



## Portfolio Report

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6/30/2023

**Account**

WFT Liquidating Trust  
Consolidated Account

# Portfolio Overview

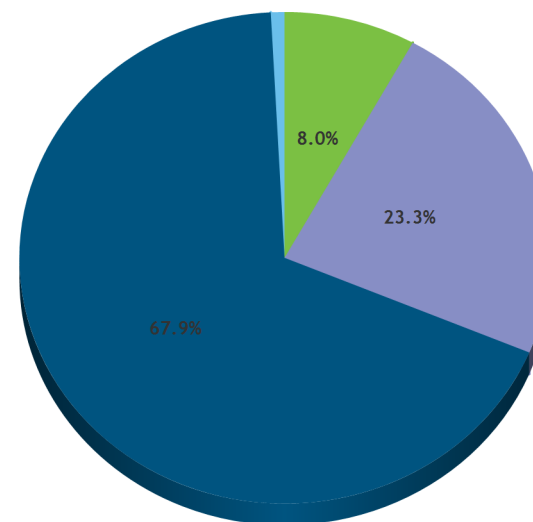
WFT Liquidating Trust  
Consolidated Account

Gross of Fees | US Dollar  
5/31/2023 - 6/30/2023

## Activity Summary

	Month to Date	Quarter to Date	Year to Date
<b>Beginning Value</b>	<b>22,791,155.36</b>	<b>23,480,750.03</b>	<b>23,723,519.11</b>
Beginning Accrued Interest	60,801.49	72,512.61	61,342.92
Net Contributions/Withdrawals	-200,264.73	-713,448.71	-1,226,370.16
Realized Gains/Losses	-121,293.06	-206,380.18	-407,173.26
Change in Unrealized Gains/Losses	232,284.51	1,939.92	308,243.20
Net Income/Expenses	39,689.65	169,565.92	326,799.42
Amortization/Accretion	5,807.44	14,952.18	22,360.85
Change in Accrued Interest	9,686.24	-2,024.88	9,144.81
<b>Ending Value</b>	<b>22,747,379.17</b>	<b>22,747,379.17</b>	<b>22,747,379.17</b>
Ending Accrued Interest	70,487.73	70,487.73	70,487.73
<b>Total</b>	<b>22,817,866.90</b>	<b>22,817,866.90</b>	<b>22,817,866.90</b>

## Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,833,214.67	8.0	0.0
Equity	5,306,967.76	23.3	3.5
Fixed Income	15,488,695.87	67.9	4.6
Other	188,988.59	0.8	0.0
<b>Total</b>	<b>22,817,866.90</b>	<b>100.0</b>	<b>3.9</b>

# Performance Overview

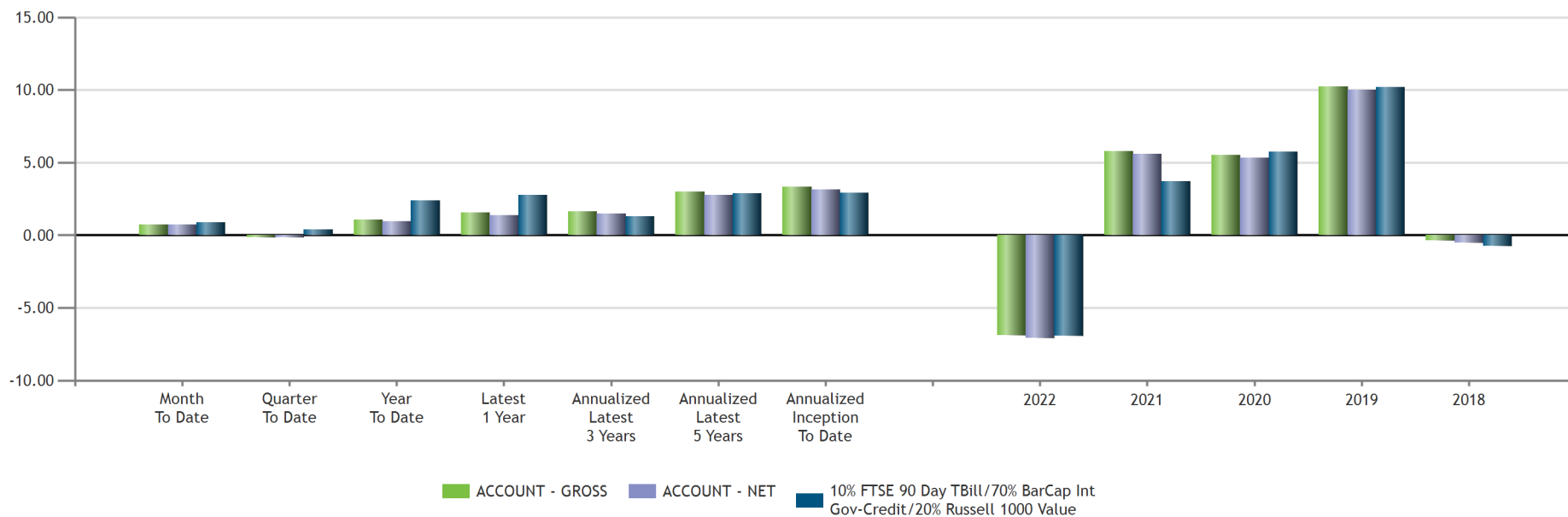
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US Dollar  
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## Performance History Time Weighted Returns (%)

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	2022	2021	2020	2019	2018
Equity	5.31	1.38	-0.84	5.63	13.24	7.22	8.58	-5.85	28.44	-1.02	26.63	-6.16
Fixed Income	-0.64	-0.64	1.73	0.88	-1.47	1.80	1.64	-7.24	-0.80	7.95	6.84	0.56
Other	0.00	0.00	0.66	-4.47	-2.03	2.13	5.67	-12.29	16.75	-6.55	0.26	20.41
<b>ACCOUNT - GROSS</b>	<b>0.72</b>	<b>-0.12</b>	<b>1.06</b>	<b>1.58</b>	<b>1.66</b>	<b>2.98</b>	<b>3.35</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>0.72</b>	<b>-0.12</b>	<b>0.97</b>	<b>1.39</b>	<b>1.47</b>	<b>2.79</b>	<b>3.15</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	0.90	0.40	2.38	2.77	1.29	2.90	2.92	-6.91	3.71	5.75	10.20	-0.75
FTSE 3-Month TBill Index	0.43	1.25	2.39	3.75	1.33	1.57	1.01	1.50	0.05	0.58	2.25	1.86
Bloomberg Int Gov/Credit	-0.68	-0.81	1.50	-0.10	-2.46	1.23	1.34	-8.23	-1.44	6.43	6.80	0.88
Russell 1000 Value	6.64	4.07	5.12	11.54	14.30	8.11	8.64	-7.54	25.16	2.80	26.54	-8.27

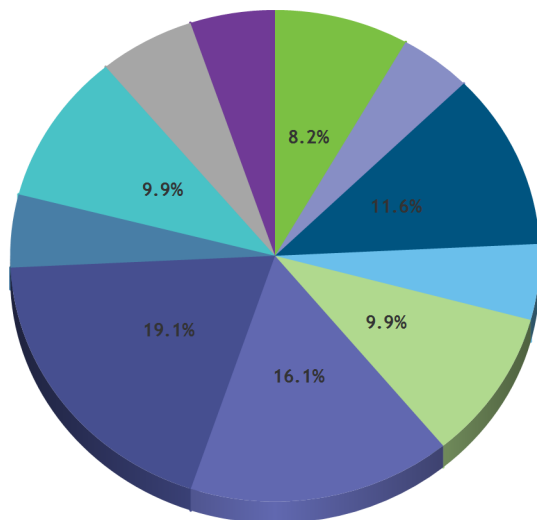


# Equity Overview

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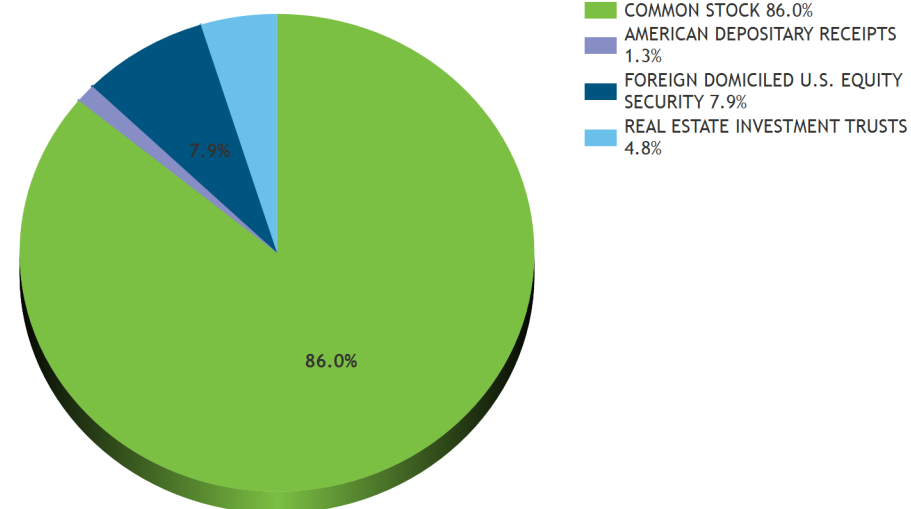
## Portfolio Holdings by Sector



## Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
AVGO	BROADCOM INC	160,474.55	3.0
JNJ	JOHNSON & JOHNSON	160,223.36	3.0
JPM	JPMORGAN CHASE & CO	156,493.44	2.9
CVX	CHEVRON CORP	149,010.45	2.8
CMCSA	COMCAST CORP NEW CL A	140,023.50	2.6
ETN	EATON CORP PLC	124,078.70	2.3
MET	METLIFE INC COM	122,896.22	2.3
BMJ	BRISTOL MYERS SQUIBB CO COM	121,824.75	2.3
MDT	MEDTRONIC PLC	108,979.70	2.1
BAC	BANK OF AMERICA CORP	105,407.06	2.0
<b>Top 10 Holdings Total</b>		<b>1,349,411.73</b>	<b>25.4</b>

## Equity Allocation by Security Type



# Fixed Income Characteristics

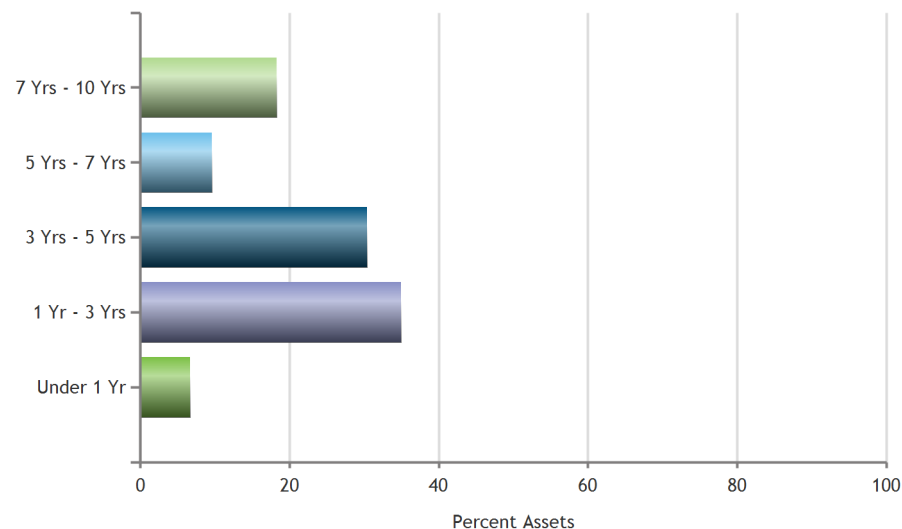
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## Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	7	821,176.32	5.5	5.7	3.195%	0.6
1 Yr - 3 Yrs	30	5,008,680.72	33.7	5.0	2.300%	2.2
3 Yrs - 5 Yrs	17	2,806,587.77	18.9	4.8	1.978%	3.5
5 Yrs - 7 Yrs	17	3,298,068.49	22.2	4.6	2.508%	5.0
7 Yrs - 10 Yrs	6	2,687,667.61	18.1	4.0	2.052%	7.3
Over 10 Yrs	5	253,060.40	1.7	8.1	4.012%	4.9

## Distribution by Duration



## Weighted Averages

Average Yield to Mat/Call (%)	4.76
Average Maturity (years)	4.48
Average Coupon (%)	2.32
Average Duration	3.94
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	23	10,053,019.92	67.6	4.4	1.905%	4.2
AA+/Aa1	1	94,856.62	0.6	1.4	1.270%	1.5
AA/Aa2	2	67,107.55	0.5	7.9	1.044%	1.3
AA-/Aa3	1	66,302.89	0.4	4.5	2.750%	3.5
A+/A1	9	809,565.70	5.4	4.9	3.364%	4.1
A/A2	8	730,867.38	4.9	5.3	2.593%	3.3
A-/A3	7	555,667.73	3.7	5.3	3.356%	3.3
BBB+/Baa1	12	1,002,397.71	6.7	6.0	3.493%	3.2
BBB/Baa2	13	1,041,772.87	7.0	5.4	2.964%	3.7
BBB-/Baa3	6	453,682.93	3.0	6.1	4.215%	2.9

# Portfolio Appraisal

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US Dollar  
As of Date - 6/30/2023

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				5,984.72	5,984.72	0.0			0		
						0.00	0.00						
	CASH	MONEY FUND				1,827,229.95	1,827,229.95	8.0			0		
						0.00	0.00						
			<b>0.00</b>			<b>1,833,214.67</b>	<b>1,833,214.67</b>	<b>8.0</b>		<b>0.00</b>	<b>0</b>		
<b>EQUITY</b>													
<b>COMMON STOCK</b>													
684	ABBV	ABBVIE INC COM				64,863.29	92,155.32	0.4	27,292.03		4,049		
						94.83	134.73						
1,181	MO	ALTRIA GROUP INC COM				46,403.97	53,499.30	0.2	7,095.33		4,441		
						39.29	45.30						
890	AEP	AMERICAN ELECTRIC POWER				77,124.25	74,938.00	0.3	-2,186.25		2,955		
						86.66	84.20						
842	NLY	ANNALY CAP MGMT INC COM				15,761.99	16,848.42	0.1	1,086.43		2,189		
						18.72	20.01						
5,383	T	AT&T INC				112,413.63	85,858.85	0.4	-26,554.78		5,975		
						20.88	15.95						
3,674	BAC	BANK OF AMERICA CORP				106,036.21	105,407.06	0.5	-629.15		3,233		
						28.86	28.69						
1,931	BBWI	BATH & BODY WORKS INC				93,087.72	72,412.50	0.3	-20,675.22		1,545		
						48.21	37.50						
108	BLK	BLACKROCK INC COM				61,184.64	74,643.12	0.3	13,458.48		2,160		
						566.52	691.14						
1,905	BMJ	BRISTOL MYERS SQUIBB CO COM				117,808.29	121,824.75	0.5	4,016.46		4,343		
						61.84	63.95						
185	AVGO	BROADCOM INC				51,221.38	160,474.55	0.7	109,253.17		3,404		
						276.87	867.43						
339	CAT	CATERPILLAR INC				43,651.53	83,410.95	0.4	39,759.42		1,627		
						128.77	246.05						
947	CVX	CHEVRON CORP				91,875.23	149,010.45	0.7	57,135.22		5,720		
						97.02	157.35						
1,917	CSCO	CISCO SYS INC COM				71,837.46	99,185.58	0.4	27,348.12		2,991		
						37.47	51.74						
2,606	CFG	CITIZENS FINANCIAL GROUP				116,443.73	67,964.48	0.3	-48,479.25		4,378		
						44.68	26.08						
3,370	CMCSA	COMCAST CORP NEW CL A				130,867.57	140,023.50	0.6	9,155.93		3,909		
						38.83	41.55						
1,537	CAG	CONAGRA BRANDS INC				57,091.87	51,827.64	0.2	-5,264.23		2,029		
						37.15	33.72						
1,365	CVS	CVS HEALTH CORP COM				76,074.85	94,362.45	0.4	18,287.60		3,303		
						55.73	69.13						
315	DRI	DARDEN RESTAURANTS INC C				51,209.74	52,630.20	0.2	1,420.46		1,525		
						162.57	167.08						

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725	FANG	DIAMONDBACK ENERGY INC				24,061.81 33.19	95,236.00 131.36	0.4	71,174.19		8,555		
364	DFS	DISCOVER FINL SVCS COM				26,129.38 71.78	42,533.40 116.85	0.2	16,404.02		874		
626	DUK	DUKE ENERGY CORP				60,261.20 96.26	56,177.24 89.74	0.2	-4,083.96		2,517		
447	ETR	ENTERGY CORP NEW COM				51,734.17 115.74	43,524.39 97.37	0.2	-8,209.78		1,913		
861	EOG	EOG RESOURCES INC				49,945.44 58.01	98,532.84 114.44	0.4	48,587.40		2,841		
468	EVR	EVERCORE PARTNERS INC - CL A				27,479.09 58.72	57,840.12 123.59	0.3	30,361.03		1,348		
304	FDX	FEDEX CORP COM				68,666.52 225.88	75,361.60 247.90	0.3	6,695.08		1,532		
950	GILD	GILEAD SCIENCES INC COM				67,995.11 71.57	73,216.50 77.07	0.3	5,221.39		2,850		
1,076	HRB	H&R BLOCK INC				36,417.54 33.85	34,292.12 31.87	0.2	-2,125.42		1,248		
689	HAS	HASBRO INC				58,047.22 84.25	44,626.53 64.77	0.2	-13,420.69		1,929		
1,855	HPQ	HP INC				51,377.56 27.70	56,967.05 30.71	0.2	5,589.49		1,948		
945	IFF	INTERNATIONAL FLAVORS & FRAGRA				99,507.18 105.30	75,212.55 79.59	0.3	-24,294.63		3,062		
2,205	IPG	INTERPUBLIC GROUP COS INC COM				74,378.84 33.73	85,068.90 38.58	0.4	10,690.06		2,734		
968	JNJ	JOHNSON & JOHNSON				108,244.12 111.82	160,223.36 165.52	0.7	51,979.24		4,375		
1,076	JPM	JPMORGAN CHASE & CO				103,765.29 96.44	156,493.44 145.44	0.7	52,728.15		4,304		
1,713	KHC	KRAFT HEINZ CO COM				62,067.81 36.23	60,811.50 35.50	0.3	-1,256.31		2,741		
1,391	KR	KROGER CO COM				75,833.99 54.52	65,377.00 47.00	0.3	-10,456.99		1,447		
2,174	MET	METLIFE INC COM				97,639.92 44.91	122,896.22 56.53	0.5	25,256.30		4,348		
185	MSFT	MICROSOFT CORP				51,450.35 278.11	62,999.90 340.54	0.3	11,549.55		503		
1,232	TAP	MOLSON COORS BREWING CO -B				64,815.52 52.61	81,114.88 65.84	0.4	16,299.36		2,020		
905	MS	MORGAN STANLEY				34,623.22 38.26	77,287.00 85.40	0.3	42,663.78		2,806		
1,279	NEM	NEWMONT CORP				53,443.91 41.79	54,562.14 42.66	0.2	1,118.23		2,046		
159	NOC	NORTHROP GRUMMAN CORP				58,326.95 366.84	72,472.20 455.80	0.3	14,145.25		1,100		
2,681	NRG	NRG ENERGY INC				95,977.83 35.80	100,242.59 37.39	0.4	4,264.76		4,048		

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1,921	PFE	PFIZER INC COM				63,596.23 33.11	70,462.28 36.68	0.3	6,866.05		3,150		
976	PSX	PHILLIPS 66				70,325.00 72.05	93,090.88 95.38	0.4	22,765.88		4,099		
810	PNC	PNC FINANCIAL SERVICES GROUP				116,849.43 144.26	102,019.50 125.95	0.4	-14,829.93		4,860		
363	PG	PROCTER AND GAMBLE CO COM				34,629.45 95.40	55,081.62 151.74	0.2	20,452.17		1,326		
429	QCOM	QUALCOMM INC COM				54,520.84 127.09	51,068.16 119.04	0.2	-3,452.68		1,287		
472	DGX	QUEST DIAGNOSTICS INC COM				60,504.59 128.19	66,344.32 140.56	0.3	5,839.73		1,340		
896	RTX	RAYTHEON TECHNOLOGIES COR				58,319.12 65.09	87,772.16 97.96	0.4	29,453.04		1,971		
309	SNA	SNAP ON INC COM				67,030.50 216.93	89,050.71 288.19	0.4	22,020.21		2,002		
1,400	TPR	TAPESTRY INC				57,871.21 41.34	59,920.00 42.80	0.3	2,048.79		1,680		
614	TGT	TARGET CORP				70,135.92 114.23	80,986.60 131.90	0.4	10,850.68		2,652		
537	TXN	TEXAS INSTRS INC COM				95,024.47 176.95	96,670.74 180.02	0.4	1,646.27		2,664		
3,389	TFC	TRUIST FINANCIAL CORP				158,752.98 46.84	102,856.15 30.35	0.5	-55,896.83		7,049		
472	WMT	WAL-MART STORES INC				41,265.07 87.43	74,188.96 157.18	0.3	32,923.89		1,076		
2,007	WFC	WELLS FARGO & CO				84,267.08 41.99	85,658.76 42.68	0.4	1,391.68		2,408		
			<b>0.00</b>			<b>3,920,239.24</b>	<b>4,564,717.43</b>	<b>20.0</b>	<b>644,478.19</b>	<b>0.00</b>	<b>160,432</b>		
<b>AMERICAN DEPOSITORY RECEIPTS</b>													
937	AZN	ASTRAZENECA PLC - SPONS ADR				55,130.83 58.84	67,061.09 71.57	0.3	11,930.26		1,846		679
			<b>0.00</b>			<b>55,130.83</b>	<b>67,061.09</b>	<b>0.3</b>	<b>11,930.26</b>	<b>0.00</b>	<b>1,846</b>		
<b>FOREIGN DOMICILED U.S. EQUITY SECURITY</b>													
5,786	CNHI	CNH INDUSTRIAL NV				81,837.76 14.14	83,318.40 14.40	0.4	1,480.64		2,083		
617	ETN	EATON CORP PLC				47,769.89 77.42	124,078.70 201.10	0.5	76,308.81		2,122		679
1,139	LYB	LYONDELLBASELL INDU - CL A				116,218.55 102.04	104,594.37 91.83	0.5	-11,624.18		5,422		NR
1,237	MDT	MEDTRONIC PLC				127,323.68 102.93	108,979.70 88.10	0.5	-18,343.98		3,365		679
			<b>0.00</b>			<b>373,149.88</b>	<b>420,971.17</b>	<b>1.8</b>	<b>47,821.29</b>	<b>0.00</b>	<b>12,992</b>		



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<b>REAL ESTATE INVESTMENT TRUSTS</b>													
617	CCI	CROWN CASTLE INC				82,913.26 134.38	70,300.98 113.94	0.3	-12,612.28		3,862		659
1,284	IRM	IRON MOUNTAIN INC				32,136.98 25.03	72,956.88 56.82	0.3	40,819.90		3,177		659
951	O	REALTY INCOME CORP COM				61,715.62 64.90	56,860.29 59.79	0.2	-4,855.33		2,910		
1,036	REXR	REXFORD INDUSTRIAL REALTY,				59,543.69 57.47	54,099.92 52.22	0.2	-5,443.77		1,575		
					<b>0.00</b>	<b>236,309.55</b>	<b>254,218.07</b>	<b>1.1</b>	<b>17,908.52</b>	<b>0.00</b>	<b>11,524</b>		
<b>EQUITY TOTAL</b>				<b>0.00</b>	<b>0.00</b>	<b>4,584,829.50</b>	<b>5,306,967.76</b>	<b>23.3</b>	<b>722,138.26</b>	<b>0.00</b>	<b>186,793</b>		
<b>FIXED INCOME</b>													
<b>US Treasury</b>													
85,000	912828XT2	US TREASURY N/B	0.9	0.33	5.46	86,304.14 101.53	82,400.20 96.94	0.4	-3,903.94	139.34	1,700	Aaa	AA+
1,140,000	912828ZL7	US TREASURY N/B	1.8	1.00	4.99	1,127,346.89 98.89	1,048,845.60 92.00	4.6	-78,501.29	708.63	4,275	Aaa	AA+
680,000	912828P46	US TREASURY N/B	2.5	2.66	4.63	663,064.20 97.51	630,060.80 92.66	2.8	-33,003.40	4,120.86	11,050	Aaa	AA+
1,000,000	91282CHB0	US TREASURY N/B	2.7	4.28	4.53	982,632.38 98.26	975,700.00 97.57	4.3	-6,932.38	4,531.25	36,250	Aaa	AA+
810,000	91282CDG3	US TREASURY N/B	3.2	2.78	4.41	768,319.88 94.85	728,433.00 89.93	3.2	-39,886.88	1,510.50	9,113	Aaa	AA+
1,055,000	912828ZS2	US TREASURY N/B	3.8	1.53	4.30	1,014,144.78 96.13	911,836.50 86.43	4.0	-102,308.28	432.38	5,275	Aaa	AA+
1,285,000	91282CCH2	US TREASURY N/B	4.8	2.03	4.14	1,238,810.16 96.41	1,118,746.70 87.06	4.9	-120,063.46		16,063	Aaa	AA+
880,000	91282CEE7	US TREASURY N/B	5.2	3.33	4.08	836,763.41 95.09	803,616.00 91.32	3.5	-33,147.41	5,196.45	20,900	Aaa	AA+
220,000	91282CGS4	US TREASURY N/B	5.9	3.56	3.99	220,812.18 100.37	215,256.80 97.84	0.9	-5,555.38	1,982.86	7,975	Aaa	AA+
2,260,000	91282CCB5	US TREASURY N/B	7.2	3.08	3.85	2,033,738.16 89.99	1,921,000.00 85.00	8.4	-112,738.16	4,590.63	36,725	Aaa	AA+
555,000	91282CFF3	US TREASURY N/B	7.8	3.75	3.84	512,589.28 92.36	508,862.85 91.69	2.2	-3,726.43	5,691.82	15,263	Aaa	AA+
		Accrued Interest					28,904.70	0.1			164,588		
			<b>4.5</b>	<b>2.64</b>	<b>4.28</b>	<b>9,484,525.45</b>	<b>8,973,663.14</b>	<b>39.3</b>	<b>-539,767.01</b>	<b>28,904.70</b>	<b>164,588</b>		
<b>Corporate Bond</b>													
75,000	02005NBL3	ALLY FINANCIAL INC	0.3	0.84	7.13	75,078.84 100.11	73,925.69 98.57	0.3	-1,153.16	265.83	1,088	Baa3	BBB-
120,000	02665WCT6	AMERICAN HONDA FINANCE	0.5	3.56	5.73	119,996.25 100.00	118,644.69 98.87	0.5	-1,351.56	1,988.00	4,260	A3	A-
130,000	316773CP3	FIFTH THIRD BANCORP	0.5	3.70	7.27	130,418.41 100.32	127,972.56 98.44	0.6	-2,445.85	2,546.56	5,590	Baa1	BBB

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105,000	00206RMJ8	AT&T INC	0.7	0.85	5.72	105,000.00 100.00	101,402.65 96.57	0.4	-3,597.35	249.38	945	Baa2	BBB
55,000	23331ABM0	DR HORTON INC	1.2	2.65	5.94	54,896.52 99.81	52,677.35 95.78	0.2	-2,219.17	286.46	1,375	Baa1	BBB
70,000	959802AY5	WESTERN UNION CO/THE	1.4	2.84	6.18	70,010.92 100.02	66,654.00 95.22	0.3	-3,356.92	942.08	1,995	Baa2	BBB
65,000	718172CN7	PHILIP MORRIS INTL INC	1.8	1.60	5.24	64,880.61 99.82	60,797.10 93.53	0.3	-4,083.51	159.79	975	A2	A-
60,000	670346AR6	NUCOR CORP	1.8	2.03	5.61	59,964.07 99.94	56,111.40 93.52	0.2	-3,852.67	96.67	1,200	Baa1	A-
70,000	29250RAW6	ENBRIDGE ENERGY PARTNERS	1.9	4.54	5.68	71,829.42 102.61	70,261.79 100.37	0.3	-1,567.63	856.77	4,113	Baa1	BBB+
55,000	254687FV3	WALT DISNEY COMPANY	2.4	1.80	4.89	54,934.44 99.88	50,927.80 92.60	0.2	-4,006.64	446.49	963	A2	A-
160,000	097023DG7	BOEING CO	2.4	2.17	5.62	160,000.00 100.00	146,926.40 91.83	0.6	-13,073.60	1,424.96	3,514	Baa2	BBB-
140,000	38141GXS8	GOLDMAN SACHS GROUP INC	2.5	2.52	4.03	134,246.09 95.89	129,074.40 92.20	0.6	-5,171.69	458.85	1,197	A2	BBB+
70,000	91324PCV2	UNITEDHEALTH GROUP INC	2.5	2.87	4.83	70,424.53 100.61	66,952.90 95.65	0.3	-3,471.63	632.92	2,170	A3	A+
145,000	55903VBG7	WARNERMEDIA HOLDINGS INC	0.7	6.34	6.29	145,064.33 100.04	145,105.86 100.07	0.6	41.53	2,840.87	9,297	Baa3	BBB-
155,000	46647PBK1	JPMORGAN CHASE & CO	2.7	2.08	4.51	155,000.00 100.00	145,151.30 93.65	0.6	-9,848.70	609.86	3,229	A1	A-
135,000	95000U2N2	WELLS FARGO & COMPANY	2.7	1.42	4.57	136,869.60 101.38	126,530.10 93.73	0.6	-10,339.50	492.30	2,954	A1	BBB+
80,000	06738EBL8	BARCLAYS PLC	2.7	2.79	5.24	80,090.31 100.11	74,995.20 93.74	0.3	-5,095.11	335.90	2,282	Baa1	BBB+
70,000	716973AB8	PFIZER INVESTMENT ENTERPRISE	2.7	4.49	4.91	69,929.27 99.90	69,144.60 98.78	0.3	-784.67	354.76	3,115	A1	A+
80,000	404280CG2	HSBC HOLDINGS PLC	2.8	2.11	4.84	79,981.09 99.98	74,084.80 92.61	0.3	-5,896.29	121.28	1,679	A3	A-
60,000	40414LAQ2	HCP INC	2.8	3.22	5.71	60,047.63 100.08	55,927.20 93.21	0.2	-4,120.43	893.75	1,950	Baa1	BBB+
85,000	690742AF8	OWENS CORNING	2.9	3.31	5.29	85,219.88 100.26	80,422.75 94.62	0.4	-4,797.13	1,083.75	2,890	Baa2	BBB
150,000	26441CAS4	DUKE ENERGY CORP NEW	2.7	3.65	4.01	143,469.21 95.65	138,732.00 92.49	0.6	-4,737.21	1,313.96	3,975	Baa2	BBB
160,000	251526CE7	DEUTSCHE BANK NY	3.2	1.85	5.81	161,030.75 100.64	142,054.40 88.78	0.6	-18,976.35	340.64	3,406	Baa1	BBB-
20,000	448579AQ5	HYATT HOTELS CORP	3.2	5.76	5.82	19,995.01 99.98	19,952.64 99.76	0.1	-42.37		1,150	Baa3	BBB-
70,000	654106AJ2	NIKE INC	3.5	2.57	4.51	70,418.51 100.60	65,805.60 94.01	0.3	-4,612.91	497.29	1,925	A1	AA-
75,000	369550BL1	GENERAL DYNAMICS CORP	3.4	3.24	4.81	75,643.61 100.86	71,651.25 95.54	0.3	-3,992.36	648.96	2,625	A3	A-
80,000	844741BK3	SOUTHWEST AIRLINES CO	3.5	2.13	5.34	88,666.44 110.83	79,402.40 99.25	0.3	-9,264.04	170.83	4,100	Baa1	BBB

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75,000	26884LAF6	EQT CORP	3.8	4.16	5.85	74,243.74 98.99	69,558.75 92.75	0.3	-4,684.99	723.13	2,925	Ba1	BBB-
110,000	23331ABP3	D.R. HORTON INC	4.1	1.44	5.14	109,803.74 99.82	94,321.70 85.75	0.4	-15,482.04	320.83	1,540	Baa1	BBB
70,000	172967LD1	CITIGROUP INC	4.0	4.26	5.21	68,938.37 98.48	66,301.20 94.72	0.3	-2,637.17	1,284.87	2,721	A3	BBB+
105,000	036752AG8	ELEVANCE HEALTH INC	4.1	3.73	5.06	106,612.67 101.54	100,860.90 96.06	0.4	-5,751.77	1,423.39	4,306	Baa2	A
45,000	031162DP2	AMGEN INC	4.0	5.19	5.18	44,926.78 99.84	44,938.80 99.86	0.2	12.02	759.63	2,318	Baa1	BBB+
65,000	571903AY9	MARRIOTT INTERNATIONAL	4.2	2.80	5.34	68,305.35 105.09	61,347.65 94.38	0.3	-6,957.70	541.67	2,600	Baa2	BBB
75,000	74340XCG4	PROLOGIS LP	4.4	5.02	5.06	74,518.85 99.36	74,405.41 99.21	0.3	-113.44	20.31	3,656	A3	A
150,000	06051GGR4	BANK OF AMERICA CORP	4.5	2.92	5.15	153,692.47 102.46	139,738.50 93.16	0.6	-13,953.97	2,380.36	5,390	A1	A-
140,000	61744YAK4	MORGAN STANLEY	4.5	2.87	5.32	143,817.87 102.73	129,360.00 92.40	0.6	-14,457.87	2,206.47	5,027	A1	A-
125,000	7591EPAT7	REGIONS FINANCIAL CORP	4.7	2.74	6.08	119,841.93 95.87	101,787.50 81.43	0.4	-18,054.43	862.50	2,250	Baa1	BBB+
80,000	337738AR9	FISERV INC	4.6	4.19	5.12	80,040.75 100.05	76,656.00 95.82	0.3	-3,384.75	830.67	3,360	Baa2	BBB
90,000	37045XDP8	GENERAL MOTORS FINL CO	4.8	2.36	5.77	90,152.15 100.17	76,346.10 84.83	0.3	-13,806.05	450.00	2,160	Baa3	BBB
90,000	00774MAW5	AERCAP IRELAND CAP	4.8	2.72	5.94	91,216.09 101.35	78,058.80 86.73	0.3	-13,157.29	457.50	2,700	Baa2	BBB
25,000	571903BB8	MARRIOTT INTERNATIONAL	4.7	2.82	5.31	27,181.04 108.72	24,225.25 96.90	0.1	-2,955.79	93.65	1,163	Baa2	BBB
80,000	29365TAG9	ENTERGY TEXAS INC	5.0	3.45	5.19	82,170.30 102.71	75,330.40 94.16	0.3	-6,839.90	800.00	3,200	A3	A
75,000	14040HCZ6	CAPITAL ONE FINANCIAL CO	4.9	6.31	6.44	74,994.35 99.99	74,530.13 99.37	0.3	-464.22	289.30	4,734	Baa1	BBB
80,000	693475BR5	PNC FINANCIAL SERVICES	5.0	5.58	5.67	80,000.00 100.00	79,642.27 99.55	0.3	-357.73	223.28	4,466	A3	A-
90,000	10112RBB9	BOSTON PROPERTIES LP	5.2	6.48	6.64	76,455.30 84.95	75,789.00 84.21	0.3	-666.30	76.50	3,060	Baa1	BBB+
60,000	31946MAA1	FIRST CITIZENS BANCSHARE	5.8	3.33	4.85	60,040.57 100.07	54,979.20 91.63	0.2	-5,061.37	590.63	2,025	Baa2	
80,000	29278NAQ6	ENERGY TRANSFER LP	5.9	3.01	5.44	83,522.50 104.40	72,321.60 90.40	0.3	-11,200.90	375.00	3,000	Baa3	BBB-
100,000	559222AV6	MAGNA INTERNATIONAL INC	6.2	2.42	5.08	100,202.48 100.20	84,767.00 84.77	0.4	-15,435.48	102.08	2,450	A3	A-
80,000	74762EAF9	QUANTA SERVICES INC	6.3	2.88	5.42	80,107.77 100.13	68,040.00 85.05	0.3	-12,067.77	573.56	2,320	Baa3	BBB-
65,000	37045XDL7	GENERAL MOTORS FINL CO	6.9	2.72	5.94	64,907.77 99.86	51,821.90 79.73	0.2	-13,085.87	97.50	1,755	Baa3	BBB
75,000	126650DU1	CVS HEALTH CORP	7.3	5.27	5.30	74,871.07 99.83	74,713.50 99.62	0.3	-157.57	1,410.94	3,938	Baa2	BBB

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50,000	115637AU4	BROWN-FORMAN CORP	7.5	4.79	4.69	49,855.19 99.71	50,225.00 100.45	0.2	369.80	639.93	2,375	A1	A-
75,000	91159HJL5	US BANCORP	7.9	4.86	5.64	74,890.36 99.85	70,230.75 93.64	0.3	-4,659.61	1,502.11	3,629	A3	A
35,000	95000U3D3	WELLS FARGO & COMPANY	8.0	5.33	5.46	35,162.15 100.46	34,785.80 99.39	0.2	-376.35	345.79	1,886	A1	BBB+
40,000	06051GLH0	BANK OF AMERICA CORP	8.1	5.27	5.40	40,074.29 100.19	39,633.20 99.08	0.2	-441.09	381.91	2,115	A1	A-
		Accrued Interest					39,822.40	0.2			157,028		
			<b>3.5</b>	<b>3.21</b>	<b>5.41</b>	<b>4,773,651.68</b>	<b>4,495,827.54</b>	<b>19.7</b>	<b>-317,646.54</b>	<b>39,822.40</b>	<b>157,028</b>		
<b>ABS</b>													
165,000	36258NAE2	GMCAR 2020-1 B	0.8	3.67	3.17	163,796.66 99.27	163,564.43 99.13	0.7	-232.23	130.26	3,350	Aaa	AAA
51,660	80286XAE4	SDART 2021-2 C	0.3	2.70	6.22	50,996.16 98.72	50,872.27 98.48	0.2	-123.89	19.37	465	Aaa	
75,000	43815PAC3	HAROT 2022-2 A3	1.5	3.76	5.61	75,000.00 100.00	72,992.38 97.32	0.3	-2,007.62	93.25	2,798		AAA
18,990	26208VAF3	DRIVE 2020-2 C	0.1	-2.08	5.23	19,223.08 101.23	18,927.14 99.67	0.1	-295.94	18.04	433	Aaa	AAA
175,000	03066PAE9	AMCAR 2020-3 C	1.2	1.59	6.48	174,221.14 99.55	164,367.84 93.92	0.7	-9,853.30	61.83	1,855	A2	A
140,000	58768RAC4	MBALT 2023-A A3	1.4	4.79	5.96	140,000.00 100.00	137,758.98 98.40	0.6	-2,241.02	276.50	6,636	Aaa	AAA
95,000	92348KAM5	VZMT 2022-1 B	1.5	1.27	1.40	95,000.00 100.00	94,823.11 99.81	0.4	-176.89	33.51	1,207	Aa1	AA
165,000	65480JAC4	NAROT 2022-B A3	1.7	4.51	5.61	164,977.82 99.99	161,925.51 98.14	0.7	-3,052.31	306.63	7,359		AAA
55,000	43792TAC0	HAROT 2023-2 A3	2.3	4.72	5.32	54,991.31 99.98	54,581.71 99.24	0.2	-409.59	106.79	2,563	Aaa	AAA
140,000	38013JAD5	GMCAR 2023-1 A3	2.0	4.71	5.49	139,991.17 99.99	137,867.03 98.48	0.6	-2,124.14	253.71	6,524	Aaa	
35,258	14686KAD9	CRVNA 2021-N2 C	1.3	1.08	7.59	35,256.23 99.99	32,417.98 91.94	0.1	-2,838.25	20.96	377		AA
45,000	477920AC6	JDOT 2023-B A3	2.4	5.25	5.47	44,992.51 99.98	44,753.30 99.45	0.2	-239.21	12.95	2,331	Aaa	
130,000	92348KBL6	VZMT 2023-2 A	1.7	4.94	5.61	129,998.33 100.00	128,539.11 98.88	0.6	-1,459.22	176.58	6,357		AAA
37,145	14687GAD7	CRVNA 2021-N3 C	1.2	1.67	8.17	36,907.65 99.36	34,647.55 93.28	0.2	-2,260.10	21.05	379		AA
		Accrued Interest					1,531.44	0.0			42,633		
			<b>1.4</b>	<b>3.54</b>	<b>5.25</b>	<b>1,325,352.05</b>	<b>1,299,569.78</b>	<b>5.7</b>	<b>-27,313.71</b>	<b>1,531.44</b>	<b>42,633</b>		

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<b>MBS - Agency</b>													
448	3128KUS73	FG A64142	4.0	4.95	4.65	510.57 113.90	472.22 105.34	0.0	-38.35	2.17	27	Aaa	AA+
		Accrued Interest					2.17	0.0			27		
			<b>4.0</b>	<b>4.95</b>	<b>4.65</b>	<b>510.57</b>	<b>474.39</b>	<b>0.0</b>	<b>-38.35</b>	<b>2.17</b>	<b>27</b>		
<b>Mutual Fund</b>													
26,935	ZFLIX	ZIEGLER FLOATING RATE INSTITUT		1.06	1.16	669,243.49 24.85	613,454.57 22.78	2.7	-55,788.91		7,086		
				<b>1.06</b>	<b>1.16</b>	<b>669,243.49</b>	<b>613,454.57</b>	<b>2.7</b>	<b>-55,788.91</b>	<b>0.00</b>	<b>7,086</b>		
<b>CMBS - Agency</b>													
111,840	30298DAE9	FRESB 2019 - SB64 A5H	0.6	2.21	11.65	114,199.60 102.11	105,479.41 94.31	0.5	-8,720.18	227.03	2,818	Aaa	AA+
		Accrued Interest					227.03	0.0			2,818		
			<b>0.6</b>	<b>2.21</b>	<b>11.65</b>	<b>114,199.60</b>	<b>105,706.45</b>	<b>0.5</b>	<b>-8,720.18</b>	<b>227.03</b>	<b>2,818</b>		
<b>FIXED INCOME TOTAL</b>			<b>3.8</b>	<b>2.81</b>	<b>4.61</b>	<b>16,367,482.85</b>	<b>15,488,695.87</b>	<b>67.9</b>	<b>-949,274.70</b>	<b>70,487.73</b>	<b>374,179</b>		
<b>OTHER</b>													
<b>OTHER ASSETS (USD)</b>													
152,450	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				152,449.89 10.00	152,449.89 10.00	0.7	0.00		0		
9,204	PRIVEQ	PRIV EQUITY PTRS III (EST. VAL)				9,203.94 10.00	9,203.94 10.00	0.0	0.00		0		
27,335	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				27,334.76 10.00	27,334.76 10.00	0.1	0.00		0		
						<b>0.00</b>	<b>188,988.59</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>188,988.59</b>	<b>188,988.59</b>	<b>0.8</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>TOTAL PORTFOLIO</b>			<b>2.56</b>	<b>2.01</b>	<b>3.13</b>	<b>22,974,515.61</b>	<b>22,817,866.90</b>	<b>100.0</b>	<b>-227,136.44</b>	<b>70,487.73</b>	<b>560,972</b>		

# Transaction Summary

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## Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
6/5/2023	6/8/2023	60,000	14040HCZ6	CAPITAL ONE FINANCIAL CO 6.312% Due 6/8/2029	MORGAN S_bb	100.00	60,000.00			60,000.00
6/6/2023	6/8/2023	15,000	14040HCZ6	CAPITAL ONE FINANCIAL CO 6.312% Due 6/8/2029	MORGAN S_bb	99.96	14,994.30			14,994.30
6/7/2023	6/12/2023	80,000	693475BR5	PNC FINANCIAL SERVICES 5.582% Due 6/12/2029	MORGAN S_bb	100.00	80,000.00			80,000.00
6/21/2023	6/28/2023	45,000	477920AC6	JDOT 2023-B A3 5.180% Due 3/15/2028	BOFA	99.98	44,992.49			44,992.49
6/26/2023	7/6/2023	20,000	448579AQ5	HYATT HOTELS CORP 5.750% Due 1/30/2027	GOLDMA N_bb	99.98	19,995.00			19,995.00
6/26/2023	6/28/2023	50,000	74340XCG4	PROLOGIS LP 4.875% Due 6/15/2028	GOLDMA N_bb	99.39	49,694.50			49,694.50
6/27/2023	6/29/2023	25,000	74340XCG4	PROLOGIS LP 4.875% Due 6/15/2028	CITI_bb	99.29	24,823.50			24,823.50
6/28/2023	6/30/2023	5,786	CNHI	CNH INDUSTRIAL NV	CANT	14.14	81,837.76	231.44		81,606.32
6/28/2023	6/30/2023	179	CCI	CROWN CASTLE INC	CANT	111.77	20,007.06	7.16		19,999.90
6/28/2023	6/30/2023	315	DRI	DARDEN RESTAURANTS INC COM	CANT	162.57	51,209.74	12.60		51,197.14
6/28/2023	6/30/2023	91	FDX	FEDEX CORP COM	CANT	249.12	22,669.77	3.64		22,666.13
6/28/2023	6/30/2023	208	MDT	MEDTRONIC PLC	CANT	86.80	18,053.73	8.32		18,045.41
6/28/2023	6/30/2023	1,279	NEM	NEWMONT CORP	CANT	41.79	53,443.91	51.16		53,392.75
6/28/2023	6/30/2023	505	TPR	TAPESTRY INC	CANT	43.17	21,803.07	20.20		21,782.87
6/28/2023	6/30/2023	181	TGT	TARGET CORP	CANT	132.94	24,061.76	7.24		24,054.52
6/28/2023	6/30/2023	1,036	TFC	TRUIST FINANCIAL CORP	CANT	30.50	31,593.13	41.44		31,551.69
6/30/2023	6/30/2023	791	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)		10.00	791.27			791.27
6/30/2023	6/30/2023	64	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	64.26			64.26
6/30/2023	7/3/2023	40,000	91282CFF3	US TREASURY N/B 2.750% Due 8/15/2032	BOA_TW	91.68	36,671.88			36,671.88
6/30/2023	7/3/2023	585,000	91282CHB0	US TREASURY N/B 3.625% Due 5/15/2026	SOCGEN_ TW	97.58	570,832.03			570,832.03

# Transaction Summary

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## Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
6/30/2023	6/30/2023	200	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		22.78	4,546.55			4,546.55
<b>Total Purchases</b>							<b>1,232,085.71</b>	<b>383.20</b>	<b>0.00</b>	<b>1,231,702.51</b>

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
6/5/2023	6/8/2023	60,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	NOM_TW	88.03	52,818.75			52,818.75
6/7/2023	6/12/2023	25,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	BOA_TW	87.70	21,925.78			21,925.78
6/7/2023	6/12/2023	45,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	BOA_TW	87.70	39,466.41			39,466.41
6/21/2023	6/28/2023	45,000	91282CHB0	US TREASURY N/B 3.625% Due 5/15/2026	BOA_TW	98.14	44,165.04			44,165.04
6/22/2023	6/23/2023	40,103	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		22.78	913,362.05			913,362.05
6/26/2023	6/30/2023	20,000	91282CDG3	US TREASURY N/B 1.125% Due 10/31/2026	NOM_TW	90.45	18,090.63			18,090.63
6/26/2023	6/28/2023	50,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	SOCGEN_TW	87.65	43,824.22			43,824.22
6/28/2023	6/30/2023	4,895	AMCR	AMCOR PLC	CANT	9.80	47,958.37	195.80	0.39	47,762.18
6/28/2023	6/30/2023	220	AZN	ASTRAZENECA PLC - SPONS ADR	CANT	70.98	15,616.06	8.80	0.13	15,607.13
6/28/2023	6/30/2023	1,105	T	AT&T INC	CANT	15.67	17,320.29	44.20	0.14	17,275.95
6/28/2023	6/30/2023	32	AVGO	BROADCOM INC	CANT	855.19	27,366.23	1.28	0.22	27,364.73
6/28/2023	6/30/2023	206	ETN	EATON CORP PLC	CANT	195.27	40,226.01	8.24	0.33	40,217.44
6/28/2023	6/30/2023	643	QSR	RESTAURANT BRANDS INTERN	CANT	76.04	48,896.28	25.72	0.40	48,870.16
6/28/2023	6/30/2023	927	R	RYDER SYSTEMS INC	CANT	83.45	77,359.38	37.08	0.62	77,321.68
6/28/2023	6/30/2023	127	WMT	WAL-MART STORES INC	CANT	155.36	19,730.84	5.08	0.16	19,725.60
6/29/2023	6/30/2023	96,687	26209WAG8	DRIVE 2019-3 D 3.180% Due 10/15/2026	SANT_BB	99.31	96,021.94			96,021.94

# Transaction Summary

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## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
6/29/2023	7/3/2023	75,000	444859BP6	HUMANA INC 0.650% Due 8/3/2023	JPMORG AN_TW	99.60	74,703.00			74,703.00
6/30/2023	7/3/2023	325,000	912828XT2	US TREASURY N/B 2.000% Due 5/31/2024	SOCGEN_ TW	96.93	315,034.18			315,034.18
<b>Total Sales</b>							<b>1,913,885.46</b>	<b>326.20</b>	<b>2.39</b>	<b>1,913,556.87</b>

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2023	6/30/2023	BAC	BANK OF AMERICA CORP	1.00	808.28	808.28
6/1/2023	6/16/2023	BBWI	BATH & BODY WORKS INC	1.00	386.20	386.20
6/1/2023	6/15/2023	TAP	MOLSON COORS BREWING CO -B	1.00	505.12	505.12
6/5/2023	6/20/2023	IPG	INTERPUBLIC GROUP COS INC COM	1.00	683.55	683.55
6/5/2023	6/30/2023	KHC	KRAFT HEINZ CO COM	1.00	685.20	685.20
6/6/2023	7/6/2023	HRB	H&R BLOCK INC	1.00	312.04	312.04
6/7/2023	6/23/2023	BLK	BLACKROCK INC COM	1.00	540.00	540.00
6/8/2023	6/26/2023	TPR	TAPESTRY INC	1.00	268.50	268.50
6/9/2023	7/3/2023	FDX	FEDEX CORP COM	1.00	268.38	268.38
6/13/2023	7/5/2023	HPQ	HP INC	1.00	486.94	486.94
6/14/2023	7/10/2023	MO	ALTRIA GROUP INC COM	1.00	1,110.14	1,110.14
6/14/2023	6/30/2023	CCI	CROWN CASTLE INC	1.00	685.47	685.47
6/14/2023	6/29/2023	GILD	GILEAD SCIENCES INC COM	1.00	712.50	712.50
6/14/2023	7/6/2023	IRM	IRON MOUNTAIN INC	1.00	794.15	794.15
6/21/2023	6/30/2023	AVGO	BROADCOM INC	1.00	998.20	998.20
6/21/2023	7/6/2023	QSR	RESTAURANT BRANDS INTERN	1.00	353.65	353.65
6/22/2023	7/11/2023	IFF	INTERNATIONAL FLAVORS & FRAGRANC COM	1.00	765.45	765.45
6/22/2023	7/14/2023	MDT	MEDTRONIC PLC	1.00	710.01	710.01
6/29/2023	7/31/2023	NLY	ANNALY CAP MGMT INC COM	1.00	547.30	547.30
6/29/2023	7/17/2023	REXR	REXFORD INDUSTRIAL REALTY, INC.	1.00	393.68	393.68
6/30/2023	7/14/2023	O	REALTY INCOME CORP COM	1.00	242.98	242.98



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## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/30/2023	6/30/2023	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	4,546.55	4,546.55
<b>Total Dividends</b>					<b>16,804.29</b>	<b>16,804.29</b>

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2023	6/15/2023	3128KUS73	FG A64142 6.000% Due 8/1/2037	100.00	2.25	2.25
6/1/2023	6/26/2023	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	100.00	235.26	235.26
6/1/2023	6/1/2023	571903BB8	MARRIOTT INTERNATIONAL 4.650% Due 12/1/2028	100.00	581.25	581.25
6/1/2023	6/1/2023	670346AR6	NUCOR CORP 2.000% Due 6/1/2025	100.00	600.00	600.00
6/4/2023	6/5/2023	404280CG2	HSBC HOLDINGS PLC 2.099% Due 6/4/2026	100.00	839.60	839.60
6/10/2023	6/12/2023	14686KAD9	CRVNA 2021-N2 C 1.070% Due 3/10/2028	100.00	32.59	32.59
6/10/2023	6/12/2023	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	37.81	37.81
6/10/2023	6/12/2023	37045XDL7	GENERAL MOTORS FINL CO 2.700% Due 6/10/2031	100.00	877.50	877.50
6/15/2023	6/15/2023	26209WAG8	DRIVE 2019-3 D 3.180% Due 10/15/2026	100.00	280.60	280.60
6/15/2023	6/15/2023	26208VAF3	DRIVE 2020-2 C 2.280% Due 8/17/2026	100.00	50.11	50.11
6/15/2023	6/15/2023	437927AC0	HAROT 2023-2 A3 4.660% Due 11/15/2027	100.00	112.98	112.98
6/15/2023	6/15/2023	559222AV6	MAGNA INTERNATIONAL INC 2.450% Due 6/15/2030	100.00	1,225.00	1,225.00

# Transaction Summary

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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/15/2023	6/15/2023	58768RAC4	MBALT 2023-A A3 4.740% Due 1/15/2027	100.00	387.10	387.10
6/15/2023	6/15/2023	65480JAC4	NAROT 2022-B A3 4.460% Due 5/17/2027	100.00	613.25	613.25
6/15/2023	6/15/2023	80285WAF4	SDART 2020-3 C 1.120% Due 1/15/2026	100.00	8.28	8.28
6/15/2023	6/15/2023	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	44.52	44.52
6/15/2023	6/15/2023	844741BK3	SOUTHWEST AIRLINES CO 5.125% Due 6/15/2027	100.00	2,050.00	2,050.00
6/16/2023	6/16/2023	36258NAE2	GMCAR 2020-1 B 2.030% Due 4/16/2025	100.00	279.13	279.13
6/16/2023	6/16/2023	38013JAD5	GMCAR 2023-1 A3 4.660% Due 2/16/2028	100.00	543.67	543.67
6/18/2023	6/20/2023	03066PAE9	AMCAR 2020-3 C 1.060% Due 8/18/2026	100.00	154.58	154.58
6/18/2023	6/20/2023	43815PAC3	HAROT 2022-2 A3 3.730% Due 7/20/2026	100.00	233.12	233.12
6/20/2023	6/20/2023	92348KAM5	VZMT 2022-1 B 1.270% Due 1/20/2027	100.00	100.54	100.54
6/20/2023	6/20/2023	92348KBL6	VZMT 2023-2 A 4.890% Due 4/20/2028	100.00	529.75	529.75
6/21/2023	6/21/2023	10112RBB9	BOSTON PROPERTIES LP 3.400% Due 6/21/2029	100.00	1,530.00	1,530.00
6/30/2023	6/30/2023	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)	10.00	791.27	791.27
6/30/2023	7/3/2023	CASH	MONEY FUND	1.00	1,476.39	1,476.39
6/30/2023	7/3/2023	CASH	MONEY FUND	1.00	447.31	447.31
6/30/2023	7/3/2023	CASH	MONEY FUND	1.00	26.03	26.03
6/30/2023	7/3/2023	CASH	MONEY FUND	1.00	1,561.04	1,561.04
6/30/2023	6/30/2023	CASH	MONEY FUND	1.00	0.41	0.41
6/30/2023	6/30/2023	CASH	MONEY FUND	1.00	0.29	0.29
6/30/2023	6/30/2023	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	64.26	64.26

# Transaction Summary

WFT Liquidating Trust  
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US Dollar  
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## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/30/2023	6/30/2023	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	8,031.25	8,031.25
<b>Total Interest</b>					<b>23,747.14</b>	<b>23,747.14</b>

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Adjusted Cost Basis	Amortization	Adjusted Total Cost
6/1/2023	6/15/2023	2	3128KUS73	FG A64142 6.000% Due 8/1/2037	100.00	1.94	0.03	1.94
6/1/2023	6/26/2023	103	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	100.00	102.91	-0.42	102.91
6/1/2023	6/26/2023	82	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	99.99	82.32	-0.49	82.32
6/10/2023	6/12/2023	1,289	14686KAD9	CRVNA 2021-N2 C 1.070% Due 3/10/2028	100.00	1,289.29	0.27	1,289.29
6/10/2023	6/12/2023	3,089	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	3,089.26	0.68	3,089.26
6/10/2023	6/12/2023	3,089	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	3,089.26	-1.27	3,089.26
6/10/2023	6/12/2023	1,158	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	1,158.47	36.79	1,158.47
6/15/2023	6/15/2023	9,200	26209WAG8	DRIVE 2019-3 D 3.180% Due 10/15/2026	100.00	9,200.05	15.46	9,200.05
6/15/2023	6/15/2023	7,386	26208VAF3	DRIVE 2020-2 C 2.280% Due 8/17/2026	100.00	7,385.72	-331.53	7,385.72
6/15/2023	6/15/2023	6,733	80285WAF4	SDART 2020-3 C 1.120% Due 1/15/2026	100.00	6,732.96	12.62	6,732.96
6/15/2023	6/15/2023	2,142	80285WAF4	SDART 2020-3 C 1.120% Due 1/15/2026	100.00	2,142.31	-102.54	2,142.31

# Transaction Summary

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US Dollar  
6/1/2023 - 6/30/2023

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Adjusted Cost Basis	Amortization	Adjusted Total Cost
6/15/2023	6/15/2023	4,529	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	4,528.95	1.08	4,528.95
6/15/2023	6/15/2023	3,170	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	3,170.27	54.73	3,170.27
<b>Total Principal Payments</b>						<b>41,973.71</b>	<b>-314.59</b>	<b>41,973.71</b>

## Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
6/1/2023	6/1/2023	45,000	83088MAJ1	SKYWORKS SOLUTIONS INC 0.900% Due 6/1/2023	100.00	45,000.00	45,000.00
<b>Total Maturities</b>						<b>45,000.00</b>	<b>45,000.00</b>

## Contributions

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/7/2023	6/7/2023		CASH	MONEY FUND	1.00	450,000.00	450,000.00
<b>Total Contributions</b>						<b>450,000.00</b>	<b>450,000.00</b>

## Withdrawals

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/6/2023	6/6/2023		CASH	MONEY FUND	1.00	450,000.00	450,000.00
6/6/2023	6/6/2023		CASH	MONEY FUND	1.00	25.00	25.00
6/9/2023	6/9/2023		CASH	MONEY FUND	1.00	15.00	15.00
6/26/2023	6/26/2023		CASH	MONEY FUND	1.00	100,000.00	100,000.00
6/29/2023	6/29/2023	152	EUROPE	EUROPE ENTERPRISE III(EST.VAL)	10.00	152.30	152.30
6/30/2023	6/30/2023		CASH	MONEY FUND	1.00	100,000.00	100,000.00
6/30/2023	6/30/2023		CASH	MONEY FUND	1.00	72.43	72.43
<b>Total Withdrawals</b>						<b>650,264.73</b>	<b>650,264.73</b>

# Transaction Summary

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US Dollar  
6/1/2023 - 6/30/2023

## Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
6/5/2023	6/8/2023	14040HCZ6	CAPITAL ONE FINANCIAL CO 6.312% Due 6/8/2029		0.00	0.00
6/6/2023	6/8/2023	14040HCZ6	CAPITAL ONE FINANCIAL CO 6.312% Due 6/8/2029		0.00	0.00
6/7/2023	6/12/2023	693475BR5	PNC FINANCIAL SERVICES 5.582% Due 6/12/2029		0.00	0.00
6/21/2023	6/28/2023	477920AC6	JDOT 2023-B A3 5.180% Due 3/15/2028		0.00	0.00
6/26/2023	7/6/2023	448579AQ5	HYATT HOTELS CORP 5.750% Due 1/30/2027		0.00	0.00
6/26/2023	6/28/2023	74340XCG4	PROLOGIS LP 4.875% Due 6/15/2028		0.00	0.00
6/27/2023	6/29/2023	74340XCG4	PROLOGIS LP 4.875% Due 6/15/2028	100.00	-3.39	-3.39
6/30/2023	7/3/2023	91282CFF3	US TREASURY N/B 2.750% Due 8/15/2032	100.00	-419.34	-419.34
6/30/2023	7/3/2023	91282CHB0	US TREASURY N/B 3.625% Due 5/15/2026	100.00	-2,823.66	-2,823.66
<b>Total Purchased Accrued</b>					<b>-3,246.39</b>	<b>-3,246.39</b>

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
6/1/2023	6/1/2023	83088MAJ1	SKYWORKS SOLUTIONS INC 0.900% Due 6/1/2023	100.00	202.50	202.50
6/5/2023	6/8/2023	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	329.42	329.42
6/7/2023	6/12/2023	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	393.99	393.99
6/21/2023	6/28/2023	91282CHB0	US TREASURY N/B 3.625% Due 5/15/2026	100.00	195.04	195.04

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US Dollar  
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## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
6/26/2023	6/30/2023	91282CDG3	US TREASURY N/B 1.125% Due 10/31/2026	100.00	37.30	37.30
6/26/2023	6/28/2023	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	309.05	309.05
6/29/2023	6/30/2023	26209WAG8	DRIVE 2019-3 D 3.180% Due 10/15/2026	100.00	128.11	128.11
6/29/2023	7/3/2023	444859BP6	HUMANA INC 0.650% Due 8/3/2023	100.00	203.13	203.13
6/30/2023	7/3/2023	912828XT2	US TREASURY N/B 2.000% Due 5/31/2024	100.00	586.07	586.07
<b>Total Sold Accrued</b>					<b>2,384.61</b>	<b>2,384.61</b>

# Realized Gains and Losses

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Consolidated Account

US Dollar  
6/1/2023 - 6/30/2023

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
5/12/2021	6/1/2023	45,000	83088MAJ1	SKYWORKS SOLUTI		44,986.50	13.50	45,000.00	0.00	
8/31/2021	6/5/2023	60,000	91282CCH2	US TREASURY N/B		60,721.87	-181.05	52,818.75	0.00	-7,722.08
8/31/2021	6/7/2023	25,000	91282CCH2	US TREASURY N/B		25,300.78	-75.67	21,925.78	0.00	-3,299.33
9/9/2021	6/7/2023	45,000	91282CCH2	US TREASURY N/B		45,564.26	-140.52	39,466.41	0.00	-5,957.33
5/18/2023	6/21/2023	45,000	91282CHB0	US TREASURY N/B		44,639.65	10.59	44,165.04	-485.20	
11/10/2017	6/22/2023	40,103	ZFLIX	ZIEGLER FLOATIN		1,041,078.66		913,362.05	0.00	-127,716.61
9/9/2021	6/26/2023	50,000	91282CCH2	US TREASURY N/B		50,626.95	-160.84	43,824.22	0.00	-6,641.90
10/29/2021	6/26/2023	20,000	91282CDG3	US TREASURY N/B		19,900.00	32.42	18,090.63	0.00	-1,841.79
9/22/2021	6/28/2023	220	AZN	ASTRAZENECA PLC		12,944.27		15,616.06	0.00	2,671.79
4/4/2018	6/28/2023	127	WMT	WAL-MART STORES		11,103.10		19,730.84	0.00	8,627.74
6/15/2021	6/28/2023	643	QSR	RESTAURANT BRAN		43,956.06		48,896.28	0.00	4,940.22
4/20/2017	6/28/2023	206	ETN	EATON CORP PLC		15,276.88		40,226.01	0.00	24,949.13
6/15/2021	6/28/2023	1,105	T	AT&T INC		24,420.33		17,320.29	0.00	-7,100.04
12/9/2021	6/28/2023	4,895	AMCR	AMCOR PLC		57,084.51		47,958.37	0.00	-9,126.14
6/15/2021	6/28/2023	927	R	RYDER SYSTEMS I		72,632.12		77,359.38	0.00	4,727.26
6/20/2019	6/28/2023	32	AVGO	BROADCOM INC		8,924.05		27,366.23	0.00	18,442.18
7/29/2021	6/29/2023	75,000	444859BP6	HUMANA INC		74,949.75	47.84	74,703.00	0.00	-294.59
5/17/2022	6/29/2023	96,687	26209WAG8	DRIVE 2019-3 D		96,338.61	197.48	96,021.94	0.00	-514.15
5/11/2021	6/30/2023	325,000	91282XT2	US TREASURY N/B		341,503.90	-11,517.50	315,034.18	0.00	-14,952.22
<b>Total Gains</b>									<b>0</b>	<b>64,358</b>
<b>Total Losses</b>									<b>-485</b>	<b>-185,166</b>
<b>Total</b>						<b>2,091,952</b>	<b>-11,773.74</b>	<b>1,958,885</b>	<b>-485</b>	<b>-120,808</b>
<b>Total Realized Gain/Loss</b>		<b>-121,293.06</b>								