



## Portfolio Report

---

3/31/2023

**Account**

WFT Liquidating Trust  
Consolidated Account

# Portfolio Overview

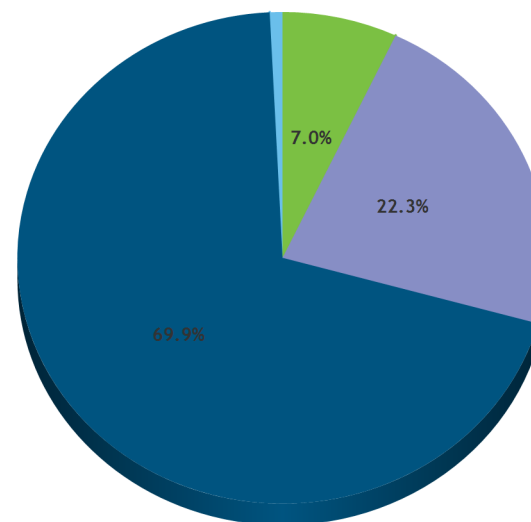
WFT Liquidating Trust  
Consolidated Account

Gross of Fees | US Dollar  
2/28/2023 - 3/31/2023

## Activity Summary

	Month to Date	Quarter to Date	Year to Date
<b>Beginning Value</b>	<b>23,416,622.65</b>	<b>23,723,519.11</b>	<b>23,723,519.11</b>
Beginning Accrued Interest	69,368.32	61,347.52	61,347.52
Net Contributions/Withdrawals	-100,023.14	-512,906.45	-512,906.45
Realized Gains/Losses	-93,967.34	-200,793.08	-200,793.08
Change in Unrealized Gains/Losses	196,174.73	306,303.28	306,303.28
Net Income/Expenses	55,562.23	154,796.18	154,796.18
Amortization/Accretion	3,958.59	7,408.67	7,408.67
Change in Accrued Interest	3,148.89	11,169.70	11,169.70
<b>Ending Value</b>	<b>23,478,327.71</b>	<b>23,478,327.71</b>	<b>23,478,327.71</b>
Ending Accrued Interest	72,517.22	72,517.22	72,517.22
<b>Total</b>	<b>23,550,844.93</b>	<b>23,550,844.93</b>	<b>23,550,844.93</b>

## Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,651,228.24	7.0	0.0
Equity	5,250,251.78	22.3	3.5
Fixed Income	16,467,061.49	69.9	3.9
Other	182,303.43	0.8	0.0
<b>Total</b>	<b>23,550,844.93</b>	<b>100.0</b>	<b>3.5</b>

# Performance Overview

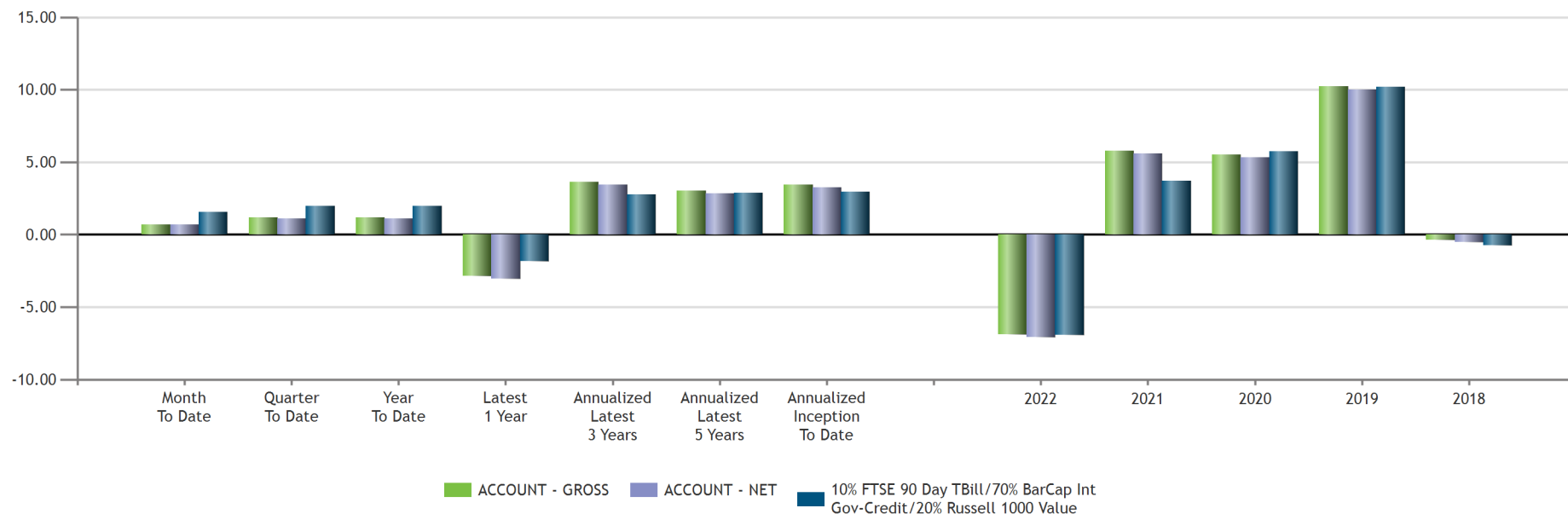
WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/31/2023

## 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	2022	2021	2020	2019	2018
Equity	-2.90	-2.19	-2.19	-7.60	17.13	7.00	8.66	-5.85	28.44	-1.02	26.63	-6.16
Fixed Income	1.95	2.38	2.38	-1.18	0.33	1.93	1.75	-7.24	-0.80	7.95	6.84	0.56
Other	0.00	-0.64	-0.64	-5.48	-1.42	2.30	5.68	-12.29	16.75	-6.55	0.26	20.41
<b>ACCOUNT - GROSS</b>	<b>0.71</b>	<b>1.17</b>	<b>1.17</b>	<b>-2.85</b>	<b>3.65</b>	<b>3.04</b>	<b>3.45</b>	<b>-6.88</b>	<b>5.79</b>	<b>5.52</b>	<b>10.22</b>	<b>-0.34</b>
<b>ACCOUNT - NET</b>	<b>0.69</b>	<b>1.12</b>	<b>1.12</b>	<b>-3.04</b>	<b>3.46</b>	<b>2.85</b>	<b>3.26</b>	<b>-7.06</b>	<b>5.60</b>	<b>5.33</b>	<b>10.02</b>	<b>-0.52</b>
10% FTSE 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	1.55	1.97	1.97	-1.85	2.76	2.87	2.95	-6.91	3.71	5.75	10.20	-0.75
FTSE 3-Month TBill Index	0.40	1.12	1.12	2.61	0.95	1.40	0.90	1.50	0.05	0.58	2.25	1.86
Bloomberg Int Gov/Credit	2.29	2.33	2.33	-1.66	-1.28	1.40	1.46	-8.23	-1.44	6.43	6.80	0.88
Russell 1000 Value	-0.46	1.01	1.01	-5.91	17.93	7.50	8.41	-7.54	25.16	2.80	26.54	-8.27

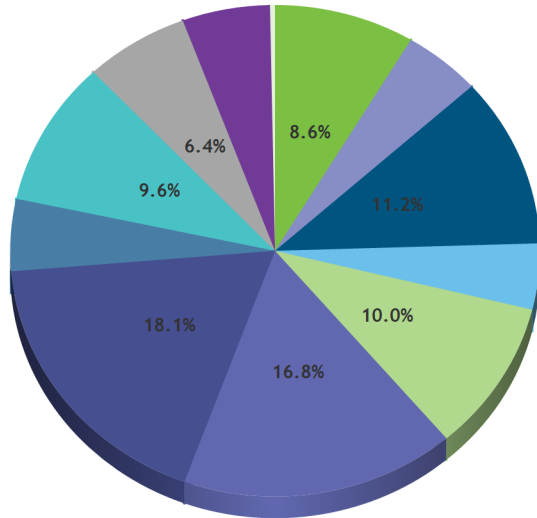


# Equity Overview

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/31/2023

## Portfolio Holdings by Sector

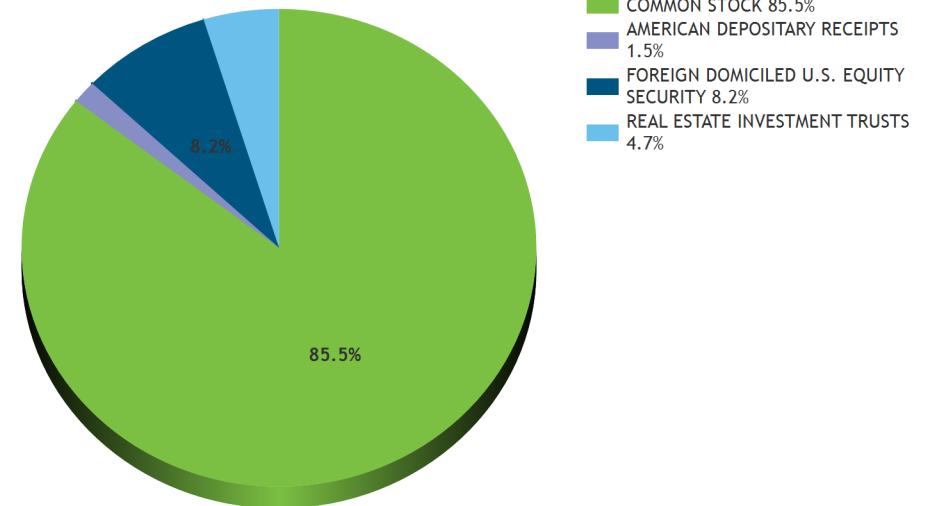


Sector	Market Value	% Equity	% Assets
Energy	450,154.08	8.6	1.9
Materials	249,548.01	4.8	1.1
Industrials	587,431.20	11.2	2.5
Consumer Discretionary	227,311.86	4.3	1.0
Consumer Staples	523,025.89	10.0	2.2
Health Care	879,759.99	16.8	3.7
Financials	950,305.26	18.1	4.0
Real Estate	248,573.08	4.7	1.1
Information Technology	501,824.30	9.6	2.1
Communication Services	334,764.90	6.4	1.4
Utilities	281,462.59	5.4	1.2
Unmapped	16,090.62	0.3	0.1
<b>Equity Total</b>	<b>5,250,251.78</b>	<b>100.0</b>	<b>22.4</b>

## Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
CVX	CHEVRON CORP	154,512.52	2.9
JNJ	JOHNSON & JOHNSON	150,040.00	2.9
ETN	EATON CORP PLC	141,012.82	2.7
JPM	JPMORGAN CHASE & CO	140,213.56	2.7
AVGO	BROADCOM INC	139,214.18	2.7
BMJ	BRISTOL MYERS SQUIBB CO COM	132,035.55	2.5
CMCSA	COMCAST CORP NEW CL A	127,756.70	2.4
MET	METLIFE INC COM	125,961.56	2.4
T	AT&T INC	124,894.00	2.4
ABBV	ABBVIE INC COM	109,009.08	2.1
<b>Top 10 Holdings Total</b>		<b>1,344,649.97</b>	<b>25.6</b>

## Equity Allocation by Security Type



# Fixed Income Characteristics

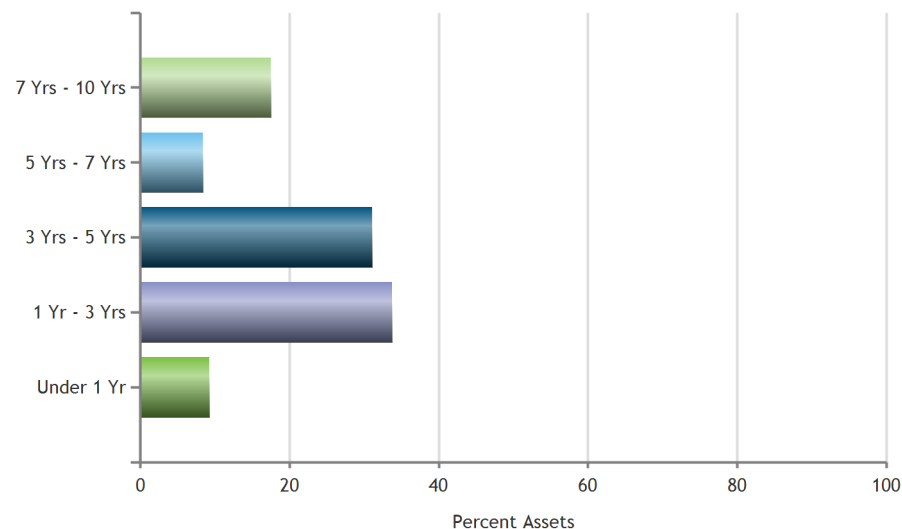
WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/31/2023

## Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	10	856,420.18	5.7	5.8	3.164%	0.6
1 Yr - 3 Yrs	24	4,894,458.92	32.8	4.3	1.783%	1.8
3 Yrs - 5 Yrs	18	3,137,599.64	21.0	4.2	1.783%	3.6
5 Yrs - 7 Yrs	13	3,028,179.70	20.3	4.0	2.143%	5.1
7 Yrs - 10 Yrs	9	2,837,583.90	19.0	3.7	2.082%	7.4
Over 10 Yrs	3	183,548.09	1.2	4.9	3.452%	3.8

## Distribution by Duration



## Weighted Averages

Average Yield to Mat/Call (%)	4.22
Average Maturity (years)	4.36
Average Coupon (%)	2.01
Average Duration	3.87
Average Moody Rating	Aa3
Average S&P Rating	AA-
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	22	10,318,376.67	69.1	3.9	1.606%	4.1
AA+/Aa1	1	93,822.86	0.6	1.9	1.270%	1.7
AA-/Aa3	1	66,580.19	0.4	4.1	2.750%	3.7
A+/A1	6	599,969.03	4.0	4.5	3.119%	4.4
A/A2	9	820,476.11	5.5	4.9	2.199%	3.0
A-/A3	6	477,687.63	3.2	4.8	2.982%	3.2
BBB+/Baa1	12	968,673.52	6.5	5.5	3.115%	3.0
BBB/Baa2	13	1,049,736.34	7.0	4.9	2.971%	3.9
BBB-/Baa3	7	542,468.08	3.6	6.1	3.630%	3.1

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2023

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				5,734.96 0.00	5,734.96 0.00	0.0			0		
	CASH	MONEY FUND				1,645,493.28 0.00	1,645,493.28 0.00	7.0			0		
						<b>0.00</b>	<b>1,651,228.24</b>	<b>7.0</b>		<b>0.00</b>	<b>0</b>		
<b>EQUITY</b>													
<b>COMMON STOCK</b>													
684	ABBV	ABBVIE INC COM				64,863.29 94.83	109,009.08 159.37	0.5	44,145.79		4,049		
1,181	MO	ALTRIA GROUP INC COM				46,403.97 39.29	52,696.22 44.62	0.2	6,292.25		4,441		
890	AEP	AMERICAN ELECTRIC POWER				77,124.25 86.66	80,981.10 90.99	0.3	3,856.85		2,955		
842	NLY	ANNALY CAP MGMT INC COM				15,761.99 18.72	16,090.62 19.11	0.1	328.63		2,189		
6,488	T	AT&T INC				136,833.95 21.09	124,894.00 19.25	0.5	-11,939.95		7,202		
3,674	BAC	BANK OF AMERICA CORP				106,036.21 28.86	105,076.40 28.60	0.4	-959.81		3,233		
1,931	BBWI	BATH & BODY WORKS INC				93,087.72 48.21	70,635.98 36.58	0.3	-22,451.74		1,545		
108	BLK	BLACKROCK INC COM				61,184.64 566.52	72,264.96 669.12	0.3	11,080.32		2,160		
1,905	BMY	BRISTOL MYERS SQUIBB CO COM				117,808.29 61.84	132,035.55 69.31	0.6	14,227.26		4,343		
217	AVGO	BROADCOM INC				60,145.43 277.17	139,214.18 641.54	0.6	79,068.75		3,993		
339	CAT	CATERPILLAR INC				43,651.53 128.77	77,576.76 228.84	0.3	33,925.23		1,627		
947	CVX	CHEVRON CORP				91,875.23 97.02	154,512.52 163.16	0.7	62,637.29		5,720		
1,917	CSCO	CISCO SYS INC COM				71,837.46 37.47	100,211.18 52.28	0.4	28,373.72		2,914		
2,606	CFG	CITIZENS FINANCIAL GROUP				116,443.73 44.68	79,144.22 30.37	0.3	-37,299.51		4,378		
3,370	CMCSA	COMCAST CORP NEW CL A				130,867.57 38.83	127,756.70 37.91	0.5	-3,110.87		3,640		
1,537	CAG	CONAGRA BRANDS INC				57,091.87 37.15	57,729.72 37.56	0.2	637.85		2,029		
1,365	CVS	CVS HEALTH CORP COM				76,074.85 55.73	101,433.15 74.31	0.4	25,358.30		3,303		
725	FANG	DIAMONDBACK ENERGY INC				24,061.81 33.19	97,998.25 135.17	0.4	73,936.44		8,555		

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2023

Quantity	CUSIP/ Ticker	Description	Du ra on Cost tion (%)	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
364	DFS	DISCOVER FINL SVCS COM			26,129.38 71.78	35,977.76 98.84	0.2	9,848.38		874		
626	DUK	DUKE ENERGY CORP			60,261.20 96.26	60,390.22 96.47	0.3	129.02		2,517		
447	ETR	ENTERGY CORP NEW COM			51,734.17 115.74	48,159.78 107.74	0.2	-3,574.39		1,913		
861	EOG	EOG RESOURCES INC			49,945.44 58.01	98,696.43 114.63	0.4	48,750.99		2,841		
468	EVR	EVERCORE PARTNERS INC - CL A			27,479.09 58.72	53,997.84 115.38	0.2	26,518.75		1,348		
213	FDX	FEDEX CORP COM			45,996.75 215.95	48,668.37 228.49	0.2	2,671.62		980		
950	GILD	GILEAD SCIENCES INC COM			67,995.11 71.57	78,821.50 82.97	0.3	10,826.39		2,850		
1,076	HRB	H&R BLOCK INC			36,417.54 33.85	37,929.00 35.25	0.2	1,511.46		1,248		
689	HAS	HASBRO INC			58,047.22 84.25	36,992.41 53.69	0.2	-21,054.81		1,929		
1,855	HPQ	HP INC			51,377.56 27.70	54,444.25 29.35	0.2	3,066.69		1,948		
945	IFF	INTERNATIONAL FLAVORS & FRAGRA			99,507.18 105.30	86,902.20 91.96	0.4	-12,604.98		3,062		
2,205	IPG	INTERPUBLIC GROUP COS INC COM			74,378.84 33.73	82,114.20 37.24	0.3	7,735.36		2,734		
968	JNJ	JOHNSON & JOHNSON			108,244.12 111.82	150,040.00 155.00	0.6	41,795.88		4,375		
1,076	JPM	JPMORGAN CHASE & CO			103,765.29 96.44	140,213.56 130.31	0.6	36,448.27		4,304		
1,713	KHC	KRAFT HEINZ CO COM			62,067.81 36.23	66,241.71 38.67	0.3	4,173.90		2,741		
1,391	KR	KROGER CO COM			75,833.99 54.52	68,673.67 49.37	0.3	-7,160.32		1,447		
2,174	MET	METLIFE INC COM			97,639.92 44.91	125,961.56 57.94	0.5	28,321.64		4,348		
185	MSFT	MICROSOFT CORP			51,450.35 278.11	53,335.50 288.30	0.2	1,885.15		503		
1,232	TAP	MOLSON COORS BREWING CO -B			64,815.52 52.61	63,669.76 51.68	0.3	-1,145.76		2,020		
905	MS	MORGAN STANLEY			34,623.22 38.26	79,459.00 87.80	0.3	44,835.78		2,806		
159	NOC	NORTHROP GRUMMAN CORP			58,326.95 366.84	73,413.48 461.72	0.3	15,086.53		1,100		
2,681	NRG	NRG ENERGY INC			95,977.83 35.80	91,931.49 34.29	0.4	-4,046.34		4,048		
1,921	PFE	PFIZER INC COM			63,596.23 33.11	78,376.80 40.80	0.3	14,780.57		3,150		
976	PSX	PHILLIPS 66			70,325.00 72.05	98,946.88 101.38	0.4	28,621.88		4,099		

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2023

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
810	PNC	PNC FINL SVCS GROUP INC COM				116,849.43 144.26	102,951.00 127.10	0.4	-13,898.43		4,860		
363	PG	PROCTER AND GAMBLE CO COM				34,629.45 95.40	53,974.47 148.69	0.2	19,345.02		1,326		
429	QCOM	QUALCOMM INC COM				54,520.84 127.09	54,731.82 127.58	0.2	210.98		1,287		
472	DGX	QUEST DIAGNOSTICS INC COM				60,504.59 128.19	66,778.56 141.48	0.3	6,273.97		1,246		
896	RTX	RAYTHEON TECHNOLOGIES COR				58,319.12 65.09	87,745.28 97.93	0.4	29,426.16		1,971		
927	R	RYDER SYSTEMS INC				72,632.12 78.35	82,725.48 89.24	0.4	10,093.36		2,299		
309	SNA	SNAP ON INC COM				67,030.50 216.93	76,289.01 246.89	0.3	9,258.51		2,002		
895	TPR	TAPESTRY INC				36,068.14 40.30	38,583.45 43.11	0.2	2,515.31		1,074		
433	TGT	TARGET CORP				46,074.16 106.41	71,717.79 165.63	0.3	25,643.63		1,871		
537	TXN	TEXAS INSTRS INC COM				95,024.47 176.95	99,887.37 186.01	0.4	4,862.90		2,664		
2,353	TFC	TRUIST FINANCIAL CORP				127,159.85 54.04	80,237.30 34.10	0.3	-46,922.55		4,894		
599	WMT	WAL-MART STORES INC				52,368.18 87.43	88,322.55 147.45	0.4	35,954.37		1,342		
2,007	WFC	WELLS FARGO & CO				84,267.08 41.99	75,021.66 37.38	0.3	-9,245.42		2,408		
			<b>0.00</b>			<b>3,832,537.46</b>	<b>4,491,583.70</b>	<b>19.1</b>	<b>659,046.24</b>	<b>0.00</b>	<b>156,705</b>		
<b>AMERICAN DEPOSITORY RECEIPTS</b>													
1,157	AZN	ASTRAZENECA PLC - SPONS ADR				68,075.10 58.84	80,307.37 69.41	0.3	12,232.27		2,279		679
			<b>0.00</b>			<b>68,075.10</b>	<b>80,307.37</b>	<b>0.3</b>	<b>12,232.27</b>	<b>0.00</b>	<b>2,279</b>		
<b>FOREIGN DOMICILED U.S. EQUITY SECURITY</b>													
4,895	AMCR	AMCOR PLC				57,084.51 11.66	55,705.10 11.38	0.2	-1,379.41		2,399		
823	ETN	EATON CORP PLC				63,046.77 76.61	141,012.82 171.34	0.6	77,966.05		2,831		679
1,139	LYB	LYONDELLBASELL INDU - CL A				116,218.55 102.04	106,940.71 93.89	0.5	-9,277.84		5,422		NR
1,029	MDT	MEDTRONIC PLC				109,269.95 106.19	82,957.98 80.62	0.4	-26,311.97		2,799		679
643	QSR	RESTAURANT BRANDS INTERN				43,956.06 68.36	43,171.02 67.14	0.2	-785.04		1,415		
			<b>0.00</b>			<b>389,575.84</b>	<b>429,787.63</b>	<b>1.8</b>	<b>40,211.79</b>	<b>0.00</b>	<b>14,865</b>		



# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2023

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>REAL ESTATE INVESTMENT TRUSTS</b>													
438	CCI	CROWN CASTLE INC				62,906.20	58,621.92	0.2	-4,284.28		2,742		659
						143.62	133.84						
1,284	IRM	IRON MOUNTAIN INC				32,136.98	67,936.44	0.3	35,799.46		3,177		659
						25.03	52.91						
951	O	REALTY INCOME CORP COM				61,715.62	60,217.32	0.3	-1,498.30		2,910		
						64.90	63.32						
1,036	REXR	REXFORD INDUSTRIAL REALTY,				59,543.69	61,797.40	0.3	2,253.71		1,575		
						57.47	59.65						
			<b>0.00</b>	<b>0.00</b>		<b>216,302.49</b>	<b>248,573.08</b>	<b>1.1</b>	<b>32,270.59</b>	<b>0.00</b>	<b>10,403</b>		
<b>EQUITY TOTAL</b>			<b>0.00</b>	<b>0.00</b>		<b>4,506,490.89</b>	<b>5,250,251.78</b>	<b>22.3</b>	<b>743,760.89</b>	<b>0.00</b>	<b>184,252</b>		
<b>FIXED INCOME</b>													
<b>US Treasury</b>													
15,000	912828VS6	US TREASURY N/B	0.4	0.20	4.83	15,128.71	14,869.34	0.1	-259.38	45.58	375	Aaa	AA+
						100.86	99.13						
1,080,000	912828XT2	US TREASURY N/B	1.1	0.34	4.51	1,100,883.67	1,049,457.60	4.5	-51,426.07	7,180.22	21,600	Aaa	AA+
						101.93	97.17						
1,270,000	912828ZL7	US TREASURY N/B	2.0	0.92	4.04	1,255,986.44	1,177,925.00	5.0	-78,061.44	1,986.57	4,763	Aaa	AA+
						98.90	92.75						
745,000	912828P46	US TREASURY N/B	2.8	2.46	3.83	728,914.07	700,650.15	3.0	-28,263.92	1,471.48	12,106	Aaa	AA+
						97.84	94.05						
830,000	91282CDG3	US TREASURY N/B	3.4	2.74	3.77	785,338.42	757,184.10	3.2	-28,154.32	3,894.92	9,338	Aaa	AA+
						94.62	91.23						
1,055,000	912828ZS2	US TREASURY N/B	4.0	1.53	3.70	1,011,647.35	925,846.90	3.9	-85,800.45	1,753.50	5,275	Aaa	AA+
						95.89	87.76						
1,495,000	91282CCH2	US TREASURY N/B	5.0	1.89	3.62	1,448,672.89	1,327,051.70	5.6	-121,621.19	4,646.06	18,688	Aaa	AA+
						96.90	88.77						
880,000	91282CEE7	US TREASURY N/B	5.5	3.33	3.62	835,079.15	821,559.20	3.5	-13,519.95		20,900	Aaa	AA+
						94.90	93.36						
2,330,000	91282CCB5	US TREASURY N/B	7.4	3.04	3.49	2,096,621.18	2,025,282.60	8.6	-71,338.58	14,224.59	37,863	Aaa	AA+
						89.98	86.92						
340,000	91282CFF3	US TREASURY N/B	8.1	3.79	3.49	312,456.51	319,970.60	1.4	7,514.09	1,136.46	9,350	Aaa	AA+
						91.90	94.11						
		Accrued Interest					36,339.39	0.2			140,256		
			<b>4.5</b>	<b>2.10</b>	<b>3.78</b>	<b>9,590,728.39</b>	<b>9,156,136.57</b>	<b>38.9</b>	<b>-470,931.20</b>	<b>36,339.39</b>	<b>140,256</b>		
<b>Corporate Bond</b>													
45,000	83088MAJ1	SKYWORKS SOLUTIONS INC	0.2	0.92	5.24	44,998.87	44,669.49	0.2	-329.38	135.00	405	Ba1	BBB-
						100.00	99.27						
75,000	444859BP6	HUMANA INC	0.3	0.68	4.83	74,991.41	73,942.59	0.3	-1,048.82	78.54	488	Baa3	BBB+
						99.99	98.59						
75,000	02005NBL3	ALLY FINANCIAL INC	0.5	0.84	9.78	75,190.75	71,987.04	0.3	-3,203.72	540.73	1,088	Baa3	BBB-
						100.25	95.98						
120,000	02665WCT6	AMERICAN HONDA FINANCE	0.8	3.56	4.91	119,994.53	118,740.51	0.5	-1,254.01	934.83	4,260	A3	A-
						100.00	98.95						

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2023

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
130,000	316773CP3	FIFTH THIRD BANCORP	0.8	3.70	7.34	130,606.04 100.47	126,978.06 97.68	0.5	-3,627.98	1,164.58	5,590	Baa1	BBB
105,000	00206RMJ8	AT&T INC	1.0	0.85	5.43	105,000.00 100.00	100,488.15 95.70	0.4	-4,511.85	15.75	945	Baa2	BBB
55,000	23331ABM0	DR HORTON INC	1.5	2.65	4.98	54,877.01 99.78	52,993.05 96.35	0.2	-1,883.96	634.03	1,375	Baa1	BBB
70,000	959802AY5	WESTERN UNION CO/THE	1.7	2.84	5.57	70,012.82 100.02	66,812.90 95.45	0.3	-3,199.92	448.88	1,995	Baa2	BBB
65,000	718172CN7	PHILIP MORRIS INTL INC	2.0	1.60	4.75	64,864.69 99.79	60,842.60 93.60	0.3	-4,022.09	406.25	975	A2	A-
60,000	670346AR6	NUCOR CORP	2.1	2.03	4.93	59,959.51 99.93	56,413.80 94.02	0.2	-3,545.71	400.00	1,200	Baa1	A-
70,000	29250RAW6	ENBRIDGE ENERGY PARTNERS	2.1	4.54	4.88	72,038.39 102.91	71,501.50 102.15	0.3	-536.89	1,896.32	4,113	Baa1	BBB+
55,000	254687FV3	WALT DISNEY COMPANY	2.7	1.80	4.16	54,928.17 99.87	51,538.85 93.71	0.2	-3,389.32	208.54	963	A2	BBB+
160,000	097023DG7	BOEING CO	2.7	2.17	4.95	160,000.00 100.00	148,417.60 92.76	0.6	-11,582.40	556.32	3,514	Baa2	BBB-
140,000	38141GXS8	GOLDMAN SACHS GROUP INC	2.8	2.52	4.03	133,726.88 95.52	128,084.60 91.49	0.5	-5,642.28	162.93	1,197	A2	BBB+
70,000	91324PCV2	UNITEDHEALTH GROUP INC	2.8	2.87	4.28	70,461.97 100.66	67,725.00 96.75	0.3	-2,736.97	96.44	2,170	A3	A+
145,000	55903VBG7	WARNERMEDIA HOLDINGS INC	0.9	6.34	5.86	145,086.27 100.06	145,702.89 100.48	0.6	616.62	542.35	9,297	Baa3	BBB-
155,000	46647PBK1	JPMORGAN CHASE & CO	2.9	2.08	4.22	155,000.00 100.00	145,563.60 93.91	0.6	-9,436.40	1,425.99	3,229	A1	A-
135,000	95000U2N2	WELLS FARGO & COMPANY	2.9	1.42	4.35	137,120.64 101.57	126,671.85 93.83	0.5	-10,448.79	1,230.75	2,954	A1	BBB+
80,000	06738EBL8	BARCLAYS PLC	2.9	2.79	5.16	80,102.10 100.13	74,756.00 93.45	0.3	-5,346.10	912.64	2,282	Baa1	BBB
80,000	404280CG2	HSBC HOLDINGS PLC	3.0	2.11	4.88	79,979.54 99.97	73,510.40 91.89	0.3	-6,469.14	545.74	1,679	A3	A-
60,000	40414LAQ2	HCP INC	3.0	3.22	4.89	60,051.55 100.09	57,028.20 95.05	0.2	-3,023.35	411.67	1,950	Baa1	BBB+
85,000	690742AF8	OWENS CORNING	3.1	3.31	4.95	85,236.78 100.28	80,929.35 95.21	0.3	-4,307.43	369.28	2,890	Baa2	BBB
150,000	26441CAS4	DUKE ENERGY CORP NEW	3.0	3.65	3.49	142,991.45 95.33	140,497.50 93.67	0.6	-2,493.95	331.25	3,975	Baa2	BBB
160,000	251526CE7	DEUTSCHE BANK NY	3.4	1.85	6.48	161,134.99 100.71	137,678.40 86.05	0.6	-23,456.59	1,201.70	3,406	Baa1	BBB-
70,000	654106AJ2	NIKE INC	3.7	2.57	4.10	70,446.25 100.64	66,558.80 95.08	0.3	-3,887.45	21.39	1,925	A1	AA-
75,000	369550BL1	GENERAL DYNAMICS CORP	3.6	3.24	4.38	75,685.77 100.91	72,603.75 96.81	0.3	-3,082.02	1,312.50	2,625	A3	A-
80,000	844741BK3	SOUTHWEST AIRLINES CO	3.7	2.13	5.16	89,211.79 111.51	79,869.60 99.84	0.3	-9,342.19	1,207.22	4,100	Baa1	BBB
75,000	26884LAF6	EQT CORP	4.0	4.16	5.43	74,203.43 98.94	70,464.75 93.95	0.3	-3,738.68	1,462.50	2,925	Ba1	BBB-

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2023

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
110,000	23331ABP3	D.R. HORTON INC	4.3	1.44	4.87	109,792.72 99.81	94,598.90 86.00	0.4	-15,193.82	710.11	1,540	Baa1	BBB
70,000	172967LD1	CITIGROUP INC	4.3	4.26	4.90	68,885.67 98.41	67,007.50 95.73	0.3	-1,878.17	612.20	2,721	A3	BBB+
105,000	036752AG8	ELEVANCE HEALTH INC	4.4	3.73	4.55	106,700.21 101.62	102,926.25 98.03	0.4	-3,773.96	358.84	4,306	Baa2	A
45,000	031162DP2	AMGEN INC	4.2	5.19	4.65	44,923.34 99.83	45,954.90 102.12	0.2	1,031.56	186.69	2,318	Baa1	BBB+
65,000	571903AY9	MARRIOTT INTERNATIONAL	4.4	2.80	4.77	68,474.74 105.35	62,778.95 96.58	0.3	-5,695.79	1,198.89	2,600	Baa2	BBB
150,000	06051GGR4	BANK OF AMERICA CORP	4.7	2.92	4.88	153,935.33 102.62	141,019.50 94.01	0.6	-12,915.83	1,047.96	5,390	A2	A-
140,000	61744YAK4	MORGAN STANLEY	4.7	2.87	4.77	144,038.08 102.88	132,339.20 94.53	0.6	-11,698.88	963.59	5,027	A1	A-
75,000	05329WAR3	AUTONATION INC	4.9	1.97	5.66	74,929.95 99.91	62,330.25 83.11	0.3	-12,599.70	243.75	1,463	Baa3	BBB-
95,000	7591EPAT7	REGIONS FINANCIAL CORP	5.0	1.84	5.75	94,811.68 99.80	77,890.50 81.99	0.3	-16,921.18	232.75	1,710	Baa1	BBB+
80,000	337738AR9	FISERV INC	4.7	4.19	4.85	80,042.47 100.05	77,508.00 96.89	0.3	-2,534.47	1,680.00	3,360	Baa2	BBB
90,000	37045XDP8	GENERAL MOTORS FINL CO	5.0	2.36	5.43	90,159.09 100.18	77,103.90 85.67	0.3	-13,055.19	996.00	2,160	Baa3	BBB
90,000	00774MAW5	AERCAP IRELAND CAP	4.9	2.72	5.71	91,270.55 101.41	78,481.80 87.20	0.3	-12,788.75	1,140.00	2,700	Baa2	BBB
25,000	571903BB8	MARRIOTT INTERNATIONAL	4.9	2.82	4.81	27,278.26 109.11	24,795.00 99.18	0.1	-2,483.26	387.50	1,163	Baa2	BBB
80,000	29365TAG9	ENERGY TEXAS INC	5.3	3.45	4.61	82,259.21 102.82	77,476.00 96.85	0.3	-4,783.21		3,200	A3	A
60,000	31946MAA1	FIRST CITIZENS BANCSHARE	6.1	3.33	4.73	60,046.30 100.08	55,219.20 92.03	0.2	-4,827.10	90.00	2,025	Baa2	
80,000	29278NAQ6	ENERGY TRANSFER LP	6.0	3.01	5.05	83,641.71 104.55	73,808.80 92.26	0.3	-9,832.91	1,133.33	3,000	Baa3	BBB-
70,000	035240AV2	ANHEUSER-BUSCH INBEV WOR	6.2	2.08	4.43	76,486.52 109.27	66,028.90 94.33	0.3	-10,457.62	816.67	2,450	Baa1	BBB+
100,000	559222AV6	MAGNA INTERNATIONAL INC	6.4	2.42	4.97	100,209.62 100.21	84,885.00 84.89	0.4	-15,324.62	721.39	2,450	A3	A-
80,000	74762EAF9	QUANTA SERVICES INC	6.4	2.88	5.29	80,111.44 100.14	68,287.20 85.36	0.3	-11,824.24	1,160.00	2,320	Baa3	BBB-
65,000	37045XDL7	GENERAL MOTORS FINL CO	7.0	2.72	5.77	64,905.18 99.85	52,120.25 80.19	0.2	-12,784.93	541.13	1,755	Baa3	BBB
75,000	126650DU1	CVS HEALTH CORP	7.5	5.27	5.00	74,868.52 99.82	76,391.25 101.86	0.3	1,522.73	437.50	3,938	Baa2	BBB
50,000	115637AU4	BROWN-FORMAN CORP	7.8	4.79	4.60	49,852.31 99.70	50,585.46 101.17	0.2	733.15	52.78	2,375	A1	A-
75,000	91159HJL5	US BANCORP	8.2	4.86	5.21	74,888.40 99.85	72,709.50 96.95	0.3	-2,178.90	604.88	3,629	A2	A+
		Accrued Interest					33,970.05	0.1			137,111		

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2023

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>3.6</b>	<b>2.85</b>	<b>5.07</b>	<b>4,550,412.94</b>	<b>4,269,187.10</b>	<b>18.1</b>	<b>-315,195.89</b>	<b>33,970.05</b>	<b>137,111</b>		
<b>ABS</b>													
165,000	36258NAE2	GMCAR 2020-1 B	1.0	3.67	3.45	163,528.34	162,061.00	0.7	-1,467.34	139.56	3,350	Aaa	AAA
						99.11	98.22						
30,138	80285WAF4	SDART 2020-3 C	0.1	0.71	2.98	30,143.84	30,006.90	0.1	-136.94	15.00	338	Aaa	
						100.02	99.56						
76,420	80286XAE4	SDART 2021-2 C	0.4	2.10	4.35	75,526.28	74,896.86	0.3	-629.42	30.57	688	Aaa	
						98.83	98.01						
75,000	43815PAC3	HAROT 2022-2 A3	1.8	3.94	4.74	75,000.00	73,547.46	0.3	-1,452.54	105.63	2,925		AAA
						100.00	98.06						
42,952	26208VAF3	DRIVE 2020-2 C	0.2	0.30	4.04	43,432.75	42,697.84	0.2	-734.91	43.52	979	Aaa	AAA
						101.12	99.41						
175,000	03066PAE9	AMCAR 2020-3 C	1.5	1.59	4.82	174,112.41	163,998.12	0.7	-10,114.29	66.99	1,855	A2	A
						99.49	93.71						
126,766	26209WAG8	DRIVE 2019-3 D	0.5	3.36	4.94	126,571.21	125,431.76	0.5	-1,139.46	179.16	4,031	Aaa	AAA
						99.85	98.95						
95,000	92348KAM5	VZMT 2022-1 B	1.7	1.27	1.93	95,000.00	93,785.99	0.4	-1,214.01	36.87	1,207	Aa1	AA
						100.00	98.72						
165,000	65480JAC4	NAROT 2022-B A3	2.0	4.51	4.82	164,974.24	163,807.69	0.7	-1,166.55	327.07	7,359		AAA
						99.98	99.28						
140,000	38013JAD5	GMCAR 2023-1 A3	2.4	4.71	4.47	139,990.13	140,162.01	0.6	171.88	271.83	6,524	Aaa	
						99.99	100.12						
39,165	14686KAD9	CRVNA 2021-N2 C	1.5	1.08	7.22	39,162.29	36,014.33	0.2	-3,147.97	24.45	419		A
						99.99	91.96						
59,223	14687GAD7	CRVNA 2021-N3 C	0.9	1.42	7.32	58,901.61	56,264.69	0.2	-2,636.92	35.24	604		A
						99.46	95.00						
		Accrued Interest					1,275.88	0.0			30,278		
			<b>1.3</b>	<b>2.90</b>	<b>4.45</b>	<b>1,186,343.09</b>	<b>1,163,950.53</b>	<b>4.9</b>	<b>-23,668.45</b>	<b>1,275.88</b>	<b>30,278</b>		
<b>MBS - Agency</b>													
454	3128KUS73	FG A64142	4.0	4.97	4.54	518.47	480.93	0.0	-37.54	2.27	27	Aaa	AA+
						114.26	105.99						
		Accrued Interest					2.27	0.0			27		
			<b>4.0</b>	<b>4.97</b>	<b>4.54</b>	<b>518.47</b>	<b>483.20</b>	<b>0.0</b>	<b>-37.54</b>	<b>2.27</b>	<b>27</b>		
<b>Mutual Fund</b>													
65,860	ZFLIX	ZIEGLER FLOATING RATE INSTITUT		0.22	0.25	1,683,122.89	1,529,271.06	6.5	-153,851.83		3,760		
						25.56	23.22						
			<b>0.22</b>	<b>0.25</b>	<b>1,683,122.89</b>	<b>1,529,271.06</b>	<b>6.5</b>	<b>-153,851.83</b>	<b>0.00</b>	<b>3,760</b>			
<b>CMBS - Agency</b>													
126,037	3137B5JM6	FHMS K034 A2	0.3	0.08	4.50	126,406.55	125,191.97	0.5	-1,214.58	370.87	4,450	Aaa	AA+
						100.29	99.33						

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 3/31/2023

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
114,268	3137BBBD1	FHMS K038 A2	0.8	1.13	4.77	115,025.08	112,396.97	0.5	-2,628.12	322.71	3,873	Aaa	AA+
						100.66	98.36						
112,408	30298DAE9	FRESB 2019 - SB64 A5H	0.9	2.21	4.78	114,824.09	109,514.46	0.5	-5,309.63	236.06	2,833	Aaa	AA+
		Accrued Interest				102.15	97.43						
							929.63	0.0			11,156		
			<b>0.6</b>	<b>1.11</b>	<b>4.67</b>	<b>356,255.73</b>	<b>348,033.03</b>	<b>1.5</b>	<b>-9,152.33</b>	<b>929.63</b>	<b>11,156</b>		
<b>FIXED INCOME TOTAL</b>			<b>3.5</b>	<b>2.15</b>	<b>3.85</b>	<b>17,367,381.51</b>	<b>16,467,061.49</b>	<b>69.9</b>	<b>-972,837.25</b>	<b>72,517.22</b>	<b>322,588</b>		
<b>OTHER</b>													
<b>OTHER ASSETS (USD)</b>													
146,048	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				146,048.28	146,048.28	0.6	0.00		0		
						10.00	10.00						
152	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				152.30	152.30	0.0	0.00		0		
						10.00	10.00						
9,140	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				9,139.68	9,139.68	0.0	0.00		0		
						10.00	10.00						
125	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				125.22	125.22	0.0	0.00		0		
						10.00	10.00						
26,838	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				26,837.95	26,837.95	0.1	0.00		0		
						10.00	10.00						
						<b>0.00</b>	<b>182,303.43</b>	<b>0.8</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>182,303.43</b>	<b>182,303.43</b>	<b>0.8</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>TOTAL PORTFOLIO</b>			<b>2.45</b>	<b>1.57</b>	<b>2.69</b>	<b>23,707,404.07</b>	<b>23,550,844.93</b>	<b>100.0</b>	<b>-229,076.36</b>	<b>72,517.22</b>	<b>506,840</b>		

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

## Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
3/6/2023	3/10/2023	30,000	55903VBG7	WARNERMEDIA HOLDINGS INC 6.412% Due 3/15/2026	JPMORG AN_bb	100.00	30,000.00			30,000.00
3/7/2023	3/10/2023	115,000	55903VBG7	WARNERMEDIA HOLDINGS INC 6.412% Due 3/15/2026	JPMORG AN_bb	100.08	115,092.00			115,092.00
3/21/2023	3/23/2023	50,000	115637AU4	BROWN-FORMAN CORP 4.750% Due 4/15/2033	BOFA	99.70	49,852.00			49,852.00
3/24/2023	3/28/2023	842	NLY	ANNALY CAP MGMT INC COM	RBCZ	18.72	15,761.99	33.68		15,728.31
3/24/2023	3/28/2023	1,537	CAG	CONAGRA BRANDS INC	RBCZ	37.15	57,091.87	61.48		57,030.39
3/24/2023	3/28/2023	213	FDX	FEDEX CORP COM	RBCZ	215.95	45,996.75	8.52		45,988.23
3/24/2023	3/28/2023	1,076	HRB	H&R BLOCK INC	RBCZ	33.85	36,417.54	43.04		36,374.50
3/24/2023	3/28/2023	297	LYB	LYONDELLBASELL INDU - CL A	RBCZ	86.53	25,698.28	11.88		25,686.40
3/24/2023	3/28/2023	185	MSFT	MICROSOFT CORP	RBCZ	278.11	51,450.35	7.40		51,442.95
3/24/2023	3/28/2023	228	PNC	PNC FINL SVCS GROUP INC COM	RBCZ	122.28	27,879.09	9.12		27,869.97
3/24/2023	3/28/2023	895	TPR	TAPESTRY INC	RBCZ	40.30	36,068.14	35.80		36,032.34
3/29/2023	3/31/2023	140,000	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	BOA_TW	86.54	121,160.16			121,160.16
3/30/2023	4/3/2023	70,000	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	RBCC_T W	86.47	60,530.86			60,530.86
3/31/2023	4/3/2023	60,000	91282CEE7	US TREASURY N/B 2.375% Due 3/31/2029	SOCGEN_ TW	93.41	56,048.44			56,048.44
3/31/2023	4/3/2023	100,000	91282CFF3	US TREASURY N/B 2.750% Due 8/15/2032	NOM_TW	94.14	94,140.63			94,140.63
3/31/2023	3/31/2023	485	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		23.22	11,264.15			11,264.15
<b>Total Purchases</b>							<b>834,452.25</b>	<b>210.92</b>	<b>0.00</b>	<b>834,241.33</b>

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
3/6/2023	3/10/2023	30,000	912828XT2	US TREASURY N/B	SOCGEN_ TW	96.20	28,860.94			28,860.94

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
				2.000% Due 5/31/2024						
3/7/2023	3/10/2023	45,000	912828XT2	US TREASURY N/B	BOA_TW	96.12	43,254.49			43,254.49
				2.000% Due 5/31/2024						
3/7/2023	3/10/2023	70,000	912828XT2	US TREASURY N/B	BOA_TW	96.12	67,284.77			67,284.77
				2.000% Due 5/31/2024						
3/21/2023	3/23/2023	70,000	91282CCB5	US TREASURY N/B	BOA_TW	86.10	60,271.09			60,271.09
				1.625% Due 5/15/2031						
3/24/2023	3/28/2023	42	CAT	CATERPILLAR INC	RBCZ	216.12	9,076.97	1.68	0.07	9,075.22
3/24/2023	3/28/2023	21	CAT	CATERPILLAR INC	RBCZ	216.12	4,538.48	0.84	0.04	4,537.60
3/24/2023	3/28/2023	1,360	DELL	DELL TECHNOLOGIES - C	RBCZ	37.03	50,362.84	54.40	0.41	50,308.03
3/24/2023	3/28/2023	149	JPM	JPMORGAN CHASE & CO	RBCZ	124.06	18,484.79	5.96	0.15	18,478.68
3/24/2023	3/28/2023	2,109	JWN	NORDSTROM INC COM	RBCZ	15.32	32,319.95	84.36	0.26	32,235.33
3/24/2023	3/28/2023	329	REXR	REXFORD INDUSTRIAL REALTY, INC.	RBCZ	55.17	18,150.62	13.16	0.15	18,137.31
3/24/2023	3/28/2023	333	SJM	SMUCKER J M CO COM NEW	RBCZ	154.34	51,395.67	13.32	0.42	51,381.93
3/24/2023	3/28/2023	873	TNL	TRAVEL + LEISURE CO	RBCZ	35.48	30,974.66	34.92	0.25	30,939.49
3/24/2023	3/28/2023	216	UNP	UNION PACIFIC CORP	RBCZ	187.17	40,429.21	8.64	0.33	40,420.24
3/29/2023	3/31/2023	145,000	13645RBF0	CANADIAN PACIFIC RAILWAY	JEFFRIES_BB	85.98	124,673.90			124,673.90
				2.450% Due 12/2/2031						
3/30/2023	4/3/2023	55,000	126650DU1	CVS HEALTH CORP	JSES_TW	101.33	55,729.85			55,729.85
				5.250% Due 2/21/2033						
<b>Total Sales</b>							<b>635,808.23</b>	<b>217.28</b>	<b>2.08</b>	<b>635,588.87</b>

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/1/2023	3/23/2023	QCOM	QUALCOMM INC COM	1.00	321.75	321.75
3/2/2023	3/31/2023	BAC	BANK OF AMERICA CORP	1.00	808.28	808.28
3/2/2023	3/10/2023	FANG	DIAMONDBACK ENERGY INC	1.00	1,558.75	1,558.75
3/2/2023	3/10/2023	FANG	DIAMONDBACK ENERGY INC	1.00	580.00	580.00
3/2/2023	3/17/2023	TAP	MOLSON COORS BREWING CO -B	1.00	505.12	505.12

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/3/2023	3/24/2023	ETN	EATON CORP PLC	1.00	707.78	707.78
3/3/2023	3/13/2023	LYB	LYONDELLBASELL INDU - CL A	1.00	1,001.98	1,001.98
3/6/2023	3/23/2023	BLK	BLACKROCK INC COM	1.00	540.00	540.00
3/7/2023	4/5/2023	HPQ	HP INC	1.00	486.94	486.94
3/9/2023	3/31/2023	KHC	KRAFT HEINZ CO COM	1.00	685.20	685.20
3/13/2023	3/29/2023	JWN	NORDSTROM INC COM	1.00	400.71	400.71
3/14/2023	3/31/2023	CCI	CROWN CASTLE INC	1.00	685.47	685.47
3/14/2023	3/30/2023	GILD	GILEAD SCIENCES INC COM	1.00	712.50	712.50
3/14/2023	4/5/2023	IRM	IRON MOUNTAIN INC	1.00	794.15	794.15
3/14/2023	3/31/2023	TNL	TRAVEL + LEISURE CO	1.00	392.85	392.85
3/15/2023	3/30/2023	EOG	EOG RESOURCES INC	1.00	861.00	861.00
3/16/2023	4/3/2023	WMT	WAL-MART STORES INC	1.00	341.43	341.43
3/21/2023	3/31/2023	AVGO	BROADCOM INC	1.00	998.20	998.20
3/21/2023	4/5/2023	QSR	RESTAURANT BRANDS INTERN	1.00	353.65	353.65
3/23/2023	4/28/2023	MO	ALTRIA GROUP INC COM	1.00	1,110.14	1,110.14
3/23/2023	4/6/2023	IFF	INTERNATIONAL FLAVORS & FRAGRANC COM	1.00	765.45	765.45
3/23/2023	4/14/2023	MDT	MEDTRONIC PLC	1.00	699.72	699.72
3/30/2023	4/28/2023	NLY	ANNALY CAP MGMT INC COM	1.00	547.30	547.30
3/30/2023	4/17/2023	REXR	REXFORD INDUSTRIAL REALTY, INC.	1.00	393.68	393.68
3/31/2023	4/14/2023	O	REALTY INCOME CORP COM	1.00	242.50	242.50
3/31/2023	3/31/2023	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	11,264.15	11,264.15
<b>Total Dividends</b>					<b>27,758.70</b>	<b>27,758.70</b>

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/1/2023	3/1/2023	26441CAS4	DUKE ENERGY CORP NEW 2.650% Due 9/1/2026	100.00	1,987.50	1,987.50
3/1/2023	3/1/2023	036752AG8	ELEVANCE HEALTH INC 4.101% Due 3/1/2028	100.00	2,153.03	2,153.03



# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/1/2023	3/15/2023	3128KUS73	FG A64142 6.000% Due 8/1/2037	100.00	2.28	2.28
3/1/2023	3/27/2023	3137B5JM6	FHMS K034 A2 3.531% Due 7/25/2023	100.00	392.86	392.86
3/1/2023	3/27/2023	3137BBBD1	FHMS K038 A2 3.389% Due 3/25/2024	100.00	323.55	323.55
3/1/2023	3/27/2023	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	100.00	236.53	236.53
3/10/2023	3/10/2023	14686KAD9	CRVNA 2021-N2 C 1.070% Due 3/10/2028	100.00	36.06	36.06
3/10/2023	3/10/2023	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	56.36	56.36
3/15/2023	3/15/2023	26209WAG8	DRIVE 2019-3 D 3.180% Due 10/15/2026	100.00	365.97	365.97
3/15/2023	3/15/2023	26208VAF3	DRIVE 2020-2 C 2.280% Due 8/17/2026	100.00	97.06	97.06
3/15/2023	3/15/2023	31946MAA1	FIRST CITIZENS BANCSHARE 3.375% Due 3/15/2030	100.00	1,012.50	1,012.50
3/15/2023	3/15/2023	65480JAC4	NAROT 2022-B A3 4.460% Due 5/17/2027	100.00	613.25	613.25
3/15/2023	3/15/2023	80285WAF4	SDART 2020-3 C 1.120% Due 1/15/2026	100.00	38.31	38.31
3/15/2023	3/15/2023	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	63.75	63.75
3/15/2023	3/15/2023	91324PCV2	UNITEDHEALTH GROUP INC 3.100% Due 3/15/2026	100.00	1,085.00	1,085.00
3/16/2023	3/16/2023	36258NAE2	GMCAR 2020-1 B 2.030% Due 4/16/2025	100.00	279.12	279.12
3/16/2023	3/16/2023	38013JAD5	GMCAR 2023-1 A3 4.660% Due 2/16/2028	100.00	543.67	543.67
3/18/2023	3/20/2023	03066PAE9	AMCAR 2020-3 C 1.060% Due 8/18/2026	100.00	154.58	154.58

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/18/2023	3/20/2023	43815PAC3	HAROT 2022-2 A3 3.900% Due 7/20/2026	100.00	233.12	233.12
3/20/2023	3/20/2023	92348KAM5	VZMT 2022-1 B 1.270% Due 1/20/2027	100.00	100.54	100.54
3/25/2023	3/27/2023	00206RMJ8	AT&T INC 0.900% Due 3/25/2024	100.00	472.50	472.50
3/27/2023	3/27/2023	654106AJ2	NIKE INC 2.750% Due 3/27/2027	100.00	962.50	962.50
3/30/2023	3/30/2023	29365TAG9	ENTERGY TEXAS INC 4.000% Due 3/30/2029	100.00	1,600.00	1,600.00
3/31/2023	4/3/2023	CASH	MONEY FUND	1.00	1,679.64	1,679.64
3/31/2023	4/3/2023	CASH	MONEY FUND	1.00	387.14	387.14
3/31/2023	4/3/2023	CASH	MONEY FUND	1.00	158.90	158.90
3/31/2023	4/3/2023	CASH	MONEY FUND	1.00	667.90	667.90
3/31/2023	3/31/2023	91282CEE7	US TREASURY N/B 2.375% Due 3/31/2029	100.00	9,737.50	9,737.50
<b>Total Interest</b>					<b>25,441.12</b>	<b>25,441.12</b>

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Adjusted Cost Basis	Amortization	Adjusted Total Cost
3/1/2023	3/15/2023	2	3128KUS73	FG A64142 6.000% Due 8/1/2037	100.00	1.76	0.04	1.76
3/1/2023	3/27/2023	7,476	3137B5JM6	FHMS K034 A2 3.531% Due 7/25/2023	100.00	7,476.41	-465.16	7,476.41
3/1/2023	3/27/2023	298	3137BBBD1	FHMS K038 A2 3.389% Due 3/25/2024	100.00	297.75	-13.26	297.75
3/1/2023	3/27/2023	125	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	100.00	125.31	-0.47	125.31
3/1/2023	3/27/2023	100	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	100.00	100.25	-0.52	100.25

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Adjusted Cost Basis	Amortization	Adjusted Total Cost
3/10/2023	3/10/2023	1,273	14686KAD9	CRVNA 2021-N2 C 1.070% Due 3/10/2028	100.00	1,272.83	0.23	1,272.83
3/10/2023	3/10/2023	2,982	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	2,981.72	0.34	2,981.72
3/10/2023	3/10/2023	2,982	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	2,981.72	-0.65	2,981.72
3/10/2023	3/10/2023	1,118	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	1,118.14	15.41	1,118.14
3/15/2023	3/15/2023	11,337	26209WAG8	DRIVE 2019-3 D 3.180% Due 10/15/2026	100.00	11,337.25	10.61	11,337.25
3/15/2023	3/15/2023	8,132	26208VAF3	DRIVE 2020-2 C 2.280% Due 8/17/2026	100.00	8,132.18	-147.70	8,132.18
3/15/2023	3/15/2023	8,277	80285WAF4	SDART 2020-3 C 1.120% Due 1/15/2026	100.00	8,276.78	3.35	8,276.78
3/15/2023	3/15/2023	2,634	80285WAF4	SDART 2020-3 C 1.120% Due 1/15/2026	100.00	2,633.52	-24.82	2,633.52
3/15/2023	3/15/2023	5,047	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	5,047.03	0.70	5,047.03
3/15/2023	3/15/2023	3,533	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	3,532.92	18.64	3,532.92
<b>Total Principal Payments</b>						<b>55,315.57</b>	<b>-603.26</b>	<b>55,315.57</b>

## Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
3/15/2023	3/15/2023	100,000	26875PAK7	EOG RESOURCES INC 2.625% Due 3/15/2023	100.00	100,000.00	100,000.00
<b>Total Maturities</b>						<b>100,000.00</b>	<b>100,000.00</b>

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

## Expenses

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/27/2023	3/27/2023	ADRFEE	ADRFEE	1.00	23.14	23.14
<b>Total Expenses</b>					<b>23.14</b>	<b>23.14</b>

## Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
3/20/2023	3/20/2023	CASH	MONEY FUND	1.00	100,000.00	100,000.00
<b>Total Withdrawals</b>					<b>100,000.00</b>	<b>100,000.00</b>

## Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
3/6/2023	3/10/2023	55903VBG7	WARNERMEDIA HOLDINGS INC 6.412% Due 3/15/2026		0.00	0.00
3/7/2023	3/10/2023	55903VBG7	WARNERMEDIA HOLDINGS INC 6.412% Due 3/15/2026		0.00	0.00
3/21/2023	3/23/2023	115637AU4	BROWN-FORMAN CORP 4.750% Due 4/15/2033		0.00	0.00
3/29/2023	3/31/2023	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	100.00	-854.70	-854.70
3/30/2023	4/3/2023	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	100.00	-436.77	-436.77
3/31/2023	4/3/2023	91282CEE7	US TREASURY N/B 2.375% Due 3/31/2029	100.00	-11.68	-11.68
3/31/2023	4/3/2023	91282CFF3	US TREASURY N/B 2.750% Due 8/15/2032	100.00	-357.04	-357.04
<b>Total Purchased Accrued</b>					<b>-1,660.19</b>	<b>-1,660.19</b>

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
3/6/2023	3/10/2023	912828XT2	US TREASURY N/B	100.00	164.84	164.84

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
			2.000% Due 5/31/2024			
3/7/2023	3/10/2023	912828XT2	US TREASURY N/B	100.00	631.87	631.87
			2.000% Due 5/31/2024			
3/15/2023	3/15/2023	26875PAK7	EOG RESOURCES INC	100.00	1,312.50	1,312.50
			2.625% Due 3/15/2023			
3/21/2023	3/23/2023	91282CCB5	US TREASURY N/B	100.00	402.21	402.21
			1.625% Due 5/15/2031			
3/29/2023	3/31/2023	13645RBF0	CANADIAN PACIFIC RAILWAY	100.00	1,174.30	1,174.30
			2.450% Due 12/2/2031			
3/30/2023	4/3/2023	126650DU1	CVS HEALTH CORP	100.00	336.88	336.88
			5.250% Due 2/21/2033			
<b>Total Sold Accrued</b>					<b>4,022.60</b>	<b>4,022.60</b>

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
3/1/2023 - 3/31/2023

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
3/8/2021	3/6/2023	30,000	912828XT2	US TREASURY N/B		31,532.81	-943.28	28,860.94	0.00	-1,728.59
3/8/2021	3/7/2023	45,000	912828XT2	US TREASURY N/B		47,299.22	-1,416.88	43,254.49	0.00	-2,627.85
4/29/2021	3/7/2023	70,000	912828XT2	US TREASURY N/B		73,510.94	-2,102.42	67,284.77	0.00	-4,123.75
3/12/2018	3/15/2023	100,000	26875PAK7	EOG RESOURCES I		96,283.00	3,717.00	100,000.00	0.00	
1/19/2022	3/21/2023	70,000	91282CCB5	US TREASURY N/B		68,805.08	138.74	60,271.09	0.00	-8,672.73
12/11/2017	3/24/2023	42	CAT	CATERPILLAR INC		6,033.07		9,076.97	0.00	3,043.90
7/5/2019	3/24/2023	21	CAT	CATERPILLAR INC		2,829.63		4,538.48	0.00	1,708.85
6/29/2022	3/24/2023	1,360	DELL	DELL TECHNOLOGI		65,254.57		50,362.84	-14,891.73	
6/29/2022	3/24/2023	329	REXR	REXFORD INDUSTR		18,909.14		18,150.62	-758.52	
9/16/2016	3/24/2023	149	JPM	JPMORGAN CHASE		9,817.76		18,484.79	0.00	8,667.03
12/9/2021	3/24/2023	873	TNL	TRAVEL + LEISUR		45,783.79		30,974.66	0.00	-14,809.13
9/6/2022	3/24/2023	333	SJM	SMUCKER J M CO		46,207.85		51,395.67	5,187.82	
3/30/2022	3/24/2023	2,109	JWN	NORDSTROM INC C		58,644.54		32,319.95	-26,324.59	
3/30/2022	3/24/2023	216	UNP	UNION PACIFIC C		59,612.03		40,429.21	-19,182.82	
11/17/2021	3/29/2023	145,000	13645RBF0	CANADIAN PACIFI		144,949.25	6.17	124,673.90	0.00	-20,281.52
2/13/2023	3/30/2023	55,000	126650DU1	CVS HEALTH CORP		54,902.65	0.91	55,729.85	826.29	
<b>Total Gains</b>									<b>6,014</b>	<b>13,420</b>
<b>Total Losses</b>									<b>-61,158</b>	<b>-52,244</b>
<b>Total</b>						<b>830,375</b>	<b>-599.75</b>	<b>735,808</b>	<b>-55,144</b>	<b>-38,824</b>
<b>Total Realized Gain/Loss</b>		<b>-93,967.34</b>								