US BANCORP DEL COM NEW				102,709.14 49.50	103,791.50 50.02	0.3	1,082.36		2,490		
1,667	VLO	VALERO ENERGY CORP NEW COM				112,681.23 67.60	184,753.61 110.83	0.5	72,072.38		5,334		
5,684	VZ	VERIZON COMMUNICATIONS IN				279,400.58 49.16	285,962.04 50.31	0.8	6,561.46		13,414		
3,109	WMT	WAL-MART STORES INC				233,647.36 75.15	266,285.85 85.65	0.8	32,638.49		6,467		
1,402	WFC	WELLS FARGO & CO NEW COM				74,350.04 53.03	77,726.88 55.44	0.2	3,376.84		2,187		
			0.00			6,710,815.72	7,663,299.61	22.4	952,483.88	0.00	241,499		
AMERICAN DEPOSITARY RECEIPTS													
3,295	GSK	GLAXOSMITHKLINE PLC SPONSORED				146,348.16 44.42	132,821.45 40.31	0.4	-13,526.71		7,632		
2,801	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				157,776.25 56.33	203,492.65 72.65	0.6	45,716.40		10,532		
			0.00			304,124.41	336,314.10	1.0	32,189.69	0.00	18,164		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
1,037	CPA	COPA HOLDINGS SA CL A				84,990.97 81.96	98,120.94 94.62	0.3	13,129.97		3,609		
2,311	ETN	EATON CORP PLC SHS				158,503.87 68.59	172,724.14 74.74	0.5	14,220.27		6,101		
911	LYB	LYONDELLBASELL INDUSTRIES N V				82,746.10 90.83	100,073.35 109.85	0.3	17,327.25		3,644		NR
1,354	NTR	NUTRIEN LTD				56,027.51 41.38	73,630.52 54.38	0.2	17,603.01		2,166		

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1,316	STX	SEAGATE TECHNOLOGY PLC S				48,107.94 36.56	74,314.52 56.47	0.2	26,206.58		3,316		
					0.00	430,376.40	518,863.47	1.5	88,487.07	0.00	18,837		
EQUITY TOTAL				0.00	0.00	7,445,316.54	8,518,477.18	24.9	1,073,160.64	0.00	278,499		
FIXED INCOME													
US Treasury													
350,000	912828MP2	UNITED STATES TREAS NTS	1.6	1.86	2.51	359,821.85 102.81	356,198.50 101.77	1.0	-3,623.35	4,731.53	12,688	Aaa	NR
1,360,000	912828RC6	UNITED STATES TREAS NTS	3.0	1.78	2.64	1,374,105.40 101.04	1,339,083.20 98.46	3.9	-35,022.20	10,777.62	28,900	Aaa	AA+
325,000	912828W9	US TREASURY N/B	4.0	2.30	2.71	319,492.40 98.31	314,206.75 96.68	0.9	-5,285.65	1,515.11	6,094	Aaa	AA+
2,000,000	912828VS6	UNITED STATES TREAS NTS	4.7	2.42	2.74	2,008,022.38 100.40	1,976,800.00 98.84	5.8	-31,222.38	18,646.41	50,000	Aaa	AA+
1,225,000	912828XT2	US TREASURY N/B	5.5	2.12	2.79	1,216,944.42 99.34	1,172,704.75 95.73	3.4	-44,239.67	2,008.20	24,500	Aaa	AA+
2,810,000	912828P46	UNITED STATES TREAS NTS	7.0	2.72	2.83	2,600,756.97 92.55	2,578,680.80 91.77	7.6	-22,076.17	17,028.83	45,663	Aaa	AA+
1,185,000	912828R0	US TREASURY N/B	8.1	2.93	2.85	1,120,945.02 94.59	1,128,013.35 95.19	3.3	7,068.33	9,943.20	26,663	Aaa	AA+
		Accrued Interest					64,650.90	0.2			194,506		
			5.5	2.40	2.76	9,000,088.44	8,930,338.25	26.2	-134,401.09	64,650.90	194,506		
Corporate Bond													
115,000	961214CC5	WESTPAC BKG CORP	0.1	1.95	2.58	115,027.86 100.02	114,966.31 99.97	0.3	-61.56	1,078.13	2,588	Aa3	AA-
175,000	59156RAR9	METLIFE INC	0.1	2.03	2.56	176,046.92 100.60	175,914.73 100.52	0.5	-132.20	4,473.66	11,930	A3	A-
105,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US	0.1	2.15	2.41	105,079.63 100.08	105,038.22 100.04	0.3	-41.41	1,023.75	2,835	Aa3	A
225,000	00287YAK5	ABBVIE INC	0.3	2.30	2.61	224,763.51 99.89	224,516.70 99.79	0.7	-246.81	675.00	4,500	Baa2	A-
135,000	501044CW9	KROGER CO	0.5	2.26	3.01	135,022.67 100.02	134,489.03 99.62	0.4	-533.65	1,423.13	3,105	Baa1	BBB
90,000	501044DA6	KROGER CO	0.5	2.47	3.02	89,774.43 99.75	89,508.24 99.45	0.3	-266.19	825.00	1,800	Baa1	BBB
430,000	89114QBE7	TORONTO-DOMINION BANK	0.5	1.82	2.59	430,315.67 100.07	428,463.61 99.64	1.3	-1,852.06	3,680.08	8,385	Aa2	AA-
200,000	61747YCJ2	MORGAN STANLEY	1.2	2.98	3.08	206,347.59 103.17	206,080.00 103.04	0.6	-267.59	3,031.25	11,250	A3	BBB+
215,000	82481LAA7	SHIRE ACQ INV IRELAND DA	1.2	2.14	3.20	214,382.84 99.71	211,658.90 98.45	0.6	-2,723.94	1,100.68	4,085	Baa3	BBB-
160,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	1.2	2.78	3.48	166,234.23 103.90	164,795.20 103.00	0.5	-1,439.03	1,958.33	9,400	Baa1	A-

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110,000	49327M2F0	KEY BANK NA	1.4	1.97	3.09	110,824.66 100.75	109,077.10 99.16	0.3	-1,747.56	114.58	2,750	A3	A-
125,000	02209SAT0	ALTRIA GROUP INC	1.5	2.64	3.03	124,968.40 99.97	124,237.50 99.39	0.4	-730.90	1,513.02	3,281	A3	A-
285,000	78012KC62	ROYAL BANK OF CANADA	1.6	2.15	3.04	284,884.19 99.96	280,764.90 98.51	0.8	-4,119.29	1,985.10	6,056	A1	AA-
105,000	4042Q1AE7	HSBC BK USA N A GLOBAL	2.0	3.24	3.39	108,531.59 103.36	108,208.80 103.06	0.3	-322.79	1,791.56	5,119	A1	A
100,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	2.3	2.71	3.04	100,092.75 100.09	99,330.00 99.33	0.3	-762.75	160.42	2,750	Baa1	BBB+
110,000	7591EPAK6	REGIONS FINL CORP NEW	2.4	2.84	3.39	110,989.65 100.90	109,485.20 99.53	0.3	-1,504.45	1,388.44	3,520	Baa2	BBB+
105,000	037833BS8	APPLE INC	2.5	1.92	2.96	105,892.57 100.85	103,108.95 98.20	0.3	-2,783.62	833.44	2,363	Aa1	AA+
110,000	867914BK8	SUNTRUST BANKS INC	2.5	2.87	3.38	110,075.56 100.07	108,648.10 98.77	0.3	-1,427.46	1,036.75	3,190	Baa1	BBB+
95,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	2.5	3.32	3.35	99,394.56 104.63	99,297.80 104.52	0.3	-96.76	1,292.00	4,845	Baa1	BBB+
105,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	2.7	2.20	3.24	105,131.26 100.13	102,189.15 97.32	0.3	-2,942.11	360.94	2,363	A2	A-
205,000	46625HHZ6	JPMORGAN CHASE	2.7	2.86	3.33	214,892.10 104.83	212,187.30 103.51	0.6	-2,704.80	1,316.84	9,481	A3	A-
210,000	369550BE7	GENERAL DYNAMICS CORP	2.7	3.20	3.12	208,887.47 99.47	209,298.60 99.67	0.6	411.13	857.50	6,300	A2	A+
115,000	126650CT5	CVS HEALTH CORP	2.8	2.18	3.52	114,809.87 99.83	110,569.05 96.15	0.3	-4,240.82	196.86	2,444	Baa1	BBB
95,000	60871RAF7	MOLSON COORS BREWING CO	2.8	2.52	3.12	93,008.44 97.90	91,093.60 95.89	0.3	-1,914.84	914.38	1,995	Baa3	BBB-
110,000	871829BA4	SYSCO CORP	2.9	2.24	3.31	110,826.30 100.75	107,442.50 97.68	0.3	-3,383.80	1,260.42	2,750	A3	BBB+
100,000	345397VU4	FORD MOTOR CREDIT CO LLC	2.8	3.53	3.80	106,786.74 106.79	105,994.00 105.99	0.3	-792.74	2,415.28	5,875	Baa2	BBB
115,000	822582BW1	SHELL INTERNATIONAL FIN	3.1	1.82	3.07	114,762.18 99.79	110,398.85 96.00	0.3	-4,363.33	603.75	2,013	Aa2	A+
100,000	00772BAM3	AERCAP IRELAND CAP	3.0	2.94	3.98	106,319.95 106.32	103,087.00 103.09	0.3	-3,232.95	1,236.11	5,000	Baa3	BBB-
60,000	36962G5J9	GENERAL ELECTRIC CO 4.65% DUE	3.0	3.34	3.37	62,420.70 104.03	62,376.60 103.96	0.2	-44.10	565.75	2,790	A2	A
196,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	3.2	3.06	3.47	205,973.52 105.09	203,287.28 103.72	0.6	-2,686.24	377.71	9,065	A3	A-
220,000	446150AK0	HUNTINGTON BANCSHARES	3.3	2.19	3.10	218,608.77 99.37	211,215.40 96.01	0.6	-7,393.37	2,333.22	5,060	Baa1	BBB+
110,000	166764BN9	CHEVRON CORP	3.5	2.50	3.09	110,000.00 100.00	107,756.00 97.96	0.3	-2,244.00	893.04	2,748	Aa2	AA-
215,000	14040HBL8	CAPITAL ONE FINANCIAL CO	3.4	3.07	3.63	214,827.36 99.92	210,715.05 98.01	0.6	-4,112.31	2,021.90	6,558	Baa1	BBB
145,000	084423AS1	BERKLEY W R CORP	3.4	3.88	3.59	148,700.61 102.55	150,137.35 103.54	0.4	1,436.74	1,955.99	6,706	Baa1	BBB+

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175,000	05531FAX1	BB&T CORPORATION	3.5	2.79	3.39	174,752.12 99.86	171,088.75 97.77	0.5	-3,663.37	1,189.76	4,813	A2	A-
215,000	037411AZ8	APACHE CORP	3.5	3.15	3.71	215,758.96 100.35	211,517.00 98.38	0.6	-4,241.96	1,455.73	6,988	Baa3	BBB
105,000	25389JAL0	DIGITAL REALTY TRUST LP	3.6	2.88	3.67	109,220.74 104.02	106,074.15 101.02	0.3	-3,146.59	2,062.23	4,148	Baa2	BBB
110,000	666807BQ4	NORTHROP GRUMMAN CORP	4.0	2.55	3.46	109,986.69 99.99	106,047.70 96.41	0.3	-3,938.99	584.38	2,805	Baa2	BBB
175,000	68389XAP0	ORACLE CORP	4.0	2.59	3.30	174,361.83 99.64	169,412.25 96.81	0.5	-4,949.58	911.46	4,375	A1	AA-
205,000	254709AJ7	DISCOVER FINL SVCS	4.0	4.19	3.96	202,200.44 98.63	204,095.95 99.56	0.6	1,895.51	855.02	7,893	Ba1	BBB-
105,000	036752AF0	ANTHEM INC	4.1	2.93	3.65	105,067.83 100.06	102,037.95 97.18	0.3	-3,029.88	249.52	3,098	Baa2	A
75,000	71654QBG6	PETROLEOS MEXICANOS	4.1	3.98	4.81	73,489.67 97.99	71,011.50 94.68	0.2	-2,478.17	1,093.75	2,625	Baa3	BBB+
210,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	4.2	3.15	3.50	211,317.50 100.63	208,206.60 99.15	0.6	-3,110.90	2,868.25	6,930	A3	A-
75,000	281020AJ6	EDISON INTERNATIONAL	4.3	2.71	3.85	75,758.86 101.01	72,119.25 96.16	0.2	-3,639.61	645.31	2,213	A3	BBB
230,000	26875PAK7	EOG RESOURCES INC	4.3	3.27	3.55	223,614.01 97.22	220,809.20 96.00	0.6	-2,804.81	1,760.94	6,038	Baa1	BBB+
190,000	23331ABH1	D.R. HORTON INC	4.4	3.61	4.07	208,807.32 109.90	204,643.30 107.71	0.6	-4,164.02	4,096.88	10,925	Baa3	BBB
200,000	59156RBB3	METLIFE INC	4.6	3.14	3.63	211,872.39 105.94	207,138.00 103.57	0.6	-4,734.39	364.00	8,736	A3	A-
200,000	316773CP3	FIFTH THIRD BANCORP	4.8	3.48	4.00	208,178.44 104.09	202,918.00 101.46	0.6	-5,260.44	3,917.78	8,600	Baa1	BBB
105,000	00206RDC3	AT&T INC	5.0	3.89	4.22	107,529.61 102.41	106,195.95 101.14	0.3	-1,333.66	1,155.15	4,673	Baa2	BBB
110,000	151020AS3	CELGENE CORP	6.1	3.98	4.33	109,274.87 99.34	106,947.50 97.23	0.3	-2,327.37	1,598.44	4,263	Baa2	BBB+
110,000	00206RCT7	AT&T INC	6.4	3.48	4.49	114,607.55 104.19	107,407.30 97.64	0.3	-7,200.25	1,676.35	4,538	Baa2	BBB
100,000	032511BN6	ANADARKO PETROLEUM CORP	6.2	3.97	4.41	110,372.74 110.37	107,383.00 107.38	0.3	-2,989.74	1,618.75	5,550	Ba1	BBB
115,000	690742AF8	OWENS CORNING	6.9	3.46	4.72	114,502.15 99.57	104,878.85 91.20	0.3	-9,623.30	1,466.25	3,910	Ba1	BBB
100,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.0	3.92	4.57	103,238.45 103.24	98,659.00 98.66	0.3	-4,579.45	182.29	4,375	Baa3	BBB-
110,000	237194AL9	DARDEN RESTAURANTS INC	7.3	3.81	4.35	110,352.86 100.32	106,023.50 96.39	0.3	-4,329.36	694.07	4,235	Baa2	BBB
115,000	01609WAT9	ALIBABA GROUP HOLDING	7.9	3.48	4.30	114,311.01 99.40	107,070.75 93.11	0.3	-7,240.26	260.67	3,910	A1	A+
105,000	534187BH1	LINCOLN NATIONAL CORP	7.9	3.83	4.39	104,795.35 99.81	100,173.15 95.40	0.3	-4,622.20	321.42	3,990	Baa1	A-
		Accrued Interest					77,722.36	0.2			284,524		

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			3.1	2.87	3.44	8,447,975.98	8,374,917.97	24.5	-150,780.37	77,722.36	284,524		
ABS													
4,605	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.0	1.05	1.29	4,604.84 100.00	4,602.37 99.94	0.0	-2.48	1.60	48		AAA
14,891	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.1	2.15	2.03	14,881.31 99.93	14,886.32 99.97	0.0	5.00	19.57	320		AAA
95,000	80284TAF2	SDART 2017-1 A3	0.2	1.78	1.95	94,998.40 100.00	94,854.50 99.85	0.3	-143.90	70.06	1,682	Aaa	AAA
149,047	03065JAF1	AMCAR 2014-4 C	0.4	1.73	2.55	150,671.68 101.09	148,966.38 99.95	0.4	-1,705.30	224.98	3,681		AAA
13,585	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.0	2.58	1.67	13,589.45 100.03	13,586.01 100.01	0.0	-3.45	14.72	353	Aaa	AAA
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	0.0	1.21	1.55	256,683.40 100.66	254,927.91 99.97	0.7	-1,755.49	170.00	4,080	NR	AAA
115,000	31679RAD7	FITAT 2017-1 A3	1.4	1.81	2.95	114,997.05 100.00	113,207.15 98.44	0.3	-1,789.90	80.50	2,070	Aaa	AAA
160,000	981464FP0	WFNMT 2016-B A	0.1	1.58	1.54	159,581.25 99.74	159,775.36 99.86	0.5	194.11	96.00	2,304		AAA
545,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	1.5	1.95	2.88	544,871.32 99.98	536,863.15 98.51	1.6	-8,008.17	438.27	10,519	Aaa	
395,000	14041NFK2	COMET 2017-A1 A1	1.6	2.02	2.89	394,913.26 99.98	389,055.25 98.50	1.1	-5,858.01	329.17	7,900		AAA
260,000	87165LBP5	SYNCT 2017-1 A	1.9	1.94	3.01	259,998.34 100.00	254,896.20 98.04	0.7	-5,102.14	209.08	5,018	Aaa	
250,000	254683BX2	DCENT 2017-A2 A2	3.3	2.11	3.44	251,835.94 100.73	244,260.00 97.70	0.7	-7,575.94	248.96	5,975	Aaa	AAA
		Accrued Interest					1,902.90	0.0			43,950		
			1.3	1.84	2.63	2,261,626.25	2,231,783.49	6.5	-31,745.66	1,902.90	43,950		
MBS-CMO													
413,956	3136AY5X7	FNR 2017-103 BF	0.1	1.82	2.35	414,246.57 100.07	414,423.65 100.11	1.2	177.08	135.28	9,740	Aaa	AA+
48,199	3137F5BX6	FHR 4790 F	0.1	2.09	2.29	48,199.36 100.00	48,199.09 100.00	0.1	-0.27	45.69	1,097	Aaa	AA+
328,137	3137FAFF0	FHR 4708 F	0.1	1.91	2.22	328,715.70 100.18	328,137.35 100.00	1.0	-578.35	302.07	7,250	Aaa	AA+
		Accrued Interest					483.03	0.0			18,086		
			0.1	1.87	2.29	791,161.64	791,243.12	2.3	-401.55	483.03	18,086		
Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	4.3	2.26	3.16	130,223.10 100.17	125,268.00 96.36	0.4	-4,955.10	1,237.53	2,990	Aa1	AAA
		Accrued Interest					1,237.53	0.0			2,990		
			4.3	2.26	3.16	130,223.10	126,505.53	0.4	-4,955.10	1,237.53	2,990		

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MBS - Agency													
1,091	3128KUS73	FHLMC PC GOLD COMB 30	2.8	5.21	2.29	1,191.10 109.15	1,195.25 109.53	0.0	4.14	5.27	65	Aaa	AA+
		Accrued Interest					5.27	0.0			65		
			2.8	5.21	2.29	1,191.10	1,200.52	0.0	4.14	5.27	65		
Mutual Fund													
79,675	ZFLIX	ZIEGLER FLOATING RATE INSTITUT				2,068,281.32 25.96	2,058,793.63 25.84	6.0	-9,487.69				
					0.00	2,068,281.32	2,058,793.63	6.0	-9,487.69	0.00			
CMBS - Agency													
437,631	3137AKKC4	FHLMC REMIC SERIES K-705	0.2	1.43	1.51	447,409.81 102.23	436,801.29 99.81	1.3	-10,608.52	811.89	10,079	Aaa	NA
138,676	3136AHUV0	FNMA REMIC TRUST 2014-M1	0.3	1.56	1.79	139,149.19 100.34	138,384.79 99.79	0.4	-764.40	259.51	3,221	Aaa	AA+
349,412	3137AQT24	FHLMC REMIC SERIES K-708	0.5	1.14	1.54	356,577.93 102.05	348,161.56 99.64	1.0	-8,416.37	599.53	7,442	Aaa	AA+
		Accrued Interest					1,670.93	0.0			20,743		
			0.3	1.34	1.56	943,136.93	925,018.58	2.7	-19,789.28	1,670.93	20,743		
FIXED INCOME TOTAL			3.4	2.24	2.68	23,643,684.77	23,439,801.09	68.6	-351,556.61	147,672.93	564,864		
OTHER													
OTHER ASSETS (USD)													
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		
414,612	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				414,611.92 10.00	414,611.92 10.00	1.2	0.00		0		
206,439	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				206,439.35 10.00	206,439.35 10.00	0.6	0.00		0		
4,881	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				4,880.81 10.00	4,880.81 10.00	0.0	0.00		0		
					0.00	1,159,756.78	1,159,756.78	3.4	0.00	0.00	0		
OTHER TOTAL			0.00	0.00		1,159,756.78	1,159,756.78	3.4	0.00	0.00	0		
TOTAL PORTFOLIO			2.30	1.61	1.86	33,278,579.57	34,147,856.53	100.0	721,604.03	147,672.93	849,914		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
6/6/2018	6/8/2018	220,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	FSTB_bb	90.94	200,062.50			200,062.50
6/6/2018	6/7/2018	600,000	912828V56	UNITED STATES TREAS NTS 2.500% Due 8/15/2023	BOA_TW	98.43	590,578.13			590,578.13
6/6/2018	6/7/2018	115,000	9128282R0	US TREASURY N/B 2.250% Due 8/15/2027	BOA_TW	94.20	108,324.61			108,324.61
6/18/2018	6/21/2018	95,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	HSBC_TW	91.25	86,683.79			86,683.79
6/27/2018	6/29/2018	60,000	36962G5J9	GENERAL ELECTRIC CO 4.65% DUE 10/17/2021 4.650% Due 10/17/2021	MORGAN S_ma	104.05	62,426.40			62,426.40
6/29/2018	6/29/2018	311	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		25.84	8,046.64			8,046.64
Total Purchases							1,056,122.07	0.00	0.00	1,056,122.07

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
6/1/2018	6/1/2018	33,000	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)		10.00	33,000.00			33,000.00
6/6/2018	6/8/2018	220,000	29336UAE7	ENLINK MISTREAM PARTNER 4.150% Due 6/1/2025	JPMORG AN_bb	92.50	203,500.00			203,500.00
6/6/2018	6/7/2018	300,000	912828MP2	UNITED STATES TREAS NTS 3.625% Due 2/15/2020	CITI_bb	101.87	305,589.84			305,589.84
6/8/2018	6/8/2018	21,190	COASTAL	CS - REPURCHASE AGREEMENT		1.00	21,190.42			21,190.42
6/14/2018	6/14/2018	55,690	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	55,689.60			55,689.60
6/18/2018	6/20/2018	95,000	91911TAP8	VALE OVERSEAS LIMITED 6.250% Due 8/10/2026	CITI_bb	107.20	101,840.00			101,840.00
6/19/2018	6/19/2018	50,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	50,000.00			50,000.00
6/30/2018	6/30/2018	1,675	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)		10.00	1,674.66			1,674.66
6/30/2018	6/30/2018	9,718	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)		10.00	9,718.25			9,718.25
Total Sales							782,202.77	0.00	0.00	782,202.77

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Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2018	6/18/2018	MCD	MCDONALDS CORP COM	1.00	642.36	642.36
6/7/2018	7/3/2018	KMB	KIMBERLY CLARK CORP COM	1.00	579.00	579.00
6/7/2018	7/2/2018	PPL	PPL CORP COM	1.00	1,532.58	1,532.58
6/7/2018	7/2/2018	TPR	TAPESTRY INC	1.00	1,023.64	1,023.64
6/8/2018	6/18/2018	LYB	LYONDELLBASELL INDUSTRIES N V SHS - A -	1.00	911.00	911.00
6/12/2018	6/29/2018	AEE	AMEREN CORP COM	1.00	1,195.91	1,195.91
6/14/2018	6/30/2018	GATX	GATX CORP	1.00	525.36	525.36
6/14/2018	6/29/2018	LDOS	LEIDOS HLDGS INC COM	1.00	452.16	452.16
6/14/2018	7/9/2018	MRK	MERCK & CO INC COM	1.00	868.80	868.80
6/19/2018	6/28/2018	LVS	LAS VEGAS SANDS CORP COM	1.00	1,043.25	1,043.25
6/19/2018	7/5/2018	STX	SEAGATE TECHNOLOGY PLC SHS	1.00	829.08	829.08
6/28/2018	7/31/2018	CIM	CHIMERA INVT CORP COM NEW	1.00	4,171.00	4,171.00
6/28/2018	7/16/2018	FITB	FIFTH THIRD BANCORP COM	1.00	1,292.40	1,292.40
6/28/2018	7/16/2018	HST	HOST HOTELS & RESORTS INC COM	1.00	1,609.00	1,609.00
6/28/2018	7/18/2018	NTR	NUTRIEN LTD	1.00	541.60	541.60
6/28/2018	7/16/2018	USB	US BANCORP DEL COM NEW	1.00	622.50	622.50
6/29/2018	7/31/2018	EIX	EDISON INTL COM	1.00	1,206.37	1,206.37
6/29/2018	6/29/2018	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	8,046.64	8,046.64
Total Dividends					27,092.65	27,092.65

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2018	6/1/2018	036752AF0	ANTHEM INC 2.950% Due 12/1/2022	100.00	1,634.79	1,634.79
6/1/2018	6/1/2018	126650CT5	CVS HEALTH CORP 2.125% Due 6/1/2021	100.00	1,221.88	1,221.88
6/1/2018	6/1/2018	29336UAE7	ENLINK MISTREAM PARTNER 4.150% Due 6/1/2025	100.00	4,565.00	4,565.00
6/1/2018	6/1/2018	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	5.47	5.47

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
6/1/2018	6/1/2018	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 9/25/2018	100.00	901.60	901.60
6/1/2018	6/1/2018	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 1/25/2019	100.00	621.37	621.37
6/1/2018	6/1/2018	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11/25/2018	100.00	310.41	310.41
6/1/2018	6/1/2018	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 3/1/2028	100.00	1,208.08	1,208.08
6/4/2018	6/4/2018	COASTAL	CS - REPURCHASE AGREEMENT	1.00	1,118.96	1,118.96
6/6/2018	6/6/2018	01609WAT9	ALIBABA GROUP HOLDING 3.400% Due 12/6/2027	100.00	1,955.00	1,955.00
6/8/2018	6/8/2018	03065JAF1	AMCAR 2014-4 C 2.470% Due 11/9/2020	100.00	339.63	339.63
6/8/2018	6/8/2018	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL 2.150% Due 3/9/2020	100.00	40.23	40.23
6/9/2018	6/11/2018	58013MEX8	MCDONALDS CORP MED TERM NT BE 2.750% Due 12/9/2020	100.00	1,375.00	1,375.00
6/15/2018	6/15/2018	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 9/15/2022	100.00	876.54	876.54
6/15/2018	6/15/2018	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 5/17/2021	100.00	340.00	340.00
6/15/2018	6/15/2018	14041NFK2	COMET 2017-A1 A1 2.000% Due 1/15/2023	100.00	658.33	658.33
6/15/2018	6/15/2018	254683BX2	DCENT 2017-A2 A2 2.390% Due 7/15/2024	100.00	497.92	497.92
6/15/2018	6/15/2018	26884AAZ6	ERP OPER LTD PARTNERSHIP 4.625% Due 12/15/2021	100.00	4,532.50	4,532.50
6/15/2018	6/15/2018	3137FAFF0	FHR 4708 F 2.209% Due 8/15/2047	100.00	617.66	617.66
6/15/2018	6/15/2018	3137F5BX6	FHR 4790 F 2.275% Due 10/15/2043	100.00	86.89	86.89

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
6/15/2018	6/15/2018	49327M2F0	KEY BANK NA 2.500% Due 12/15/2019	100.00	1,375.00	1,375.00
6/15/2018	6/15/2018	59156RBB3	METLIFE INC 4.368% Due 9/15/2023	100.00	2,184.00	2,184.00
6/15/2018	6/15/2018	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11/16/2020	100.00	46.78	46.78
6/15/2018	6/15/2018	80284TAF2	SDART 2017-1 A3 1.770% Due 9/15/2020	100.00	140.13	140.13
6/15/2018	6/15/2018	87165LBP5	SYNCT 2017-1 A 1.930% Due 6/15/2023	100.00	418.17	418.17
6/15/2018	6/15/2018	91914JAA0	VALERO ENERGY PARTNERS LP 4.375% Due 12/15/2026	100.00	2,187.50	2,187.50
6/15/2018	6/15/2018	981464FP0	WFNMT 2016-B A 1.440% Due 6/15/2022	100.00	192.00	192.00
6/16/2018	6/16/2018	31679RAD7	FITAT 2017-1 A3 1.800% Due 2/15/2022	100.00	172.50	172.50
6/18/2018	6/18/2018	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 4/18/2019	100.00	8.87	8.87
6/25/2018	6/25/2018	3136AY5X7	FNR 2017-103 BF 2.353% Due 7/25/2037	100.00	773.83	773.83
6/30/2018	7/2/2018	CASH	MONEY FUND	1.00	402.97	402.97
6/30/2018	6/30/2018	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)	10.00	-1,674.66	-1,674.66
6/30/2018	6/30/2018	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	10.00	-9,718.25	-9,718.25
Total Interest					19,416.10	19,416.10

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/1/2018	6/1/2018	3	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	2.61	2.61
6/1/2018	6/1/2018	32,155	3137AKKC4	FHLMC REMIC SERIES K-705	100.00	32,155.04	32,155.04

Transaction Summary

WFT Liquidating Trust
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US Dollar
6/1/2018 - 6/30/2018

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
				2.303% Due 9/25/2018			
6/1/2018	6/1/2018	658	3137AQT24	FHLMC REMIC SERIES K-708	100.00	658.09	658.09
				2.130% Due 1/25/2019			
6/1/2018	6/1/2018	21,675	3136AHUV0	FNMA REMIC TRUST 2014-M1	100.00	21,674.64	21,674.64
				2.323% Due 11/25/2018			
6/8/2018	6/8/2018	15,953	03065JAF1	AMCAR 2014-4 C	100.00	15,952.70	15,952.70
				2.470% Due 11/9/2020			
6/8/2018	6/8/2018	7,562	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL	100.00	7,561.86	7,561.86
				2.150% Due 3/9/2020			
6/15/2018	6/15/2018	5,924	3137FAFF0	FHR 4708 F	100.00	5,924.30	5,924.30
				2.209% Due 8/15/2047			
6/15/2018	6/15/2018	696	3137F5BX6	FHR 4790 F	100.00	695.86	695.86
				2.275% Due 10/15/2043			
6/15/2018	6/15/2018	8,007	80283YAF2	SANTANDER DRIVE AUTO 2014-4	100.00	8,007.16	8,007.16
				2.600% Due 11/16/2020			
6/18/2018	6/18/2018	5,631	43814RAB2	HONDA AUTO RECEIVABLES OWNER T	100.00	5,631.41	5,631.41
				1.040% Due 4/18/2019			
6/25/2018	6/25/2018	6,281	3136AY5X7	FNR 2017-103 BF	100.00	6,281.42	6,281.42
				2.353% Due 7/25/2037			
Total Principal Payments						104,545.09	104,545.09

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/11/2018	6/11/2018	CASH	MONEY FUND	1.00	100,000.00	100,000.00
6/26/2018	6/26/2018	CASH	MONEY FUND	1.00	100,000.00	100,000.00
Total Withdrawals					200,000.00	200,000.00

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
6/1/2018 - 6/30/2018

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/6/2018	6/8/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	100.00	-1,115.95	-1,115.95
6/6/2018	6/7/2018	912828VS6	UNITED STATES TREAS NTS 2.500% Due 8/15/2023	100.00	-4,640.88	-4,640.88
6/6/2018	6/7/2018	9128282R0	US TREASURY N/B 2.250% Due 8/15/2027	100.00	-800.55	-800.55
6/18/2018	6/21/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	100.00	-537.33	-537.33
6/27/2018	6/29/2018	36962G5J9	GENERAL ELECTRIC CO 4.65% DUE 10/17/2021 4.650% Due 10/17/2021	100.00	-558.00	-558.00
Total Purchased Accrued					-7,652.71	-7,652.71

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/6/2018	6/8/2018	29336UAE7	ENLINK MISTREAM PARTNER 4.150% Due 6/1/2025	100.00	177.53	177.53
6/6/2018	6/7/2018	912828MP2	UNITED STATES TREAS NTS 3.625% Due 2/15/2020	100.00	3,364.64	3,364.64
6/18/2018	6/20/2018	91911TAP8	VALE OVERSEAS LIMITED 6.250% Due 8/10/2026	100.00	2,144.10	2,144.10
Total Sold Accrued					5,686.27	5,686.27

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
6/1/2018 - 6/30/2018

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	6/1/2018	13,848	3136AHUV0	FNMA REMIC TRUS		13,895.29	0.00	13,847.69	-47.60	
10/31/2017	6/1/2018	7,827	3136AHUV0	FNMA REMIC TRUS		7,853.25	0.00	7,826.95	-26.30	
7/10/2007	6/1/2018	3	3128KUS73	FHLMC PC		2.85	0.00	2.61	0.00	-0.24
10/7/2014	6/1/2018	32,155	3137AKKC4	FHLMC REMIC SER		32,873.50	0.00	32,155.04	0.00	-718.46
10/22/2014	6/1/2018	658	3137AQT24	FHLMC REMIC SER		671.59	0.00	658.09	0.00	-13.50
9/30/2013	6/1/2018	18,655	STEPSTONE	STEPSTONE MASTE		18,654.52		18,654.52	0.00	
1/31/2014	6/1/2018	14,345	STEPSTONE	STEPSTONE MASTE		14,345.48		14,345.48	0.00	
9/27/2017	6/6/2018	110,000	29336UAE7	ENLINK MISTREAM		111,119.80	-87.31	101,750.00	-9,282.49	
11/28/2017	6/6/2018	110,000	29336UAE7	ENLINK MISTREAM		111,761.10	-106.24	101,750.00	-9,904.86	
9/29/2016	6/6/2018	300,000	912828MP2	UNITED STATES T		326,812.50	-13,257.29	305,589.84	0.00	-7,965.37
	6/8/2018	21,190	COASTAL	CS - REPURCHASE		21,190.42		21,190.42	0.00	
3/11/2014	6/8/2018	5,783	03064LAE0	AMERICREDIT AUT		5,780.72	0.00	5,782.60	0.00	1.88
2/9/2017	6/8/2018	15,953	03065JAF1	AMCAR 2014-4 C		16,126.56	0.00	15,952.70	0.00	-173.86
12/5/2014	6/8/2018	1,779	03064LAE0	AMERICREDIT AUT		1,776.20	0.00	1,779.26	0.00	3.06
9/30/2013	6/14/2018	55,690	PRIVEQ	PRIV EQUITY PTR		55,689.60		55,689.60	0.00	
4/10/2018	6/15/2018	696	3137F5BX6	FHR 4790 F		695.86	0.00	695.86	0.00	
2/6/2018	6/15/2018	3,792	3137FAFF0	FHR 4708 F		3,798.66	0.00	3,791.55	-7.11	
2/28/2018	6/15/2018	2,133	3137FAFF0	FHR 4708 F		2,136.08	0.00	2,132.75	-3.33	
9/10/2014	6/15/2018	7,435	80283YAF2	SANTANDER DRIVE		7,433.01	0.00	7,435.22	0.00	2.21
11/5/2014	6/15/2018	572	80283YAF2	SANTANDER DRIVE		576.59	0.00	571.94	0.00	-4.65
3/1/2017	6/18/2018	40,000	91911TAP8	VALE OVERSEAS L		44,200.00	-470.82	42,880.00	0.00	-849.18
10/3/2017	6/18/2018	55,000	91911TAP8	VALE OVERSEAS L		62,821.00	-521.66	58,960.00	-3,339.34	
10/18/2016	6/18/2018	5,631	43814RAB2	HONDA AUTO RECE		5,631.25	0.00	5,631.41	0.00	0.16
	6/19/2018	50,000	COASTAL	CS - REPURCHASE		50,000.00		50,000.00	0.00	
1/23/2018	6/25/2018	6,281	3136AY5X7	FNR 2017-103 BF		6,285.84	0.00	6,281.42	-4.42	
1/31/2014	6/30/2018	1,675	STEPSTONE	STEPSTONE MASTE		1,674.66		1,674.66	0.00	
7/31/2017	6/30/2018	5,010	STEPSTONEM	STEPSTONE MEZZ		5,009.58		5,009.58	0.00	
1/31/2018	6/30/2018	4,709	STEPSTONEM	STEPSTONE MEZZ		4,708.67		4,708.67	0.00	
Total Gains									0	7
Total Losses									-22,615	-9,725
Total						933,525	-14,443.32	886,748	-22,615	-9,718
Total Realized Gain/Loss			-32,333.40							