



Portfolio Report

1/31/2024

Account

WFT Liquidating Trust
Consolidated Account

Portfolio Overview

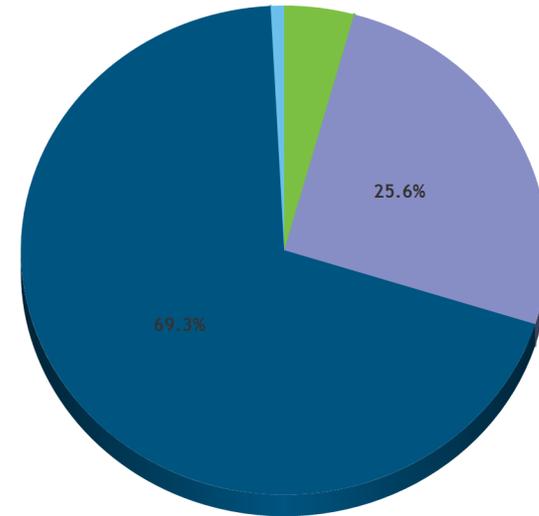
WFT Liquidating Trust

Gross of Fees | US Dollar
12/31/2023 - 1/31/2024

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	22,514,273.79	22,514,273.79	22,514,273.79
Beginning Accrued Interest	87,363.82	87,363.82	87,363.82
Net Contributions/Withdrawals	-313,378.12	-313,378.12	-313,378.12
Realized Gains/Losses	-20,538.03	-20,538.03	-20,538.03
Change in Unrealized Gains/Losses	4,793.28	4,793.28	4,793.28
Net Income/Expenses	35,334.69	35,334.69	35,334.69
Amortization/Accretion	8,327.19	8,327.19	8,327.19
Change in Accrued Interest	19,207.20	19,207.20	19,207.20
Ending Value	22,228,812.81	22,228,812.81	22,228,812.81
Ending Accrued Interest	106,571.02	106,571.02	106,571.02
Total	22,335,383.83	22,335,383.83	22,335,383.83

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	956,093.98	4.3	0.0
Equity	5,719,846.28	25.6	3.3
Fixed Income	15,474,761.11	69.3	4.5
Other	184,682.45	0.8	0.0
Total	22,335,383.83	100.0	3.9

Performance Overview

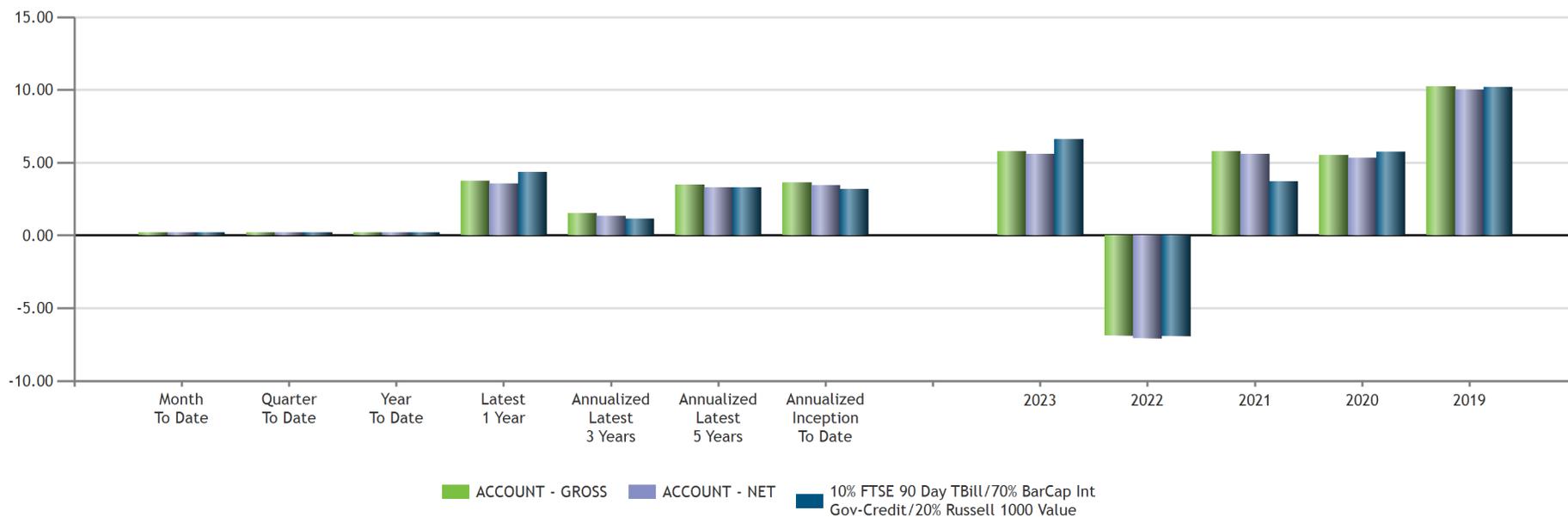
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Performance History Time Weighted Returns (%)

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	2023	2022	2021	2020	2019
Equity	0.16	0.16	0.16	3.41	9.18	8.80	8.92	7.32	-5.85	28.44	-1.02	26.63
Fixed Income	0.22	0.22	0.22	3.77	-0.86	2.10	1.93	5.48	-7.24	-0.80	7.95	6.84
Other	0.00	0.00	0.00	-1.16	0.40	-0.77	5.15	-1.16	-12.29	16.75	-6.55	0.26
ACCOUNT - GROSS	0.22	0.22	0.22	3.76	1.51	3.50	3.64	5.79	-6.88	5.79	5.52	10.22
ACCOUNT - NET	0.20	0.20	0.20	3.57	1.32	3.31	3.44	5.58	-7.06	5.60	5.33	10.02
10% FTSE 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.21	0.21	0.21	4.35	1.16	3.30	3.18	6.60	-6.91	3.71	5.75	10.20
FTSE 3-Month TBill Index	0.47	0.47	0.47	5.36	2.40	1.97	1.27	5.26	1.50	0.05	0.58	2.25
Bloomberg Int Gov/Credit	0.21	0.21	0.21	3.53	-1.47	1.46	1.64	5.24	-8.23	-1.44	6.43	6.80
Russell 1000 Value	0.10	0.10	0.10	6.08	9.23	9.28	8.75	11.46	-7.54	25.16	2.80	26.54

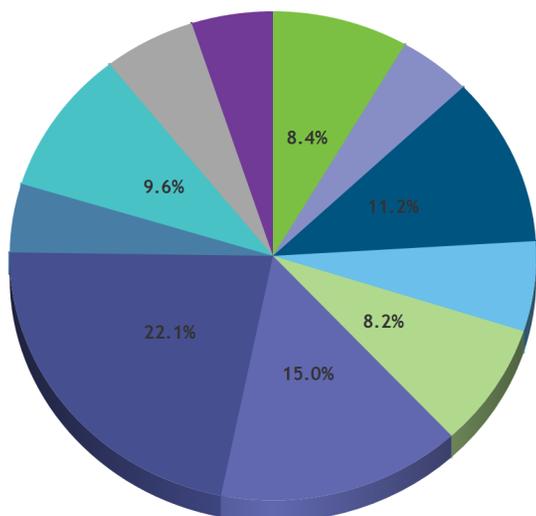


Equity Overview

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Portfolio Holdings by Sector

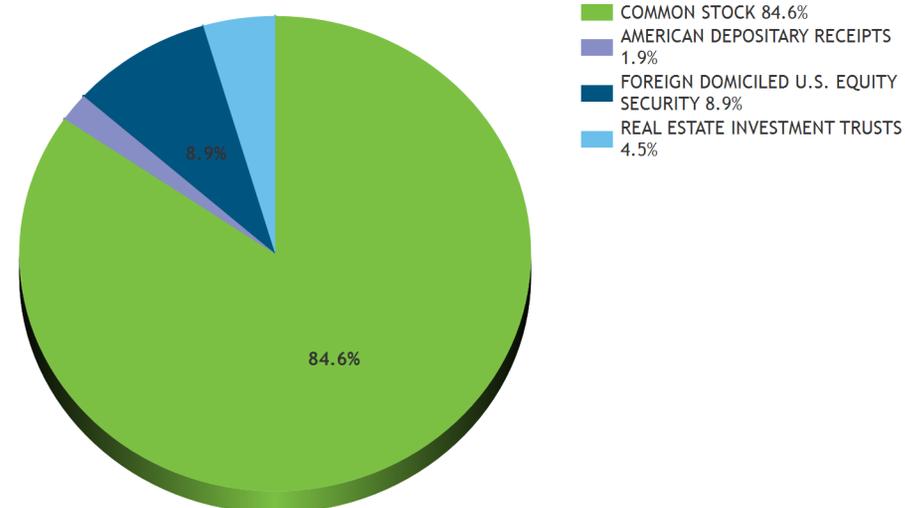


Sector	Market Value	% Equity	% Assets
Energy	478,140.13	8.4	2.2
Materials	257,340.70	4.5	1.2
Industrials	639,018.94	11.2	2.9
Consumer Discretionary	340,059.44	5.9	1.5
Consumer Staples	467,243.38	8.2	2.1
Health Care	859,585.74	15.0	3.9
Financials	1,261,473.49	22.1	5.7
Real Estate	259,694.06	4.5	1.2
Information Technology	547,533.48	9.6	2.5
Communication Services	323,788.66	5.7	1.5
Utilities	285,968.26	5.0	1.3
Equity Total	5,719,846.28	100.0	25.7

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
JPM	JPMORGAN CHASE & CO	187,611.36	3.3
JNJ	JOHNSON & JOHNSON	153,815.20	2.7
MET	METLIFE INC COM	150,701.68	2.6
CVX	CHEVRON CORP	139,616.21	2.4
CMCSA	COMCAST CORP NEW CL A	139,061.52	2.4
AVGO	BROADCOM INC	134,520.00	2.4
MDT	MEDTRONIC PLC	131,047.38	2.3
ETN	EATON CORP PLC	127,469.44	2.2
TFC	TRUIST FINANCIAL CORP	125,596.34	2.2
BAC	BANK OF AMERICA CORP	124,952.74	2.2
Top 10 Holdings Total		1,414,391.87	24.7

Equity Allocation by Security Type



Fixed Income Characteristics

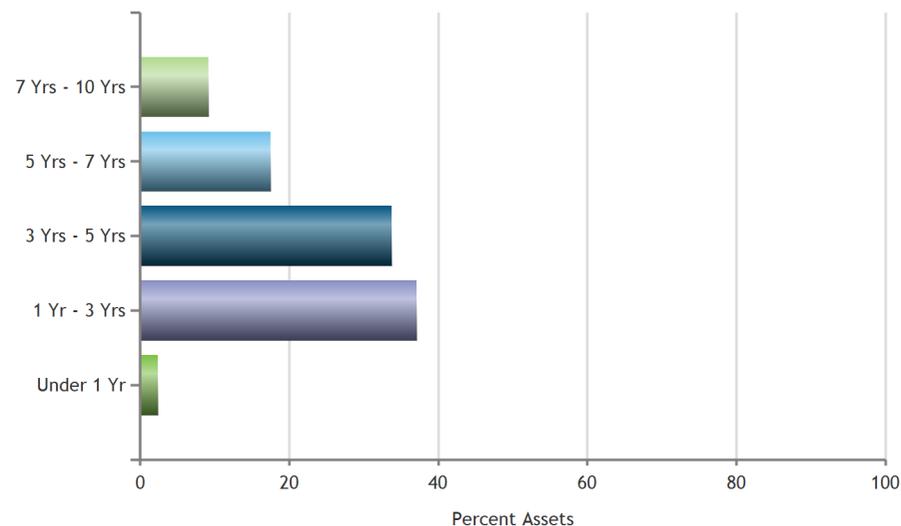
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Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	3	271,115.93	1.8	5.9	4.713%	0.4
1 Yr - 3 Yrs	31	5,399,961.32	34.9	4.5	2.396%	2.0
3 Yrs - 5 Yrs	24	3,757,154.93	24.3	4.4	2.499%	3.7
5 Yrs - 7 Yrs	10	2,416,209.19	15.6	4.2	2.927%	4.9
7 Yrs - 10 Yrs	15	3,338,807.45	21.6	4.3	3.021%	6.9
Over 10 Yrs	4	291,512.31	1.9	7.4	4.290%	5.3

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	4.47
Average Maturity (years)	4.54
Average Coupon (%)	2.71
Average Duration	3.96
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	23	10,126,142.22	65.4	4.2	2.068%	3.9
AA/Aa2	2	44,951.58	0.3	7.5	1.049%	1.2
AA-/Aa3	1	67,344.94	0.4	4.4	2.750%	3.0
A+/A1	10	988,087.55	6.4	4.6	3.761%	4.2
A/A2	8	709,847.85	4.6	4.6	3.549%	4.0
A-/A3	7	600,229.99	3.9	4.8	3.974%	4.0
BBB+/Baa1	16	1,329,014.72	8.6	5.0	4.267%	4.0
BBB/Baa2	15	1,214,740.27	7.8	5.0	3.656%	4.2
BBB-/Baa3	5	394,401.98	2.5	5.7	5.424%	3.3

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CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				11,635.83 0.00	11,635.83 0.00	0.1			0		
	CASH	MONEY FUND				944,458.15 0.00	944,458.15 0.00	4.2			0		
			0.00			956,093.98	956,093.98	4.3		0.00	0		
EQUITY													
COMMON STOCK													
684	ABBV	ABBVIE INC COM				64,863.29 94.83	112,449.60 164.40	0.5	47,586.31		4,049		
1,181	MO	ALTRIA GROUP INC COM				46,403.97 39.29	47,381.72 40.12	0.2	977.75		4,630		
890	AEP	AMERICAN ELECTRIC POWER				77,124.25 86.66	69,544.60 78.14	0.3	-7,579.65		2,955		
1,704	NLY	ANNALY CAP MGMT INC COM				33,492.38 19.66	32,699.76 19.19	0.1	-792.62		4,430		
5,383	T	AT&T INC				112,413.63 20.88	95,225.27 17.69	0.4	-17,188.36		5,975		
3,674	BAC	BANK OF AMERICA CORP				106,036.21 28.86	124,952.74 34.01	0.6	18,916.53		3,527		
1,931	BBWI	BATH & BODY WORKS INC				93,087.72 48.21	82,376.46 42.66	0.4	-10,711.26		1,545		
108	BLK	BLACKROCK INC COM				61,184.64 566.52	83,625.48 774.31	0.4	22,440.84		2,160		
1,269	BMJ	BRISTOL MYERS SQUIBB CO COM				79,370.23 62.55	62,016.03 48.87	0.3	-17,354.20		2,893		
114	AVGO	BROADCOM INC				31,421.15 275.62	134,520.00 1,180.00	0.6	103,098.85		2,098		
339	CAT	CATERPILLAR INC				43,651.53 128.77	101,805.09 300.31	0.5	58,153.56		1,763		
947	CVX	CHEVRON CORP				91,875.23 97.02	139,616.21 147.43	0.6	47,740.98		5,720		
2,348	CSCO	CISCO SYS INC COM				93,577.23 39.85	117,822.64 50.18	0.5	24,245.41		3,663		
1,668	CFG	CITIZENS FINANCIAL GROUP				76,142.00 45.65	54,543.60 32.70	0.2	-21,598.40		2,802		
411	CLX	CLOROX CO DEL COM				53,280.03 129.64	59,697.75 145.25	0.3	6,417.72		1,973		
2,988	CMCSA	COMCAST CORP NEW CL A				117,760.35 39.41	139,061.52 46.54	0.6	21,301.17		3,466		
1,365	CVS	CVS HEALTH CORP COM				76,074.85 55.73	101,515.05 74.37	0.5	25,440.20		3,303		
462	DRI	DARDEN RESTAURANTS INC C				75,151.17 162.66	75,111.96 162.58	0.3	-39.21		2,421		

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725	FANG	DIAMONDBACK ENERGY INC			24,061.81 33.19	111,461.50 153.74	0.5	87,399.69		2,436		
384	DKS	DICKS SPORTING GOODS INC COM			56,160.84 146.25	57,242.88 149.07	0.3	1,082.04		557		
618	DFS	DISCOVER FINL SVCS COM			47,864.16 77.45	65,211.36 105.52	0.3	17,347.20		1,730		
626	DUK	DUKE ENERGY CORP			60,261.20 96.26	59,989.58 95.83	0.3	-271.62		2,567		
853	ETR	ENTERGY CORP NEW COM			89,718.64 105.18	85,095.28 99.76	0.4	-4,623.36		3,651		
1,024	EOG	EOG RESOURCES INC			71,255.86 69.59	116,520.96 113.79	0.5	45,265.10		3,379		
304	FDX	FEDEX CORP COM			68,666.52 225.88	73,352.16 241.29	0.3	4,685.64		1,532		
950	GILD	GILEAD SCIENCES INC COM			67,995.11 71.57	74,347.00 78.26	0.3	6,351.89		2,850		
1,076	HRB	H&R BLOCK INC			36,417.54 33.85	50,399.84 46.84	0.2	13,982.30		1,377		
741	HIG	HARTFORD FINANCIAL SVCS GRP			59,180.26 79.87	64,437.36 86.96	0.3	5,257.10		1,260		
1,855	HPQ	HP INC			51,377.56 27.70	53,257.05 28.71	0.2	1,879.49		1,948		
2,713	IPG	INTERPUBLIC GROUP COS INC COM			91,630.27 33.77	89,501.87 32.99	0.4	-2,128.40		3,364		
1,266	IFF	INTL FLAVORS & FRAGRANCES			121,262.57 95.78	102,140.88 80.68	0.5	-19,121.69		4,102		
968	JNJ	JOHNSON & JOHNSON			108,244.12 111.82	153,815.20 158.90	0.7	45,571.08		4,608		
1,076	JPM	JPMORGAN CHASE & CO			103,765.29 96.44	187,611.36 174.36	0.8	83,846.07		4,519		
1,713	KHC	KRAFT HEINZ CO COM			62,067.81 36.23	63,603.69 37.13	0.3	1,535.88		2,741		
2,174	MET	METLIFE INC COM			97,639.92 44.91	150,701.68 69.32	0.7	53,061.76		4,522		
232	MSFT	MICROSOFT CORP			66,872.93 288.25	92,238.56 397.58	0.4	25,365.63		696		
1,232	TAP	MOLSON COORS BREWING CO -B			64,815.52 52.61	76,125.28 61.79	0.3	11,309.76		2,020		
905	MS	MORGAN STANLEY			34,623.22 38.26	78,952.20 87.24	0.4	44,328.98		3,077		
159	NOC	NORTHROP GRUMMAN CORP			58,326.95 366.84	71,034.84 446.76	0.3	12,707.89		1,189		
1,345	NRG	NRG ENERGY INC			50,083.63 37.24	71,338.80 53.04	0.3	21,255.17		2,031		
3,135	PFE	PFIZER INC COM			100,329.34 32.00	84,895.80 27.08	0.4	-15,433.54		5,141		
766	PSX	PHILLIPS 66			55,193.59 72.05	110,541.46 144.31	0.5	55,347.87		3,217		

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810	PNC	PNC FINANCIAL SERVICES GROUP				116,849.43 144.26	122,480.10 151.21	0.5	5,630.67		5,022		
645	TROW	PRICE T ROWE GROUP INC COM				66,989.83 103.86	69,950.25 108.45	0.3	2,960.42		3,148		
363	PG	PROCTER AND GAMBLE CO COM				34,629.45 95.40	57,041.82 157.14	0.3	22,412.37		1,366		
429	QCOM	QUALCOMM INC COM				54,520.84 127.09	63,710.79 148.51	0.3	9,189.95		1,373		
600	DGX	QUEST DIAGNOSTICS INC COM				77,656.51 129.43	77,058.00 128.43	0.3	-598.51		1,704		
1,167	RTX	RTX CORP				78,023.53 66.86	106,337.04 91.12	0.5	28,313.51		2,754		
309	SNA	SNAP ON INC COM				67,030.50 216.93	89,588.37 289.93	0.4	22,557.87		2,002		
614	TGT	TARGET CORP				70,135.92 114.23	85,395.12 139.08	0.4	15,259.20		2,702		
537	TXN	TEXAS INSTRS INC COM				95,024.47 176.95	85,984.44 160.12	0.4	-9,040.03		2,792		
3,389	TFC	TRUIST FINANCIAL CORP				158,752.98 46.84	125,596.34 37.06	0.6	-33,156.64		7,049		
472	WMT	WAL-MART STORES INC				41,265.07 87.43	77,998.00 165.25	0.3	36,732.93		1,076		
2,007	WFC	WELLS FARGO & CO				84,267.08 41.99	100,711.26 50.18	0.5	16,444.18		2,810		
			0.00			3,925,870.16	4,839,633.60	21.7	913,763.44	0.00	157,685		
AMERICAN DEPOSITARY RECEIPTS													
937	AZN	ASTRAZENECA PLC - SPONS ADR				55,130.83 58.84	62,441.68 66.64	0.3	7,310.85		871		679
3,506	VALE	VALE S A ADR				56,346.68 16.07	47,997.14 13.69	0.2	-8,349.54				
			0.00			111,477.51	110,438.82	0.5	-1,038.69	0.00	871		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
5,786	CNHI	CNH INDUSTRIAL NV				81,837.76 14.14	69,432.00 12.00	0.3	-12,405.76		2,083		
518	ETN	EATON CORP PLC				40,428.09 78.05	127,469.44 246.08	0.6	87,041.35		1,782		679
1,139	LYB	LYONDELLBASELL INDU - CL A				116,218.55 102.04	107,202.68 94.12	0.5	-9,015.87		5,695		NR
1,318	MGA	MAGNA INTERNATIONAL INC				69,277.90 52.56	74,928.30 56.85	0.3	5,650.40		2,425		B+
1,497	MDT	MEDTRONIC PLC				148,723.99 99.35	131,047.38 87.54	0.6	-17,676.61		4,132		679
			0.00			456,486.29	510,079.80	2.3	53,593.51	0.00	16,117		

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REAL ESTATE INVESTMENT TRUSTS													
617	CCI	CROWN CASTLE INC				82,913.26	66,790.25	0.3	-16,123.01		3,862		659
						134.38	108.25						
1,284	IRM	IRON MOUNTAIN INC				32,136.98	86,695.68	0.4	54,558.70		3,338		659
						25.03	67.52						
951	O	REALTY INCOME CORP COM				61,715.62	51,724.89	0.2	-9,990.73		2,921		
						64.90	54.39						
1,036	REXR	REXFORD INDUSTRIAL REALTY,				59,543.69	54,483.24	0.2	-5,060.45		1,575		
						57.47	52.59						
					0.00	236,309.55	259,694.06	1.2	23,384.51	0.00	11,697		
EQUITY TOTAL				0.00	0.00	4,730,143.51	5,719,846.28	25.6	989,702.77	0.00	186,370		
FIXED INCOME													
US Treasury													
855,000	912828ZL7	US TREASURY N/B	1.2	1.23	4.57	846,120.98	811,949.42	3.6	-34,171.56	810.37	3,206	Aaa	AA+
						98.96	94.96						
605,000	912828P46	US TREASURY N/B	2.0	2.95	4.22	589,735.49	574,655.47	2.6	-15,080.02	4,514.89	9,831	Aaa	AA+
						97.48	94.98						
1,000,000	91282CHB0	US TREASURY N/B	2.2	4.28	4.13	986,013.10	988,984.38	4.4	2,971.28	7,668.27	36,250	Aaa	AA+
						98.60	98.90						
810,000	91282CDG3	US TREASURY N/B	2.6	2.78	4.04	775,301.01	749,123.44	3.4	-26,177.57	2,303.16	9,113	Aaa	AA+
						95.72	92.48						
1,055,000	912828ZS2	US TREASURY N/B	3.2	1.53	3.97	1,020,091.99	941,834.77	4.2	-78,257.22	893.58	5,275	Aaa	AA+
						96.69	89.27						
980,000	91282CCH2	US TREASURY N/B	4.2	2.20	3.90	941,563.75	875,492.19	3.9	-66,071.56	1,043.27	12,250	Aaa	AA+
						96.08	89.34						
1,680,000	91282CEE7	US TREASURY N/B	4.7	3.79	3.90	1,570,355.39	1,561,481.26	7.0	-8,874.13	13,409.02	39,900	Aaa	AA+
						93.47	92.95						
220,000	91282CGS4	US TREASURY N/B	5.4	3.56	3.92	220,748.34	216,493.75	1.0	-4,254.59	2,680.12	7,975	Aaa	AA+
						100.34	98.41						
2,020,000	91282CCB5	US TREASURY N/B	6.7	3.35	3.90	1,797,241.74	1,731,203.13	7.8	-66,038.62	6,943.75	32,825	Aaa	AA+
						88.97	85.70						
645,000	91282CFF3	US TREASURY N/B	7.4	4.10	3.95	582,993.58	589,469.53	2.6	6,475.95	8,145.75	17,738	Aaa	AA+
						90.39	91.39						
75,000	91282CJJ1	US TREASURY N/B	7.8	4.34	3.94	75,950.66	78,375.00	0.4	2,424.34	712.50	3,375	Aaa	
						101.27	104.50						
		Accrued Interest					49,124.69	0.2			177,738		
			4.2	3.01	4.03	9,406,116.02	9,168,187.02	41.0	-287,053.69	49,124.69	177,738		
Corporate Bond													
55,000	23331ABM0	DR HORTON INC	0.7	2.65	5.52	54,943.12	53,854.35	0.2	-1,088.77	404.86	1,375	Baa1	BBB+
						99.90	97.92						
70,000	959802AY5	WESTERN UNION CO/THE	0.9	2.84	5.61	70,006.37	68,237.87	0.3	-1,768.49	116.38	1,995	Baa2	BBB
						100.01	97.48						
65,000	718172CN7	PHILIP MORRIS INTL INC	1.2	1.60	4.89	64,918.49	62,352.62	0.3	-2,565.87	243.75	975	A2	A-
						99.87	95.93						

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Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating
60,000	670346AR6	NUCOR CORP	1.3	2.03	4.99	59,974.92 99.96	57,701.25 96.17	0.3	-2,273.67	200.00	1,200	Baa1	A-
70,000	29250RAW6	ENBRIDGE ENERGY PARTNERS	1.4	4.54	5.12	71,326.34 101.89	70,738.15 101.05	0.3	-588.19	1,210.90	4,113	Baa1	BBB+
55,000	254687FV3	WALT DISNEY COMPANY	1.9	1.80	4.63	54,949.36 99.91	52,073.85 94.68	0.2	-2,875.51	48.13	963	A2	A-
160,000	097023DG7	BOEING CO	1.9	2.17	5.24	160,000.00 100.00	150,806.98 94.25	0.7	-9,193.02	1,727.52	3,514	Baa2	BBB-
140,000	38141GXS8	GOLDMAN SACHS GROUP INC	2.0	2.52	3.28	135,491.17 96.78	133,364.67 95.26	0.6	-2,126.50	561.93	1,197	A2	BBB+
70,000	91324PCV2	UNITEDHEALTH GROUP INC	2.0	2.87	4.53	70,335.00 100.48	67,985.20 97.12	0.3	-2,349.80	819.78	2,170	A2	A+
145,000	55903VBG7	WARNERMEDIA HOLDINGS INC	0.1	6.34	6.17	145,011.13 100.01	144,990.12 99.99	0.6	-21.01	3,512.35	9,297	Baa3	BBB-
155,000	46647PBK1	JPMORGAN CHASE & CO	2.1	2.08	3.88	155,000.00 100.00	149,092.17 96.19	0.7	-5,907.83	887.88	3,229	A1	A-
135,000	95000U2N2	WELLS FARGO & COMPANY	2.2	1.42	3.97	136,273.40 100.94	129,874.47 96.20	0.6	-6,398.93	738.45	2,954	A1	BBB+
70,000	716973AB8	PFIZER INVESTMENT ENTERPRISE	2.1	4.49	4.66	69,942.97 99.92	69,668.08 99.53	0.3	-274.90	623.00	3,115	A1	A+
80,000	404280CG2	HSBC HOLDINGS PLC	2.2	2.11	4.07	79,984.80 99.98	76,504.02 95.63	0.3	-3,480.79	265.87	1,679	A3	A-
60,000	40414LAQ2	HCP INC	2.3	3.22	4.87	60,038.23 100.06	57,766.73 96.28	0.3	-2,271.50	86.67	1,950	Baa1	BBB+
85,000	690742AF8	OWENS CORNING	2.4	3.31	4.99	85,179.60 100.21	81,796.26 96.23	0.4	-3,383.34	1,332.61	2,890	Baa2	BBB
150,000	26441CAS4	DUKE ENERGY CORP NEW	2.2	3.65	3.07	144,617.52 96.41	142,620.14 95.08	0.6	-1,997.38	1,656.25	3,975	Baa2	BBB
160,000	251526CE7	DEUTSCHE BANK NY	2.7	1.85	4.37	160,782.56 100.49	150,591.01 94.12	0.7	-10,191.55	633.97	3,406	Baa1	BBB-
20,000	448579AQ5	HYATT HOTELS CORP	2.7	5.76	4.91	19,995.76 99.98	20,464.87 102.32	0.1	469.11		1,150	Baa3	BBB-
70,000	654106AJ2	NIKE INC	3.0	2.57	4.37	70,352.27 100.50	66,681.89 95.26	0.3	-3,670.38	663.06	1,925	A1	AA-
75,000	369550BL1	GENERAL DYNAMICS CORP	2.9	3.24	4.41	75,542.69 100.72	72,984.35 97.31	0.3	-2,558.34	875.00	2,625	A3	A-
80,000	844741BK3	SOUTHWEST AIRLINES CO	2.9	2.13	4.85	87,366.44 109.21	80,625.44 100.78	0.4	-6,741.00	523.89	4,100	Baa1	BBB
75,000	26884LAF6	EQT CORP	3.3	4.16	5.17	74,340.64 99.12	71,846.55 95.80	0.3	-2,494.08	975.00	2,925	Baa3	BBB-
110,000	23331ABP3	DR HORTON INC	3.5	1.44	4.60	109,829.94 99.85	98,100.88 89.18	0.4	-11,729.06	453.44	1,540	Baa1	BBB+
70,000	172967LD1	CITIGROUP INC	3.6	4.26	4.69	69,065.10 98.66	67,986.29 97.12	0.3	-1,078.80	158.72	2,721	A3	BBB+
105,000	036752AG8	ELEVANCE HEALTH INC	3.7	3.73	4.59	106,403.75 101.34	103,097.72 98.19	0.5	-3,306.04	1,794.19	4,306	Baa2	A
45,000	031162DP2	AMGEN INC	3.5	5.19	4.63	44,935.06 99.86	45,840.77 101.87	0.2	905.71	959.19	2,318	Baa1	BBB+

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65,000	571903AY9	MARRIOTT INTERNATIONAL	3.8	2.80	4.78	67,900.45 104.46	63,073.56 97.04	0.3	-4,826.89	765.56	2,600	Baa2	BBB
75,000	74340XCG4	PROLOGIS LP	3.9	5.02	4.54	74,569.94 99.43	75,984.25 101.31	0.3	1,414.31	467.19	3,656	A3	A
150,000	06051GGR4	BANK OF AMERICA CORP	4.1	2.92	4.75	153,115.63 102.08	143,035.40 95.36	0.6	-10,080.23	149.71	5,390	A1	A-
140,000	61744YAK4	MORGAN STANLEY	4.1	2.87	4.68	143,291.34 102.35	133,901.15 95.64	0.6	-9,390.19	125.69	5,027	A1	A-
125,000	7591EPAT7	REGIONS FINANCIAL CORP	4.2	2.74	5.31	120,365.49 96.29	107,537.38 86.03	0.5	-12,828.11	1,056.25	2,250	Baa1	BBB+
55,000	58013MFU3	MCDONALD'S CORP	3.9	4.81	4.45	54,982.40 99.97	55,768.64 101.40	0.2	786.24	1,224.67	2,640	Baa1	BBB+
80,000	337738AR9	FISERV INC	4.1	4.19	4.78	80,036.61 100.05	78,068.96 97.59	0.3	-1,967.65	1,120.00	3,360	Baa2	BBB
90,000	37045XDP8	GENERAL MOTORS FINL CO	4.3	2.36	5.08	90,135.60 100.15	79,997.12 88.89	0.4	-10,138.49	636.00	2,160	Baa2	BBB
90,000	00774MAW5	AERCAP IRELAND CAP	4.3	2.72	5.27	91,085.94 101.21	81,511.85 90.57	0.4	-9,574.09	690.00	2,700	Baa2	BBB
25,000	571903BB8	MARRIOTT INTERNATIONAL	4.3	2.82	4.81	26,948.61 107.79	24,828.08 99.31	0.1	-2,120.54	193.75	1,163	Baa2	BBB
105,000	05530QAQ3	BAT INTL FINANCE PLC	4.1	5.93	5.06	105,000.00 100.00	108,941.13 103.75	0.5	3,941.13	3,096.48	6,228	Baa2	BBB+
80,000	29365TAG9	ENTERGY TEXAS INC	4.5	3.45	4.58	81,957.22 102.45	77,891.74 97.36	0.3	-4,065.48	1,066.67	3,200	A3	A
75,000	14040HCZ6	CAPITAL ONE FINANCIAL CO	3.7	6.31	5.51	74,994.82 99.99	77,293.04 103.06	0.3	2,298.22	696.95	4,734	Baa1	BBB
150,000	693475BR5	PNC FINANCIAL SERVICES	3.8	5.48	5.04	150,603.59 100.40	153,134.31 102.09	0.7	2,530.72	1,139.66	8,373	A3	A-
90,000	10112RBB9	BOSTON PROPERTIES LP	4.8	6.48	5.65	77,572.02 86.19	80,692.46 89.66	0.4	3,120.44	340.00	3,060	Baa1	BBB+
75,000	06738ECK9	BARCLAYS PLC	4.6	6.41	5.56	75,263.57 100.35	78,317.37 104.42	0.4	3,053.80	1,865.88	4,868	Baa1	BBB+
70,000	31946MAA1	FIRST CITIZENS BANCSHARE	5.4	3.51	4.28	69,400.32 99.14	66,612.18 95.16	0.3	-2,788.13	892.50	2,363	Baa2	
80,000	29278NAQ6	ENERGY TRANSFER LP	5.4	3.01	5.17	83,237.31 104.05	73,943.42 92.43	0.3	-9,293.88	633.33	3,000	Baa3	BBB
100,000	559222AV6	MAGNA INTERNATIONAL INC	5.7	2.42	4.75	100,185.46 100.19	87,472.01 87.47	0.4	-12,713.45	313.06	2,450	A3	A-
80,000	74762EAF9	QUANTA SERVICES INC	5.9	2.88	5.09	80,099.01 100.12	70,183.54 87.73	0.3	-9,915.47	773.33	2,320	Baa3	BBB-
75,000	29250NBY0	ENBCN 6.2 2030	5.5	6.20	4.99	75,004.79 100.01	80,165.89 106.89	0.4	5,161.10	981.67	4,650	Baa1	BBB+
65,000	37045XDL7	GENERAL MOTORS FINL CO	6.4	2.72	5.45	64,913.94 99.87	54,276.76 83.50	0.2	-10,637.19	248.63	1,755	Baa2	BBB
75,000	025816DN6	AMERICAN EXPRESS CO	6.0	7.00	5.18	75,116.92 100.16	81,203.14 108.27	0.4	6,086.22	1,216.69	4,867	A2	BBB+
75,000	126650DU1	CVS HEALTH CORP	6.8	5.27	5.12	74,877.22 99.84	75,676.63 100.90	0.3	799.41	1,750.00	3,938	Baa2	BBB

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50,000	115637AU4	BROWN-FORMAN CORP	7.1	4.79	4.62	49,862.13 99.72	50,477.89 100.96	0.2	615.76	699.31	2,375	A1	A-
80,000	87264ACY9	T-MOBILE USA INC	7.4	6.05	5.03	74,305.12 92.88	80,100.05 100.13	0.4	5,794.93	179.56	4,040	Baa2	BBB
90,000	58013MFV1	MCDONALD'S CORP	7.2	4.98	4.70	89,770.43 99.74	91,653.14 101.84	0.4	1,882.71	2,066.63	4,455	Baa1	BBB+
70,000	61747YFY7	MS 6.342 10/18/33 CORP	7.2	5.65	5.30	73,571.11 105.10	75,438.65 107.77	0.3	1,867.54	1,270.16	4,439	A1	A-
75,000	345397D67	FORD MOTOR CREDIT CO LLC	7.0	7.11	6.13	75,082.64 100.11	80,409.86 107.21	0.4	5,327.22	1,246.35	5,342	Ba1	BBB-
75,000	172967PA3	C 6.27 11/17/33 CORP	7.3	5.65	5.29	78,479.73 104.64	80,528.83 107.37	0.4	2,049.10	966.63	4,703	A3	BBB+
75,000	876030AF4	TAPESTRY INC	6.8	7.55	6.86	76,537.29 102.05	80,201.68 106.94	0.4	3,664.39	1,046.67	5,888	baa2	BBB
120,000	91159HJL5	US BANCORP	7.6	5.14	5.32	117,286.19 97.74	115,577.94 96.31	0.5	-1,708.25	2,903.40	5,807	A3	A
80,000	95000U3D3	WELLS FARGO & COMPANY	7.1	6.03	5.26	76,198.87 95.25	80,724.58 100.91	0.4	4,525.71	1,161.63	4,311	A1	BBB+
80,000	06051GLH0	BANK OF AMERICA CORP	7.6	5.43	5.24	79,146.31 98.93	80,298.00 100.37	0.4	1,151.69	1,116.36	4,230	A1	A-
75,000	446150BD5	HUNTINGTON BANCSHARES Accrued Interest	8.1	5.69	5.62	75,135.78 100.18	75,526.90 100.70	0.3	391.12		4,282	Baa1	BBB+
							55,573.07	0.2			210,226		
			4.0	3.87	4.88	5,392,640.45	5,303,667.31	23.7	-144,546.21	55,573.07	210,226		
ABS													
5,702	80286XAE4	SDART 2021-2 C	0.2	28.42	6.43	5,614.06 98.45	5,691.18 99.80	0.0	77.12	2.28	51	Aaa	
75,000	43815PAC3	HAROT 2022-2 A3	1.2	3.76	5.99	75,000.00 100.00	74,005.78 98.67	0.3	-994.22	101.02	2,798		AAA
140,000	58768RAC4	MBALT 2023-A A3	1.7	4.79	5.74	140,000.00 100.00	139,406.24 99.58	0.6	-593.76	294.93	6,636	Aaa	AAA
165,000	65480JAC4	NAROT 2022-B A3	1.6	4.51	5.67	164,985.02 99.99	163,840.24 99.30	0.7	-1,144.78	327.07	7,359		AAA
55,000	437927AC0	HAROT 2023-2 A3	2.2	4.99	5.59	54,997.73 100.00	55,131.98 100.24	0.2	134.26	120.51	2,712	Aaa	AAA
140,000	38013JAD5	GMCAR 2023-1 A3	1.9	4.71	5.70	139,993.23 100.00	139,504.37 99.65	0.6	-488.86	271.83	6,524	Aaa	
27,457	14686KAD9	CRVNA 2021-N2 C	1.2	1.09	7.46	27,456.26 100.00	25,773.55 93.87	0.1	-1,682.71	17.14	294		AA
45,000	477920AC6	JDOT 2023-B A3	2.3	5.25	5.62	44,996.18 99.99	45,357.43 100.79	0.2	361.24	103.60	2,331	Aaa	
130,000	92348KBL6	VZMT 2023-2 A	2.0	4.94	5.80	130,000.00 100.00	129,693.74 99.76	0.6	-306.26	194.24	6,357		AAA
20,544	14687GAD7	CRVNA 2021-N3 C	1.3	2.26	7.66	20,410.04 99.35	19,148.67 93.21	0.1	-1,261.37	12.22	210		AA

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65,000	80287DAC1	SDART 2023-6 A3	1.9	5.76	5.62	65,154.22 100.24	66,028.59 101.58	0.3	874.36	171.31	3,855	Aaa	
40,000	14318WAD9	CARMX 2024-1 A3	2.4	5.51	5.50	39,996.97 99.99	40,162.50 100.41	0.2	165.53	42.31	2,176		AAA
		Accrued Interest					1,658.47	0.0			41,301		
			1.8	4.78	5.81	908,603.71	905,402.73	4.1	-4,859.45	1,658.47	41,301		
MBS - Agency													
435	3128KUS73	FG A64142	4.1	4.92	5.16	492.06 113.04	458.67 105.37	0.0	-33.40	2.18	26	Aaa	AA+
		Accrued Interest					2.18	0.0			26		
			4.1	4.92	5.16	492.06	460.84	0.0	-33.40	2.18	26		
CMBS - Agency													
101,244	30298DAE9	FRESB 2019 - SB64 A5H	0.4	2.18	11.31	103,422.43 102.15	96,830.60 95.64	0.4	-6,591.83	212.61	2,551	Aaa	AA+
		Accrued Interest					212.61	0.0			2,551		
			0.4	2.18	11.31	103,422.43	97,043.21	0.4	-6,591.83	212.61	2,551		
FIXED INCOME TOTAL			4.0	3.40	4.47	15,811,274.67	15,474,761.11	69.3	-443,084.58	106,571.02	431,842		
OTHER													
OTHER ASSETS (USD)													
152,003	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				152,002.85 10.00	152,002.85 10.00	0.7	0.00		0		
7,825	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				7,824.92 10.00	7,824.92 10.00	0.0	0.00		0		
24,855	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				24,854.68 10.00	24,854.68 10.00	0.1	0.00		0		
						0.00	184,682.45	0.8	0.00	0.00	0		
OTHER TOTAL				0.00	0.00	184,682.45	184,682.45	0.8	0.00	0.00	0		
TOTAL PORTFOLIO			2.74	2.48	3.09	21,682,194.62	22,335,383.83	100.0	546,618.18	106,571.02	618,212		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
1/16/2024	1/18/2024	10,000	80287DAC1	SDART 2023-6 A3 5.930% Due 7/17/2028	FSTONE_ bb	101.59	10,159.38			10,159.38
1/17/2024	1/24/2024	40,000	14318WAD9	CARMX 2024-1 A3 5.440% Due 10/16/2028	BARC_bb	99.99	39,996.94			39,996.94
1/17/2024	1/19/2024	70,000	693475BR5	PNC FINANCIAL SERVICES 5.582% Due 6/12/2029	RBCC_ TW	100.87	70,608.30			70,608.30
1/26/2024	2/2/2024	30,000	446150BD5	HUNTINGTON BANCSHARES 5.709% Due 2/2/2035	BOFA	100.00	30,000.00			30,000.00
1/26/2024	2/2/2024	45,000	446150BD5	HUNTINGTON BANCSHARES 5.709% Due 2/2/2035	STIF_bb	100.30	45,135.90			45,135.90
1/31/2024	2/1/2024	250,000	91282CEE7	US TREASURY N/B 2.375% Due 3/31/2029	JPMORG AN_TW	93.00	232,500.00			232,500.00
Total Purchases							428,400.52	0.00	0.00	428,400.52

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
1/17/2024	1/19/2024	45,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	SOCGEN_ TW	88.72	39,923.44			39,923.44
1/17/2024	1/19/2024	40,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	SOCGEN_ TW	88.72	35,487.50			35,487.50
1/26/2024	2/2/2024	40,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	BMO	88.68	35,473.44			35,473.44
1/26/2024	2/2/2024	5,000	91282CFF3	US TREASURY N/B 2.750% Due 8/15/2032	BOA_TW	90.09	4,504.30			4,504.30
1/26/2024	2/2/2024	40,000	91282CFF3	US TREASURY N/B 2.750% Due 8/15/2032	BOA_TW	90.09	36,034.37			36,034.37

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
1/31/2024	2/1/2024	80,000	912828ZL7	US TREASURY N/B 0.375% Due 4/30/2025	JPMORG AN_TW	94.98	75,984.38			75,984.38
1/31/2024	2/1/2024	45,000	912828ZL7	US TREASURY N/B 0.375% Due 4/30/2025	JPMORG AN_TW	94.98	42,741.21			42,741.21
Total Sales							270,148.64	0.00	0.00	270,148.64

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/2/2024	1/24/2024	CMCSA	COMCAST CORP NEW CL A	1.00	866.52	866.52
1/3/2024	1/24/2024	CSCO	CISCO SYS INC COM	1.00	915.72	915.72
1/4/2024	2/1/2024	BMY	BRISTOL MYERS SQUIBB CO COM	1.00	761.40	761.40
1/4/2024	1/31/2024	JPM	JPMORGAN CHASE & CO	1.00	1,129.80	1,129.80
1/9/2024	2/1/2024	T	AT&T INC	1.00	1,493.78	1,493.78
1/9/2024	2/1/2024	DRI	DARDEN RESTAURANTS INC COM	1.00	605.22	605.22
1/12/2024	2/15/2024	ABBV	ABBVIE INC COM	1.00	1,060.20	1,060.20
1/12/2024	2/5/2024	PNC	PNC FINANCIAL SERVICES GROUP	1.00	1,255.50	1,255.50
1/16/2024	1/31/2024	EOG	EOG RESOURCES INC	1.00	931.84	931.84
1/16/2024	1/31/2024	DGX	QUEST DIAGNOSTICS INC COM	1.00	426.00	426.00
1/18/2024	2/15/2024	PG	PROCTER AND GAMBLE CO COM	1.00	341.47	341.47
1/19/2024	2/20/2024	CAT	CATERPILLAR INC	1.00	440.70	440.70
1/19/2024	2/1/2024	CVS	CVS HEALTH CORP COM	1.00	907.73	907.73
1/23/2024	2/9/2024	CLX	CLOROX CO DEL COM	1.00	493.20	493.20
1/25/2024	3/1/2024	PFE	PFIZER INC COM	1.00	1,316.70	1,316.70
1/30/2024	2/14/2024	CFG	CITIZENS FINANCIAL GROUP	1.00	700.56	700.56
1/30/2024	2/15/2024	MS	MORGAN STANLEY	1.00	769.25	769.25
1/30/2024	2/13/2024	TXN	TEXAS INSTRS INC COM	1.00	698.10	698.10
1/31/2024	2/15/2024	NRG	NRG ENERGY INC	1.00	548.09	548.09
1/31/2024	2/15/2024	O	REALTY INCOME CORP COM	1.00	243.93	243.93
Total Dividends					15,905.71	15,905.71

Transaction Summary

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2024	1/15/2024	3128KUS73	FG A64142 6.000% Due 8/1/2037	100.00	2.19	2.19
1/1/2024	1/25/2024	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	100.00	212.98	212.98
1/10/2024	1/10/2024	172967LD1	CITIGROUP INC 3.887% Due 1/10/2028	100.00	1,360.45	1,360.45
1/10/2024	1/10/2024	14686KAD9	CRVNA 2021-N2 C 1.070% Due 3/10/2028	100.00	25.38	25.38
1/10/2024	1/10/2024	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	18.10	18.10
1/10/2024	1/10/2024	959802AY5	WESTERN UNION CO/THE 2.850% Due 1/10/2025	100.00	997.50	997.50
1/13/2024	1/15/2024	254687FV3	WALT DISNEY COMPANY 1.750% Due 1/13/2026	100.00	481.25	481.25
1/15/2024	1/15/2024	437927AC0	HAROT 2023-2 A3 4.930% Due 11/15/2027	100.00	225.96	225.96
1/15/2024	1/15/2024	40414LAQ2	HCP INC 3.250% Due 7/15/2026	100.00	975.00	975.00
1/15/2024	1/15/2024	477920AC6	JDOT 2023-B A3 5.180% Due 3/15/2028	100.00	194.25	194.25
1/15/2024	1/15/2024	58768RAC4	MBALT 2023-A A3 4.740% Due 1/15/2027	100.00	553.00	553.00
1/15/2024	1/15/2024	65480JAC4	NAROT 2022-B A3 4.460% Due 5/17/2027	100.00	613.25	613.25
1/15/2024	1/15/2024	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	8.54	8.54
1/15/2024	1/15/2024	80287DAC1	SDART 2023-6 A3 5.930% Due 7/17/2028	100.00	271.79	271.79
1/15/2024	1/15/2024	87264ACY9	T-MOBILE USA INC 5.050% Due 7/15/2033	100.00	2,020.00	2,020.00
1/16/2024	1/16/2024	38013JAD5	GMCAR 2023-1 A3 4.660% Due 2/16/2028	100.00	543.67	543.67

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/18/2024	1/18/2024	43815PAC3	HAROT 2022-2 A3 3.730% Due 7/20/2026	100.00	233.12	233.12
1/20/2024	1/22/2024	92348KBL6	VZMT 2023-2 A 4.890% Due 4/13/2028	100.00	529.75	529.75
1/21/2024	1/22/2024	06051GGR4	BANK OF AMERICA CORP 3.593% Due 7/21/2028	100.00	2,694.75	2,694.75
1/22/2024	1/22/2024	61744YAK4	MORGAN STANLEY 3.591% Due 7/22/2028	100.00	2,513.70	2,513.70
1/30/2024	1/30/2024	448579AQ5	HYATT HOTELS CORP 5.750% Due 1/30/2027	100.00	651.67	651.67
1/31/2024	2/1/2024	CASH	MONEY FUND	1.00	1,893.36	1,893.36
1/31/2024	2/1/2024	CASH	MONEY FUND	1.00	503.91	503.91
1/31/2024	2/1/2024	CASH	MONEY FUND	1.00	732.97	732.97
Total Interest					18,256.54	18,256.54

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Adjusted Cost Basis	Amortization	Adjusted Total Cost
1/1/2024	1/15/2024	2	3128KUS73	FG A64142 6.000% Due 8/1/2037	100.00	2.01	0.01	2.01
1/1/2024	1/25/2024	98	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	100.00	97.98	-0.53	97.98
1/1/2024	1/25/2024	78	30298DAE9	FRESB 2019 - SB64 A5H 2.520% Due 4/25/2039	100.00	78.39	-0.69	78.39
1/10/2024	1/10/2024	1,006	14686KAD9	CRVNA 2021-N2 C 1.070% Due 3/10/2028	100.00	1,005.54	0.31	1,005.54
1/10/2024	1/10/2024	316	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	316.05	0.19	316.05
1/10/2024	1/10/2024	316	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	316.05	-0.36	316.05
1/10/2024	1/10/2024	119	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	118.52	13.13	118.52

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Consolidated Account

US Dollar
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Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Adjusted Cost Basis	Amortization	Adjusted Total Cost
1/15/2024	1/15/2024	3,343	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	3,343.31	5.50	3,343.31
1/15/2024	1/15/2024	2,340	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	2,340.32	511.55	2,340.32
Total Principal Payments						7,618.17	529.11	7,618.17

Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/16/2024	1/16/2024	5,000	316773CP3	FIFTH THIRD BANCORP 4.300% Due 1/16/2024	100.00	5,000.00	5,000.00
1/16/2024	1/16/2024	125,000	316773CP3	FIFTH THIRD BANCORP 4.300% Due 1/16/2024	100.00	125,000.00	125,000.00
Total Maturities						130,000.00	130,000.00

Expenses

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2024	1/1/2024	manfee	manfee\accrual	1.00	726.96	726.96
1/1/2024	1/1/2024	manfee	manfee\accrual	1.00	2,676.18	2,676.18
1/1/2024	1/1/2024	manfee	manfee\accrual	1.00	7,382.08	7,382.08
1/1/2024	1/1/2024	manfee	manfee\accrual	1.00	92.90	92.90
1/30/2024	1/30/2024	CUSTFEE	ADMINISTRATIVE FEE/CUSTODIAN FEE	1.00	10,878.12	10,878.12
Total Expenses					21,756.24	21,756.24

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/12/2024	1/12/2024	CASH	MONEY FUND	1.00	100,000.00	100,000.00
1/19/2024	1/19/2024	CASH	MONEY FUND	1.00	100,000.00	100,000.00
1/22/2024	1/22/2024	CASH	MONEY FUND	1.00	172.64	172.64
1/22/2024	1/22/2024	CASH	MONEY FUND	1.00	1,620.91	1,620.91
1/22/2024	1/22/2024	CASH	MONEY FUND	1.00	706.45	706.45

Transaction Summary

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Consolidated Account

US Dollar
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Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/26/2024	1/26/2024	CASH	MONEY FUND	1.00	100,000.00	100,000.00
Total Withdrawals					302,500.00	302,500.00

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/16/2024	1/18/2024	80287DAC1	SDART 2023-6 A3 5.930% Due 7/17/2028	100.00	-4.94	-4.94
1/17/2024	1/24/2024	14318WAD9	CARMX 2024-1 A3 5.440% Due 10/16/2028		0.00	0.00
1/17/2024	1/19/2024	693475BR5	PNC FINANCIAL SERVICES 5.582% Due 6/12/2029	100.00	-401.59	-401.59
1/26/2024	2/2/2024	446150BD5	HUNTINGTON BANCSHARES 5.709% Due 2/2/2035		0.00	0.00
1/26/2024	2/2/2024	446150BD5	HUNTINGTON BANCSHARES 5.709% Due 2/2/2035		0.00	0.00
1/31/2024	2/1/2024	91282CEE7	US TREASURY N/B 2.375% Due 3/31/2029	100.00	-2,011.61	-2,011.61
Total Purchased Accrued					-2,418.14	-2,418.14

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/16/2024	1/16/2024	316773CP3	FIFTH THIRD BANCORP 4.300% Due 1/16/2024	100.00	2,795.00	2,795.00
1/17/2024	1/19/2024	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	55.46	55.46
1/26/2024	2/2/2024	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	45.33	45.33
1/26/2024	2/2/2024	91282CFF3	US TREASURY N/B 2.750% Due 8/15/2032	100.00	575.03	575.03

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2024 - 1/31/2024

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/31/2024	2/1/2024	912828ZL7	US TREASURY N/B 0.375% Due 4/30/2025	100.00	119.76	119.76
Total Sold Accrued					3,590.58	3,590.58

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2024 - 1/31/2024

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
8/30/2016	1/16/2024	5,000	316773CP3	FIFTH THIRD BAN		5,397.85	-397.85	5,000.00	0.00	
12/13/2016	1/16/2024	125,000	316773CP3	FIFTH THIRD BAN		129,438.75	-4,438.75	125,000.00	0.00	
10/29/2021	1/17/2024	45,000	91282CCH2	US TREASURY N/B		44,456.84	174.87	39,923.44	0.00	-4,708.26
1/5/2022	1/17/2024	40,000	91282CCH2	US TREASURY N/B		39,170.31	250.88	35,487.50	0.00	-3,933.69
1/5/2022	1/26/2024	40,000	91282CCH2	US TREASURY N/B		39,170.31	253.97	35,473.44	0.00	-3,950.85
3/31/2023	1/26/2024	5,000	91282CFF3	US TREASURY N/B		4,707.03	22.11	4,504.30	-224.84	
5/31/2023	1/26/2024	40,000	91282CFF3	US TREASURY N/B		37,201.56	170.23	36,034.37	-1,337.42	
11/30/2020	1/31/2024	80,000	912828ZL7	US TREASURY N/B		80,212.50	-152.22	75,984.38	0.00	-4,075.90
12/31/2020	1/31/2024	45,000	912828ZL7	US TREASURY N/B		45,166.99	-118.72	42,741.21	0.00	-2,307.06
Total Gains									0	0
Total Losses									-1,562	-18,976
Total						424,922	-4,235.48	400,149	-1,562	-18,976
Total Realized Gain/Loss		-20,538.03								