



Portfolio Report

11/30/2023

Account

WFT Liquidating Trust
Consolidated Account

Portfolio Overview

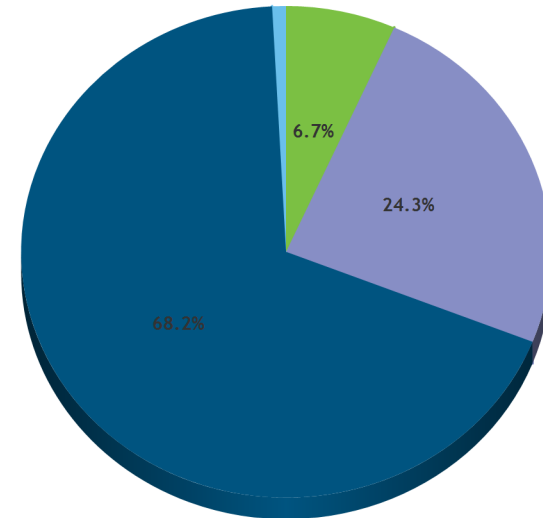
WFT Liquidating Trust

Gross of Fees | US Dollar
10/31/2023 - 11/30/2023

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	21,419,464.46	21,867,285.10	23,723,519.11
Beginning Accrued Interest	89,623.31	86,183.03	61,342.92
Net Contributions/Withdrawals	-210,831.88	-413,331.88	-2,252,802.82
Realized Gains/Losses	-35,134.46	-54,559.87	-515,425.98
Change in Unrealized Gains/Losses	753,653.98	471,627.84	408,319.78
Net Income/Expenses	74,312.93	121,876.94	585,587.03
Amortization/Accretion	7,794.24	16,361.14	60,062.14
Change in Accrued Interest	-14,693.50	-11,253.21	13,586.90
Ending Value	22,009,259.27	22,009,259.27	22,009,259.27
Ending Accrued Interest	74,929.81	74,929.81	74,929.81
Total	22,084,189.09	22,084,189.09	22,084,189.09

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,479,183.42	6.7	0.0
Equity	5,359,076.55	24.3	3.5
Fixed Income	15,060,369.85	68.2	4.9
Other	185,559.26	0.8	0.0
Total	22,084,189.09	100.0	4.2

Performance Overview

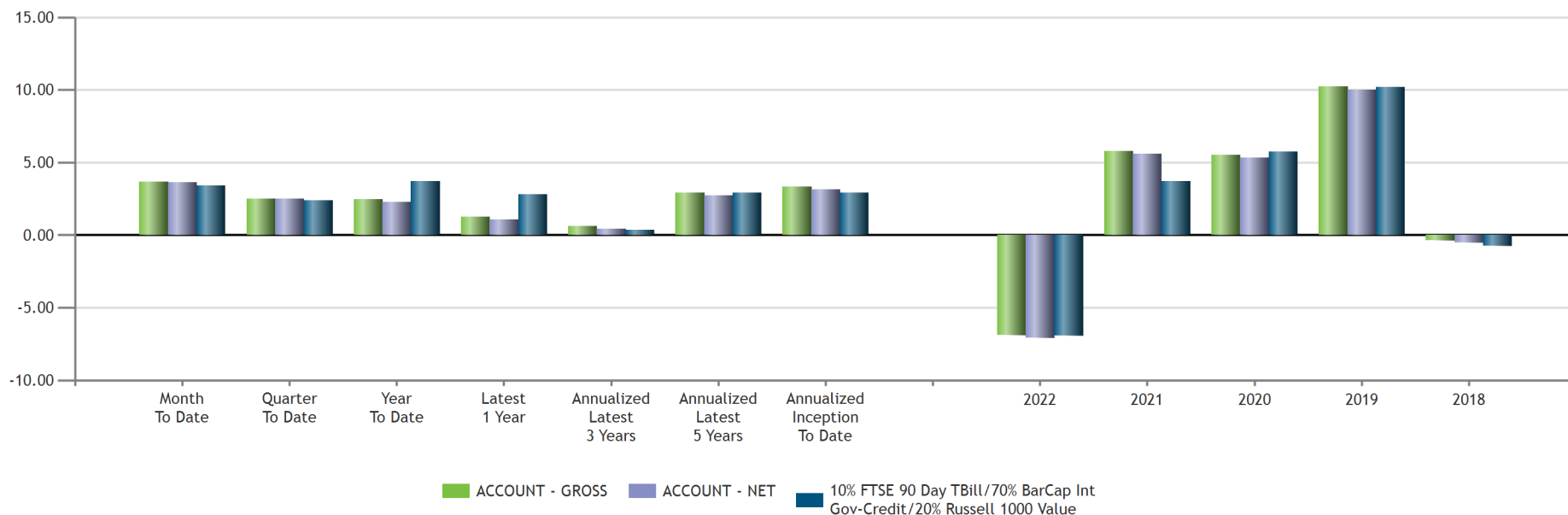
WFT Liquidating Trust
Consolidated Account

US Dollar
11/30/2023

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	Annualized	Annualized					
					Latest 3 Years	Latest 5 Years	Inception To Date	2022	2021	2020	2019	2018
Equity	7.61	4.10	0.65	-3.86	7.83	6.75	8.37	-5.85	28.44	-1.02	26.63	-6.16
Fixed Income	2.75	2.20	3.02	2.88	-1.63	1.98	1.70	-7.24	-0.80	7.95	6.84	0.56
Other	0.00	-0.51	-0.70	-3.48	0.56	-0.92	5.29	-12.29	16.75	-6.55	0.26	20.41
ACCOUNT - GROSS	3.67	2.52	2.45	1.27	0.63	2.91	3.35	-6.88	5.79	5.52	10.22	-0.34
ACCOUNT - NET	3.65	2.49	2.27	1.07	0.44	2.72	3.15	-7.06	5.60	5.33	10.02	-0.52
10% FTSE 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	3.42	2.40	3.72	2.79	0.35	2.93	2.93	-6.91	3.71	5.75	10.20	-0.75
FTSE 3-Month TBill Index	0.46	0.93	4.77	5.12	2.09	1.86	1.20	1.50	0.05	0.58	2.25	1.86
Bloomberg Int Gov/Credit	2.67	2.19	2.86	2.67	-2.31	1.39	1.41	-8.23	-1.44	6.43	6.80	0.88
Russell 1000 Value	7.54	3.75	5.61	1.36	8.27	7.52	8.31	-7.54	25.16	2.80	26.54	-8.27

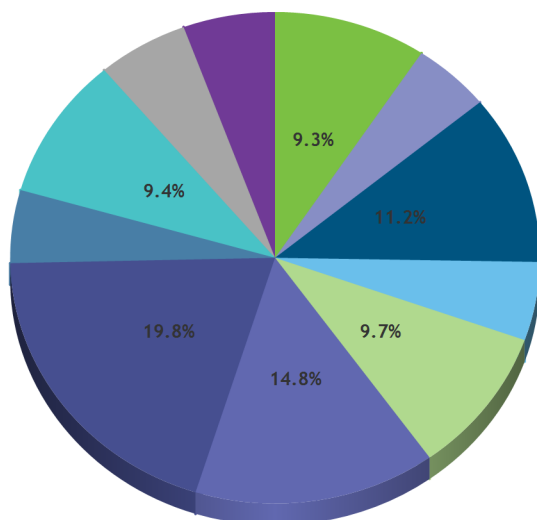


Equity Overview

WFT Liquidating Trust
Consolidated Account

US Dollar
11/30/2023

Portfolio Holdings by Sector

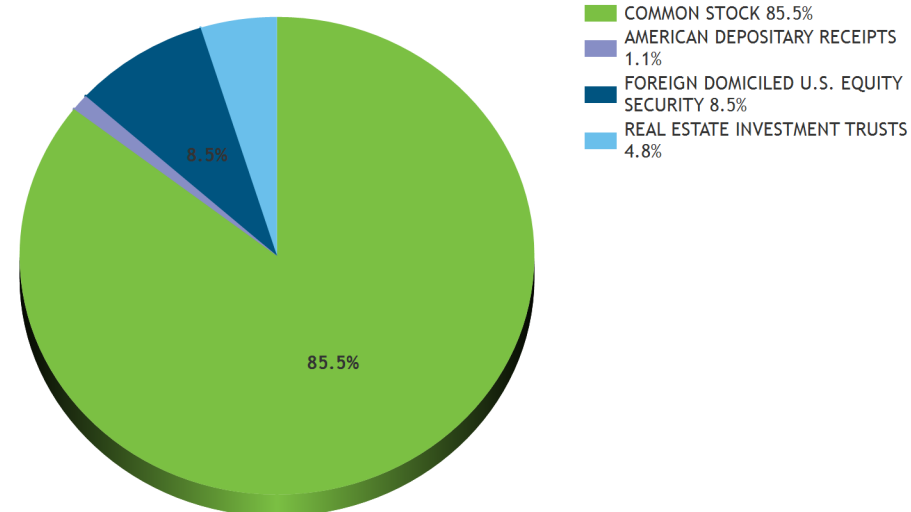


Sector	Market Value	% Equity	% Assets
Energy	499,756.77	9.3	2.3
Materials	255,152.99	4.8	1.2
Industrials	599,280.27	11.2	2.7
Consumer Discretionary	276,540.57	5.2	1.3
Consumer Staples	517,479.15	9.7	2.4
Health Care	791,528.27	14.8	3.6
Financials	1,060,910.84	19.8	4.8
Real Estate	257,038.24	4.8	1.2
Information Technology	502,972.93	9.4	2.3
Communication Services	297,761.25	5.6	1.4
Utilities	300,655.27	5.6	1.4
Equity Total	5,359,076.55	100.0	24.3

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
JPM	JPMORGAN CHASE & CO	167,942.08	3.1
JNJ	JOHNSON & JOHNSON	149,710.88	2.8
MET	METLIFE INC COM	138,331.62	2.6
CVX	CHEVRON CORP	135,989.20	2.5
AVGO	BROADCOM INC	130,527.93	2.4
EOG	EOG RESOURCES INC	126,023.68	2.4
PSX	PHILLIPS 66	125,796.64	2.3
CMCSA	COMCAST CORP NEW CL A	125,167.32	2.3
ETN	EATON CORP PLC	117,943.42	2.2
BAC	BANK OF AMERICA CORP	112,020.26	2.1
Top 10 Holdings Total		1,329,453.03	24.8

Equity Allocation by Security Type



Fixed Income Characteristics

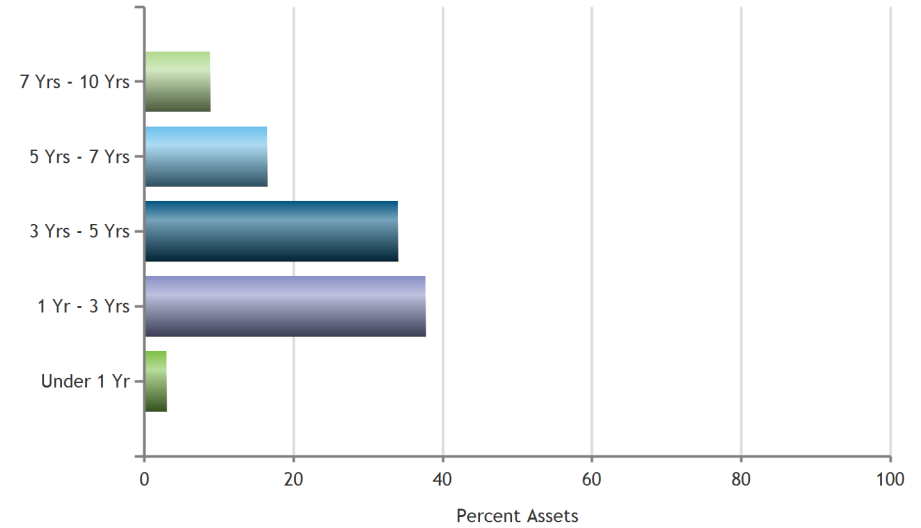
WFT Liquidating Trust
Consolidated Account

US Dollar
11/30/2023

Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	3	332,290.43	2.2	6.4	4.941%	0.3
1 Yr - 3 Yrs	30	5,543,152.56	36.8	4.9	2.280%	2.1
3 Yrs - 5 Yrs	21	3,450,084.90	22.9	4.8	2.141%	3.8
5 Yrs - 7 Yrs	14	2,407,165.20	16.0	4.8	3.323%	5.0
7 Yrs - 10 Yrs	11	3,000,303.84	19.9	4.6	2.606%	7.0
Over 10 Yrs	5	327,372.92	2.2	7.6	4.318%	5.5

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	4.89
Average Maturity (years)	4.53
Average Coupon (%)	2.58
Average Duration	3.96
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	10,096,957.16	67.0	4.6	2.002%	4.0
AA/Aa2	2	47,673.46	0.3	7.5	1.049%	1.2
AA-/Aa3	1	66,130.31	0.4	4.7	2.750%	3.1
A+/A1	9	853,664.89	5.7	4.9	3.456%	3.9
A/A2	8	690,427.07	4.6	5.1	3.533%	4.1
A-/A3	6	441,034.02	2.9	5.2	3.296%	3.6
BBB+/Baa1	16	1,351,979.40	9.0	5.7	4.194%	3.6
BBB/Baa2	15	1,127,156.51	7.5	5.4	3.435%	4.1
BBB-/Baa3	5	385,347.04	2.6	5.9	5.436%	3.4