Portfolio Report

6/30/2016

Account

WFT Liquidating Trust

Consolidated Account

Chicago Office

Headquarters
70 West Madison Street | Suite 2400
Chicago, Illinois 60602
Phone: (312) 368-1442

Milwaukee Office

Red Granite Growth Group
309 North Water Street | Suite 315
Milwaukee, WI 53202
Phone: (414) 326-3200

St. Louis Offices

MVP Group
501 North Broadway | 8th Floor
St. Louis, MO 63102
Phone: (314) 342-7400

FAMCO Group
8235 Forsyth Boulevard | Suite 725
St. Louis, MO 63105
Phone: (314) 446-6700

Portfolio Overview

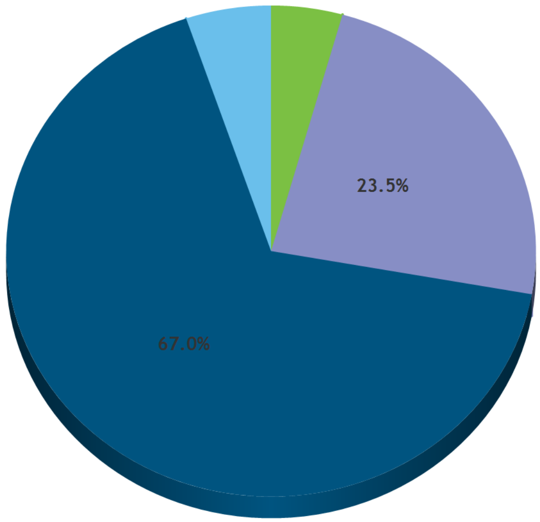
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
5/31/2016 - 6/30/2016

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	**39,189,937.33**	**39,927,885.50**	**40,347,523.37**
Beginning Accrued Interest	157,951.66	102,428.24	192,344.81
Net Contributions/ Withdrawals	-200,000.00	-1,121,405.10	-2,385,859.78
Realized Gains/Losses	112,278.39	144,080.98	116,839.88
Change in Unrealized Gains/Losses	410,106.90	486,770.39	1,048,456.56
Net Income/Expenses	97,952.00	197,632.43	561,013.05
Amortization/Accretion	-9,053.45	-33,743.04	-86,751.92
Change in Accrued Interest	27,656.53	83,179.95	-6,736.62
Ending Value	**39,601,221.16**	**39,601,221.16**	**39,601,221.16**
Ending Accrued Interest	185,608.19	185,608.19	185,608.19
Total	**39,786,829.35**	**39,786,829.35**	**39,786,829.35**

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,730,235.31	4.3	0.5
Equity	9,337,429.83	23.5	3.2
Fixed Income	26,651,849.08	67.0	1.5
Other	2,067,315.13	5.2	0.0
Total	**39,786,829.35**	**100.0**	**1.8**

Performance Overview

WFT Liquidating Trust
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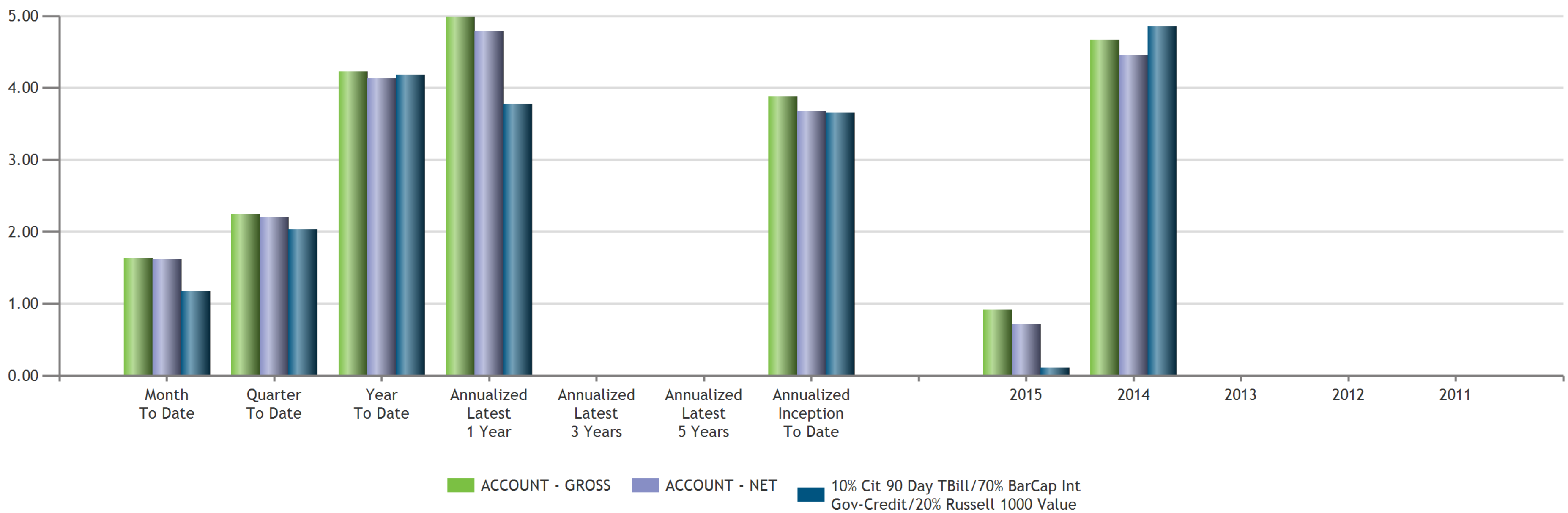
US Dollar
6/30/2016

Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Annualized Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2015	2014	2013	2012	2011
Equity	2.48	4.95	6.67	6.28			8.18	-1.58	12.58			
Fixed Income	1.41	1.58	3.93	4.50			2.66	1.27	2.55			
Other	1.95	1.06	1.44	8.70			8.01	6.83	12.41			
ACCOUNT - GROSS	1.63	2.25	4.23	4.99			3.88	0.92	4.66			
ACCOUNT - NET	1.62	2.20	4.13	4.79			3.68	0.72	4.46			
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	1.18	2.03	4.18	3.77			3.66	0.11	4.85			
Citi 90 Day TBill	0.02	0.06	0.12	0.14			0.07	0.03	0.03			
Bar Cap Int Gov/Credit	1.43	1.59	4.07	4.33			2.85	1.07	3.13			
Russell 1000 Value	0.86	4.58	6.30	2.86			7.83	-3.83	13.45			



Equity Overview

WFT Liquidating Trust
Consolidated Account

US Dollar
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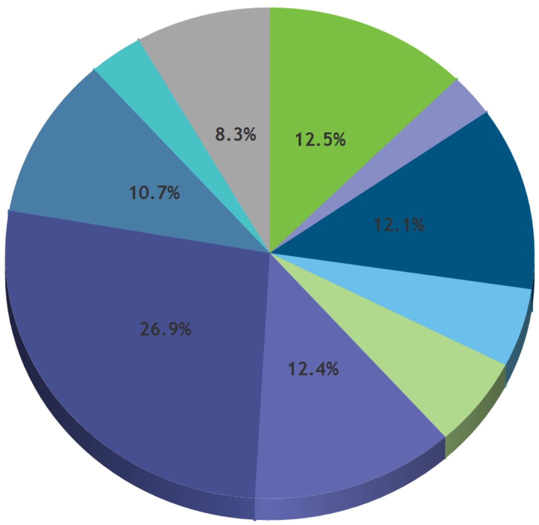
Portfolio Holdings by Industry Sector

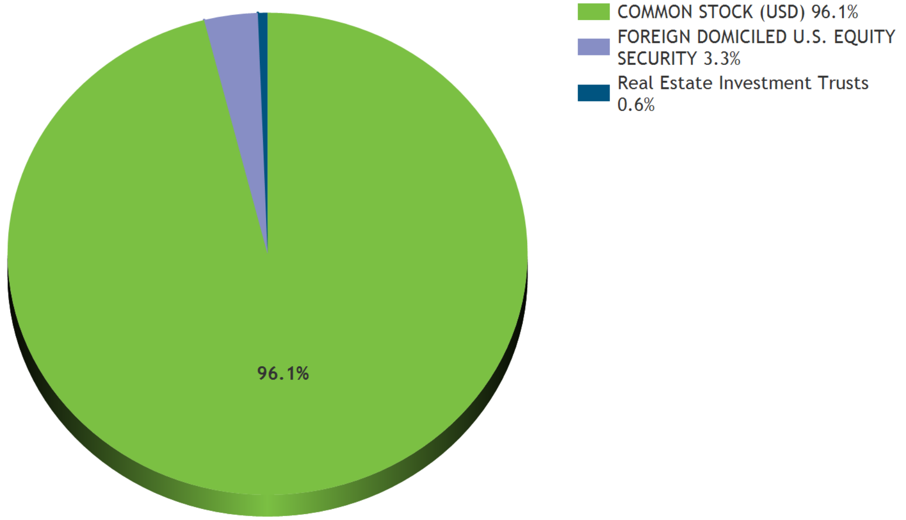


	Industry Sector	Market Value	% Equity	% Assets
	Energy	1,164,459.62	12.5	2.9
	Materials	260,707.56	2.8	0.7
	Industrials	1,129,425.05	12.1	2.9
	Consumer Discretionary	483,019.88	5.2	1.2
	Consumer Staples	554,173.32	5.9	1.4
	Health Care	1,161,367.88	12.4	2.9
	Financials	2,508,125.45	26.9	6.3
	Information Technology	997,469.11	10.7	2.5
	Telecommunication Services	307,520.77	3.3	0.8
	Utilities	771,161.19	8.3	1.9
	Equity Total	**9,337,429.83**	**100.0**	**23.6**

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
XOM	EXXON MOBIL CORP COM	437,953.28	4.7
JNJ	JOHNSON & JOHNSON COM	415,452.50	4.4
WFC	WELLS FARGO & CO NEW COM	375,374.23	4.0
LMT	LOCKHEED MARTIN CORP COM	344,708.13	3.7
CVX	CHEVRON CORP NEW COM	335,036.68	3.6
PFE	PFIZER INC COM	306,150.95	3.3
CSCO	CISCO SYS INC COM	286,900.00	3.1
GE	GENERAL ELECTRIC CO COM	281,651.56	3.0
EIX	EDISON INTL COM	268,116.84	2.9
JPM	JPMORGAN CHASE & CO COM	253,966.18	2.7
Top 10 Holdings Total		**3,305,310.35**	**35.4**

Equity Allocation by Security Type



Fixed Income Overview

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US Dollar
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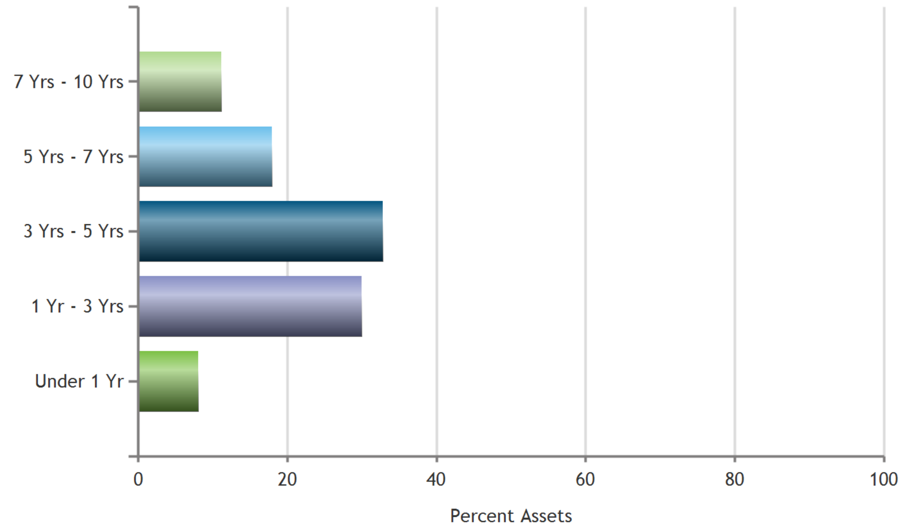
Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	5	1,654,306.77	6.3	0.8	3.587%	0.3
1 Yr - 3 Yrs	25	6,357,796.45	24.0	1.3	2.322%	1.7
3 Yrs - 5 Yrs	17	5,625,440.06	21.3	0.9	3.027%	3.7
5 Yrs - 7 Yrs	13	4,296,629.60	16.2	1.8	2.835%	5.1
7 Yrs - 10 Yrs	21	4,963,366.66	18.8	2.1	2.936%	7.4
Over 10 Yrs	16	3,568,701.35	13.5	2.2	3.642%	4.1

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	1.52
Average Maturity (years)	6.01
Average Coupon (%)	2.93
Average Duration	3.98
Average Moody Rating	Aa3
Average S&P Rating	AA-
Average Fitch Rating	AA

Distribution by S&P Rating

S&P Rating	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
AAA	8	2,403,986.65	9.1	1.2	1.315%	2.3
AA+	19	13,096,543.48	49.5	1.0	2.629%	4.2
AA	3	240,173.85	0.9	2.2	2.615%	3.0
AA-	3	343,840.28	1.3	1.1	1.725%	1.7
A+	2	314,955.28	1.2	2.2	2.924%	6.9
A	8	1,060,087.49	4.0	2.0	3.394%	4.0
A-	10	1,621,482.15	6.1	2.1	4.343%	4.6
BBB+	19	2,751,519.95	10.4	2.3	4.228%	4.6
BBB	14	2,136,936.17	8.1	2.4	3.953%	4.3
BBB-	3	526,736.27	2.0	3.2	3.640%	6.4
NA	6	1,299,414.44	4.9	1.7	2.206%	2.5
NR	2	670,564.90	2.5	1.7	3.342%	1.6

Portfolio Appraisal

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US Dollar
As of Date - 6/30/2016

Quantity	CUSIP/ Ticker	Description	Duration	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moodys Rating	S & P Rating
CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				17,149.02 0.00	17,149.02 0.00	0.0			0		
	CASH	MONEY FUND				999,917.32 0.00	999,917.32 0.00	2.5			0		
					0.00	**1,017,066.34**	**1,017,066.34**	**2.6**		**0.00**	**0**		
REPURCHASE AGREEMENT													
713,169	COASTAL	CS - REPURCHASE AGREEMENT		1.15	1.15	713,168.97 1.00	713,168.97 1.00	1.8	0.00		8,201		
				1.15	**1.15**	**713,168.97**	**713,168.97**	**1.8**	**0.00**	**0.00**	**8,201**		
EQUITY													
COMMON STOCK (USD)													
2,668	ABT	ABBOTT LABS COM				109,719.03 41.12	104,879.08 39.31	0.3	-4,839.95		2,561		
1,149	ABBV	ABBVIE INC COM				72,775.35 63.34	71,134.59 61.91	0.2	-1,640.76		2,620		
1,472	AFL	AFLAC INC COM				97,009.52 65.90	106,219.52 72.16	0.3	9,210.00		2,296		
3,424	AEE	AMEREN CORP COM				147,557.86 43.10	183,457.92 53.58	0.5	35,900.06		5,821		
2,786	AFG	AMERICAN FINL GROUP INC OHIO C				167,960.51 60.29	205,968.98 73.93	0.5	38,008.47		3,120		
6,822	NLY	ANNALY CAP MGMT INC COM				78,899.48 11.57	75,519.54 11.07	0.2	-3,379.94		8,186		
2,494	AIV	APARTMENT INVT & MGMT CO CL A				88,106.95 35.33	110,135.04 44.16	0.3	22,028.09		2,993		
1,336	AAPL	APPLE INC COM				108,962.21 81.56	127,721.60 95.60	0.3	18,759.39		3,046		
2,621	T	AT&T INC COM				90,342.83 34.47	113,253.41 43.21	0.3	22,910.58		5,032		
1,803	BBT	BB&T CORP COM				68,732.89 38.12	64,204.83 35.61	0.2	-4,528.06		1,947		
1,200	BA	BOEING CO COM				148,101.95 123.42	155,844.00 129.87	0.4	7,742.05		5,232		
2,363	CA	CA INC COM				72,301.95 30.60	77,577.29 32.83	0.2	5,275.34		2,363		
1,728	CCL	CARNIVAL CORP PAIRED CTF				83,427.58 48.28	76,377.60 44.20	0.2	-7,049.98		2,419		
3,196	CVX	CHEVRON CORP NEW COM				354,986.71 111.07	335,036.68 104.83	0.8	-19,950.03		13,679		
5,444	CIM	CHIMERA INVT CORP COM NEW				83,804.92 15.39	85,470.80 15.70	0.2	1,665.88		10,452		

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10,000	CSCO	CISCO SYS INC COM				269,869.48 26.99	286,900.00 28.69	0.7	17,030.52		8,400		
3,464	COH	COACH INC COM				144,794.72 41.80	141,123.36 40.74	0.4	-3,671.36		4,676		
4,615	COP	CONOCOPHILLIPS COM				342,921.14 74.31	201,214.00 43.60	0.5	-141,707.14		4,615		
1,330	DOW	DOW CHEM CO COM				66,057.81 49.67	66,114.30 49.71	0.2	56.49		2,447		
1,619	DPS	DR PEPPER SNAPPLE GROUP INC CO				96,194.46 59.42	156,443.97 96.63	0.4	60,249.51		3,108		
3,906	DRE	DUKE REALTY CORP COM NEW				83,351.66 21.34	104,133.96 26.66	0.3	20,782.30		2,812		
1,652	ETN	EATON CORP PLC SHS				101,801.22 61.62	98,673.96 59.73	0.2	-3,127.26		3,634		
3,452	EIX	EDISON INTL COM				184,035.64 53.31	268,116.84 77.67	0.7	84,081.20		5,765		
1,957	EMR	EMERSON ELEC CO COM				102,044.05 52.14	102,077.12 52.16	0.3	33.07		3,718		
4,672	XOM	EXXON MOBIL CORP COM				418,109.00 89.49	437,953.28 93.74	1.1	19,844.28		14,016		
8,779	FITB	FIFTH THIRD BANCORP COM				173,584.80 19.77	154,422.61 17.59	0.4	-19,162.19		4,565		
3,923	FE	FIRSTENERGY CORP COM				137,311.24 35.00	136,951.93 34.91	0.3	-359.31		5,649		
1,666	GMT	GATX CORP COM				79,371.94 47.64	73,254.02 43.97	0.2	-6,117.92		2,532		
8,947	GE	GENERAL ELECTRIC CO COM				225,093.71 25.16	281,651.56 31.48	0.7	56,557.85		8,231		
2,336	HP	HELMERICH & PAYNE INC COM				153,119.88 65.55	156,815.68 67.13	0.4	3,695.80		6,424		
4,440	INTC	INTEL CORP COM				138,964.01 31.30	145,632.00 32.80	0.4	6,667.99		4,618		
2,365	IP	INTL PAPER CO COM				101,301.79 42.83	100,228.70 42.38	0.3	-1,073.09		3,784		
3,425	JNJ	JOHNSON & JOHNSON COM				318,348.94 92.95	415,452.50 121.30	1.0	97,103.56		10,960		
4,087	JPM	JPMORGAN CHASE & CO COM				224,724.98 54.99	253,966.18 62.14	0.6	29,241.20		7,193		
798	KMB	KIMBERLY CLARK CORP COM				77,893.11 97.61	109,709.04 137.48	0.3	31,815.93		2,937		
1,919	LDOS	LEIDOS HLDGS INC COM				82,305.20 42.89	91,862.53 47.87	0.2	9,557.33		2,456		
1,216	LLY	LILLY ELI & CO COM				62,805.52 51.65	95,760.00 78.75	0.2	32,954.48		2,432		
1,389	LMT	LOCKHEED MARTIN CORP COM				214,037.83 154.09	344,708.13 248.17	0.9	130,670.30		9,167		
1,268	LYB	LYONDELLBASELL INDUSTRIES N V				115,249.74 90.89	94,364.56 74.42	0.2	-20,885.18		3,956		

Portfolio Appraisal

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2,273	MAC	MACERICH CO COM				145,256.34 63.91	194,091.47 85.39	0.5	48,835.13		6,183		
2,916	MRK	MERCK & CO INC NEW COM				166,477.27 57.09	167,990.76 57.61	0.4	1,513.49		5,365		
2,002	MSFT	MICROSOFT CORP COM				106,984.00 53.44	102,442.34 51.17	0.3	-4,541.66		2,883		
1,261	PRK	PARK NATL CORP COM				109,025.08 86.46	115,734.58 91.78	0.3	6,709.50		4,741		
8,695	PFE	PFIZER INC COM				261,785.94 30.11	306,150.95 35.21	0.8	44,365.01		9,738		
4,838	PPL	PPL CORP COM				162,753.20 33.64	182,634.50 37.75	0.5	19,881.30		7,305		
1,137	PG	PROCTER & GAMBLE CO COM				93,605.85 82.33	96,269.79 84.67	0.2	2,663.94		3,015		
8,195	RGC	REGAL ENTMT GROUP CL A				171,450.95 20.92	180,617.80 22.04	0.5	9,166.85		7,212		
2,550	STI	SUNTRUST BKS INC COM				112,551.90 44.14	104,754.00 41.08	0.3	-7,797.90		2,448		
1,216	TGT	TARGET CORP COM				100,105.60 82.32	84,901.12 69.82	0.2	-15,204.48		2,724		
2,639	TXN	TEXAS INSTRS INC COM				110,403.52 41.84	165,333.35 62.65	0.4	54,929.83		4,011		
2,391	USB	US BANCORP DEL COM NEW				91,562.16 38.29	96,429.03 40.33	0.2	4,866.87		2,439		
3,479	VZ	VERIZON COMMUNICATIONS IN				170,869.84 49.11	194,267.36 55.84	0.5	23,397.52		7,863		
2,626	WMT	WAL-MART STORES INC COM				185,880.36 70.78	191,750.52 73.02	0.5	5,870.16		5,252		
4,132	WRI	WEINGARTEN RLTY INVS SH BEN IN				130,709.56 31.63	168,668.24 40.82	0.4	37,958.68		5,702		
7,931	WFC	WELLS FARGO & CO NEW COM				351,980.37 44.38	375,374.23 47.33	0.9	23,393.86		11,897		
1,546	WMB	WILLIAMS COS INC DEL COM				70,562.96 45.64	33,439.98 21.63	0.1	-37,122.98		3,958		
					0.00	**8,227,946.50**	**8,971,181.13**	**22.5**	**743,234.63**	**0.00**	**292,602**		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
1,814	CB	CHUBB LTD				185,732.63 102.39	237,107.94 130.71	0.6	51,375.31		1,215		
1,401	CPA	COPA HOLDINGS SA CL A				123,664.82 88.27	73,216.26 52.26	0.2	-50,448.56		4,707		
					0.00	**309,397.45**	**310,324.20**	**0.8**	**926.75**	**0.00**	**5,923**		
Real Estate Investment Trusts													
3,450	HST	HOST HOTELS & RESORTS INC COM				55,045.44 15.96	55,924.50 16.21	0.1	879.06		2,760		
					0.00	**55,045.44**	**55,924.50**	**0.1**	**879.06**	**0.00**	**2,760**		

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EQUITY TOTAL				**0.00**	**0.00**	**8,592,389.39**	**9,337,429.83**	**23.5**	**745,040.44**	**0.00**	**301,285**		
FIXED INCOME													
ASSET BACKED													
305,000	161571GC2	CHASE ISSUANCE TRUST DTD 10/31	0.8	1.10	1.10	305,524.22 100.17	305,204.35 100.07	0.8	-319.87	128.35	3,081	Aaa	AAA
345,000	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/	1.0	1.14	1.14	345,583.39 100.17	345,690.86 100.20	0.9	107.47	165.31	3,968	Aaa	AAA
655,000	17305EFN0	CITIBANK CCIT 2014-A2	1.1	1.20	1.20	653,722.85 99.81	655,682.51 100.10	1.6	1,959.66	2,375.47	6,681	Aaa	AAA
162,811	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.9	1.91	1.91	162,346.87 99.71	163,229.85 100.26	0.4	882.98	122.79	2,947		AAA
180,000	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	1.0	1.87	1.87	180,316.39 100.18	181,133.82 100.63	0.5	817.43	168.75	4,050	Aaa	NA
100,000	03065CAE9	AMERICREDIT AUTO RECV 2013-4	1.2	2.14	2.14	101,926.57 101.93	101,076.00 101.08	0.3	-850.57	166.22	2,720	Aaa	AA
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	1.5	2.13	2.13	226,021.31 100.45	227,433.60 101.08	0.6	1,412.29	314.88	5,153	Aaa	NR
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	1.8	2.33	2.33	84,944.47 99.93	85,502.35 100.59	0.2	557.88	111.68	1,828	AHe	AA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	1.8	1.50	1.50	260,091.21 100.04	261,618.76 100.62	0.7	1,527.55	150.58	3,614	Aaa	AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	1.8	2.47	2.47	140,042.61 100.03	141,626.63 101.16	0.4	1,584.02	151.67	3,640	Aaa	A
		Accrued Interest					3,855.70	0.0			37,680		
			1.2	**1.55**	**1.55**	**2,460,519.89**	**2,472,054.43**	**6.2**	**7,678.85**	**3,855.70**	**37,680**		
CORPORATE BONDS (USD)													
130,000	446438RE5	HUNTINGTON NATL BK 1.35% DUE 0	0.1	1.28	1.28	130,024.36 100.02	130,007.80 100.01	0.3	-16.56	721.50	1,755	A3	BBB+
215,000	421915EG0	HEALTH CARE PPTY INVS INC NT 6	0.2	1.87	1.87	217,127.08 100.99	216,960.80 100.91	0.5	-166.28	3,950.63	13,545	Baa2	BBB
230,000	316773CF5	FIFTH THIRD BANCORP	0.5	1.31	1.31	234,279.12 101.86	235,122.10 102.23	0.6	842.98	5,745.21	12,535	Baa1	BBB
120,000	031162BQ2	AMGEN INC	0.9	1.16	1.16	120,623.39 100.52	121,000.80 100.83	0.3	377.41	318.75	2,550	Baa1	A
135,000	843646an0	SOUTHERN PWR CO	1.4	1.29	1.29	135,075.27 100.06	136,065.29 100.79	0.3	990.02	201.19	2,498	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	1.5	0.97	0.97	129,835.41 99.87	130,947.83 100.73	0.3	1,112.42	879.67	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	1.5	1.26	1.26	127,759.62 106.47	128,427.72 107.02	0.3	668.10	2,855.83	6,900	A2	A
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	1.6	1.03	1.03	85,000.00 100.00	85,466.82 100.55	0.2	466.82	380.30	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	1.8	1.90	1.90	129,157.75 99.35	130,227.24 100.17	0.3	1,069.49	325.00	2,600	Baa3	BBB

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120,000	487836BE7	KELLOGG CO	1.8	1.24	1.24	123,158.06 102.63	124,500.12 103.75	0.3	1,342.06	422.50	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	2.0	1.30	1.30	125,752.44 100.60	127,425.63 101.94	0.3	1,673.18	1,171.88	2,813	Aa2	AA-
225,000	59156RAR9	METLIFE INC	2.0	1.25	1.25	247,218.87 109.88	251,201.48 111.65	0.6	3,982.61	5,751.84	15,338	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	2.1	1.54	1.54	126,421.12 101.14	128,047.75 102.44	0.3	1,626.63	1,218.75	3,375	A1	A
125,000	501044CW9	KROGER CO	2.4	1.46	1.46	124,914.20 99.93	127,539.63 102.03	0.3	2,625.43	1,317.71	2,875	Baa1	BBB
205,000	38141EA25	GOLDMAN SACHS GROUP INC 7.5	2.4	1.87	1.87	229,438.95 111.92	234,440.05 114.36	0.6	5,001.10	5,765.63	15,375	A3	BBB+
110,000	06051GDZ9	BANK AMER CORP	2.7	2.04	2.04	124,781.99 113.44	127,317.19 115.74	0.3	2,535.20	675.66	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	2.9	2.10	2.10	232,374.62 108.08	238,544.22 110.95	0.6	6,169.60	3,258.59	12,094	A3	BBB+
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	3.0	1.96	1.96	230,279.69 109.66	236,092.50 112.43	0.6	5,812.81	2,570.31	12,338	Baa2	A-
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	3.3	1.47	1.47	164,906.67 99.94	171,525.09 103.95	0.4	6,618.42	1,997.19	4,331	A3	A-
110,000	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-	3.2	2.00	2.00	118,084.72 107.35	122,249.82 111.14	0.3	4,165.10	2,406.25	5,775	Baa1	BBB+
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	3.7	2.66	2.66	127,504.62 106.25	130,367.76 108.64	0.3	2,863.14	2,047.50	5,850	A1	A
135,000	58013mex8	MCDONALDS CORP MED TERM NT BE	4.2	1.72	1.72	135,106.41 100.08	140,940.41 104.40	0.4	5,834.00	216.56	3,713	Baa1	BBB+
130,000	7591EPAK6	REGIONS FINL CORP NEW	4.2	2.52	2.52	131,946.02 101.50	133,808.74 102.93	0.3	1,862.72	1,640.89	4,160	Baa3	BBB
135,000	037833BS8	Apple Inc	4.4	1.60	1.60	136,962.38 101.45	138,898.53 102.89	0.3	1,936.15	1,071.56	3,038	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	4.3	2.10	2.10	130,087.84 100.07	134,599.40 103.54	0.3	4,511.56	1,225.25	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	4.2	2.30	2.30	123,917.72 107.75	129,366.15 112.49	0.3	5,448.42	1,564.00	5,865	Baa1	BBB+
130,000	06406FAB9	BANK NEW YORK MELLON CORP	4.6	1.71	1.71	129,940.99 99.95	132,043.73 101.57	0.3	2,102.74	429.36	2,665	A1	A
135,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	4.4	1.84	1.84	135,200.82 100.15	137,394.90 101.77	0.3	2,194.08	464.06	3,038	A2	A-
115,000	46625HHZ6	JPMORGAN CHASE	4.4	2.17	2.17	121,707.62 105.83	127,974.99 111.28	0.3	6,267.37	738.72	5,319	A3	A-
125,000	126650ct5	CVS HEALTH CORP	4.6	1.86	1.86	124,659.32 99.73	126,537.13 101.23	0.3	1,877.80	258.25	2,656	Baa1	BBB+
130,000	871829ba4	SYSCO CORP	4.7	2.04	2.04	131,583.02 101.22	132,842.71 102.19	0.3	1,259.69	803.47	3,250	A3	BBB+
125,000	345397VU4	FORD MOTOR CREDIT CO LLC	4.4	2.76	2.76	138,364.89 110.69	143,363.75 114.69	0.4	4,998.86	3,019.10	7,344	Baa2	BBB
141,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	4.9	2.11	2.11	148,414.70 105.26	159,220.30 112.92	0.4	10,805.60	271.72	6,521	Baa1	A-

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220,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	5.0	2.86	2.86	228,263.55 103.76	240,347.36 109.25	0.6	12,083.81	2,967.71	10,175	Baa2	BBB+
130,000	651639an6	NEWMONT MINING CORP	5.1	2.77	2.77	131,990.61 101.53	134,989.53 103.84	0.3	2,998.92	1,327.08	4,550	Baa2	BBB
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	5.6	3.57	3.57	250,158.79 98.10	258,978.00 101.56	0.7	8,819.21	1,063.56	9,818	Ba1	BBB-
175,000	92826CAC6	VISA INC	5.9	1.89	1.89	174,774.41 99.87	184,622.90 105.50	0.5	9,848.49	217.78	4,900	A1	A+
130,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	5.8	2.41	2.41	129,601.37 99.69	136,977.10 105.37	0.3	7,375.73	1,847.08	4,290	A3	A-
195,000	140420NB2	CAPITAL ONE BK USA NATL ASSN G	5.8	3.02	3.02	188,486.70 96.66	199,173.20 102.14	0.5	10,686.50	2,467.97	6,581	Baa1	BBB
130,000	651229AV8	NEWELL RUBBERMAID INC	5.8	2.83	2.83	131,160.72 100.89	137,886.97 106.07	0.3	6,726.25	1,251.25	5,005	Baa3	BBB-
135,000	94106lbd0	WASTE MGMT INC DEL	6.3	2.17	2.17	134,976.71 99.98	136,947.65 101.44	0.3	1,970.94	396.00	3,240	Baa2	A-
125,000	00206RDC3	AT&T INC	6.5	3.01	3.01	128,907.39 103.13	137,326.13 109.86	0.3	8,418.74	1,375.17	5,563	Baa1	BBB+
135,000	30219gak4	EXPRESS SCRIPTS HLDG CO	6.9	3.04	3.04	132,887.35 98.44	139,367.79 103.24	0.4	6,480.44	196.88	4,725	Baa2	BBB+
135,000	260543CJ0	DOW CHEM CO	7.1	2.66	2.66	131,047.25 97.07	143,297.91 106.15	0.4	12,250.66	1,168.13	4,725	Baa2	BBB
30,000	29379VBE2	ENTERPRISE PRODUCTS OPER 3.7	7.3	3.18	3.18	30,463.76 101.55	31,289.52 104.30	0.1	825.76	421.88	1,125	Baa1	BBB+
135,000	91913yas9	VALERO ENERGY CORP NEW	7.3	3.63	3.63	132,577.07 98.21	135,188.19 100.14	0.3	2,611.12	1,437.19	4,928	Baa2	BBB
130,000	98956PAF9	ZIMMER BIOMET HLDGS INC	7.4	3.15	3.15	129,742.96 99.80	133,991.26 103.07	0.3	4,248.30	1,140.93	4,615	Baa3	BBB
130,000	887317AW5	TIME WARNER INC 3.6% DUE 07-15	7.6	2.86	2.86	126,917.24 97.63	137,558.85 105.81	0.3	10,641.61	2,145.00	4,680	Baa2	BBB
130,000	06051gfs3	BANK AMER CORP	7.6	3.10	3.10	130,758.14 100.58	137,905.43 106.08	0.3	7,147.29	2,084.97	5,038	Baa1	BBB+
130,000	151020AS3	CELGENE CORP	7.6	3.03	3.03	128,926.85 99.17	138,666.32 106.67	0.3	9,739.47	1,889.06	5,038	Baa2	BBB+
125,000	00206rct7	AT&T INC	7.9	3.22	3.22	131,392.32 105.11	134,279.25 107.42	0.3	2,886.93	2,019.53	5,156	Baa1	BBB+
130,000	375558BF9	GILEAD SCIENCES INC	8.1	2.61	2.61	129,501.32 99.62	141,463.14 108.82	0.4	11,961.82	1,568.49	4,745	A3	A
115,000	20826FAQ9	CONOCOPHILLIPS CO	7.7	3.32	3.32	119,111.98 103.58	130,401.03 113.39	0.3	11,289.05	1,771.00	5,693	Baa2	A-
125,000	91324PCV2	UNITEDHEALTH GROUP INC	8.3	2.60	2.60	125,549.22 100.44	130,332.38 104.27	0.3	4,783.16	1,345.49	3,875	A3	A+
135,000	31428XBF2	FEDEX CORP	8.3	2.71	2.71	135,229.15 100.17	141,214.86 104.60	0.4	5,985.71	1,170.00	4,388	Baa2	BBB
130,000	674599CH6	OCCIDENTAL PETE CORP DEL	8.3	2.76	2.76	133,725.27 102.87	137,109.96 105.47	0.3	3,384.69	1,055.89	4,420	A3	A
135,000	741503az9	Priceline Group	8.3	3.21	3.21	134,741.99 99.81	139,428.00 103.28	0.4	4,686.01	499.50	4,860	Baa1	BBB+

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130,000	00817yaw8	AETNA INC	8.5	2.87	2.87	130,121.07 100.09	133,747.12 102.88	0.3	3,626.05	242.67	4,160	Baa2	A-
130,000	60871rag5	MOLSON COORS BREWING CO	8.6	3.01	3.01	130,363.68 100.28	129,871.30 99.90	0.3	-492.38		3,900	Baa3	BBB-
		Accrued Interest					88,755.01	0.2			319,406		
			4.6	**2.24**	**2.25**	**8,482,986.55**	**8,841,584.48**	**22.2**	**269,842.93**	**88,755.01**	**319,406**		
COMMERCIAL MORTGAGE BACKED													
430,000	3137A7JU5	FHLMC REMIC SERIES K-701	1.7	1.49	1.49	459,696.88 106.91	443,131.30 103.05	1.1	-16,565.58	1,344.68	16,693	NA	NR
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	2.6	1.66	1.66	541,842.19 102.23	543,469.21 102.54	1.4	1,627.02	983.25	12,206	Aaa	NA
375,000	3137AQT24	FHLMC REMIC SERIES K-708	2.9	1.74	1.74	382,690.43 102.05	384,022.50 102.41	1.0	1,332.07	643.44	7,988	NA	NA
75,000	3137ARPY6	FHLMC REMIC SERIES K-710	3.1	1.80	1.80	74,906.25 99.88	76,470.35 101.96	0.2	1,564.10	113.76	1,412	NA	NA
		Accrued Interest					3,085.14	0.0			38,298		
			2.4	**1.63**	**1.64**	**1,459,135.75**	**1,450,178.49**	**3.6**	**-12,042.40**	**3,085.14**	**38,298**		
MUNICIPAL BONDS (USD)													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	6.1	1.81	1.81	130,313.25 100.24	133,935.10 103.03	0.3	3,621.85	1,029.89	2,990	Aa1	AAA
50,000	605581gs0	MISSISSIPPI ST	8.1	2.30	2.30	50,000.00 100.00	53,595.50 107.19	0.1	3,595.50	258.86	1,580	Aa2	AA
		Accrued Interest					1,288.75	0.0			4,570		
			6.6	**1.95**	**1.95**	**180,313.25**	**188,819.35**	**0.5**	**7,217.35**	**1,288.75**	**4,570**		
GOVERNMENT BONDS (USD)													
945,000	912828LP3	UNITED STATES TREAS NTS DTD 00	0.3	0.38	0.38	950,794.42 100.61	951,215.27 100.66	2.4	420.84	7,048.77	28,350	Aaa	AA+
745,000	912828PA2	UNITED STATES TREAS NTS	1.2	0.56	0.56	753,220.75 101.10	757,193.42 101.64	1.9	3,972.67	3,473.10	13,969	Aaa	AA+
1,050,000	912828RH5	UNITED STATES TREAS NTS	2.2	0.63	0.63	1,055,271.88 100.50	1,067,349.15 101.65	2.7	12,077.27	3,589.65	14,438	Aaa	AA+
2,210,000	912828MP2	UNITED STATES TREAS NTS DTD 00	3.4	0.81	0.81	2,380,879.73 107.73	2,431,864.11 110.04	6.1	50,984.38	29,932.14	80,113	Aaa	AA+
2,180,000	912828RC6	UNITED STATES TREAS NTS	4.8	1.04	1.04	2,221,804.83 101.92	2,297,345.04 105.38	5.8	75,540.21	17,308.24	46,325	Aaa	AA+
1,715,000	912828VS6	UNITED STATES TREAS NTS DTD 08	6.5	1.27	1.27	1,782,337.37 103.93	1,857,893.80 108.33	4.7	75,556.43	16,019.23	42,875	Aaa	AA+
275,000	912828G38	UNITED STATES TREAS NTS DTD 11	7.6	1.40	1.40	283,904.67 103.24	293,347.73 106.67	0.7	9,443.06	773.44	6,188	Aaa	AA+
530,000	912828P46	UNITED STATES TREAS NTS	8.8	1.50	1.50	534,709.66 100.89	535,962.50 101.13	1.3	1,252.84	3,217.86	8,613	Aaa	AA+
		Accrued Interest					81,362.44	0.2			240,869		
			4.1	**0.92**	**0.92**	**9,962,923.30**	**10,273,533.44**	**25.8**	**229,247.70**	**81,362.44**	**240,869**		

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TREASURY INFLATION PROTECTED SECURITY (TIPS)													
781,470	912828K33	UNITED STATES TREAS NTS	3.8		(1.03)	785,794.29 100.55	816,610.05 104.50	2.1	30,815.76	202.84	977	Aaa	AA+
267,478	912828Q60	UNITED STATES TREAS NTS	4.8		(0.58)	271,601.93 101.54	276,622.55 103.42	0.7	5,020.62	69.43	334	Aaa	Aaa
		Accrued Interest					272.27	0.0			1,311		
			4.1	**(0.92)**	**(0.92)**	**1,057,396.22**	**1,093,504.87**	**2.7**	**35,836.38**	**272.27**	**1,311**		
MORTGAGE BACKED													
1,557	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	3.2	1.58	1.58	1,695.19 108.89	1,753.40 112.63	0.0	58.21	6.90	86	Aaa	AA+
1,455	3128KUS73	FHLMC PC GOLD COMB 30	3.0	1.82	1.82	1,587.79 109.15	1,662.79 114.31	0.0	75.00	7.03	87	NA	NA
358,980	31416BK72	FNMA PASS-THRU LNG 30 YEAR	3.0	1.38	1.38	401,681.71 111.90	405,310.81 112.91	1.0	3,629.10	1,590.48	19,744	Aaa	AA+
196	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	3.0	1.42	1.42	212.63 108.76	220.28 112.67	0.0	7.65	0.87	11	Aaa	AA+
142,882	3128m97f3	FHLMC PC GOLD COMB 30	4.1	2.72	2.72	159,179.63 111.41	160,223.60 112.14	0.4	1,043.97	633.05	7,859	Aaa	AA+
130,045	3138ENG29	FNMA PASS-THRU LNG 30 YEAR	3.4	1.78	1.78	146,422.88 112.59	146,331.00 112.52	0.4	-91.88	576.17	7,152	Aaa	AA+
252,296	3128MJS35	FHLMC PC GOLD COMB 30	5.8	2.54	2.54	259,392.15 102.81	262,002.66 103.85	0.7	2,610.51	609.72	7,569	AA+	Aaa
497,429	3138X0Y36	FN AU1629	6.0	2.65	2.67	509,087.55 102.34	517,306.81 104.00	1.3	8,219.26	1,202.12	14,923	Aaa	AA+
484,959	3138WGG65	FN AS6520	6.2	3.04	3.06	506,175.52 104.38	512,125.47 105.60	1.3	5,949.95	1,367.31	16,974	Aaa	AA+
		Accrued Interest					5,993.65	0.0			74,404		
			5.1	**2.42**	**2.43**	**1,985,435.05**	**2,012,930.48**	**5.1**	**21,501.79**	**5,993.65**	**74,404**		
FHLMC (USD)													
63,476	3128m76q4	FHLMC PC GOLD COMB 30	4.2	2.76	2.76	70,557.99 111.16	70,994.18 111.84	0.2	436.20	281.23	3,491	Aaa	AA+
119,436	3128m7ax4	FHLMC PC GOLD COMB 30	3.0	1.59	1.59	132,648.94 111.06	134,598.33 112.70	0.3	1,949.39	529.17	6,569	Aaa	AA+
		Accrued Interest					810.40	0.0			10,060		
			3.4	**2.00**	**2.00**	**203,206.93**	**206,402.92**	**0.5**	**2,385.59**	**810.40**	**10,060**		
CMO (USD)													
110,000	3137AQVW5	FHLMC REMIC SERIES K-709	3.0	1.77	1.77	112,303.13 102.09	112,655.77 102.41	0.3	352.64	184.84	2,295	NA	NA
		Accrued Interest					184.84	0.0			2,295		
			3.0	**1.77**	**1.77**	**112,303.13**	**112,840.62**	**0.3**	**352.64**	**184.84**	**2,295**		
FIXED INCOME TOTAL			**4.0**	**1.51**	**1.52**	**25,904,220.07**	**26,651,849.08**	**67.0**	**562,020.82**	**185,608.19**	**728,892**		

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OTHER													
OTHER ASSETS (USD)													
371,418	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				371,418.00 10.00	371,418.00 10.00	0.9	0.00		0		
467,789	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				467,789.01 10.00	467,789.01 10.00	1.2	0.00		0		
627,750	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				627,750.45 10.00	627,750.45 10.00	1.6	0.00		0		
370	SSBREC	SSB RECOVERY FD (EST.VAL)				369.60 10.00	369.60 10.00	0.0	0.00		0		
394,862	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				394,862.06 10.00	394,862.06 10.00	1.0	0.00		0		
205,126	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				205,126.01 10.00	205,126.01 10.00	0.5	0.00		0		
					0.00	**2,067,315.13**	**2,067,315.13**	**5.2**	**0.00**	**0.00**	**0**		
OTHER TOTAL				**0.00**	**0.00**	**2,067,315.13**	**2,067,315.13**	**5.2**	**0.00**	**0.00**	**0**		
TOTAL PORTFOLIO			**3.5**	**1.04**	**1.03**	**38,294,159.90**	**39,786,829.35**	**100.0**	**1,307,061.26**	**185,608.19**	**1,038,379**		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
6/2/2016	6/7/2016	22	ABT	ABBOTT LABS COM	FIDO	39.46	868.10	0.88		867.22
6/2/2016	6/9/2016	50,000	00817yaw8	AETNA INC 3.200% Due 06-15-26	UBS	99.63	49,813.00			49,813.00
6/2/2016	6/7/2016	500	AFL	AFLAC INC COM	FIDO	69.37	34,684.30	20.00		34,664.30
6/2/2016	6/7/2016	500	AEE	AMEREN CORP COM	FIDO	49.10	24,546.55	20.00		24,526.55
6/2/2016	6/7/2016	23	AFG	AMERICAN FINL GROUP INC OHIO COM	FIDO	72.91	1,676.93	0.92		1,676.01
6/2/2016	6/7/2016	1,039	AIV	APARTMENT INVT & MGMT CO CL A	FIDO	41.61	43,229.05	41.56		43,187.49
6/2/2016	6/7/2016	6	AAPL	APPLE INC COM	FIDO	97.11	582.65	0.24		582.41
6/2/2016	6/7/2016	10	BBT	BB&T CORP COM	FIDO	36.80	367.95	0.40		367.55
6/2/2016	6/7/2016	4	BA	BOEING CO COM	FIDO	126.56	506.24	0.16		506.08
6/2/2016	6/7/2016	4	CA	CA INC COM	FIDO	32.44	129.76	0.16		129.60
6/2/2016	6/7/2016	784	CCL	CARNIVAL CORP PAIRED CTF	FIDO	48.26	37,830.59	31.36		37,799.23
6/2/2016	6/7/2016	44	CVX	CHEVRON CORP NEW COM	FIDO	100.52	4,422.79	1.76		4,421.03
6/2/2016	6/7/2016	187	CB	CHUBB LTD	FIDO	127.30	23,803.85	7.48		23,796.37
6/2/2016	6/7/2016	650	COH	COACH INC COM	FIDO	39.38	25,593.75	26.00		25,567.75
6/2/2016	6/7/2016	4	DOW	DOW CHEM CO COM	FIDO	52.00	208.00	0.16		207.84
6/2/2016	6/7/2016	16	DPS	DR PEPPER SNAPPLE GROUP INC COM	FIDO	92.00	1,471.98	0.64		1,471.34
6/2/2016	6/7/2016	1,675	DRE	DUKE REALTY CORP COM NEW	FIDO	23.87	39,969.86	67.00		39,902.86
6/2/2016	6/7/2016	1,100	ETN	EATON CORP PLC SHS	FIDO	61.74	67,914.44	44.00		67,870.44
6/2/2016	6/7/2016	59	EIX	EDISON INTL COM	FIDO	71.10	4,194.90	2.36		4,192.54
6/2/2016	6/7/2016	1,500	EMR	EMERSON ELEC CO COM	FIDO	52.21	78,315.60	60.00		78,255.60
6/2/2016	6/7/2016	123	XOM	EXXON MOBIL CORP COM	FIDO	88.14	10,841.04	4.92		10,836.12
6/2/2016	6/7/2016	3,066	FITB	FIFTH THIRD BANCORP COM	FIDO	19.26	59,047.79	122.64		58,925.15
6/2/2016	6/7/2016	1,549	FE	FIRSTENERGY CORP COM	FIDO	33.34	51,637.62	61.96		51,575.66
6/2/2016	6/7/2016	14	GMT	GATX CORP COM	FIDO	45.89	642.46	0.56		641.90
6/2/2016	6/7/2016	90	GE	GENERAL ELECTRIC CO COM	FIDO	29.97	2,696.85	3.60		2,693.25
6/2/2016	6/7/2016	27	HP	HELMERICH & PAYNE INC COM	FIDO	59.24	1,599.48	1.08		1,598.40
6/2/2016	6/7/2016	3,450	HST	HOST HOTELS & RESORTS INC COM	BERN	15.96	55,045.44	138.00		54,907.44
6/2/2016	6/7/2016	16	INTC	INTEL CORP COM	FIDO	31.62	505.92	0.64		505.28
6/2/2016	6/7/2016	1,500	IP	INTL PAPER CO COM	INCA	42.95	64,415.25	60.00		64,355.25
6/2/2016	6/7/2016	39	JPM	JPMORGAN CHASE & CO COM	FIDO	65.63	2,559.38	1.56		2,557.82

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6/2/2016	6/7/2016	12	KMB	KIMBERLY CLARK CORP COM	FIDO	127.52	1,530.23	0.48		1,529.75
6/2/2016	6/7/2016	11	LMT	LOCKHEED MARTIN CORP COM	FIDO	237.17	2,608.87	0.44		2,608.43
6/2/2016	6/7/2016	26	LYB	LYONDELLBASELL INDUSTRIES N V SHS - A -	FIDO	80.32	2,088.30	1.04		2,087.26
6/2/2016	6/7/2016	1,089	MRK	MERCK & CO INC NEW COM	CSFB	56.78	61,831.79	43.56		61,788.23
6/2/2016	6/7/2016	31	MSFT	MICROSOFT CORP COM	FIDO	52.34	1,622.42	1.24		1,621.18
6/2/2016	6/7/2016	13	PRK	PARK NATL CORP COM	FIDO	93.99	1,221.81	0.52		1,221.29
6/2/2016	6/7/2016	18	PFE	PFIZER INC COM	FIDO	34.90	628.18	0.72		627.46
6/2/2016	6/7/2016	69	PPL	PPL CORP COM	FIDO	38.44	2,652.02	2.76		2,649.26
6/2/2016	6/7/2016	589	PG	PROCTER & GAMBLE CO COM	FIDO	81.66	48,097.74	23.56		48,074.18
6/2/2016	6/7/2016	72	RGC	REGAL ENTMT GROUP CL A	FIDO	20.99	1,511.17	2.88		1,508.29
6/2/2016	6/7/2016	1,211	STI	SUNTRUST BKS INC COM	FIDO	43.99	53,263.41	48.44		53,214.97
6/2/2016	6/7/2016	21	TXN	TEXAS INSTRS INC COM	FIDO	60.73	1,275.33	0.84		1,274.49
6/2/2016	6/7/2016	37	USB	US BANCORP DEL COM NEW	FIDO	42.97	1,589.76	1.48		1,588.28
6/2/2016	6/7/2016	2,626	WMT	WAL-MART STORES INC COM	BERN	70.79	185,880.36	105.04		185,775.32
6/2/2016	6/7/2016	75	WFC	WELLS FARGO & CO NEW COM	FIDO	50.94	3,820.50	3.00		3,817.50
6/2/2016	6/7/2016	58	WMB	WILLIAMS COS INC DEL COM	FIDO	22.60	1,310.72	2.32		1,308.40
6/3/2016	6/9/2016	80,000	00817yaw8	AETNA INC 3.200% Due 06-15-26	CANTOR	100.39	80,308.80			80,308.80
6/3/2016	6/8/2016	109	AEE	AMEREN CORP COM	FIDO	50.06	5,455.78	4.36		5,451.42
6/3/2016	6/8/2016	552	ETN	EATON CORP PLC SHS	FIDO	61.39	33,886.78	22.08		33,864.70
6/3/2016	6/8/2016	457	EMR	EMERSON ELEC CO COM	FIDO	51.93	23,728.45	18.28		23,710.17
6/3/2016	6/8/2016	865	IP	INTL PAPER CO COM	INCA	42.65	36,886.54	34.60		36,851.94
6/10/2016	6/13/2016	130,045	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	BNPF	112.60	146,422.88			146,422.88
6/16/2016	6/21/2016	140,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	DBF	100.44	140,612.50			140,612.50
6/24/2016	6/29/2016	130,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOAF	100.46	130,599.22			130,599.22
6/27/2016	6/30/2016	260,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	DBF	101.35	263,503.91			263,503.91

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Purchases

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6/28/2016	7/7/2016	35,000	60871rag5	MOLSON COORS BREWING CO 3.000% Due 07-15-26	BOA	99.85	34,945.75			34,945.75
6/29/2016	7/7/2016	95,000	60871rag5	MOLSON COORS BREWING CO 3.000% Due 07-15-26	BOA	100.44	95,418.00			95,418.00
6/30/2016	6/30/2016	5,384	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)		10.00	5,384.43			5,384.43
6/30/2016	6/30/2016	18,581	EUROPE	EUROPE ENTERPRISE III(EST.VAL)		10.00	18,581.28			18,581.28
6/30/2016	6/30/2016	15,770	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	15,769.97			15,769.97
Total Purchases							**2,091,558.42**	**1,037.68**	**0.00**	**2,090,520.74**

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
6/2/2016	6/7/2016	44	ABBV	ABBVIE INC COM	FIDO	64.41	2,834.08	1.76	0.07	2,832.25
6/2/2016	6/7/2016	2,480	NLY	ANNALY CAP MGMT INC COM	CSFB	10.70	26,526.73	99.20	0.59	26,426.94
6/2/2016	6/7/2016	380	T	AT&T INC COM	FIDO	38.73	14,716.73	15.20	0.33	14,701.20
6/2/2016	6/7/2016	1,500	CIM	CHIMERA INVT CORP COM NEW	RBCZ	15.14	22,701.55	60.00	0.50	22,641.05
6/2/2016	6/7/2016	8	CSCO	CISCO SYS INC COM	INCA	28.99	231.91	0.32	0.01	231.58
6/2/2016	6/7/2016	7	COP	CONOCOPHILLIPS COM	FIDO	44.41	310.83	0.28	0.01	310.54
6/2/2016	6/7/2016	27	CPA	COPA HOLDINGS SA CL A	FIDO	51.81	1,398.75	1.08	0.04	1,397.63
6/2/2016	6/7/2016	900	DIN	DINEEQUITY INC COM	FIDO	84.45	76,000.82	36.00	1.66	75,963.16
6/2/2016	6/7/2016	1,968	GES	GUESS INC COM	CANT	15.78	31,044.52	78.72	0.68	30,965.12
6/2/2016	6/7/2016	1,250	LLY	LILLY ELI & CO COM	FIDO	75.31	94,134.32	50.00	2.06	94,082.26
6/2/2016	6/7/2016	3	MAC	MACERICH CO COM	FIDO	77.02	231.05	0.12	0.01	230.92
6/2/2016	6/7/2016	1,471	PM	PHILIP MORRIS INTL INC COM	FIDO	99.13	145,814.83	58.84	3.19	145,752.80
6/2/2016	6/7/2016	2,531	PNC	PNC FINL SVCS GROUP INC COM	FIDO	89.90	227,530.16	101.24	4.97	227,423.95
6/2/2016	6/7/2016	1,149	TGT	TARGET CORP COM	STEPHEN S	68.15	78,295.06	45.96	1.71	78,247.39
6/2/2016	6/7/2016	11	TRV	TRAVELERS COMPANIES INC COM	CSFB	114.56	1,260.17	0.44	0.03	1,259.70
6/2/2016	6/7/2016	1,153	TRV	TRAVELERS COMPANIES INC COM	CSFB	114.57	132,089.06	46.12	2.88	132,040.06
6/2/2016	6/7/2016	277	VZ	VERIZON COMMUNICATIONS INC COM	FIDO	50.54	13,998.00	11.08	0.31	13,986.61
6/2/2016	6/7/2016	1,838	WRI	WEINGARTEN RLTY INVS SH BEN INT	FIDO	38.03	69,897.61	73.52	1.53	69,822.56
6/3/2016	6/8/2016	1,315	CIM	CHIMERA INVT CORP COM NEW	FIDO	15.19	19,973.75	52.60	0.44	19,920.71
6/3/2016	6/3/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
6/3/2016	6/8/2016	836	DIN	DINEEQUITY INC COM	FIDO	83.79	70,043.48	33.44	1.53	70,008.51
6/10/2016	6/13/2016	40,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	DBF	101.29	40,515.63			40,515.63
6/16/2016	6/21/2016	140,000	20826FAQ9	CONOCOPHILLIPS CO 4.950% Due 03-15-26	CITIGLOB	112.60	157,631.60			157,631.60
6/16/2016	6/16/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
6/22/2016	6/22/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
6/24/2016	6/29/2016	130,000	172967KJ9	CITIGROUP INC 4.600% Due 03-09-26	CITIGLOB	104.72	136,136.00			136,136.00
6/27/2016	6/30/2016	130,000	172967kg5	CITIGROUP INC 2.250% Due 01-12-26	CITIGLOB	103.87	135,021.90			135,021.90
6/27/2016	6/30/2016	130,000	46625hjy7	JPMORGAN CHASE & CO 3.875% Due 09-10-24	JPMORGAN	102.47	133,208.40			133,208.40
6/29/2016	7/5/2016	95,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOAF	101.43	96,358.20			96,358.20
6/30/2016	6/30/2016	103	SSBREC	SSB RECOVERY FD(EST.VAL)		10.00	103.06			103.06
Total Sales							**2,028,008.20**	**765.92**	**22.55**	**2,027,219.73**

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2016	7/5/2016	COH	COACH INC COM	1.00	949.73	949.73
6/2/2016	6/16/2016	RGC	REGAL ENTMT GROUP CL A	1.00	1,787.06	1,787.06
6/6/2016	6/30/2016	AEE	AMEREN CORP COM	1.00	1,455.20	1,455.20
6/6/2016	6/15/2016	WRI	WEINGARTEN RLTY INVS SH BEN INT	1.00	1,508.18	1,508.18
6/8/2016	7/5/2016	KMB	KIMBERLY CLARK CORP COM	1.00	734.16	734.16
6/8/2016	7/1/2016	PPL	PPL CORP COM	1.00	1,838.44	1,838.44
6/10/2016	7/7/2016	DPS	DR PEPPER SNAPPLE GROUP INC COM	1.00	858.07	858.07
6/13/2016	6/30/2016	GMT	GATX CORP COM	1.00	666.40	666.40
6/13/2016	6/30/2016	LDOS	LEIDOS HLDGS INC COM	1.00	614.08	614.08

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Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/13/2016	7/8/2016	MRK	MERCK & CO INC NEW COM	1.00	1,341.36	1,341.36
6/16/2016	7/25/2016	GE	GENERAL ELECTRIC CO COM	1.00	2,057.81	2,057.81
6/16/2016	6/27/2016	WMB	WILLIAMS COS INC DEL COM	1.00	989.44	989.44
6/28/2016	7/29/2016	NLY	ANNALY CAP MGMT INC COM	1.00	2,046.60	2,046.60
6/28/2016	7/29/2016	CIM	CHIMERA INVT CORP COM NEW	1.00	2,613.12	2,613.12
6/28/2016	7/29/2016	DOW	DOW CHEM CO COM	1.00	611.80	611.80
6/28/2016	7/31/2016	EIX	EDISON INTL COM	1.00	1,656.96	1,656.96
6/28/2016	7/15/2016	FITB	FIFTH THIRD BANCORP COM	1.00	1,141.27	1,141.27
6/28/2016	7/15/2016	HST	HOST HOTELS & RESORTS INC COM	1.00	690.00	690.00
6/28/2016	7/15/2016	USB	US BANCORP DEL COM NEW	1.00	609.70	609.70
Total Dividends					**24,169.38**	**24,169.38**

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/1/2016	6/1/2016	06051GDZ9	BANK AMER CORP 7.625% Due 06-01-19	100.00	4,193.75	4,193.75
6/1/2016	6/1/2016	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	637.86	637.86
6/1/2016	6/1/2016	3128m7ax4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	556.09	556.09
6/1/2016	6/1/2016	3128m97f3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	670.53	670.53
6/1/2016	6/1/2016	3128m76q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	296.96	296.96
6/1/2016	6/1/2016	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	7.60	7.60
6/1/2016	6/1/2016	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,391.05	1,391.05
6/1/2016	6/1/2016	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16

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6/1/2016	6/1/2016	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	665.62	665.62
6/1/2016	6/1/2016	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22
6/1/2016	6/1/2016	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69
6/1/2016	6/1/2016	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	1,427.80	1,427.80
6/1/2016	6/1/2016	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	1,255.06	1,255.06
6/1/2016	6/1/2016	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,688.80	1,688.80
6/1/2016	6/1/2016	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	1.15	1.15
6/1/2016	6/1/2016	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	7.86	7.86
6/1/2016	6/1/2016	843646an0	SOUTHERN PWR CO 1.850% Due 12-01-17	100.00	1,345.87	1,345.87
6/2/2016	6/2/2016	COASTAL	CS - REPURCHASE AGREEMENT	1.00	1,197.54	1,197.54
6/8/2016	6/8/2016	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	226.67	226.67
6/8/2016	6/8/2016	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.37	429.37
6/8/2016	6/8/2016	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
6/9/2016	6/9/2016	58013mex8	MCDONALDS CORP MED TERM NT BE 2.750% Due 12-09-20	100.00	1,856.25	1,856.25
6/14/2016	6/14/2016	92826CAC6	VISA INC 2.800% Due 12-14-22	100.00	2,450.00	2,450.00
6/15/2016	6/15/2016	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/2014 1.15000% 1/15/2019 1.150% Due 01-15-19	100.00	330.62	330.62

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6/15/2016	6/15/2016	161571GC2	CHASE ISSUANCE TRUST DTD 10/31/2013 1.01000% 10/15/2018 1.010% Due 10-15-18	100.00	256.71	256.71
6/15/2016	6/15/2016	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST DTD 10/16/2014 1.39000% 4/15/2020 1.390% Due 04-15-20	100.00	301.15	301.15
6/15/2016	6/15/2016	26884AAZ6	ERP OPER LTD PARTNERSHIP 4.625% Due 12-15-21	100.00	3,260.63	3,260.63
6/15/2016	6/15/2016	30219gak4	EXPRESS SCRIPTS HLDG CO 3.500% Due 06-15-24	100.00	2,362.50	2,362.50
6/15/2016	6/15/2016	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	248.87	248.87
6/15/2016	6/15/2016	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34
6/15/2016	6/15/2016	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	337.51	337.51
6/30/2016	6/30/2016	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)	10.00	5,384.43	5,384.43
6/30/2016	6/30/2016	EUROPE	EUROPE ENTERPRISE III(EST.VAL)	10.00	18,581.28	18,581.28
6/30/2016	6/30/2016	CASH	MONEY FUND	1.00	5.08	5.08
6/30/2016	7/1/2016	CASH	MONEY FUND	1.00	50.55	50.55
6/30/2016	6/30/2016	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	15,769.97	15,769.97
6/30/2016	6/30/2016	SSBREC	SSB RECOVERY FD(EST.VAL)	10.00	-103.06	-103.06
Total Interest					**68,873.77**	**68,873.77**

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/1/2016	6/1/2016	2,847	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	2,847.17	2,847.17
6/1/2016	6/1/2016	1,893	3128m7ax4	FHLMC PC GOLD COMB 30	100.00	1,892.75	1,892.75

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
6/1/2016 - 6/30/2016

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
				5.500% Due 01-01-39			
6/1/2016	6/1/2016	3,416	3128m97f3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	3,415.96	3,415.96
6/1/2016	6/1/2016	1,314	3128m76q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	1,314.45	1,314.45
6/1/2016	6/1/2016	9	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	8.63	8.63
6/1/2016	6/1/2016	4,574	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	4,573.87	4,573.87
6/1/2016	6/1/2016	4,595	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	4,595.38	4,595.38
6/1/2016	6/1/2016	9,485	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	9,485.21	9,485.21
6/1/2016	6/1/2016	5	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	4.58	4.58
6/1/2016	6/1/2016	66	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	66.14	66.14
6/15/2016	6/15/2016	2,189	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	2,189.06	2,189.06
Total Principal Payments						**30,393.20**	**30,393.20**

Contributions

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/30/2016	6/30/2016	CASH	MONEY FUND	1.00	400,000.00	400,000.00
Total Contributions					**400,000.00**	**400,000.00**

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
6/1/2016 - 6/30/2016

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
6/10/2016	6/10/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
6/17/2016	6/17/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
6/21/2016	6/21/2016	CASH	MONEY FUND	1.00	400,000.00	400,000.00
Total Withdrawals					**600,000.00**	**600,000.00**

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/2/2016	6/9/2016	00817yaw8	AETNA INC 3.200% Due 06-15-26		0.00	0.00
6/3/2016	6/9/2016	00817yaw8	AETNA INC 3.200% Due 06-15-26		0.00	0.00
6/10/2016	6/13/2016	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	-238.42	-238.42
6/16/2016	6/21/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-793.75	-793.75
6/24/2016	6/29/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-783.48	-783.48
6/27/2016	6/30/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-1,578.57	-1,578.57
6/28/2016	7/7/2016	60871rag5	MOLSON COORS BREWING CO 3.000% Due 07-15-26		0.00	0.00
6/29/2016	7/7/2016	60871rag5	MOLSON COORS BREWING CO 3.000% Due 07-15-26		0.00	0.00
Total Purchased Accrued					**-3,394.22**	**-3,394.22**

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
6/10/2016	6/13/2016	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	111.20	111.20
6/16/2016	6/21/2016	20826FAQ9	CONOCOPHILLIPS CO	100.00	1,982.75	1,982.75

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
6/1/2016 - 6/30/2016

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
			4.950% Due 03-15-26			
6/24/2016	6/29/2016	172967KJ9	CITIGROUP INC	100.00	1,827.22	1,827.22
			4.600% Due 03-09-26			
6/27/2016	6/30/2016	172967kg5	CITIGROUP INC	100.00	2,244.67	2,244.67
			2.250% Due 01-12-26			
6/27/2016	6/30/2016	46625hjy7	JPMORGAN CHASE & CO	100.00	1,539.24	1,539.24
			3.875% Due 09-10-24			
6/29/2016	7/5/2016	912828P46	UNITED STATES TREAS NTS	100.00	597.99	597.99
			1.625% Due 02-15-26			
Total Sold Accrued					**8,303.07**	**8,303.07**

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
6/1/2016 - 6/30/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
9/30/2015	6/1/2016	1,314	3128m76q4	FHLMC PC		1,461.10	0.00	1,314.45	-146.65	
9/30/2015	6/1/2016	1,893	3128m7ax4	FHLMC PC		2,102.14	0.00	1,892.75	-209.39	
7/10/2007	6/1/2016	9	3128KUS73	FHLMC PC		9.42	0.00	8.63	0.00	-0.79
11/18/2015	6/1/2016	3,416	3128m97f3	FHLMC PC		3,805.59	0.00	3,415.96	-389.63	
4/6/2016	6/1/2016	2,847	3128MJS35	FHLMC PC		2,927.25	0.00	2,847.17	-80.08	
5/9/2008	6/1/2016	5	31371NWX9	FNMA PASS-THRU		4.98	0.00	4.58	0.00	-0.40
1/20/2016	6/1/2016	4,574	3138WGG65	FN AS6520		4,773.98	0.00	4,573.87	-200.11	
2/2/2016	6/1/2016	4,595	3138X0Y36	FN AU1629		4,703.08	0.00	4,595.38	-107.70	
12/4/2006	6/1/2016	66	31411DWE5	FNMA PASS-THRU		72.02	0.00	66.14	0.00	-5.88
9/30/2015	6/1/2016	2,425	31416BK72	FNMA PASS-THRU		2,714.86	0.00	2,425.33	-289.53	
9/30/2015	6/1/2016	2,623	31416BK72	FNMA PASS-THRU		2,935.38	0.00	2,623.44	-311.94	
12/4/2015	6/1/2016	4,436	31416BK72	FNMA PASS-THRU		4,963.26	0.00	4,436.44	-526.82	
10/17/2013	6/2/2016	1,552	WRI	WEINGARTEN RLTY		47,825.66		59,021.27	0.00	11,195.61
11/5/2013	6/2/2016	286	WRI	WEINGARTEN RLTY		8,931.15		10,876.34	0.00	1,945.19
10/17/2013	6/2/2016	862	DIN	DINEEQUITY INC		61,690.75		72,791.90	0.00	11,101.15
1/16/2014	6/2/2016	38	DIN	DINEEQUITY INC		3,199.22		3,208.92	0.00	9.70
10/17/2013	6/2/2016	507	TRV	TRAVELERS COMPA		43,352.66		58,082.53	0.00	14,729.87
1/16/2014	6/2/2016	211	TRV	TRAVELERS COMPA		18,444.46		24,172.41	0.00	5,727.95
3/4/2014	6/2/2016	17	TRV	TRAVELERS COMPA		1,432.08		1,947.54	0.00	515.46
7/2/2014	6/2/2016	22	TRV	TRAVELERS COMPA		2,082.74		2,520.35	0.00	437.61
9/19/2014	6/2/2016	8	TRV	TRAVELERS COMPA		758.48		916.49	0.00	158.01
1/27/2015	6/2/2016	11	TRV	TRAVELERS COMPA		1,170.18		1,260.17	0.00	89.99
4/9/2015	6/2/2016	7	TRV	TRAVELERS COMPA		750.96		801.93	0.00	50.97
6/24/2015	6/2/2016	6	TRV	TRAVELERS COMPA		594.24		687.37	93.13	
11/12/2015	6/2/2016	375	TRV	TRAVELERS COMPA		42,515.51		42,960.44	444.93	
10/17/2013	6/2/2016	3	MAC	MACERICH CO COM		174.56		231.05	0.00	56.49
10/17/2013	6/2/2016	1,500	CIM	CHIMERA INVT CO		23,021.25		22,701.55	0.00	-319.70
7/21/2015	6/2/2016	1,471	PM	PHILIP MORRIS I		125,751.52		145,814.83	20,063.31	
3/22/2016	6/2/2016	1,968	GES	GUESS INC COM		38,081.19		31,044.52	-7,036.67	
10/17/2013	6/2/2016	277	VZ	VERIZON COMMUNI		13,548.15		13,998.00	0.00	449.85
10/17/2013	6/2/2016	7	COP	CONOCOPHILLIPS		510.98		310.83	0.00	-200.15
10/17/2013	6/2/2016	1,250	LLY	LILLY ELI & CO		61,381.00		94,134.32	0.00	32,753.32
7/10/2014	6/2/2016	8	CSCO	CISCO SYS INC C		202.65		231.91	0.00	29.26

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
6/1/2016 - 6/30/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
10/17/2013	6/2/2016	380	T	AT&T INC COM		13,026.40		14,716.73	0.00	1,690.33
11/11/2014	6/2/2016	44	ABBV	ABBVIE INC COM		2,808.78		2,834.08	0.00	25.30
12/31/2013	6/2/2016	1,057	PNC	PNC FINL SVCS G		82,102.79		95,021.49	0.00	12,918.70
1/16/2014	6/2/2016	129	PNC	PNC FINL SVCS G		10,421.41		11,596.76	0.00	1,175.35
3/4/2014	6/2/2016	5	PNC	PNC FINL SVCS G		410.40		449.49	0.00	39.09
4/4/2014	6/2/2016	462	PNC	PNC FINL SVCS G		40,468.24		41,532.57	0.00	1,064.33
7/2/2014	6/2/2016	21	PNC	PNC FINL SVCS G		1,870.68		1,887.84	0.00	17.16
7/10/2014	6/2/2016	474	PNC	PNC FINL SVCS G		41,428.50		42,611.33	0.00	1,182.83
9/19/2014	6/2/2016	12	PNC	PNC FINL SVCS G		1,056.84		1,078.77	0.00	21.93
1/27/2015	6/2/2016	15	PNC	PNC FINL SVCS G		1,290.45		1,348.46	0.00	58.01
6/24/2015	6/2/2016	15	PNC	PNC FINL SVCS G		1,470.45		1,348.46	-121.99	
7/21/2015	6/2/2016	341	PNC	PNC FINL SVCS G		33,838.15		30,654.99	-3,183.16	
4/9/2015	6/2/2016	1,149	TGT	TARGET CORP COM		95,332.53		78,295.06	0.00	-17,037.47
10/17/2013	6/2/2016	2,480	NLY	ANNALY CAP MGMT		29,608.47		26,526.73	0.00	-3,081.74
4/9/2015	6/2/2016	27	CPA	COPA HOLDINGS S		2,839.21		1,398.75	0.00	-1,440.46
	6/3/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
1/16/2014	6/3/2016	57	DIN	DINEEQUITY INC		4,798.83		4,775.69	0.00	-23.14
3/4/2014	6/3/2016	4	DIN	DINEEQUITY INC		340.04		335.14	0.00	-4.90
7/2/2014	6/3/2016	16	DIN	DINEEQUITY INC		1,273.60		1,340.55	0.00	66.95
9/19/2014	6/3/2016	17	DIN	DINEEQUITY INC		1,376.15		1,424.33	0.00	48.18
4/9/2015	6/3/2016	5	DIN	DINEEQUITY INC		524.75		418.92	0.00	-105.83
3/22/2016	6/3/2016	400	DIN	DINEEQUITY INC		37,490.48		33,513.62	-3,976.86	
3/23/2016	6/3/2016	337	DIN	DINEEQUITY INC		31,347.87		28,235.23	-3,112.64	
10/17/2013	6/3/2016	1,315	CIM	CHIMERA INVT CO		20,181.96		19,973.75	0.00	-208.21
2/27/2015	6/10/2016	40,000	912828RH5	UNITED STATES T		40,220.31	-77.71	40,515.63	0.00	373.03
10/30/2013	6/15/2016	995	80283GAE4	SANTANDER DRIVE		989.90	0.00	995.03	0.00	5.13
12/5/2013	6/15/2016	531	80283GAE4	SANTANDER DRIVE		528.77	0.00	530.68	0.00	1.91
2/18/2014	6/15/2016	265	80283GAE4	SANTANDER DRIVE		265.17	0.00	265.34	0.00	0.17
5/17/2016	6/15/2016	398	80283GAE4	SANTANDER DRIVE		398.97	0.00	398.01	-0.96	
	6/16/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
3/8/2016	6/16/2016	130,000	20826FAQ9	CONOCOPHILLIPS		130,764.40	-16.36	146,372.20	15,624.16	
3/18/2016	6/16/2016	10,000	20826FAQ9	CONOCOPHILLIPS		10,365.90	-7.21	11,259.40	900.71	
	6/22/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
6/1/2016 - 6/30/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
3/1/2016	6/24/2016	20,000	172967KJ9	CITIGROUP INC		19,960.40	0.99	20,944.00	982.61	
3/2/2016	6/24/2016	110,000	172967KJ9	CITIGROUP INC		109,642.50	8.84	115,192.00	5,540.66	
1/5/2016	6/27/2016	130,000	172967kg5	CITIGROUP INC		129,827.10	7.37	135,021.90	5,187.43	
3/10/2016	6/27/2016	130,000	46625hjy7	JPMORGAN CHASE		129,487.80	15.25	133,208.40	3,705.35	
3/22/2016	6/29/2016	95,000	912828P46	UNITED STATES T		92,372.66	65.45	96,358.20	3,920.09	
1/29/2016	6/30/2016	103	SSBREC	SSB RECOVERY FD		103.06		103.06	0.00	
Total Gains									**56,462**	**97,939**
Total Losses									**-19,694**	**-22,429**
Total						**1,946,126**	**-3.39**	**2,058,401**	**36,768**	**75,510**
Total Realized Gain/Loss		**112,278.39**								

No Capital Gains Distributions

We recommend comparing the information reflected in the account statement received from your custodian with the information reflected in this portfolio report. If you did not receive a separate statement from your custodial firm, or if you notice a discrepancy between this portfolio report and your custodial statement, please contact our Chief Compliance Officer at 844-265-9675. Returns are calculated in US dollars and reflect the reinvestment of dividends and other earnings. Past performance is not necessarily indicative of future results. Gross of fees returns are presented after trading expenses and before management fees. Net of fees returns are presented after trading expenses and management fees. Fees are calculated separately for each portfolio, and therefore, performance may differ from one portfolio to another. Refer to your fee schedule for additional detail. Book value is calculated using the cost basis method established when the account was opened (FIFO, LIFO, average, etc). These amounts should not be relied upon for Federal or State tax purposes. Benchmark returns presented are provided to represent the investment environment existing during the time periods shown. The benchmarks are unmanaged, unavailable for direct investment and do not include any management fees or other expenses. The inception date reflects the last day of the month that the account was funded or fully invested. Periods shorter than 12 months are not annualized. The investments in the portfolio are subject to your specific objectives, limitations and restrictions as communicated to ZCM. Please notify us if your financial situation or investment objectives have changed.