

Portfolio Report

1/31/2017

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

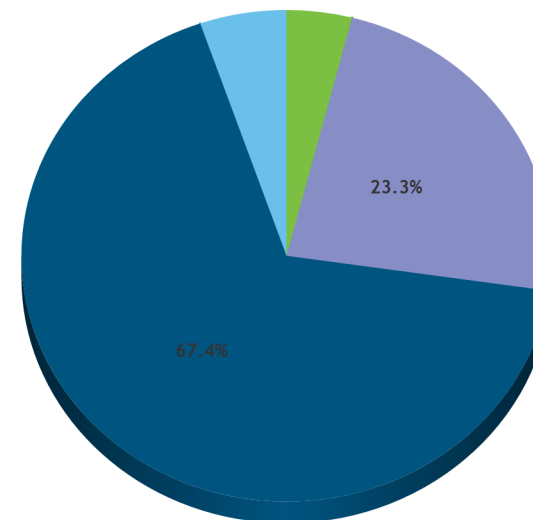
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
12/31/2016 - 1/31/2017

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	37,586,882.64	37,586,882.64	37,586,882.64
Beginning Accrued Interest	193,779.62	193,779.62	193,779.62
Net Contributions/Withdrawals	-202,976.95	-202,976.95	-202,976.95
Realized Gains/Losses	-7,537.39	-7,537.39	-7,537.39
Change in Unrealized Gains/Losses	-30,599.24	-30,599.24	-30,599.24
Net Income/Expenses	62,022.70	62,022.70	62,022.70
Amortization/Accretion	-13,319.92	-13,319.92	-13,319.92
Change in Accrued Interest	28,458.45	28,458.45	28,458.45
Ending Value	37,394,471.83	37,394,471.83	37,394,471.83
Ending Accrued Interest	222,238.07	222,238.07	222,238.07
Total	37,616,709.90	37,616,709.90	37,616,709.90

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,496,198.11	4.0	0.4
Equity	8,762,886.93	23.3	3.5
Fixed Income	25,371,359.91	67.4	2.1
Other	1,986,264.94	5.3	0.0
Total	37,616,709.90	100.0	2.2

Performance Overview

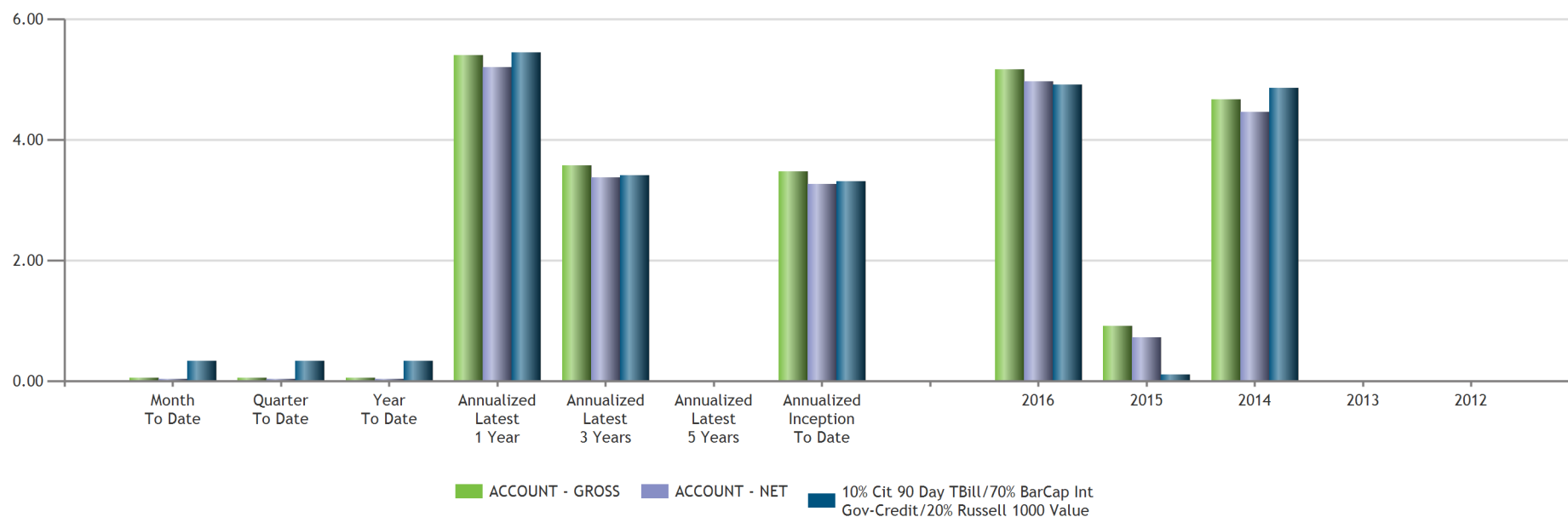
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Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Annualized Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2016	2015	2014	2013	2012
Equity	-0.38	-0.38	-0.38	19.84	9.41		8.93	14.70	-1.58	12.58		
Fixed Income	0.20	0.20	0.20	0.95	1.73		1.63	1.94	1.27	2.55		
Other	0.00	0.00	0.00	5.55	7.76		8.06	6.30	6.83	12.41		
ACCOUNT - GROSS	0.05	0.05	0.05	5.40	3.57		3.47	5.16	0.92	4.66		
ACCOUNT - NET	0.03	0.03	0.03	5.20	3.37		3.27	4.96	0.72	4.46		
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.34	0.34	0.34	5.45	3.40		3.31	4.91	0.11	4.85		
Citi 90 Day TBill	0.04	0.04	0.04	0.30	0.12		0.12	0.27	0.03	0.03		
Bar Cap Int Gov/Credit	0.27	0.27	0.27	1.12	1.87		1.81	2.08	1.07	3.13		
Russell 1000 Value	0.71	0.71	0.71	24.62	10.16		9.89	17.34	-3.83	13.45		

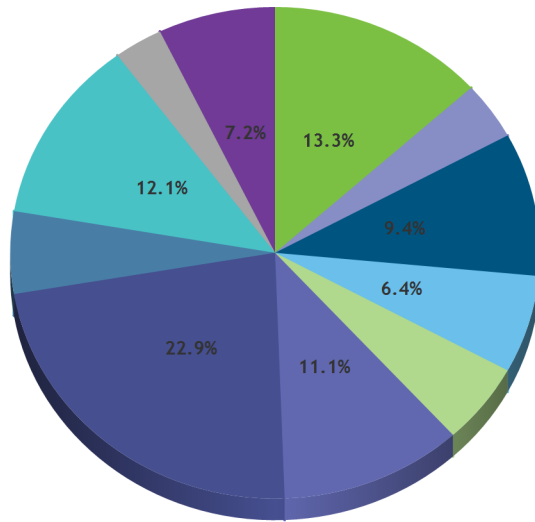


Equity Overview

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Portfolio Holdings by Industry Sector

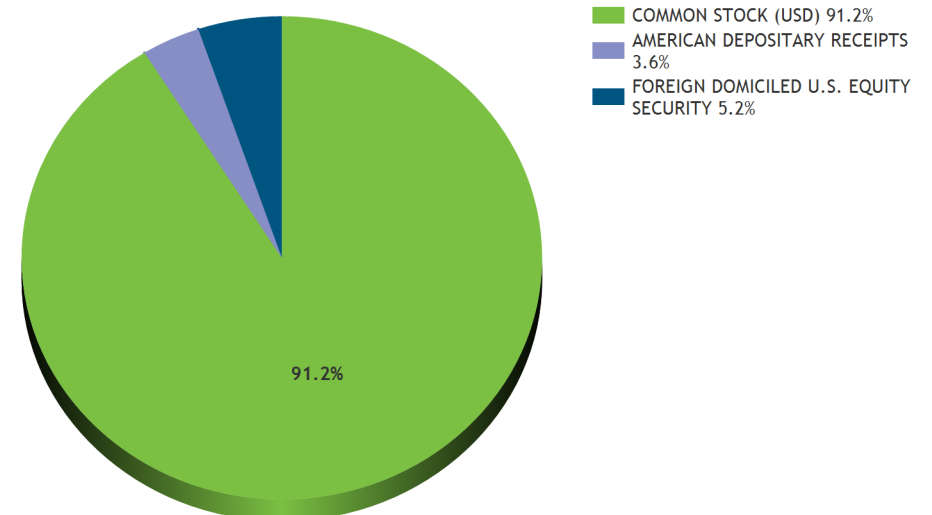


Industry Sector	Market Value	% Equity	% Assets
Energy	1,163,138.15	13.3	3.1
Materials	332,785.88	3.8	0.9
Industrials	826,842.82	9.4	2.2
Consumer Discretionary	563,765.65	6.4	1.5
Consumer Staples	467,602.58	5.3	1.3
Health Care	976,843.06	11.1	2.6
Financials	2,005,606.51	22.9	5.4
Real Estate	473,536.10	5.4	1.3
Information Technology	1,063,345.11	12.1	2.8
Telecommunication Services	262,078.04	3.0	0.7
Utilities	627,343.03	7.2	1.7
Equity Total	8,762,886.93	100.0	23.4

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
XOM	EXXON MOBIL CORP COM	370,709.91	4.2
JPM	JPMORGAN CHASE & CO COM	352,822.47	4.0
CVX	CHEVRON CORP NEW COM	332,157.05	3.8
JNJ	JOHNSON & JOHNSON COM	285,163.50	3.3
CSCO	CISCO SYS INC COM	271,656.96	3.1
AFG	AMERICAN FINL GROUP INC OHIO COM	258,251.49	2.9
FITB	FIFTH THIRD BANCORP COM	224,120.70	2.6
BA	BOEING CO COM	202,967.64	2.3
PFE	PFIZER INC COM	202,849.89	2.3
WFC	WELLS FARGO & CO NEW COM	200,929.11	2.3
Top 10 Holdings Total		2,701,628.72	30.8

Equity Allocation by Security Type



Fixed Income Overview

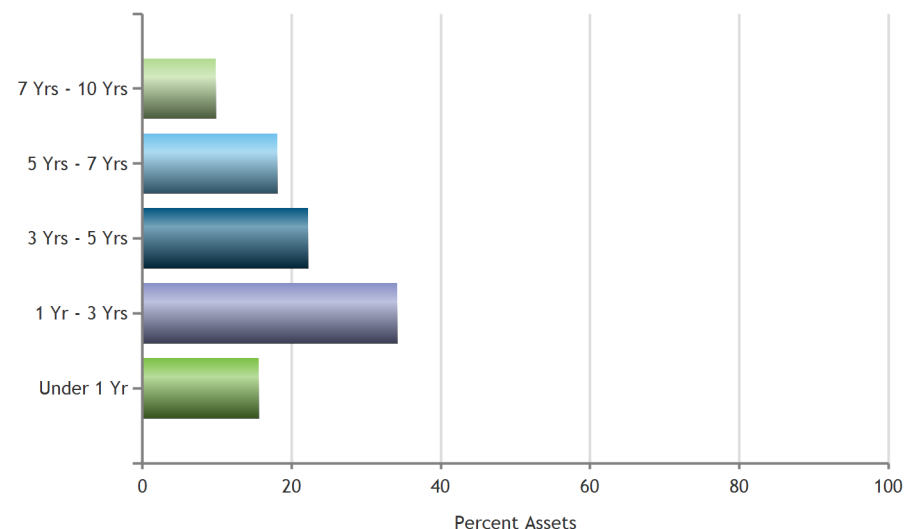
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Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	5	1,604,137.48	6.4	0.9	1.824%	0.6
1 Yr - 3 Yrs	30	7,342,618.87	29.2	1.5	2.477%	1.3
3 Yrs - 5 Yrs	21	8,807,968.62	35.0	2.0	3.089%	3.6
5 Yrs - 7 Yrs	11	4,473,078.08	17.8	2.5	2.841%	5.8
7 Yrs - 10 Yrs	20	2,743,559.57	10.9	3.6	3.437%	7.6
Over 10 Yrs	5	177,759.23	0.7	2.6	5.504%	2.7

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	2.05
Average Maturity (years)	4.20
Average Coupon (%)	2.84
Average Duration	3.58
Average Moody Rating	Aa3
Average S&P Rating	A+
Average Fitch Rating	AA

Distribution by S&P Rating

S&P Rating	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
AAA	9	1,718,644.41	6.8	1.5	1.523%	1.1
AA+	17	9,936,365.85	39.5	1.9	2.361%	4.2
AA	2	276,738.96	1.1	1.9	2.449%	1.9
AA-	4	596,696.87	2.4	1.6	1.821%	1.5
A+	2	299,070.05	1.2	2.9	2.923%	6.4
A	6	752,820.51	3.0	2.1	3.213%	2.4
A-	10	1,442,953.91	5.7	2.5	4.098%	3.5
BBB+	18	2,587,386.73	10.3	3.1	3.747%	5.3
BBB	12	1,658,554.21	6.6	3.2	3.777%	4.8
BBB-	6	781,276.33	3.1	3.5	3.592%	6.0
NA	3	733,508.38	2.9	1.5	2.251%	1.4
NR	3	4,365,105.66	17.4	1.3	3.202%	2.1

Portfolio Appraisal

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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	Moodys Rating	S & P Rating
CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				5,823.40 0.00	5,823.40 0.00	0.0			0		
	CASH	MONEY FUND				1,053,952.39 0.00	1,053,952.39 0.00	2.8			0		
					0.00	1,059,775.79	1,059,775.79	2.8		0.00	0		
REPURCHASE AGREEMENT													
436,422	COASTAL	CS - REPURCHASE AGREEMENT		1.40	1.40	436,422.32 1.00	436,422.32 1.00	1.2	0.00		6,110		
				1.40	1.40	436,422.32	436,422.32	1.2	0.00	0.00	6,110		
EQUITY													
COMMON STOCK (USD)													
1,952	ABBV	ABBVIE INC COM				123,106.38 63.07	119,286.72 61.11	0.3	-3,819.66		4,997		
1,806	AFL	AFLAC INC COM				120,916.52 66.95	126,401.94 69.99	0.3	5,485.42		3,106		
3,159	AEE	AMEREN CORP COM				136,889.66 43.33	166,321.35 52.65	0.4	29,431.69		5,560		
2,997	AFG	AMERICAN FINL GROUP INC OHIO C				189,418.85 63.20	258,251.49 86.17	0.7	68,832.64		3,746		
5,915	NLY	ANNALY CAP MGMT INC COM				67,648.14 11.44	60,451.30 10.22	0.2	-7,196.84		7,098		
926	AAPL	APPLE INC COM				76,170.20 82.26	112,370.10 121.35	0.3	36,199.90		2,111		
2,408	T	AT&T INC COM				83,597.99 34.72	101,521.28 42.16	0.3	17,923.29		4,720		
3,572	BBT	BB&T CORP COM				143,622.06 40.21	164,990.68 46.19	0.4	21,368.62		4,286		
1,242	BA	BOEING CO COM				156,725.88 126.19	202,967.64 163.42	0.5	46,241.76		7,055		
2,263	CA	CA INC COM				69,242.51 30.60	70,764.01 31.27	0.2	1,521.50		2,308		
2,157	CCL	CARNIVAL CORP PAIRED CTF				103,916.94 48.18	119,454.66 55.38	0.3	15,537.72		3,020		
2,983	CVX	CHEVRON CORP NEW COM				329,620.22 110.50	332,157.05 111.35	0.9	2,536.83		12,887		
5,013	CIM	CHIMERA INVT CORP COM NEW				77,077.98 15.38	88,379.19 17.63	0.2	11,301.21		10,026		
8,843	CSCO	CISCO SYS INC COM				240,560.82 27.20	271,656.96 30.72	0.7	31,096.14		9,197		
2,071	COH	COACH INC COM				85,168.88 41.12	77,351.85 37.35	0.2	-7,817.03		2,796		

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1,844	DOW	DOW CHEM CO COM				96,270.78 52.21	109,957.72 59.63	0.3	13,686.94		3,393		
3,651	DRE	DUKE REALTY CORP COM NEW				79,426.68 21.75	88,828.83 24.33	0.2	9,402.15		2,775		
2,397	EIX	EDISON INTL COM				134,783.59 56.23	174,693.36 72.88	0.5	39,909.77		5,201		
4,419	XOM	EXXON MOBIL CORP COM				396,035.26 89.62	370,709.91 83.89	1.0	-25,325.35		13,257		
8,587	FITB	FIFTH THIRD BANCORP COM				170,282.99 19.83	224,120.70 26.10	0.6	53,837.71		4,809		
4,275	FE	FIRSTENERGY CORP COM				148,115.54 34.65	129,618.00 30.32	0.3	-18,497.54		6,156		
3,001	BEN	FRANKLIN RES INC COM				119,988.68 39.98	119,259.74 39.74	0.3	-728.94		2,401		
1,438	GATX	GATX CORP				68,491.23 47.63	83,145.16 57.82	0.2	14,653.93		2,416		
4,176	GE	GENERAL ELECTRIC CO COM				109,557.98 26.24	124,027.20 29.70	0.3	14,469.22		4,009		
2,611	HP	HELMERICH & PAYNE INC COM				170,014.22 65.11	185,798.76 71.16	0.5	15,784.54		7,311		
5,996	HST	HOST HOTELS & RESORTS INC COM				103,377.23 17.24	108,347.72 18.07	0.3	4,970.49		4,797		
1,973	INTC	INTEL CORP COM				63,444.21 32.16	72,645.86 36.82	0.2	9,201.65		2,052		
2,144	IP	INTL PAPER CO COM				91,986.02 42.90	121,350.40 56.60	0.3	29,364.38		3,966		
2,518	JNJ	JOHNSON & JOHNSON COM				235,278.90 93.44	285,163.50 113.25	0.8	49,884.60		8,058		
4,169	JPM	JPMORGAN CHASE & CO COM				237,695.54 57.02	352,822.47 84.63	0.9	115,126.93		8,004		
694	KMB	KIMBERLY CLARK CORP COM				68,132.75 98.17	84,064.22 121.13	0.2	15,931.47		2,693		
1,881	LVS	LAS VEGAS SANDS CORP COM				108,090.16 57.46	98,902.98 52.58	0.3	-9,187.18		5,493		
1,686	LDOS	LEIDOS HLDGS INC COM				72,911.46 43.25	81,467.52 48.32	0.2	8,556.06		2,158		
1,036	LLY	LILLY ELI & CO COM				53,966.66 52.09	79,803.08 77.03	0.2	25,836.42		2,155		
747	LMT	LOCKHEED MARTIN CORP COM				134,680.58 180.30	187,743.51 251.33	0.5	53,062.93		5,438		
2,116	MAC	MACERICH CO COM				137,481.62 64.97	145,348.04 68.69	0.4	7,866.42		6,009		
2,159	MRK	MERCK & CO INC COM				121,218.13 56.15	133,836.41 61.99	0.4	12,618.28		4,059		
2,865	MET	METLIFE INC COM				159,318.61 55.61	155,884.65 54.41	0.4	-3,433.96		4,584		
1,711	MSFT	MICROSOFT CORP COM				91,428.33 53.44	110,616.15 64.65	0.3	19,187.82		2,669		

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1,189	PEP	PEPSICO INC COM				126,307.78 106.23	123,394.42 103.78	0.3	-2,913.36		3,579		
6,393	PFE	PFIZER INC COM				193,002.18 30.19	202,849.89 31.73	0.5	9,847.71		8,183		
4,498	PPL	PPL CORP COM				151,394.84 33.66	156,710.32 34.84	0.4	5,315.48		7,107		
1,049	PG	PROCTER AND GAMBLE CO COM				86,297.98 82.27	91,892.40 87.60	0.2	5,594.42		2,809		
1,817	QCOM	QUALCOMM INC COM				125,238.36 68.93	97,082.31 53.43	0.3	-28,156.05		3,852		
7,288	RGC	REGAL ENTMT GROUP CL A				152,869.16 20.98	165,146.08 22.66	0.4	12,276.92		6,413		
2,582	STI	SUNTRUST BKS INC COM				113,719.27 44.04	146,709.24 56.82	0.4	32,989.97		2,685		
1,596	TGT	TARGET CORP COM				129,236.15 80.98	102,910.08 64.48	0.3	-26,326.07		3,830		
1,600	TXN	TEXAS INSTRS INC COM				68,303.24 42.69	120,864.00 75.54	0.3	52,560.76		3,200		
2,040	USB	US BANCORP DEL COM NEW				78,401.20 38.43	107,406.00 52.65	0.3	29,004.80		2,285		
1,691	VLO	VALERO ENERGY CORP NEW COM				113,972.55 67.40	111,200.16 65.76	0.3	-2,772.39		4,735		
3,276	VZ	VERIZON COMMUNICATIONS IN				161,063.83 49.16	160,556.76 49.01	0.4	-507.07		7,568		
2,521	WMT	WAL-MART STORES INC COM				178,224.78 70.70	168,251.54 66.74	0.4	-9,973.24		5,042		
3,677	WRI	WEINGARTEN RLTY INVS SH BEN IN				118,685.55 32.28	131,011.51 35.63	0.3	12,325.96		5,368		
3,567	WFC	WELLS FARGO & CO NEW COM				167,383.18 46.93	200,929.11 56.33	0.5	33,545.93		5,422		
			0.00			7,139,760.21	7,987,395.93	21.2	847,635.72	0.00	268,854		
AMERICAN DEPOSITARY RECEIPTS													
3,966	GSK	GLAXOSMITHKLINE PLC SPONSORED				176,155.04 44.42	155,903.46 39.31	0.4	-20,251.58		9,186		
2,841	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				150,533.89 52.99	163,272.27 57.47	0.4	12,738.38		10,682		
			0.00			326,688.93	319,175.73	0.8	-7,513.20	0.00	19,868		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
1,237	CPA	COPA HOLDINGS SA CL A				105,538.77 85.32	120,595.13 97.49	0.3	15,056.36		2,523		
1,531	ETN	EATON CORP PLC SHS				94,435.86 61.68	108,364.18 70.78	0.3	13,928.32		3,491		
1,088	LYB	LYONDELLBASELL INDUSTRIES N V				98,861.35 90.87	101,477.76 93.27	0.3	2,616.41		3,699		NR

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2,788	STX	SEAGATE TECHNOLOGY PLC S				110,357.11 39.58	125,878.20 45.15	0.3	15,521.09		7,026		
					0.00	409,193.09	456,315.27	1.2	47,122.18	0.00	16,739		
EQUITY TOTAL				0.00	0.00	7,875,642.23	8,762,886.93	23.3	887,244.70	0.00	305,461		
FIXED INCOME													
US Treasury													
1,110,000	912828PA2	UNITED STATES TREAS NTS	0.7	0.89	0.74	1,117,170.70 100.65	1,118,325.00 100.75	3.0	1,154.30	7,032.80	20,813	Aaa	NR
1,670,000	912828RH5	UNITED STATES TREAS NTS	1.6	1.03	1.11	1,679,387.55 100.56	1,677,306.25 100.44	4.5	-2,081.30	7,759.31	22,963	Aaa	AA+
2,645,000	912828MP2	UNITED STATES TREAS NTS DTD 00	2.8	1.35	1.50	2,823,556.49 106.75	2,811,139.06 106.28	7.5	-12,417.43	44,032.42	95,881	Aaa	NR
3,335,000	912828RC6	UNITED STATES TREAS NTS	4.3	1.58	1.87	3,414,516.19 102.38	3,371,476.56 101.09	9.0	-43,039.62	32,545.70	70,869	Aaa	AA+
2,835,000	912828VS6	UNITED STATES TREAS NTS DTD 08	5.9	1.89	2.20	2,941,614.69 103.76	2,886,384.38 101.81	7.7	-55,230.32	32,548.57	70,875	Aaa	AA+
155,000	912828G38	UNITED STATES TREAS NTS DTD 11	7.1	1.83	2.34	159,656.37 103.00	153,982.81 99.34	0.4	-5,673.56	741.82	3,488	Aaa	AA+
345,000	912828P46	UNITED STATES TREAS NTS	8.3	1.79	2.44	340,213.17 98.61	322,251.56 93.41	0.9	-17,961.60	2,574.61	5,606	Aaa	AA+
		Accrued Interest					127,235.23	0.3			290,494		
			3.8	1.47	1.68	12,476,115.15	12,468,100.85	33.1	-135,249.52	127,235.23	290,494		
Corporate Bond													
100,000	86787EAP2	SUNTRUST BANKS INC	0.0	1.13	0.94	100,008.44 100.01	100,013.10 100.01	0.3	4.66	622.50	1,350	Baa1	A-
120,000	031162BQ2	AMGEN INC	0.3	1.52	1.04	120,204.15 100.17	120,371.28 100.31	0.3	167.13	538.33	2,550	Baa1	A
135,000	843646AN0	SOUTHERN PWR CO	0.8	1.81	1.54	135,044.31 100.03	135,333.72 100.25	0.4	289.41	416.25	2,498	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	0.9	1.53	1.37	129,898.03 99.92	130,094.38 100.07	0.3	196.35	99.49	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	1.0	1.61	1.75	124,911.35 104.09	124,733.52 103.94	0.3	-177.83	3,450.00	6,900	A2	A
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	1.1	1.37	1.43	85,000.00 100.00	84,936.68 99.93	0.2	-63.33	480.21	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	1.3	2.36	2.06	129,418.51 99.55	129,897.04 99.92	0.3	478.53	548.89	2,600	Baa2	BBB
120,000	487836BE7	KELLOGG CO	1.3	1.83	1.60	122,185.65 101.82	122,544.24 102.12	0.3	358.59	758.33	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	1.5	1.95	1.79	125,542.66 100.43	125,852.88 100.68	0.3	310.21		2,813	Aa2	AA-
200,000	59156RAR9	METLIFE INC	1.4	2.04	1.83	214,372.93 107.19	215,068.80 107.53	0.6	695.87	6,286.79	13,634	A3	A-

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125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	1.5	2.15	1.87	126,036.38 100.83	126,565.88 101.25	0.3	529.50	1,509.38	3,375	A1	A
100,000	501044CW9	KROGER CO	1.8	2.33	1.90	99,948.65 99.95	100,734.10 100.73	0.3	785.45	102.22	2,300	Baa1	BBB
255,000	89114QBE7	TORONTO-DOMINION BANK	1.9	1.90	1.78	255,230.44 100.09	255,812.94 100.32	0.7	582.50	124.31	4,973	Aa1	AA-
110,000	06051GDZ9	BANK AMER CORP	2.1	2.80	2.29	121,896.50 110.82	123,245.65 112.04	0.3	1,349.15	1,397.92	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	2.4	2.98	2.39	229,331.59 106.67	232,725.03 108.24	0.6	3,393.44	4,300.00	12,094	A3	BBB+
85,000	82481LAA7	SHIRE ACQ INV IRELAND DA	2.5	1.93	2.35	84,939.33 99.93	84,022.16 98.85	0.2	-917.17	574.22	1,615	Baa3	BBB-
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	2.5	2.78	2.47	226,786.63 107.99	228,588.99 108.85	0.6	1,802.36	3,632.71	12,338	Baa2	A-
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	2.8	2.64	2.12	164,921.59 99.95	167,359.17 101.43	0.4	2,437.58	204.53	4,331	A3	A-
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	3.2	3.25	2.99	126,500.45 105.42	127,572.48 106.31	0.3	1,072.03	2,551.25	5,850	A1	A
135,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	3.6	2.73	2.36	135,093.02 100.07	136,915.92 101.42	0.4	1,822.90	536.25	3,713	Baa1	BBB+
130,000	7591EPAK6	REGIONS FINL CORP NEW	3.7	2.85	2.75	131,711.48 101.32	132,211.17 101.70	0.4	499.69	1,999.11	4,160	Baa2	BBB
135,000	037833BS8	Apple Inc	3.8	1.92	2.29	136,723.60 101.28	134,784.81 99.84	0.4	-1,938.79	1,333.13	3,038	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	3.8	2.88	2.61	130,077.36 100.06	131,452.36 101.12	0.3	1,375.00	1,549.89	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	3.7	3.32	2.75	122,882.32 106.85	125,509.39 109.14	0.3	2,627.07	2,069.04	5,865	Baa1	BBB+
130,000	06406FAB9	BANK NEW YORK MELLON CORP	4.0	2.06	2.57	129,947.86 99.96	127,295.35 97.92	0.3	-2,652.51	651.44	2,665	A1	A
135,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	3.9	2.22	2.58	135,177.08 100.13	133,215.84 98.68	0.4	-1,961.24	725.63	3,038	A2	A-
115,000	46625HHZ6	JPMORGAN CHASE	3.9	3.32	2.69	120,951.09 105.17	123,916.99 107.75	0.3	2,965.90	1,196.72	5,319	A3	A-
125,000	126650CT5	CVS HEALTH CORP	4.1	2.18	2.64	124,698.19 99.76	122,375.38 97.90	0.3	-2,322.82	442.71	2,656	Baa1	BBB+
135,000	37045XBM7	GENERAL MTRS FINL CO INC	4.1	3.06	3.28	135,747.37 100.55	134,527.50 99.65	0.4	-1,219.87	300.00	4,320	Baa3	BBB
130,000	871829BA4	SYSCO CORP	4.2	2.24	2.63	131,407.20 101.08	129,287.08 99.45	0.3	-2,120.12	144.44	3,250	A3	BBB+
125,000	345397VU4	FORD MOTOR CREDIT CO LLC	3.9	3.55	3.21	136,939.16 109.55	138,850.00 111.08	0.4	1,910.84	3,651.48	7,344	Baa2	BBB
130,000	822582BW1	SHELL INTERNATIONAL FIN	4.4	1.82	2.41	129,613.71 99.70	126,282.00 97.14	0.3	-3,331.71	878.40	2,275	Aa2	A
81,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	4.4	3.56	2.75	84,823.72 104.72	87,866.78 108.48	0.2	3,043.05	478.69	3,746	Baa1	A-
130,000	446150AK0	HUNTINGTON BANCSHARES	4.6	2.33	2.97	129,820.46 99.86	126,022.13 96.94	0.3	-3,798.33	141.19	2,990	Baa1	BBB

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165,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	4.5	3.88	3.08	170,646.60 103.42	176,981.97 107.26	0.5	6,335.37	2,882.92	7,631	Baa2	BBB+
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	5.1	4.19	3.49	250,552.79 98.26	259,768.50 101.87	0.7	9,215.71	1,908.96	9,818	Ba1	BBB-
175,000	92826CAC6	VISA INC	5.4	2.82	2.69	174,793.33 99.88	176,039.68 100.59	0.5	1,246.34	639.72	4,900	A1	A+
130,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	5.3	3.35	3.01	129,633.53 99.72	132,044.77 101.57	0.4	2,411.24	2,145.00	4,290	A3	A-
130,000	26875PAK7	EOG RESOURCES INC	5.4	3.11	3.11	126,619.54 97.40	126,643.27 97.42	0.3	23.73	1,289.17	3,413	Baa1	BBB+
130,000	651229AV8	NEWELL RUBBERMAID INC	5.3	3.70	3.28	131,067.77 100.82	134,016.74 103.09	0.4	2,948.97	1,668.33	5,005	Baa3	BBB-
135,000	94106LBD0	WASTE MGMT INC DEL	5.8	2.40	2.81	134,978.55 99.98	131,820.08 97.64	0.4	-3,158.48	684.00	3,240	Baa2	A-
245,000	316773CP3	FIFTH THIRD BANCORP	6.0	3.41	3.73	258,424.11 105.48	253,501.50 103.47	0.7	-4,922.61	438.96	10,535	Baa1	BBB
70,000	594918BX1	MICROSOFT CORP	6.2	2.99	2.89	69,490.58 99.27	69,938.40 99.91	0.2	447.82		2,013	Aaa	AAA
125,000	00206RDC3	AT&T INC	6.0	3.89	3.88	128,650.80 102.92	129,400.00 103.52	0.3	749.20	1,854.17	5,563	Baa1	BBB+
135,000	91913YAS9	VALERO ENERGY CORP NEW	6.9	3.90	3.79	132,716.48 98.31	133,674.03 99.02	0.4	957.55	1,861.50	4,928	Baa2	BBB
130,000	06051GFS3	BANK AMER CORP	7.1	3.80	3.72	130,716.49 100.55	131,404.00 101.08	0.3	687.51	2,518.75	5,038	Baa1	BBB+
130,000	151020AS3	CELGENE CORP	7.1	3.98	3.73	128,985.03 99.22	131,365.00 101.05	0.3	2,379.97	2,322.85	5,038	Baa2	BBB+
120,000	09062XAF0	BIOGEN INC	7.1	2.80	3.70	131,452.59 109.54	123,059.40 102.55	0.3	-8,393.19	1,836.00	4,860	Baa1	A-
110,000	25179MAV5	DEVON ENERGY CORPORATION	7.0	3.92	3.91	125,739.35 114.31	125,807.00 114.37	0.3	67.65	822.25	6,435	Ba2	BBB
125,000	00206RCT7	AT&T INC	7.4	3.49	4.10	131,060.00 104.85	125,250.00 100.20	0.3	-5,810.00	2,348.96	5,156	Baa1	BBB+
120,000	37045XBG0	GENERAL MTRS FINL CO INC	7.1	3.88	4.44	132,490.01 110.41	127,176.00 105.98	0.3	-5,314.01	2,625.00	6,300	Baa3	BBB
125,000	91324PCV2	UNITEDHEALTH GROUP INC	7.8	3.05	3.30	125,520.30 100.42	123,030.38 98.42	0.3	-2,489.93	1,463.89	3,875	A3	A+
135,000	31428XBF2	FEDEX CORP	7.8	3.23	3.38	135,217.21 100.16	133,609.50 98.97	0.4	-1,607.71	1,462.50	4,388	Baa2	BBB
130,000	60871RAG5	MOLSON COORS BREWING CO	8.1	2.97	3.73	130,345.17 100.27	122,460.00 94.20	0.3	-7,885.17	173.33	3,900	Baa3	BBB-
135,000	92343VDD3	VERIZON COMMUNICATIONS IN	8.2	2.65	3.79	134,671.25 99.76	122,499.00 90.74	0.3	-12,172.25	1,771.88	3,544	Baa1	BBB+
135,000	26441CAS4	DUKE ENERGY CORP NEW	8.2	2.88	3.46	132,425.30 98.09	126,133.74 93.43	0.3	-6,291.56	1,679.44	3,578	Baa1	BBB+
130,000	172967KY6	CITIGROUP INC	8.2	3.21	3.81	129,941.58 99.96	123,617.00 95.09	0.3	-6,324.58	1,155.56	4,160	Baa1	BBB+
265,000	38145GAH3	GOLDMAN SACHS GROUP INC	8.1	3.81	3.86	258,404.11 97.51	257,248.22 97.07	0.7	-1,155.89	1,932.29	9,275	A3	BBB+

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55,000	502413BE6	L-3 Communications Corporation	8.1	3.91	3.83	54,722.91 99.50	55,081.18 100.15	0.1	358.27	329.39	2,118	Baa3	BBB-
125,000	91914JAA0	VALERO ENERGY PARTNERS LP	7.9	4.28	4.28	125,974.24 100.78	125,927.75 100.74	0.3	-46.49	789.93	5,469	Baa3	BBB-
		Accrued Interest					82,300.18	0.2			287,164		
			4.5	2.86	2.83	8,353,030.85	8,405,781.99	22.3	-29,549.04	82,300.18	287,164		
ABS													
655,000	17305EFN0	CITIBANK CCIT 2014-A2	0.0	1.13	1.02	653,722.85 99.81	655,154.25 100.02	1.7	1,431.40	2,950.78	6,681	Aaa	AAA
76,416	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.2	1.85	2.90	76,198.64 99.71	76,504.83 100.12	0.2	306.20	61.47	1,383		AAA
90,000	43814RAB2	HONDA AUTO RECEIVABLES OWNER	0.8	1.05	1.29	89,997.49 100.00	89,827.25 99.81	0.2	-170.25	33.80	936		AAA
121,004	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLE	0.4	2.14	1.42	121,216.94 100.18	121,367.63 100.30	0.3	150.68	121.00	2,723	Aaa	NA
100,000	03065CAE9	AMERICREDIT AUTO RECV 2013-4	0.4	1.80	1.30	101,926.57 101.93	100,513.86 100.51	0.3	-1,412.71	173.78	2,720	Aaa	AAA
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	0.6	2.06	1.71	226,021.31 100.45	226,155.96 100.51	0.6	134.65	329.19	5,153	Aaa	AA
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	0.8	2.15	2.03	84,944.47 99.93	85,120.62 100.14	0.2	176.15	116.76	1,828		AAA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	0.7	1.38	1.19	260,091.21 100.04	260,262.63 100.10	0.7	171.42	160.62	3,614	Aaa	AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.7	2.57	0.65	140,042.61 100.03	141,040.70 100.74	0.4	998.09	161.78	3,640	Aaa	AA+
255,000	14041NEY3	CAPITAL ONE CC TR 2015-5A	1.4	1.21	1.55	256,683.40 100.66	255,383.78 100.15	0.7	-1,299.63	181.33	4,080	NR	AAA
		Accrued Interest					4,290.51	0.0			32,757		
			0.5	1.54	1.33	2,010,845.49	2,015,622.00	5.4	486.01	4,290.51	32,757		
MBS-CMO													
110,000	3137AQVW5	FHLMC REMIC SERIES K-709	2.0	1.12	1.62	112,303.13 102.09	110,919.60 100.84	0.3	-1,383.53	191.22	2,295	Aaa	AA+
		Accrued Interest					191.22	0.0			2,295		
			2.0	1.12	1.62	112,303.13	111,110.82	0.3	-1,383.53	191.22	2,295		
Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	5.5	2.26	2.87	130,287.12 100.22	125,938.80 96.88	0.3	-4,348.32	1,495.00	2,990	Aa1	AAA
50,000	605581GS0	MISSISSIPPI ST	7.6	3.16	3.00	50,000.00 100.00	50,583.00 101.17	0.1	583.00	394.88	1,580	Aa2	AA
		Accrued Interest					1,889.88	0.0			4,570		
			6.1	2.51	2.91	180,287.12	178,411.68	0.5	-3,765.32	1,889.88	4,570		

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CMBS													
430,000	3137A7JU5	FHLMC REMIC SERIES K-701	0.6	1.37	1.14	459,696.88 106.91	435,641.60 101.31	1.2	-24,055.28	1,391.05	16,693	Aaa	NR
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	1.5	1.31	1.51	541,842.19 102.23	536,837.00 101.29	1.4	-5,005.19	1,017.16	12,206	Aaa	NA
371,735	3137AQT24	FHLMC REMIC SERIES K-708	1.8	0.84	1.54	379,358.38 102.05	373,192.11 100.39	1.0	-6,166.27	659.83	7,918	Aaa	AA+
75,000	3137ARPY6	FHLMC REMIC SERIES K-710	2.1	1.89	1.66	74,906.25 99.88	75,303.75 100.41	0.2	397.50	117.69	1,412	NA	NA
		Accrued Interest					3,185.73	0.0			38,229		
			1.4	1.24	1.41	1,455,803.70	1,424,160.19	3.8	-34,829.24	3,185.73	38,229		
MBS													
1,386	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	2.6	4.76	2.65	1,508.76 108.89	1,547.25 111.67	0.0	38.49	6.35	76	Aaa	AA+
1,289	3128KUS73	FHLMC PC GOLD COMB 30	2.7	5.21	2.29	1,407.32 109.15	1,451.03 112.54	0.0	43.71	6.45	77	Aaa	AA+
299,380	31416BK72	FNMA PASS-THRU LNG 30 YEAR	2.7	2.01	2.63	334,992.67 111.90	334,087.34 111.59	0.9	-905.33	1,372.16	16,466	Aaa	AA+
158	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	2.7	4.75	2.74	171.91 108.76	175.76 111.19	0.0	3.85	0.72	9	Aaa	AA+
52,735	3128M76Q4	FHLMC PC GOLD COMB 30	2.7	3.21	2.58	58,618.67 111.16	58,721.05 111.35	0.2	102.38	241.70	2,900	Aaa	AA+
104,053	3128M7AX4	FHLMC PC GOLD COMB 30	2.7	3.06	2.58	115,564.61 111.06	115,864.14 111.35	0.3	299.53	476.91	5,723	Aaa	AA+
118,581	3128M97F3	FHLMC PC GOLD COMB 30	2.7	2.55	2.55	132,106.09 111.41	132,040.22 111.35	0.4	-65.87	543.49	6,522	Aaa	AA+
108,556	3138ENG29	FNMA PASS-THRU LNG 30 YEAR	2.7	1.67	2.62	122,226.75 112.59	121,140.28 111.59	0.3	-1,086.48	497.55	5,971	Aaa	AA+
		Accrued Interest					3,145.34	0.0			37,744		
			2.7	2.31	2.60	766,596.78	768,172.40	2.0	-1,569.72	3,145.34	37,744		
FIXED INCOME TOTAL			3.6	1.95	2.05	25,354,982.21	25,371,359.91	67.4	-205,860.36	222,238.07	693,252		
OTHER													
OTHER ASSETS (USD)													
308,846	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				308,845.62 10.00	308,845.62 10.00	0.8	0.00		0		
550,487	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				550,487.12 10.00	550,487.12 10.00	1.5	0.00		0		
606,527	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				606,527.37 10.00	606,527.37 10.00	1.6	0.00		0		
327,116	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				327,115.50 10.00	327,115.50 10.00	0.9	0.00		0		

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193,289	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				193,289.33 10.00	193,289.33 10.00	0.5	0.00		0		
					0.00	1,986,264.94	1,986,264.94	5.3	0.00	0.00	0		
OTHER TOTAL				0.00	0.00	1,986,264.94	1,986,264.94	5.3	0.00	0.00	0		
TOTAL PORTFOLIO			3.3	1.37	1.40	36,713,087.49	37,616,709.90	100.0	681,384.34	222,238.07	1,004,822		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
1/3/2017	1/3/2017	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
1/5/2017	1/6/2017	500,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	BOA_bb	101.26	506,269.53			506,269.53
1/13/2017	1/19/2017	110,000	25179MAV5	DEVON ENERGY CORPORATION 5.850% Due 12-15-25	GOLDMA N_ma	114.38	125,812.50			125,812.50
1/17/2017	1/17/2017	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
1/18/2017	1/25/2017	130,000	89114QBE7	TORONTO-DOMINION BANK 1.950% Due 01-22-19	TDS_bb	100.09	130,113.10			130,113.10
1/19/2017	1/24/2017	125,000	89114QBE7	TORONTO-DOMINION BANK 1.950% Due 01-22-19	MORGAN S_bb	100.10	125,121.25			125,121.25
1/26/2017	1/31/2017	105,000	26875PAK7	EOG RESOURCES INC 2.625% Due 03-15-23	UBS_bb	97.38	102,247.95			102,247.95
1/27/2017	1/27/2017	48,500	COASTAL	CS - REPURCHASE AGREEMENT		1.00	48,500.15			48,500.15
1/30/2017	2/2/2017	25,000	26875PAK7	EOG RESOURCES INC 2.625% Due 03-15-23	UBS_bb	97.47	24,365.50			24,365.50
1/30/2017	2/6/2017	70,000	594918BX1	MICROSOFT CORP 2.875% Due 02-06-24	HSBC_bb	99.28	69,490.40			69,490.40
1/31/2017	1/31/2017	20,899	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	20,899.09			20,899.09
Total Purchases							1,352,819.47	0.00	0.00	1,352,819.47

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
1/5/2017	1/6/2017	150,000	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	JPMORG AN_bb	100.79	151,183.59			151,183.59
1/12/2017	1/12/2017	89,096	COASTAL	CS - REPURCHASE AGREEMENT		1.00	89,096.04			89,096.04
1/13/2017	1/19/2017	110,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOA_bb	93.81	103,189.45			103,189.45
1/19/2017	1/24/2017	125,000	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	CITI_bb	100.35	125,429.69			125,429.69

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
1/26/2017	1/31/2017	100,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	DB_bb	101.44	101,437.50			101,437.50
1/30/2017	2/6/2017	70,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	DB_bb	101.53	71,066.41			71,066.41
Total Sales							641,402.68	0.00	0.00	641,402.68

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/4/2017	1/25/2017	CSCO	CISCO SYS INC COM	1.00	2,299.18	2,299.18
1/4/2017	1/31/2017	JPM	JPMORGAN CHASE & CO COM	1.00	2,001.12	2,001.12
1/6/2017	2/1/2017	T	AT&T INC COM	1.00	1,179.92	1,179.92
1/6/2017	2/1/2017	VZ	VERIZON COMMUNICATIONS INC COM	1.00	1,891.89	1,891.89
1/11/2017	2/15/2017	ABBV	ABBVIE INC COM	1.00	1,249.28	1,249.28
1/11/2017	1/25/2017	AFG	AMERICAN FINL GROUP INC OHIO COM	1.00	936.56	936.56
1/18/2017	2/15/2017	PG	PROCTER AND GAMBLE CO COM	1.00	702.31	702.31
1/27/2017	2/13/2017	TXN	TEXAS INSTRS INC COM	1.00	800.00	800.00
Total Dividends					11,060.26	11,060.26

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2017	1/1/2017	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	485.46	485.46
1/1/2017	1/1/2017	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	559.06	559.06
1/1/2017	1/1/2017	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	248.37	248.37
1/1/2017	1/1/2017	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	7.13	7.13

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2017	1/1/2017	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,391.05	1,391.05
1/1/2017	1/1/2017	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
1/1/2017	1/1/2017	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	660.96	660.96
1/1/2017	1/1/2017	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22
1/1/2017	1/1/2017	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69
1/1/2017	1/1/2017	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,411.98	1,411.98
1/1/2017	1/1/2017	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	1.00	1.00
1/1/2017	1/1/2017	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	513.38	513.38
1/1/2017	1/1/2017	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	6.79	6.79
1/4/2017	1/4/2017	COASTAL	CS - REPURCHASE AGREEMENT	1.00	236.62	236.62
1/6/2017	1/6/2017	37045XBM7	GENERAL MTRS FINL CO INC 3.200% Due 07-06-21	100.00	2,172.00	2,172.00
1/8/2017	1/8/2017	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	226.67	226.67
1/8/2017	1/8/2017	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.38	429.38
1/8/2017	1/8/2017	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
1/12/2017	1/12/2017	89236TCA1	TOYOTA MOTOR CRED 1.450% Due 01-12-18	100.00	942.50	942.50
1/14/2017	1/17/2017	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01-14-2020 2.625% Due 01-14-20	100.00	2,165.63	2,165.63

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/14/2017	1/17/2017	446150AK0	HUNTINGTON BANCSHARES 2.300% Due 01-14-22	100.00	1,287.36	1,287.36
1/15/2017	1/15/2017	14041NEY3	CAPITAL ONE CC TR 2015-5A 1.600% Due 05-17-21	100.00	340.00	340.00
1/15/2017	1/15/2017	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/2014 1.15000% 1/15/2019 1.150% Due 01-15-19	100.00	431.24	431.24
1/15/2017	1/15/2017	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
1/15/2017	1/15/2017	34528QBP8	FORDF 2012-2 A 1.920% Due 01-15-19	100.00	320.00	320.00
1/15/2017	1/17/2017	501044CW9	KROGER CO 2.300% Due 01-15-19	100.00	1,150.00	1,150.00
1/15/2017	1/17/2017	60871RAG5	MOLSON COORS BREWING CO 3.000% Due 07-15-26	100.00	2,036.67	2,036.67
1/15/2017	1/15/2017	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	131.87	131.87
1/15/2017	1/15/2017	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34
1/15/2017	1/15/2017	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	252.30	252.30
1/15/2017	1/17/2017	871829BA4	SYSCO CORP 2.500% Due 07-15-21	100.00	1,625.00	1,625.00
1/16/2017	1/17/2017	316773CP3	FIFTH THIRD BANCORP 4.300% Due 01-16-24	100.00	5,267.50	5,267.50
1/18/2017	1/18/2017	43814RAB2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	100.00	78.00	78.00
1/30/2017	1/30/2017	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-30 -2018 2.250% Due 07-30-18	100.00	1,406.25	1,406.25
1/31/2017	1/31/2017	CASH	MONEY FUND	1.00	2.76	2.76

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/31/2017	2/1/2017	CASH	MONEY FUND	1.00	149.25	149.25
1/31/2017	1/31/2017	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	20,899.09	20,899.09
Total Interest					48,918.12	48,918.12

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/1/2017	1/1/2017	1,865	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	1,865.11	1,865.11
1/1/2017	1/1/2017	3,396	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	3,395.65	3,395.65
1/1/2017	1/1/2017	1,453	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	1,453.49	1,453.49
1/1/2017	1/1/2017	136	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	135.65	135.65
1/1/2017	1/1/2017	637	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	637.32	637.32
1/1/2017	1/1/2017	8,688	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	8,687.79	8,687.79
1/1/2017	1/1/2017	9	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	8.70	8.70
1/1/2017	1/1/2017	3,454	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	3,454.09	3,454.09
1/1/2017	1/1/2017	3	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	3.43	3.43
1/15/2017	1/15/2017	450,000	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/2014 1.15000% 1/15/2019 1.150% Due 01-15-19	100.00	450,000.00	450,000.00
1/15/2017	1/15/2017	200,000	34528QBP8	FORDF 2012-2 A 1.920% Due 01-15-19	100.00	200,000.00	200,000.00
1/15/2017	1/15/2017	11,009	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	11,009.23	11,009.23

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US Dollar
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Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/15/2017	1/15/2017	13,556	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	13,556.35	13,556.35
Total Principal Payments						694,206.81	694,206.81

Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/15/2017	1/15/2017	150,000	316773CF5	FIFTH THIRD BANCORP 5.450% Due 01-15-17	100.00	150,000.00	150,000.00
Total Maturities						150,000.00	150,000.00

Expenses

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2017	1/1/2017	manfee	manfee\accrual	1.00	18,021.89	18,021.89
Total Expenses						18,021.89

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/20/2017	1/20/2017	CASH	MONEY FUND - Funeral Disbursement & Custody	1.00	102,976.95	102,976.95
1/27/2017	1/27/2017	CASH	MONEY FUND - Funeral Disbursement	1.00	100,000.00	100,000.00
Total Withdrawals						202,976.95

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/5/2017	1/6/2017	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	-4,157.61	-4,157.61
1/13/2017	1/19/2017	25179MAV5	DEVON ENERGY CORPORATION 5.850% Due 12-15-25	100.00	-607.75	-607.75
1/18/2017	1/25/2017	89114QBE7	TORONTO-DOMINION BANK 1.950% Due 01-22-19	100.00	-21.13	-21.13

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Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/19/2017	1/24/2017	89114QBE7	TORONTO-DOMINION BANK 1.950% Due 01-22-19	100.00	-13.54	-13.54
1/26/2017	1/31/2017	26875PAK7	EOG RESOURCES INC 2.625% Due 03-15-23	100.00	-1,041.25	-1,041.25
1/30/2017	2/2/2017	26875PAK7	EOG RESOURCES INC 2.625% Due 03-15-23	100.00	-249.74	-249.74
1/30/2017	2/6/2017	594918BX1	MICROSOFT CORP 2.875% Due 02-06-24		0.00	0.00
Total Purchased Accrued					-6,091.02	-6,091.02

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
1/5/2017	1/6/2017	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	100.00	757.21	757.21
1/13/2017	1/19/2017	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	762.60	762.60
1/15/2017	1/15/2017	316773CF5	FIFTH THIRD BANCORP 5.450% Due 01-15-17	100.00	4,087.50	4,087.50
1/19/2017	1/24/2017	912828RH5	UNITED STATES TREAS NTS 1.375% Due 09-30-18	100.00	547.73	547.73
1/26/2017	1/31/2017	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	1,148.10	1,148.10
1/30/2017	2/6/2017	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	832.20	832.20
Total Sold Accrued					8,135.34	8,135.34

Realized Gains and Losses

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US Dollar
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Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
7/10/2007	1/1/2017	136	3128KUS73	FHLMC PC		148.06	0.00	135.65	0.00	-12.41
9/30/2015	1/1/2017	1,453	3128M76Q4	FHLMC PC		1,615.65	0.00	1,453.49	0.00	-162.16
9/30/2015	1/1/2017	1,865	3128M7AX4	FHLMC PC		2,071.44	0.00	1,865.11	0.00	-206.33
11/18/2015	1/1/2017	3,396	3128M97F3	FHLMC PC		3,782.97	0.00	3,395.65	0.00	-387.32
5/9/2008	1/1/2017	9	31371NWX9	FNMA PASS-THRU		9.46	0.00	8.70	0.00	-0.76
6/10/2016	1/1/2017	3,454	3138ENG29	FNMA PASS-THRU		3,889.09	0.00	3,454.09	-435.00	
12/4/2006	1/1/2017	3	31411DWE5	FNMA PASS-THRU		3.73	0.00	3.43	0.00	-0.30
9/30/2015	1/1/2017	2,221	31416BK72	FNMA PASS-THRU		2,486.62	0.00	2,221.43	0.00	-265.19
9/30/2015	1/1/2017	2,403	31416BK72	FNMA PASS-THRU		2,688.61	0.00	2,402.89	0.00	-285.72
12/4/2015	1/1/2017	4,063	31416BK72	FNMA PASS-THRU		4,546.00	0.00	4,063.47	0.00	-482.53
10/22/2014	1/1/2017	637	3137AQT24	FHLMC REMIC SER		650.39	0.00	637.32	0.00	-13.07
11/14/2013	1/5/2017	150,000	912828PA2	UNITED STATES T		155,208.98	-4,208.18	151,183.59	0.00	182.79
	1/12/2017	89,096	COASTAL	CS - REPURCHASE		89,096.04		89,096.04	0.00	
11/3/2016	1/13/2017	110,000	912828PA6	UNITED STATES T		108,435.94	30.16	103,189.45	-5,276.65	
10/18/2013	1/15/2017	125,000	316773CF5	FIFTH THIRD BAN		138,352.50	-13,352.50	125,000.00	0.00	
12/5/2014	1/15/2017	25,000	316773CF5	FIFTH THIRD BAN		26,915.50	-1,915.50	25,000.00	0.00	
11/18/2016	1/15/2017	105,000	161571GJ7	CHASE ISSUANCE		104,934.38	0.00	105,000.00	65.62	
12/19/2016	1/15/2017	200,000	34528QBP8	FORDF 2012-2 A		200,000.00	0.00	200,000.00	0.00	
7/29/2014	1/15/2017	215,000	161571GJ7	CHASE ISSUANCE		215,293.94	0.00	215,000.00	0.00	-293.94
8/12/2014	1/15/2017	130,000	161571GJ7	CHASE ISSUANCE		130,289.45	0.00	130,000.00	0.00	-289.45
11/14/2013	1/15/2017	10,920	80281CAF2	SANTANDER DRIVE		10,920.24	0.00	10,920.39	0.00	0.15
9/3/2014	1/15/2017	1,130	80281CAF2	SANTANDER DRIVE		1,135.79	0.00	1,129.70	0.00	-6.09
5/11/2015	1/15/2017	1,506	80281CAF2	SANTANDER DRIVE		1,524.15	0.00	1,506.26	0.00	-17.89
10/30/2013	1/15/2017	5,004	80283GAE4	SANTANDER DRIVE		4,978.39	0.00	5,004.20	0.00	25.81
12/5/2013	1/15/2017	2,669	80283GAE4	SANTANDER DRIVE		2,659.31	0.00	2,668.90	0.00	9.59
2/18/2014	1/15/2017	1,334	80283GAE4	SANTANDER DRIVE		1,333.62	0.00	1,334.45	0.00	0.83
5/17/2016	1/15/2017	2,002	80283GAE4	SANTANDER DRIVE		2,006.53	0.00	2,001.68	-4.85	
2/27/2015	1/19/2017	125,000	912828RH5	UNITED STATES T		125,688.48	-359.66	125,429.69	0.00	100.88
7/10/2015	1/26/2017	100,000	912828VS6	UNITED STATES T		101,636.72	-290.39	101,437.50	0.00	91.17
7/10/2015	1/30/2017	70,000	912828VS6	UNITED STATES T		71,145.70	-204.73	71,066.41	0.00	125.44
Total Gains									66	537
Total Losses									-5,716	-2,423

Realized Gains and Losses

WFT Liquidating Trust
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US Dollar
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Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
Total						1,513,448	-20,300.80	1,485,609	-5,651	-1,887
Total Realized Gain/Loss			-7,537.39							

No Capital Gains Distributions

Disclaimer & Terms

1/31/2017

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.