

Portfolio Report

10/31/2016

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

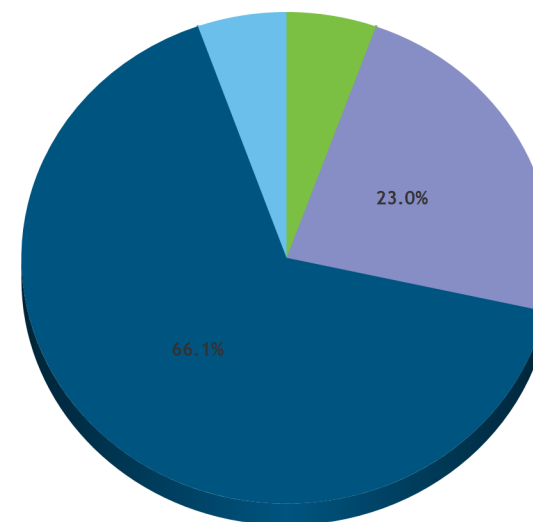
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
9/30/2016 - 10/31/2016

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	38,643,696.36	38,643,696.36	40,347,523.37
Beginning Accrued Interest	105,317.69	105,317.69	192,344.81
Net Contributions/Withdrawals	-103,007.40	-103,007.40	-3,808,020.76
Realized Gains/Losses	30,962.39	30,962.39	229,303.09
Change in Unrealized Gains/Losses	-342,293.72	-342,293.72	565,957.01
Net Income/Expenses	34,302.49	34,302.49	1,057,075.65
Amortization/Accretion	-13,975.03	-13,975.03	-142,153.27
Change in Accrued Interest	28,485.09	28,485.09	-58,542.03
Ending Value	38,249,685.08	38,249,685.08	38,249,685.08
Ending Accrued Interest	133,802.78	133,802.78	133,802.78
Total	38,383,487.86	38,383,487.86	38,383,487.86

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	2,102,620.48	5.5	0.5
Equity	8,833,756.89	23.0	3.3
Fixed Income	25,363,090.85	66.1	1.7
Other	2,084,019.64	5.4	0.0
Total	38,383,487.86	100.0	1.9

Performance Overview

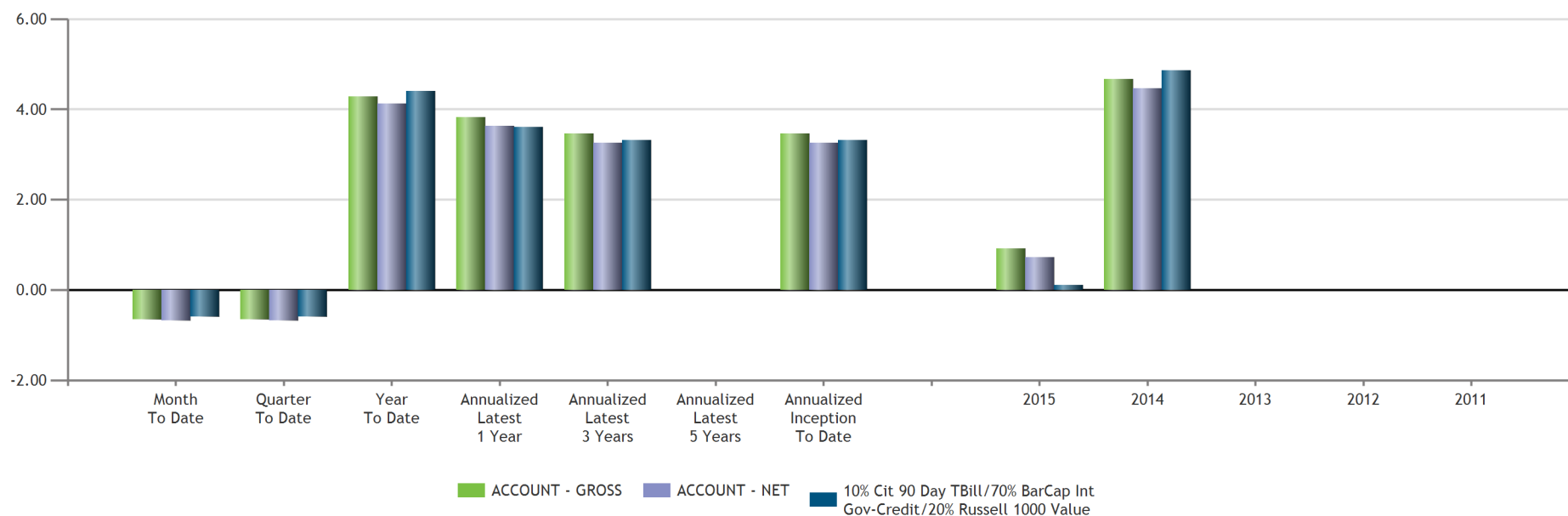
WFT Liquidating Trust
Consolidated Account

US Dollar
10/31/2016

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	-1.61	-1.61	6.66	5.40	7.22		7.22	-1.58	12.58			
Fixed Income	-0.43	-0.43	3.60	3.25	2.25		2.25	1.27	2.55			
Other	0.00	0.00	2.83	3.19	7.57		7.57	6.83	12.41			
ACCOUNT - GROSS	-0.65	-0.65	4.29	3.82	3.46		3.46	0.92	4.66			
ACCOUNT - NET	-0.67	-0.67	4.12	3.63	3.26		3.26	0.72	4.46			
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	-0.60	-0.60	4.40	3.60	3.31		3.31	0.11	4.85			
Citi 90 Day TBill	0.03	0.03	0.21	0.22	0.09		0.09	0.03	0.03			
Bar Cap Int Gov/Credit	-0.41	-0.41	3.81	3.19	2.44		2.44	1.07	3.13			
Russell 1000 Value	-1.55	-1.55	8.29	6.37	7.59		7.59	-3.83	13.45			

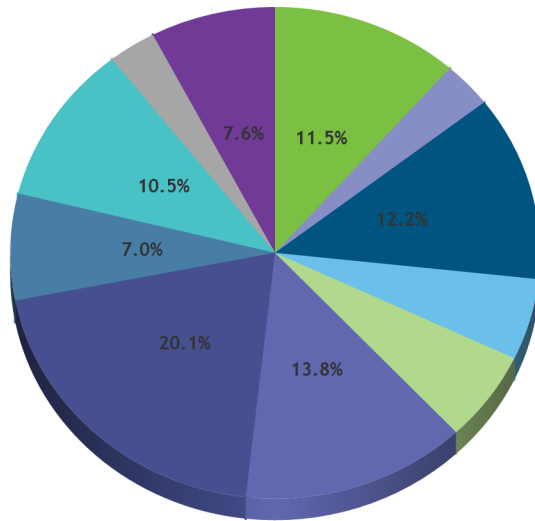


Equity Overview

WFT Liquidating Trust
Consolidated Account

US Dollar
10/31/2016

Portfolio Holdings by Industry Sector

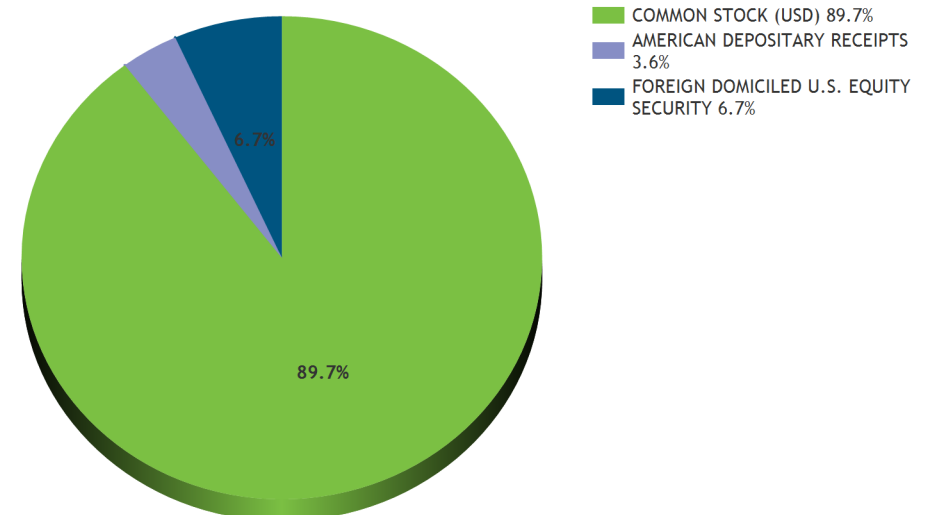


Industry Sector	Market Value	% Equity	% Assets
Energy	1,013,173.63	11.5	2.6
Materials	267,815.33	3.0	0.7
Industrials	1,078,445.74	12.2	2.8
Consumer Discretionary	471,897.01	5.3	1.2
Consumer Staples	527,161.41	6.0	1.4
Health Care	1,214,750.76	13.8	3.2
Financials	1,777,244.55	20.1	4.6
Real Estate	618,350.69	7.0	1.6
Information Technology	931,720.83	10.5	2.4
Telecommunication Services	258,724.31	2.9	0.7
Utilities	674,472.63	7.6	1.8
Equity Total	8,833,756.89	100.0	23.1

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
JNJ	JOHNSON & JOHNSON COM	375,227.65	4.2
XOM	EXXON MOBIL CORP COM	374,023.48	4.2
CVX	CHEVRON CORP NEW COM	318,021.00	3.6
JPM	JPMORGAN CHASE & CO COM	308,622.56	3.5
CSCO	CISCO SYS INC COM	291,858.84	3.3
LMT	LOCKHEED MARTIN CORP COM	270,278.86	3.1
PFE	PFIZER INC COM	259,673.19	2.9
GE	GENERAL ELECTRIC CO COM	252,820.80	2.9
AFG	AMERICAN FINL GROUP INC OHIO COM	236,388.50	2.7
FITB	FIFTH THIRD BANCORP COM	203,347.20	2.3
Top 10 Holdings Total		2,890,262.08	32.7

Equity Allocation by Security Type



Fixed Income Overview

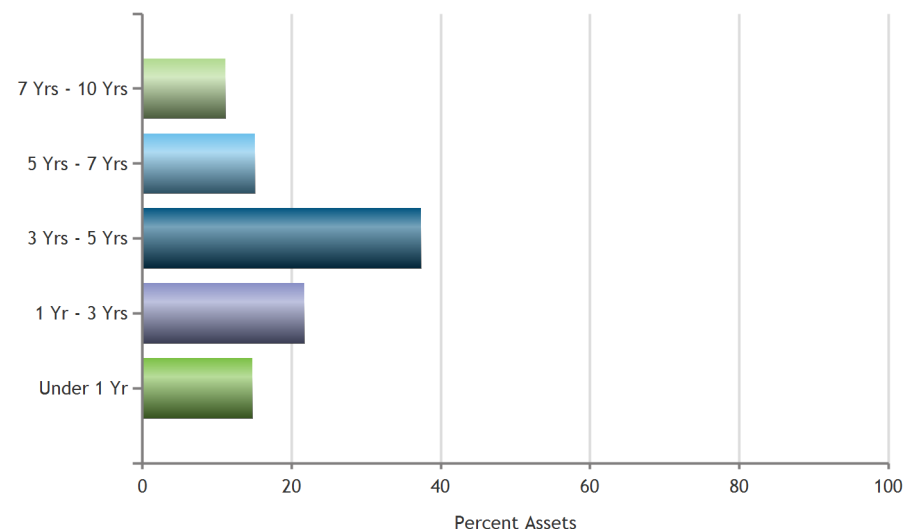
WFT Liquidating Trust
Consolidated Account

US Dollar
10/31/2016

Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	3	1,186,684.30	4.7	0.8	2.356%	0.8
1 Yr - 3 Yrs	31	7,534,282.56	29.9	1.3	2.601%	1.5
3 Yrs - 5 Yrs	20	7,689,061.69	30.5	1.5	3.251%	3.7
5 Yrs - 7 Yrs	13	4,388,886.47	17.4	2.1	2.863%	5.7
7 Yrs - 10 Yrs	23	4,238,294.00	16.8	2.7	3.155%	7.0
Over 10 Yrs	5	192,079.05	0.8	2.1	5.504%	2.5

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	1.72
Average Maturity (years)	4.53
Average Coupon (%)	2.95
Average Duration	3.80
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	6	1,592,309.68	6.3	1.1	1.270%	0.9
AA+	23	14,187,660.95	56.2	1.4	2.737%	3.9
AA	4	465,174.11	1.8	1.6	2.455%	1.6
AA-	3	341,977.75	1.4	1.4	1.725%	1.4
A+	2	310,509.00	1.2	2.4	2.924%	6.6
A	6	762,560.95	3.0	1.8	3.212%	2.7
A-	9	1,372,753.67	5.4	2.2	4.298%	4.0
BBB+	19	2,775,487.11	11.0	2.6	4.113%	5.2
BBB	12	1,506,380.10	6.0	2.4	3.601%	4.4
BBB-	6	881,784.30	3.5	3.1	3.645%	5.7
BB	1	141,261.30	0.6	2.8	3.500%	6.9
NA	4	891,429.15	3.5	1.3	2.230%	1.7

Portfolio Appraisal

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As of Date - 10/31/2016

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CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				5,110.19 0.00	5,110.19 0.00	0.0			0		
	CASH	MONEY FUND				1,200,502.60 0.00	1,200,502.60 0.00	3.1			0		
					0.00	1,205,612.79	1,205,612.79	3.1		0.00	0		
REPURCHASE AGREEMENT													
897,008	COASTAL	CS - REPURCHASE AGREEMENT		1.15	1.15	897,007.69 1.00	897,007.69 1.00	2.3	0.00		10,316		
				1.15	1.15	897,007.69	897,007.69	2.3	0.00	0.00	10,316		
EQUITY													
COMMON STOCK (USD)													
2,552	ABT	ABBOTT LABS COM				104,954.77 41.13	100,140.48 39.24	0.3	-4,814.29		2,450		
1,101	ABBV	ABBVIE INC COM				69,711.23 63.32	61,413.78 55.78	0.2	-8,297.45		2,510		
1,399	AFL	AFLAC INC COM				92,328.72 66.00	96,349.13 68.87	0.3	4,020.41		2,182		
3,332	AEE	AMEREN CORP COM				144,114.21 43.25	166,433.40 49.95	0.4	22,319.19		5,664		
3,173	AFG	AMERICAN FINL GROUP INC OHIO C				199,628.24 62.91	236,388.50 74.50	0.6	36,760.26		3,554		
6,717	NLY	ANNALY CAP MGMT INC COM				77,223.14 11.50	69,588.12 10.36	0.2	-7,635.02		8,060		
2,514	AIV	APARTMENT INVT & MGMT CO CL A				90,461.83 35.98	110,791.98 44.07	0.3	20,330.15		3,017		
1,029	AAPL	APPLE INC COM				84,408.19 82.03	116,832.66 113.54	0.3	32,424.47		2,346		
2,599	T	AT&T INC COM				90,145.47 34.68	95,617.21 36.79	0.2	5,471.74		4,990		
2,818	BBT	BB&T CORP COM				108,322.87 38.44	110,465.60 39.20	0.3	2,142.73		3,043		
1,139	BA	BOEING CO COM				140,717.24 123.54	162,227.77 142.43	0.4	21,510.53		4,966		
2,263	CA	CA INC COM				69,242.51 30.60	69,564.62 30.74	0.2	322.11		2,263		
3,036	CVX	CHEVRON CORP NEW COM				335,932.06 110.65	318,021.00 104.75	0.8	-17,911.06		12,994		
5,371	CIM	CHIMERA INVT CORP COM NEW				82,572.38 15.37	84,163.57 15.67	0.2	1,591.19		10,312		
9,513	CSCO	CISCO SYS INC COM				257,533.00 27.07	291,858.84 30.68	0.8	34,325.84		7,991		

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3,264	COH	COACH INC COM				136,233.94 41.74	117,144.96 35.89	0.3	-19,088.98		4,406		
1,275	DOW	DOW CHEM CO COM				63,330.40 49.67	68,607.75 53.81	0.2	5,277.35		2,346		
769	DPS	DR PEPPER SNAPPLE GROUP INC CO				46,628.15 60.63	67,510.51 87.79	0.2	20,882.36		1,476		
3,878	DRE	DUKE REALTY CORP COM NEW				83,840.69 21.62	101,409.70 26.15	0.3	17,569.01		2,792		
2,568	EIX	EDISON INTL COM				142,884.59 55.64	188,696.64 73.48	0.5	45,812.05		4,289		
1,875	EMR	EMERSON ELEC CO COM				97,790.03 52.15	95,025.00 50.68	0.2	-2,765.03		3,563		
4,489	XOM	EXXON MOBIL CORP COM				402,142.62 89.58	374,023.48 83.32	1.0	-28,119.14		13,467		
9,345	FITB	FIFTH THIRD BANCORP COM				185,465.20 19.85	203,347.20 21.76	0.5	17,882.00		4,859		
4,509	FE	FIRSTENERGY CORP COM				156,560.20 34.72	154,613.61 34.29	0.4	-1,946.59		6,493		
1,577	GATX	GATX CORP				75,124.65 47.64	69,025.29 43.77	0.2	-6,099.36				
8,688	GE	GENERAL ELECTRIC CO COM				219,423.84 25.26	252,820.80 29.10	0.7	33,396.96		7,993		
2,780	HP	HELMERICH & PAYNE INC COM				181,136.47 65.16	175,445.80 63.11	0.5	-5,690.67		7,645		
6,523	HST	HOST HOTELS & RESORTS INC COM				111,785.62 17.14	100,976.04 15.48	0.3	-10,809.58		5,218		
4,174	INTC	INTEL CORP COM				130,821.22 31.34	145,547.38 34.87	0.4	14,726.16		4,341		
2,281	IP	INTL PAPER CO COM				97,869.28 42.91	102,713.43 45.03	0.3	4,844.15		3,650		
3,235	JNJ	JOHNSON & JOHNSON COM				300,947.27 93.03	375,227.65 115.99	1.0	74,280.38		10,352		
4,456	JPM	JPMORGAN CHASE & CO COM				253,153.36 56.81	308,622.56 69.26	0.8	55,469.20		7,843		
760	KMB	KIMBERLY CLARK CORP COM				74,326.83 97.80	86,951.60 114.41	0.2	12,624.77		2,797		
1,847	LDOS	LEIDOS HLDGS INC COM				79,402.41 42.99	76,779.79 41.57	0.2	-2,622.62		2,364		
1,150	LLY	LILLY ELI & CO COM				59,564.60 51.80	84,916.00 73.84	0.2	25,351.40		2,300		
1,097	LMT	LOCKHEED MARTIN CORP COM				179,555.48 163.68	270,278.86 246.38	0.7	90,723.38		7,240		
2,233	MAC	MACERICH CO COM				144,289.62 64.62	158,051.74 70.78	0.4	13,762.12		6,074		
2,768	MRK	MERCK & CO INC NEW COM				157,628.72 56.95	162,536.96 58.72	0.4	4,908.24		5,093		
1,897	MSFT	MICROSOFT CORP COM				101,371.13 53.44	113,668.24 59.92	0.3	12,297.11		2,732		

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1,179	PRK	PARK NATL CORP COM				101,953.95 86.47	114,280.47 96.93	0.3	12,326.52		4,433		
886	PEP	PEPSICO INC COM				94,168.24 106.28	94,979.20 107.20	0.2	810.96		2,490		
8,189	PFE	PFIZER INC COM				246,666.66 30.12	259,673.19 31.71	0.7	13,006.53		9,172		
4,797	PPL	PPL CORP COM				161,268.48 33.62	164,728.98 34.34	0.4	3,460.50		7,243		
1,082	PG	PROCTER & GAMBLE CO COM				89,038.43 82.29	93,917.60 86.80	0.2	4,879.17		2,869		
7,581	RGC	REGAL ENTMT GROUP CL A				158,871.88 20.96	163,067.31 21.51	0.4	4,195.43		6,671		
2,828	STI	SUNTRUST BKS INC COM				124,587.81 44.06	127,910.44 45.23	0.3	3,322.63		2,715		
1,148	TGT	TARGET CORP COM				94,463.64 82.29	78,902.04 68.73	0.2	-15,561.60		2,572		
1,658	TXN	TEXAS INSTRS INC COM				70,653.40 42.61	117,469.30 70.85	0.3	46,815.90		2,520		
2,214	USB	US BANCORP DEL COM NEW				84,925.44 38.36	99,098.64 44.76	0.3	14,173.20		2,258		
3,391	VZ	VERIZON COMMUNICATIONS IN				166,688.51 49.16	163,107.10 48.10	0.4	-3,581.41		7,664		
2,625	WMT	WAL-MART STORES INC COM				185,586.38 70.70	183,802.50 70.02	0.5	-1,783.88		5,250		
4,063	WRI	WEINGARTEN RLTY INVS SH BEN IN				129,401.29 31.85	147,121.23 36.21	0.4	17,719.94		5,607		
3,732	WFC	WELLS FARGO & CO NEW COM				174,362.68 46.72	171,709.32 46.01	0.4	-2,653.36		5,598		
					0.00	7,311,208.97	7,923,564.97	20.6	612,356.00	0.00	262,738		
AMERICAN DEPOSITARY RECEIPTS													
4,270	GSK	GLAXOSMITHKLINE PLC SPONSORED				189,657.59 44.42	170,842.70 40.01	0.4	-18,814.89		9,890		
2,785	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				147,296.14 52.89	145,683.35 52.31	0.4	-1,612.79		2,618		
					0.00	336,953.73	316,526.05	0.8	-20,427.68	0.00	12,508		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
2,297	CCL	CARNIVAL CORP PAIRED CTF				110,679.21 48.18	112,782.70 49.10	0.3	2,103.49		3,216		679
1,223	CB	CHUBB LTD				128,975.18 105.46	155,321.00 127.00	0.4	26,345.82		819		
1,376	CPA	COPA HOLDINGS SA CL A				120,155.47 87.32	126,908.48 92.23	0.3	6,753.01		4,623		
1,602	ETN	EATON CORP PLC SHS				98,819.43 61.69	102,159.54 63.77	0.3	3,340.11		3,524		

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1,213	LYB	LYONDELLBASELL INDUSTRIES N V				110,242.18 90.88	96,494.15 79.55	0.3	-13,748.03		3,785		NR
					0.00	568,871.46	593,665.87	1.5	24,794.41	0.00	15,968		
EQUITY TOTAL				0.00	0.00	8,217,034.16	8,833,756.89	23.0	616,722.73	0.00	291,214		
FIXED INCOME													
US Treasury													
905,000	912828PA2	UNITED STATES TREAS NTS	0.9	0.93	0.70	912,749.31 100.86	914,647.30 101.07	2.4	1,897.99	1,445.14	16,969	Aaa	AA+
1,580,000	912828RH5	UNITED STATES TREAS NTS	1.9	1.03	0.89	1,590,245.91 100.65	1,594,567.60 100.92	4.2	4,321.69	1,850.21	21,725	Aaa	AA+
2,645,000	912828MP2	UNITED STATES TREAS NTS DTD 00	3.1	1.35	1.07	2,838,034.66 107.30	2,862,498.35 108.22	7.5	24,463.69	20,062.11	95,881	Aaa	AA+
2,075,000	912828RC6	UNITED STATES TREAS NTS	4.5	1.49	1.34	2,135,985.61 102.94	2,150,301.75 103.63	5.6	14,316.14	9,226.14	44,094	Aaa	AA+
2,100,000	912828VS6	UNITED STATES TREAS NTS DTD 08	6.2	1.78	1.60	2,196,279.69 104.58	2,221,170.00 105.77	5.8	24,890.31	10,985.05	52,500	Aaa	AA+
155,000	912828G38	UNITED STATES TREAS NTS DTD 11	7.3	1.83	1.72	159,796.22 103.09	161,151.64 103.97	0.4	1,355.42	1,601.60	3,488	Aaa	AA+
755,000	912828P46	UNITED STATES TREAS NTS	8.5	1.50	1.82	762,880.65 101.04	742,497.20 98.34	1.9	-20,383.45	2,567.10	12,269	Aaa	AA+
		Accrued Interest					47,737.35	0.1			246,925		
			4.1	1.40	1.24	10,595,972.06	10,694,571.19	27.9	50,861.78	47,737.35	246,925		
Corporate Bond													
150,000	316773CF5	FIFTH THIRD BANCORP	0.2	1.98	1.00	151,074.64 100.72	151,359.00 100.91	0.4	284.36	2,407.08	8,175	Baa1	BBB
120,000	031162BQ2	AMGEN INC	0.5	1.52	1.06	120,384.00 100.32	120,678.00 100.57	0.3	294.00	1,175.83	2,550	Baa1	A
135,000	843646an0	SOUTHERN PWR CO	1.1	1.81	1.42	135,057.60 100.04	135,619.25 100.46	0.4	561.65	1,040.63	2,498	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	1.2	1.53	1.27	129,871.17 99.90	130,271.70 100.21	0.3	400.53	570.74	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	1.2	1.61	1.52	126,133.45 105.11	126,255.00 105.21	0.3	121.55	1,725.00	6,900	A2	A
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	1.3	1.37	1.24	85,000.00 100.00	85,138.55 100.16	0.2	138.55	190.15	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	1.5	2.36	1.73	129,306.49 99.47	130,523.90 100.40	0.3	1,217.41	1,198.89	2,600	Baa2	BBB
120,000	487836BE7	KELLOGG CO	1.5	1.83	1.65	122,603.02 102.17	122,938.80 102.45	0.3	335.78	1,733.33	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	1.7	1.95	1.52	125,632.72 100.51	126,567.50 101.25	0.3	934.78	703.13	2,813	Aa2	AA-
200,000	59156RAR9	METLIFE INC	1.7	2.04	1.58	216,687.44 108.34	218,386.00 109.19	0.6	1,698.56	2,878.29	13,634	A3	A-

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 10/31/2016

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125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	1.8	2.15	1.65	126,201.60 100.96	127,318.75 101.86	0.3	1,117.15	665.63	3,375	A1	A
100,000	501044CW9	KROGER CO	2.1	2.33	1.53	99,941.90 99.94	101,589.00 101.59	0.3	1,647.10	677.22	2,300	Baa1	BBB
205,000	38141EA25	GOLDMAN SACHS GROUP INC	2.1	2.76	1.92	226,405.55 110.44	230,478.22 112.43	0.6	4,072.67	3,245.83	15,375	A3	BBB+
110,000	06051GDZ9	BANK AMER CORP	2.3	2.80	1.97	123,137.01 111.94	125,585.90 114.17	0.3	2,448.89	3,494.79	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	2.7	2.98	2.01	230,640.22 107.27	236,712.85 110.10	0.6	6,072.63	1,276.56	12,094	A3	BBB+
85,000	82481laa7	SHIRE ACQ INV IRELAND DA	2.8	1.93	1.96	84,933.71 99.92	84,841.05 99.81	0.2	-92.66	170.47	1,615	Baa3	BBB-
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	2.7	2.78	2.11	228,288.31 108.71	232,549.80 110.74	0.6	4,261.49	548.33	12,338	Baa2	A-
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	3.0	2.64	1.70	164,915.18 99.95	169,741.28 102.87	0.4	4,826.10	1,287.34	4,331	A3	A-
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	3.5	3.25	2.68	126,932.47 105.78	129,489.60 107.91	0.3	2,557.13	1,088.75	5,850	A1	A
135,000	58013mex8	MCDONALDS CORP MED TERM NT BE	3.8	2.73	2.00	135,098.78 100.07	138,962.79 102.94	0.4	3,864.01	1,464.38	3,713	Baa1	BBB+
130,000	7591EPAK6	REGIONS FINL CORP NEW	4.0	2.85	2.29	131,812.32 101.39	134,778.80 103.68	0.4	2,966.48	959.11	4,160	Baa2	BBB
135,000	037833BS8	Apple Inc	4.1	1.92	1.80	136,826.11 101.35	137,474.82 101.83	0.4	648.71	573.75	3,038	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	4.1	2.88	2.12	130,081.87 100.06	134,195.10 103.23	0.3	4,113.23	607.39	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	4.0	3.32	2.21	123,327.83 107.24	128,864.63 112.06	0.3	5,536.80	602.79	5,865	Baa1	BBB+
130,000	06406FAB9	BANK NEW YORK MELLON CORP	4.2	2.06	1.98	129,944.91 99.96	130,357.50 100.28	0.3	412.59	1,325.10	2,665	A1	A
135,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	4.1	2.22	2.03	135,187.27 100.14	136,243.35 100.92	0.4	1,056.08	1,485.00	3,038	A2	A-
115,000	46625HHZ6	JPMORGAN CHASE	4.0	3.32	2.27	121,276.61 105.46	126,593.84 110.08	0.3	5,317.23	2,526.41	5,319	A3	A-
125,000	126650CT5	CVS HEALTH CORP	4.3	2.18	2.12	124,681.50 99.75	125,010.88 100.01	0.3	329.38	1,151.04	2,656	Baa1	BBB+
135,000	37045xbm7	GENERAL MTRS FINL CO INC	4.3	3.06	2.98	135,786.94 100.58	136,286.55 100.95	0.4	499.61	1,392.00	4,320	Ba1	BBB-
130,000	871829ba4	SYSCO CORP	4.4	2.24	2.15	131,482.72 101.14	131,987.44 101.53	0.3	504.72	956.94	3,250	A3	BBB+
125,000	345397VU4	FORD MOTOR CREDIT CO LLC	4.1	3.55	2.81	137,552.87 110.04	141,941.25 113.55	0.4	4,388.38	1,815.54	7,344	Baa2	BBB
130,000	822582bw1	SHELL INTERNATIONAL FIN	4.6	1.82	2.01	129,593.54 99.69	128,462.10 98.82	0.3	-1,131.44	309.65	2,275	Aa2	A
81,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	4.5	3.56	2.24	85,004.14 104.94	90,280.17 111.46	0.2	5,276.03	1,415.25	3,746	Baa1	A-
130,000	446150AK0	HUNTINGTON BANCSHARES	4.8	2.33	2.48	129,811.87 99.86	128,869.00 99.13	0.3	-942.87	681.06	2,990	Baa1	BBB

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 10/31/2016

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165,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	4.8	3.88	2.85	170,896.88 103.57	179,452.35 108.76	0.5	8,555.47	975.10	7,631	Baa2	BBB+
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	5.3	4.19	3.26	250,383.01 98.19	263,144.70 103.19	0.7	12,761.69	4,363.33	9,818	Ba1	BBB-
175,000	92826CAC6	VISA INC	5.6	2.82	2.10	174,785.20 99.88	181,987.75 103.99	0.5	7,202.55	1,851.11	4,900	A1	A+
130,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	5.6	3.35	2.54	129,619.69 99.71	135,679.83 104.37	0.4	6,060.14	1,060.58	4,290	A3	A-
130,000	651229AV8	NEWELL RUBBERMAID INC	5.5	3.70	2.78	131,107.78 100.85	137,957.30 106.12	0.4	6,849.52	403.18	5,005	Baa3	BBB-
135,000	94106lbd0	WASTE MGMT INC DEL	6.0	2.40	2.35	134,977.76 99.98	135,405.00 100.30	0.4	427.24	1,485.00	3,240	Baa2	A-
55,000	88167aad3	TEVA PHARMACEUTICAL FI	6.0	2.85	3.06	54,823.14 99.68	54,122.20 98.40	0.1	-700.94	427.78	1,540	Baa2	BBB
120,000	316773cp3	FIFTH THIRD BANCORP	6.1	3.08	3.23	129,352.13 107.79	128,205.60 106.84	0.3	-1,146.53	1,505.00	5,160	Baa1	BBB
125,000	00206RDC3	AT&T INC	6.3	3.92	3.21	128,761.33 103.01	135,148.75 108.12	0.4	6,387.42	448.09	5,563	Baa1	BBB+
135,000	30219gak4	EXPRESS SCRIPTS HLDG CO	6.6	3.73	3.02	132,964.71 98.49	139,365.90 103.23	0.4	6,401.19	1,785.00	4,725	Baa2	BBB+
135,000	260543CJ0	DOW CHEM CO	6.9	3.92	2.84	131,184.94 97.17	141,261.30 104.64	0.4	10,076.36	393.75	4,725	Baa2	BB
135,000	91913yas9	VALERO ENERGY CORP NEW	7.1	3.90	3.46	132,656.44 98.26	136,794.15 101.33	0.4	4,137.71	629.63	4,928	Baa2	BBB
130,000	887317AW5	TIME WARNER INC 3.6% DUE 07-15	7.4	3.91	3.08	127,013.75 97.70	135,096.00 103.92	0.4	8,082.25	1,378.00	4,680	Baa2	BBB
130,000	06051gfs3	BANK AMER CORP	7.4	3.80	3.18	130,734.43 100.56	136,821.10 105.25	0.4	6,086.67	1,259.38	5,038	Baa1	BBB+
130,000	151020AS3	CELGENE CORP	7.4	3.98	3.25	128,959.97 99.20	136,188.00 104.76	0.4	7,228.03	1,063.47	5,038	Baa2	BBB+
120,000	09062xaf0	BIOGEN INC	7.4	2.80	3.19	131,747.65 109.79	127,874.40 106.56	0.3	-3,873.25	621.00	4,860	Baa1	A-
125,000	00206RCT7	AT&T INC	7.7	3.49	3.53	131,203.04 104.96	130,866.25 104.69	0.3	-336.79	1,059.90	5,156	Baa1	BBB+
120,000	37045xbg0	GENERAL MTRS FINL CO INC	7.4	3.88	4.09	132,778.17 110.65	130,689.60 108.91	0.3	-2,088.57	1,050.00	6,300	Ba1	BBB-
125,000	91324PCV2	UNITEDHEALTH GROUP INC	8.1	3.05	2.76	125,532.74 100.43	128,521.25 102.82	0.3	2,988.51	495.14	3,875	A3	A+
135,000	31428XBF2	FEDEX CORP	8.1	3.23	2.78	135,222.35 100.16	140,162.40 103.82	0.4	4,940.05	365.63	4,388	Baa2	BBB
135,000	741503az9	Priceline Group	8.0	3.62	3.15	134,749.33 99.81	139,969.76 103.68	0.4	5,220.43	2,133.00	4,860	Baa1	BBB+
130,000	60871rag5	MOLSON COORS BREWING CO	8.3	2.97	3.10	130,353.13 100.27	128,865.10 99.13	0.3	-1,488.03	1,235.00	3,900	Baa3	BBB-
135,000	92343vdd3	VERIZON COMMUNICATIONS IN	8.5	2.65	3.14	134,663.64 99.75	129,204.45 95.71	0.3	-5,459.19	885.94	3,544	Baa1	BBB+
135,000	26441cas4	DUKE ENERGY CORP NEW	8.5	2.88	2.97	132,366.69 98.05	131,357.70 97.30	0.3	-1,008.99	785.06	3,578	Baa1	BBB+

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 10/31/2016

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130,000	172967ky6	CITIGROUP INC	8.5	3.21	3.23	129,940.29 99.95	129,695.80 99.77	0.3	-244.49	104.00	4,160	Baa1	BBB+
		Accrued Interest					71,106.47	0.2			290,826		
			4.6	2.86	2.39	8,077,393.91	8,301,295.46	21.6	152,795.08	71,106.47	290,826		
ABS													
345,000	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/	0.2	1.05	0.96	345,583.39 100.17	345,127.41 100.04	0.9	-455.98	176.33	3,968	Aaa	AAA
655,000	17305EFN0	CITIBANK CCIT 2014- A2	0.3	1.13	0.95	653,722.85 99.81	655,074.02 100.01	1.7	1,351.17	1,280.53	6,681	Aaa	AAA
110,702	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.4	1.85	1.19	110,386.56 99.71	110,956.77 100.23	0.3	570.21	89.05	2,004		AAA
90,000	43814rab2	HONDA AUTO RECEIVABLES OWNER	1.0	1.05	1.05	89,997.49 100.00	89,968.23 99.96	0.2	-29.26	15.60	936		AAA
163,673	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	0.5	2.14	1.43	163,960.24 100.18	164,324.46 100.40	0.4	364.22	163.67	3,683	Aaa	NA
100,000	03065CAE9	AMERICREDIT AUTO RECV 2013-4	0.6	1.80	1.18	101,926.57 101.93	100,935.73 100.94	0.3	-990.84	173.78	2,720	Aaa	AA
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	0.8	2.06	1.57	226,021.31 100.45	226,335.83 100.59	0.6	314.52	329.19	5,153	Aaa	AA
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	1.1	2.15	1.51	84,944.47 99.93	85,576.56 100.68	0.2	632.09	116.76	1,828		AA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	0.9	1.38	1.08	260,091.21 100.04	260,625.56 100.24	0.7	534.35	160.62	3,614	Aaa	AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	0.9	2.57	1.32	140,042.61 100.03	141,449.07 101.04	0.4	1,406.46	161.78	3,640	Aaa	AA+
		Accrued Interest					2,667.31	0.0			34,225		
			0.5	1.51	1.14	2,176,676.70	2,183,040.93	5.7	3,696.92	2,667.31	34,225		
MBS-CMO													
110,000	3137AQVW5	FHLMC REMIC SERIES K-709	2.3	1.12	1.32	112,303.13 102.09	111,625.11 101.48	0.3	-678.02	191.22	2,295	NA	NA
		Accrued Interest					191.22	0.0			2,295		
			2.3	1.12	1.32	112,303.13	111,816.32	0.3	-678.02	191.22	2,295		
Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	5.8	2.26	2.22	130,298.34 100.23	130,557.70 100.43	0.3	259.36	747.50	2,990	Aa1	AAA
50,000	605581gs0	MISSISSIPPI ST	7.7	3.16	2.58	50,000.00 100.00	52,326.00 104.65	0.1	2,326.00	789.75	1,580	Aa2	AA
		Accrued Interest					1,537.25	0.0			4,570		
			6.3	2.51	2.33	180,298.34	184,420.95	0.5	2,585.36	1,537.25	4,570		
CMBS													
430,000	3137A7JU5	FHLMC REMIC SERIES K-701	1.0	1.37	1.15	446,888.44 103.93	438,243.96 101.92	1.1	-8,644.48	1,391.05	16,693	Aaa	AA+

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 10/31/2016

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530,000	3137AKKC4	FHLMC REMIC SERIES K-705	1.9	0.86	1.19	533,837.57 100.72	539,594.59 101.81	1.4	5,757.02	1,017.16	12,206	Aaa	NA
373,685	3137AQT24	FHLMC REMIC SERIES K-708	2.1	0.84	1.32	376,486.55 100.75	379,216.42 101.48	1.0	2,729.87	663.29	7,959	Aaa	AA+
75,000	3137ARPY6	FHLMC REMIC SERIES K-710	2.4	1.89	1.23	74,963.21 99.95	75,885.00 101.18	0.2	921.79	117.69	1,412	NA	NA
		Accrued Interest					3,189.19	0.0			38,270		
			1.7	1.07	1.22	1,432,175.77	1,436,129.15	3.7	764.20	3,189.19	38,270		
MBS													
1,415	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	3.0	4.76	2.48	1,540.72 108.89	1,602.46 113.25	0.0	61.74	6.49	78	Aaa	AA+
1,435	3128KUS73	FHLMC PC GOLD COMB 30	3.3	5.21	2.67	1,566.22 109.15	1,649.06 114.92	0.0	82.84	7.17	86	Aaa	AA+
324,721	31416BK72	FNMA PASS-THRU LNG 30 YEAR	3.0	2.01	2.23	363,347.70 111.90	367,188.17 113.08	1.0	3,840.47	1,488.31	17,860	Aaa	AA+
174	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	2.5	4.75	2.15	189.56 108.76	197.68 113.42	0.0	8.13	0.80	10	Aaa	AA+
56,710	3128M76Q4	FHLMC PC GOLD COMB 30	2.5	4.39	2.14	63,036.52 111.16	64,241.42 113.28	0.2	1,204.90	259.92	3,119	Aaa	AA+
109,548	3128M7AX4	FHLMC PC GOLD COMB 30	2.4	4.41	2.08	121,667.20 111.06	124,388.42 113.55	0.3	2,721.22	502.10	6,025	Aaa	AA+
128,583	3128M97F3	FHLMC PC GOLD COMB 30	2.9	2.55	2.20	143,250.04 111.41	145,600.71 113.23	0.4	2,350.67	589.34	7,072	Aaa	AA+
117,613	3138ENG29	FNMA PASS-THRU LNG 30 YEAR	2.9	1.67	2.20	132,425.03 112.59	133,082.78 113.15	0.3	657.75	539.06	6,469	Aaa	AA+
239,106	3128MJS35	FHLMC PC GOLD COMB 30	4.9	2.39	2.42	245,830.48 102.81	246,577.69 103.13	0.6	747.21	597.76	7,173	Aaa	AA+
468,813	3138X0Y36	FN AU1629	4.9	2.44	2.40	479,800.43 102.34	483,682.78 103.17	1.3	3,882.35	1,132.96	14,064	Aaa	AA+
455,576	3138WGG65	FN AS6520	3.4	2.66	2.55	475,507.41 104.38	478,212.39 104.97	1.2	2,704.98	1,284.47	15,945	Aaa	AA+
386,251	31418CAF1	FNMA PASS-THRU LNG 30 YEAR	4.8	2.25	2.48	401,338.61 103.91	398,019.27 103.05	1.0	-3,319.34	965.63	11,588	Aaa	AA+
		Accrued Interest					7,374.01	0.0			89,488		
			3.9	2.50	2.37	2,429,499.93	2,451,816.85	6.4	14,942.92	7,374.01	89,488		
FIXED INCOME TOTAL			3.8	1.98	1.72	25,004,319.85	25,363,090.85	66.1	224,968.22	133,802.78	706,598		
OTHER													
OTHER ASSETS (USD)													
303,156	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				303,155.94 10.00	303,155.94 10.00	0.8	0.00		0		
537,031	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				537,031.43 10.00	537,031.43 10.00	1.4	0.00		0		
656,011	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				656,011.06 10.00	656,011.06 10.00	1.7	0.00		0		

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 10/31/2016

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17	SSBREC	SSB RECOVERY FD (EST.VAL)				16.76 10.00	16.76 10.00	0.0	0.00		0		
394,515	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				394,515.12 10.00	394,515.12 10.00	1.0	0.00		0		
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	2,084,019.64	2,084,019.64	5.4	0.00	0.00	0		
OTHER TOTAL				0.00	0.00	2,084,019.64	2,084,019.64	5.4	0.00	0.00	0		
TOTAL PORTFOLIO			3.4	1.35	1.16	37,407,994.13	38,383,487.86	100.0	841,690.95	133,802.78	1,008,127		

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
10/3/2016	10/3/2016	600,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	600,000.00			600,000.00
10/5/2016	10/11/2016	195,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	FSTB_bb	106.30	207,286.52			207,286.52
10/7/2016	10/13/2016	67	AEE	AMEREN CORP COM	FIDO	47.71	3,196.26	2.68		3,193.58
10/7/2016	10/13/2016	507	AFG	AMERICAN FINL GROUP INC OHIO COM	FIDO	76.19	38,628.68	20.28		38,608.40
10/7/2016	10/13/2016	225	NLY	ANNALY CAP MGMT INC COM	FIDO	10.06	2,263.50	9.00		2,254.50
10/7/2016	10/13/2016	148	AIV	APARTMENT INVT & MGMT CO CL A	FIDO	42.01	6,216.59	5.92		6,210.67
10/7/2016	10/13/2016	116	T	AT&T INC COM	FIDO	39.08	4,533.28	4.64		4,528.64
10/7/2016	10/13/2016	1,095	BBT	BB&T CORP COM	FIDO	38.94	42,640.29	43.80		42,596.49
10/7/2016	10/13/2016	679	CCL	CARNIVAL CORP PAIRED CTF	FIDO	47.96	32,564.84	27.16		32,537.68
10/7/2016	10/13/2016	255	CIM	CHIMERA INVT CORP COM NEW	FIDO	14.91	3,801.44	10.20		3,791.24
10/7/2016	10/13/2016	43	CPA	COPA HOLDINGS SA CL A	FIDO	84.68	3,641.26	1.72		3,639.54
10/7/2016	10/13/2016	167	DRE	DUKE REALTY CORP COM NEW	FIDO	25.64	4,280.81	6.68		4,274.13
10/7/2016	10/13/2016	34	ETN	EATON CORP PLC SHS	FIDO	64.84	2,204.40	1.36		2,203.04
10/7/2016	10/13/2016	32	EIX	EDISON INTL COM	FIDO	70.12	2,243.81	1.28		2,242.53
10/7/2016	10/13/2016	36	EMR	EMERSON ELEC CO COM	FIDO	52.97	1,906.81	1.44		1,905.37
10/7/2016	10/13/2016	87	FE	FIRSTENERGY CORP COM	FIDO	31.51	2,741.34	3.48		2,737.86
10/7/2016	10/13/2016	131	GE	GENERAL ELECTRIC CO COM	FIDO	29.21	3,826.51	5.24		3,821.27
10/7/2016	10/13/2016	44	IP	INTL PAPER CO COM	FIDO	46.92	2,064.26	1.76		2,062.50
10/7/2016	10/13/2016	28	LMT	LOCKHEED MARTIN CORP COM	FIDO	233.79	6,546.13	1.12		6,545.01
10/7/2016	10/13/2016	75	MAC	MACERICH CO COM	FIDO	76.34	5,724.92	3.00		5,721.92
10/7/2016	10/13/2016	886	PEP	PEPSICO INC COM	FIDO	106.29	94,168.24	35.44		94,132.80
10/7/2016	10/13/2016	214	PPL	PPL CORP COM	FIDO	32.41	6,935.95	8.56		6,927.39
10/7/2016	10/13/2016	96	VZ	VERIZON COMMUNICATIONS INC COM	FIDO	50.19	4,818.17	3.84		4,814.33
10/7/2016	10/13/2016	121	WMT	WAL-MART STORES INC COM	FIDO	68.94	8,341.74	4.84		8,336.90
10/7/2016	10/13/2016	124	WRI	WEINGARTEN RLTY INVS SH BEN INT	FIDO	37.25	4,618.16	4.96		4,613.20
10/11/2016	10/14/2016	135,000	26441cas4	DUKE ENERGY CORP NEW 2.650% Due 09-01-26	JPMORG AN_bb	98.04	132,354.00			132,354.00

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
10/17/2016	10/21/2016	90,000	172967ky6	CITIGROUP INC 3.200% Due 10-21-26	CITI_bb	99.95	89,946.90			89,946.90
10/18/2016	10/21/2016	40,000	172967ky6	CITIGROUP INC 3.200% Due 10-21-26	CITI_bb	99.99	39,993.20			39,993.20
10/18/2016	10/25/2016	90,000	43814rab2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19	JPMORG AN_bb	100.00	89,997.49			89,997.49
10/31/2016	10/31/2016	19,896	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	MORGAN S_bb	10.00	19,896.10			19,896.10
10/31/2016	11/1/2016	160,000	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17		101.09	161,731.25			161,731.25
Total Purchases							1,629,112.85	208.40	0.00	1,628,904.45

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
10/5/2016	10/11/2016	195,000	140420NB2	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG 3.375% Due 02-15-23	Baird_m a	102.14	199,157.40			199,157.40
10/6/2016	10/6/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
10/7/2016	10/13/2016	249	AAPL	APPLE INC COM	FIDO	114.19	28,433.35	9.96	0.63	28,422.76
10/7/2016	10/13/2016	15	BA	BOEING CO COM	FIDO	134.28	2,014.15	0.60	0.05	2,013.50
10/7/2016	10/13/2016	22	CVX	CHEVRON CORP NEW COM	FIDO	102.90	2,263.75	0.88	0.05	2,262.82
10/7/2016	10/13/2016	214	DPS	DR PEPPER SNAPPLE GROUP INC COM	FIDO	87.58	18,741.54	8.56	0.41	18,732.57
10/7/2016	10/13/2016	145	FITB	FIFTH THIRD BANCORP COM	FIDO	20.64	2,992.01	5.80	0.07	2,986.14
10/7/2016	10/13/2016	74	HP	HELMERICH & PAYNE INC COM	FIDO	68.98	5,104.02	2.96	0.12	5,100.94
10/7/2016	10/13/2016	48	INTC	INTEL CORP COM	FIDO	38.03	1,825.16	1.92	0.04	1,823.20
10/7/2016	10/13/2016	21	JNJ	JOHNSON & JOHNSON COM	FIDO	119.24	2,504.05	0.84	0.06	2,503.15
10/7/2016	10/13/2016	146	JPM	JPMORGAN CHASE & CO COM	FIDO	67.98	9,924.96	5.84	0.22	9,918.90
10/7/2016	10/13/2016	2,445	LAZ	LAZARD LTD SHS A	FIDO	35.70	87,265.27	97.80	1.91	87,165.56
10/7/2016	10/13/2016	242	RGC	REGAL ENTMT GROUP CL A	FIDO	22.21	5,374.19	9.68	0.12	5,364.39
10/7/2016	10/13/2016	244	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS	FIDO	54.63	13,329.22	9.76	0.30	13,319.16
10/7/2016	10/13/2016	134	STI	SUNTRUST BKS INC COM	FIDO	45.59	6,108.92	5.36	0.14	6,103.42

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
10/7/2016	10/13/2016	34	TXN	TEXAS INSTRS INC COM	FIDO	70.96	2,412.35	1.36	0.06	2,410.93
10/7/2016	10/13/2016	62	USB	US BANCORP DEL COM NEW	FIDO	43.66	2,706.95	2.48	0.06	2,704.41
10/7/2016	10/13/2016	1,938	WFC	WELLS FARGO & CO NEW COM	FIDO	45.21	87,612.54	77.52	1.92	87,533.10
10/11/2016	10/14/2016	130,000	674599CH6	OCCIDENTAL PETE CORP DEL 3.400% Due 04-15-26	JPMORG AN_bb	104.96	136,441.50			136,441.50
10/17/2016	10/20/2016	55,000	457187ab8	INGREDION INC 3.200% Due 10-01-26	WELLS_ ma	102.21	56,212.75			56,212.75
10/18/2016	10/21/2016	40,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	FSTB_bb	98.80	39,517.19			39,517.19
10/28/2016	10/28/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
10/31/2016	10/31/2016	353	SSBREC	SSB RECOVERY FD(EST.VAL)		10.00	352.84			352.84
10/31/2016	10/31/2016	450	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)		10.00	449.64			449.64
10/31/2016	10/31/2016	27,908	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)		10.00	27,908.27			27,908.27
Total Sales							938,652.02	241.32	6.16	938,404.54

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/3/2016	10/26/2016	CSCO	CISCO SYS INC COM	1.00	2,473.38	2,473.38
10/4/2016	10/31/2016	JPM	JPMORGAN CHASE & CO COM	1.00	2,208.96	2,208.96
10/5/2016	11/1/2016	T	AT&T INC COM	1.00	1,191.84	1,191.84
10/5/2016	11/1/2016	VZ	VERIZON COMMUNICATIONS INC COM	1.00	1,902.86	1,902.86
10/12/2016	11/15/2016	ABT	ABBOTT LABS COM	1.00	663.52	663.52
10/12/2016	11/15/2016	ABBV	ABBVIE INC COM	1.00	627.57	627.57
10/12/2016	10/25/2016	AFG	AMERICAN FINL GROUP INC OHIO COM	1.00	991.56	991.56
10/19/2016	11/15/2016	PG	PROCTER & GAMBLE CO COM	1.00	724.40	724.40
Total Dividends					10,784.09	10,784.09

Interest

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/1/2016	10/3/2016	00206RDC3	AT&T INC 4.450% Due 04-01-24	100.00	2,781.25	2,781.25
10/1/2016	10/3/2016	260543CJ0	DOW CHEM CO 3.500% Due 10-01-24	100.00	2,362.50	2,362.50
10/1/2016	10/3/2016	31428XBF2	FEDEX CORP 3.250% Due 04-01-26	100.00	2,279.06	2,279.06
10/1/2016	10/1/2016	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	605.90	605.90
10/1/2016	10/1/2016	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	511.14	511.14
10/1/2016	10/1/2016	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	604.33	604.33
10/1/2016	10/1/2016	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	267.37	267.37
10/1/2016	10/1/2016	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	7.20	7.20
10/1/2016	10/1/2016	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,391.05	1,391.05
10/1/2016	10/1/2016	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
10/1/2016	10/1/2016	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	664.49	664.49
10/1/2016	10/1/2016	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22
10/1/2016	10/1/2016	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69
10/1/2016	10/1/2016	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	1,354.20	1,354.20
10/1/2016	10/1/2016	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	1,190.07	1,190.07
10/1/2016	10/1/2016	31418CAF1	FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46	100.00	970.16	970.16

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/1/2016	10/1/2016	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,526.76	1,526.76
10/1/2016	10/1/2016	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	1.05	1.05
10/1/2016	10/1/2016	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	552.61	552.61
10/1/2016	10/1/2016	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	6.93	6.93
10/1/2016	10/3/2016	651229AV8	NEWELL RUBBERMAID INC 3.850% Due 04-01-23	100.00	2,516.40	2,516.40
10/4/2016	10/4/2016	COASTAL	CS - REPURCHASE AGREEMENT	1.00	520.60	520.60
10/8/2016	10/8/2016	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	226.67	226.67
10/8/2016	10/8/2016	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.38	429.38
10/8/2016	10/8/2016	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
10/15/2016	10/17/2016	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP 5.875% Due 10-15-19	100.00	6,168.75	6,168.75
10/15/2016	10/15/2016	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
10/15/2016	10/15/2016	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
10/15/2016	10/15/2016	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
10/15/2016	10/15/2016	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	186.26	186.26
10/15/2016	10/15/2016	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/15/2016	10/15/2016	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	335.63	335.63
10/31/2016	10/31/2016	CASH	MONEY FUND	1.00	2.38	2.38
10/31/2016	11/1/2016	CASH	MONEY FUND	1.00	223.94	223.94
10/31/2016	10/31/2016	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	19,896.10	19,896.10
10/31/2016	10/31/2016	SSBREC	SSB RECOVERY FD(EST.VAL)	10.00	-352.84	-352.84
10/31/2016	10/31/2016	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)	10.00	-449.64	-449.64
10/31/2016	10/31/2016	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	10.00	-27,908.27	-27,908.27
Total Interest					21,541.61	21,541.61

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/1/2016	10/1/2016	3,255	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	3,255.13	3,255.13
10/1/2016	10/1/2016	1,973	3128M7AX4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	1,973.43	1,973.43
10/1/2016	10/1/2016	3,270	3128M97F3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	3,270.27	3,270.27
10/1/2016	10/1/2016	1,626	3128M76Q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	1,626.33	1,626.33
10/1/2016	10/1/2016	5	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	5.10	5.10
10/1/2016	10/1/2016	675	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	675.37	675.37
10/1/2016	10/1/2016	8,720	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	8,719.92	8,719.92
10/1/2016	10/1/2016	7,217	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	7,216.56	7,216.56
10/1/2016	10/1/2016	1,815	31418CAF1	FNMA PASS-THRU LNG 30 YEAR 3.000% Due 08-01-46	100.00	1,815.17	1,815.17

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/1/2016	10/1/2016	8,390	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	8,389.95	8,389.95
10/1/2016	10/1/2016	4	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	3.99	3.99
10/1/2016	10/1/2016	2,957	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	2,956.77	2,956.77
10/1/2016	10/1/2016	4	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	3.68	3.68
10/15/2016	10/15/2016	305,000	161571GC2	CHASE ISSUANCE TRUST DTD 10/31/2013 1.01000% 10/15/2018 1.010% Due 10-15-18	100.00	305,000.00	305,000.00
10/15/2016	10/15/2016	12,786	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	12,785.53	12,785.53
10/15/2016	10/15/2016	15,333	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	15,333.18	15,333.18
Total Principal Payments						373,030.38	373,030.38

Expenses

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/1/2016	10/1/2016	manfee	manfee\accrual	1.00	18,523.12	18,523.12
Total Expenses					18,523.12	18,523.12

Contributions

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/6/2016	10/6/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
Total Contributions					100,000.00	100,000.00

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
10/7/2016	10/7/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
10/20/2016	10/20/2016	CASH	MONEY FUND	1.00	3,007.40	3,007.40
10/28/2016	10/28/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
Total Withdrawals					203,007.40	203,007.40

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/5/2016	10/11/2016	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	-755.10	-755.10
10/11/2016	10/14/2016	26441cas4	DUKE ENERGY CORP NEW 2.650% Due 09-01-26	100.00	-616.13	-616.13
10/17/2016	10/21/2016	172967ky6	CITIGROUP INC 3.200% Due 10-21-26		0.00	0.00
10/18/2016	10/21/2016	172967ky6	CITIGROUP INC 3.200% Due 10-21-26		0.00	0.00
10/18/2016	10/25/2016	43814rab2	HONDA AUTO RECEIVABLES OWNER T 1.040% Due 04-18-19		0.00	0.00
10/31/2016	11/1/2016	912828PA2	UNITED STATES TREAS NTS 1.875% Due 09-30-17	100.00	-263.74	-263.74
Total Purchased Accrued					-1,634.97	-1,634.97

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/5/2016	10/11/2016	140420NB2	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG 3.375% Due 02-15-23	100.00	1,023.75	1,023.75
10/11/2016	10/14/2016	674599CH6	OCCIDENTAL PETE CORP DEL 3.400% Due 04-15-26	100.00	2,332.78	2,332.78
10/17/2016	10/20/2016	457187ab8	INGREDION INC 3.200% Due 10-01-26	100.00	136.89	136.89

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
10/18/2016	10/21/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	118.34	118.34
Total Sold Accrued					3,611.76	3,611.76

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

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	10/1/2016	1,626	3128M76Q4	FHLMC PC		1,807.77	0.00	1,626.33	0.00	-181.44
9/30/2015	10/1/2016	1,973	3128M7AX4	FHLMC PC		2,191.75	0.00	1,973.43	0.00	-218.32
7/10/2007	10/1/2016	5	3128KUS73	FHLMC PC		5.57	0.00	5.10	0.00	-0.47
11/18/2015	10/1/2016	3,270	3128M97F3	FHLMC PC		3,643.29	0.00	3,270.27	-373.02	
4/6/2016	10/1/2016	3,255	3128MJS35	FHLMC PC		3,346.68	0.00	3,255.13	-91.55	
5/9/2008	10/1/2016	4	31371NWX9	FNMA PASS-THRU		4.34	0.00	3.99	0.00	-0.35
6/10/2016	10/1/2016	2,957	3138ENG29	FNMA PASS-THRU		3,329.14	0.00	2,956.77	-372.37	
1/20/2016	10/1/2016	8,720	3138WGG65	FN AS6520		9,101.42	0.00	8,719.92	-381.50	
2/2/2016	10/1/2016	7,217	3138X0Y36	FN AU1629		7,385.70	0.00	7,216.56	-169.14	
12/4/2006	10/1/2016	4	31411DWE5	FNMA PASS-THRU		4.01	0.00	3.68	0.00	-0.33
9/30/2015	10/1/2016	2,145	31416BK72	FNMA PASS-THRU		2,401.37	0.00	2,145.28	0.00	-256.09
9/30/2015	10/1/2016	2,321	31416BK72	FNMA PASS-THRU		2,596.44	0.00	2,320.51	0.00	-275.93
12/4/2015	10/1/2016	3,924	31416BK72	FNMA PASS-THRU		4,390.16	0.00	3,924.16	-466.00	
8/15/2016	10/1/2016	1,815	31418CAF1	FNMA PASS-THRU		1,886.08	0.00	1,815.17	-70.91	
10/22/2014	10/1/2016	675	3137AQT24	FHLMC REMIC SER		689.22	-8.43	675.37	0.00	-5.42
10/30/2013	10/5/2016	180,000	140420NB2	CAPITAL ONE BK		172,071.00	2,197.86	183,837.60	0.00	9,568.74
1/17/2014	10/5/2016	15,000	140420NB2	CAPITAL ONE BK		14,251.35	196.22	15,319.80	0.00	872.23
	10/6/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
7/31/2015	10/7/2016	34	STI	SUNTRUST BKS IN		1,511.85		1,550.02	0.00	38.17
8/3/2015	10/7/2016	100	STI	SUNTRUST BKS IN		4,411.81		4,558.90	0.00	147.09
10/17/2013	10/7/2016	146	JPM	JPMORGAN CHASE		7,863.56		9,924.96	0.00	2,061.40
4/30/2015	10/7/2016	145	FITB	FIFTH THIRD BAN		2,904.25		2,992.01	0.00	87.76
12/31/2013	10/7/2016	249	AAPL	APPLE INC COM		19,915.15		28,433.35	0.00	8,518.20
10/17/2013	10/7/2016	34	TXN	TEXAS INSTRS IN		1,377.68		2,412.35	0.00	1,034.67
12/18/2014	10/7/2016	74	HP	HELMERICH & PAY		4,870.10		5,104.02	0.00	233.92
10/17/2013	10/7/2016	15	BA	BOEING CO COM		1,815.91		2,014.15	0.00	198.24
10/17/2013	10/7/2016	1,938	WFC	WELLS FARGO & C		81,977.40		87,612.54	0.00	5,635.14
12/18/2014	10/7/2016	242	RGC	REGAL ENTMT GRO		4,957.88		5,374.19	0.00	416.31
10/17/2013	10/7/2016	21	JNJ	JOHNSON & JOHNS		1,923.34		2,504.05	0.00	580.71
7/10/2014	10/7/2016	214	DPS	DR PEPPER SNAPP		12,479.05		18,741.54	0.00	6,262.49
10/17/2013	10/7/2016	62	USB	US BANCORP DEL		2,324.73		2,706.95	0.00	382.22
7/10/2014	10/7/2016	48	INTC	INTEL CORP COM		1,469.38		1,825.16	0.00	355.78
10/17/2013	10/7/2016	22	CVX	CHEVRON CORP NE		2,620.01		2,263.75	0.00	-356.26

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
10/1/2016 - 10/31/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
8/23/2016	10/7/2016	244	RDS/B	ROYAL DUTCH SHE		12,904.94		13,329.22	424.28	
8/23/2016	10/7/2016	2,445	LAZ	LAZARD LTD SHS		92,597.77		87,265.27	-5,332.50	
4/19/2016	10/11/2016	105,000	674599CH6	OCCIDENTAL PETE		108,030.30	-125.32	110,202.75	2,297.77	
4/20/2016	10/11/2016	25,000	674599CH6	OCCIDENTAL PETE		25,759.00	-31.24	26,238.75	510.99	
11/14/2013	10/15/2016	12,352	80281CAF2	SANTANDER DRIVE		12,351.56	0.00	12,351.73	0.00	0.17
9/3/2014	10/15/2016	1,278	80281CAF2	SANTANDER DRIVE		1,284.65	0.00	1,277.76	0.00	-6.89
5/11/2015	10/15/2016	1,704	80281CAF2	SANTANDER DRIVE		1,723.92	0.00	1,703.69	0.00	-20.23
10/30/2013	10/15/2016	5,812	80283GAE4	SANTANDER DRIVE		5,781.64	0.00	5,811.61	0.00	29.97
12/5/2013	10/15/2016	3,100	80283GAE4	SANTANDER DRIVE		3,088.39	0.00	3,099.52	0.00	11.13
2/18/2014	10/15/2016	1,550	80283GAE4	SANTANDER DRIVE		1,548.79	0.00	1,549.76	0.00	0.97
5/17/2016	10/15/2016	2,325	80283GAE4	SANTANDER DRIVE		2,330.27	0.00	2,324.64	-5.63	
8/12/2014	10/15/2016	305,000	161571GC2	CHASE ISSUANCE		305,524.22	0.00	305,000.00	0.00	-524.22
9/15/2016	10/17/2016	55,000	457187ab8	INGREDION INC		54,976.35	0.18	56,212.75	1,236.22	
6/24/2016	10/18/2016	20,000	912828P46	UNITED STATES T		20,092.19	-2.82	19,758.59	-330.78	
6/27/2016	10/18/2016	20,000	912828P46	UNITED STATES T		20,269.53	-8.07	19,758.60	-502.86	
	10/28/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
1/29/2016	10/31/2016	353	SSBREC	SSB RECOVERY FD		352.84		352.84	0.00	
9/30/2013	10/31/2016	27,908	STEPSTONEM	STEPSTONE MEZZ		27,908.27		27,908.27	0.00	
9/30/2013	10/31/2016	450	STEPSTONE	STEPSTONE MASTE		449.64		449.64	0.00	
Total Gains									4,469	36,435
Total Losses									-8,096	-1,846
Total						1,278,502	2,218.38	1,311,682	-3,627	34,589
Total Realized Gain/Loss		30,962.39								

No Capital Gains Distributions

Disclaimer & Terms

10/31/2016

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.