Portfolio Report

8/31/2018

Account

WFT Liquidating Trust

Consolidated Account

Portfolio Overview

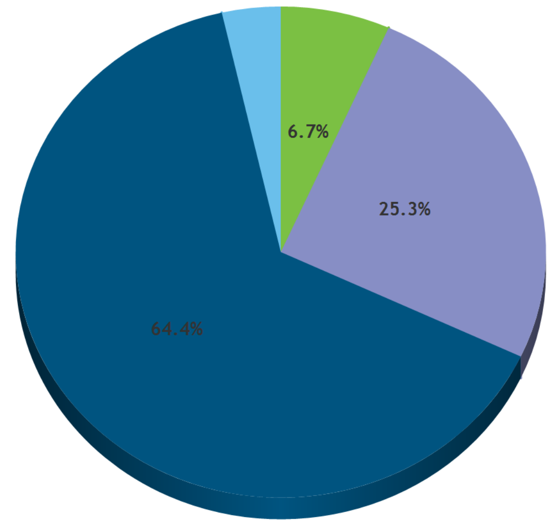
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
7/31/2018 - 8/31/2018

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	**34,062,143.18**	**34,000,183.60**	**35,902,137.00**
Beginning Accrued Interest	156,633.27	147,672.93	158,183.42
Net Contributions/ Withdrawals	-431,403.77	-734,362.14	-2,572,864.49
Realized Gains/Losses	-6,155.82	63,076.37	290,472.80
Change in Unrealized Gains/Losses	212,586.11	388,695.12	-435,144.67
Net Income/Expenses	146,881.99	265,445.51	824,099.02
Amortization/Accretion	184.08	1,197.30	-24,463.89
Change in Accrued Interest	-55,138.10	-46,177.76	-56,688.25
Ending Value	**33,984,235.76**	**33,984,235.76**	**33,984,235.76**
Ending Accrued Interest	101,495.17	101,495.17	101,495.17
Total	**34,085,730.93**	**34,085,730.93**	**34,085,730.93**

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	2,273,395.33	6.7	0.8
Equity	8,630,524.70	25.3	3.2
Fixed Income	21,962,739.59	64.4	2.7
Other	1,219,071.31	3.6	0.0
Total	**34,085,730.93**	**100.0**	**2.6**

Performance Overview

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US Dollar
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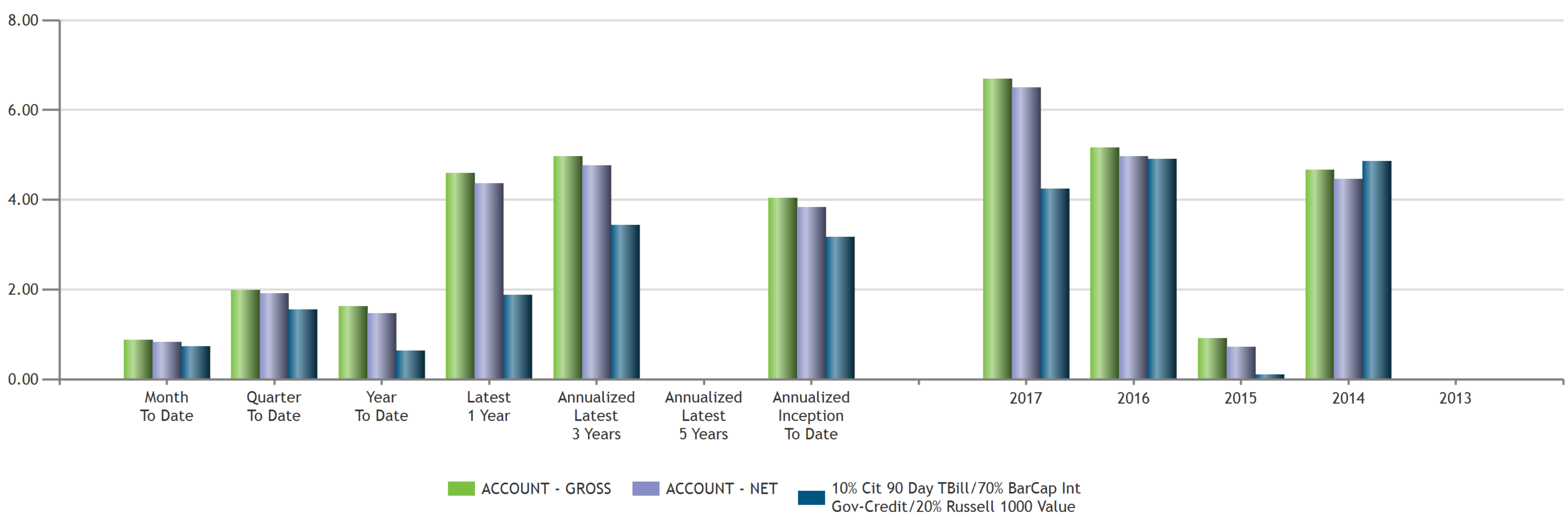
Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2017	2016	2015	2014	2013
Equity	2.06	5.72	5.25	17.47	14.48		10.97	18.50	14.70	-1.58	12.58	
Fixed Income	0.55	0.61	-0.10	-0.28	1.51		1.55	2.48	1.94	1.27	2.55	
Other	0.00	5.09	10.00	19.76	11.65		10.38	13.88	6.30	6.83	12.41	
ACCOUNT - GROSS	**0.88**	**1.99**	**1.63**	**4.59**	**4.97**		**4.04**	**6.70**	**5.16**	**0.92**	**4.66**	
ACCOUNT - NET	**0.82**	**1.92**	**1.47**	**4.36**	**4.76**		**3.83**	**6.49**	**4.96**	**0.72**	**4.46**	
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.73	1.56	0.64	1.87	3.43		3.16	4.25	4.91	0.11	4.85	
Citigroup 90 Day TBill	0.17	0.33	1.12	1.49	0.75		0.47	0.84	0.27	0.03	0.03	
Bloomberg Barclays Int Gov/Credit	0.59	0.62	-0.36	-1.01	1.27		1.53	2.14	2.08	1.07	3.13	
Russell 1000 Value	1.48	5.49	3.71	12.47	12.32		10.08	13.66	17.34	-3.83	13.45	



Equity Overview

WFT Liquidating Trust
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US Dollar
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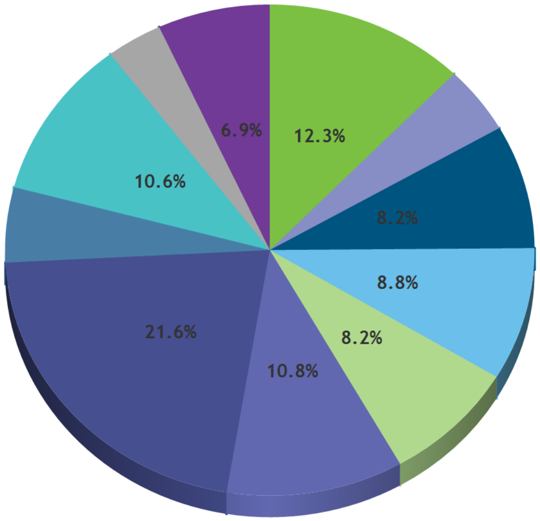
Portfolio Holdings by Industry Sector

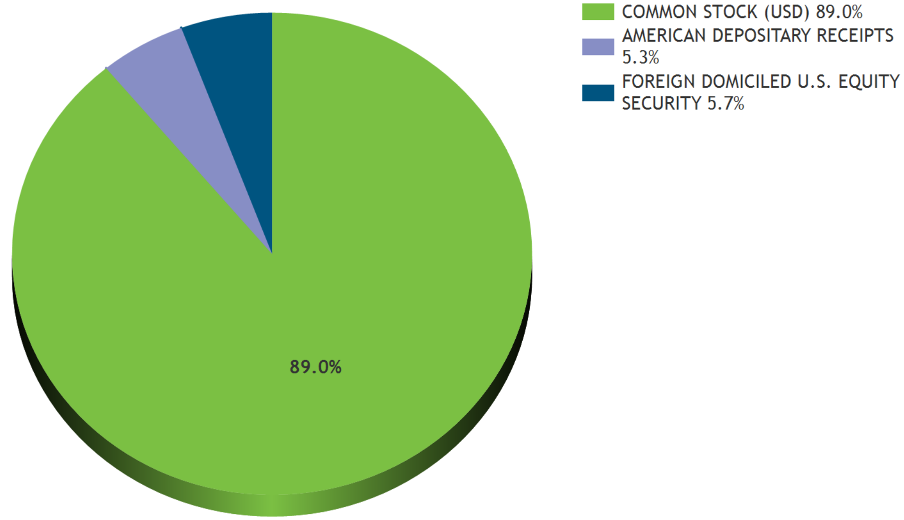


Industry Sector	Market Value	% Equity	% Assets
Energy	1,057,908.68	12.3	3.1
Materials	384,687.96	4.5	1.1
Industrials	704,061.22	8.2	2.1
Consumer Discretionary	755,843.81	8.8	2.2
Consumer Staples	705,789.86	8.2	2.1
Health Care	932,897.75	10.8	2.7
Financials	1,861,436.56	21.6	5.5
Real Estate	426,115.27	4.9	1.3
Information Technology	913,311.76	10.6	2.7
Telecommunication Services	295,827.17	3.4	0.9
Utilities	592,644.66	6.9	1.7
Equity Total	**8,630,524.70**	**100.0**	**25.4**

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
VZ	VERIZON COMMUNICATIONS INC COM	295,827.17	3.4
CSCO	CISCO SYS INC COM	295,314.14	3.4
WMT	WAL-MART STORES INC	284,608.34	3.3
XOM	EXXON MOBIL CORP COM	278,991.60	3.2
CVX	CHEVRON CORP NEW COM	277,314.86	3.2
BBT	BB&T CORP COM	273,539.70	3.2
PNC	PNC FINL SVCS GROUP INC COM	244,879.24	2.8
JNJ	JOHNSON & JOHNSON COM	237,189.09	2.7
JPM	JPMORGAN CHASE & CO COM	213,806.28	2.5
PFE	PFIZER INC COM	207,641.52	2.4
Top 10 Holdings Total		**2,609,111.94**	**30.2**

Equity Allocation by Security Type



Fixed Income Characteristics

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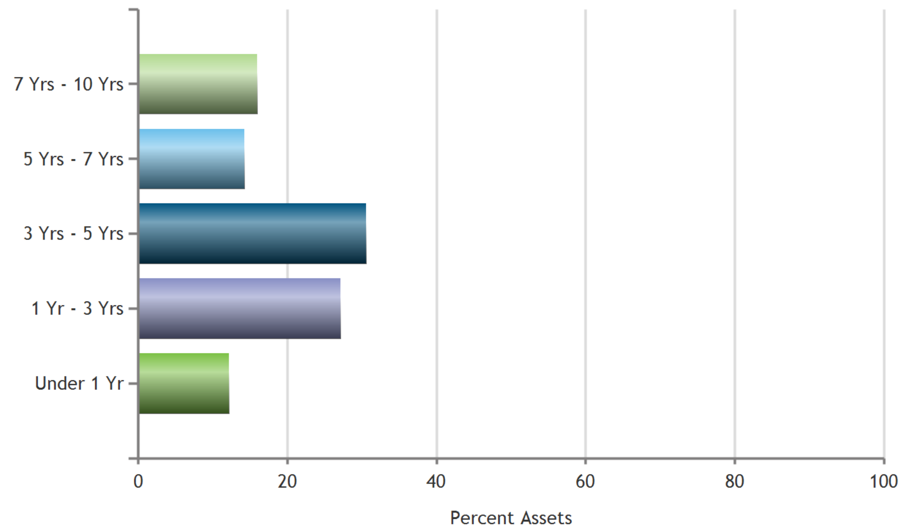
Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	8	1,484,587.41	7.5	2.1	2.107%	0.3
1 Yr - 3 Yrs	25	5,297,898.09	26.7	2.9	2.702%	2.0
3 Yrs - 5 Yrs	23	5,822,197.65	29.3	3.2	2.923%	4.0
5 Yrs - 7 Yrs	6	1,816,232.32	9.1	3.3	3.106%	5.2
7 Yrs - 10 Yrs	20	4,695,476.45	23.6	3.0	2.508%	7.8
Over 10 Yrs	4	762,869.50	3.8	2.4	2.362%	0.1

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	2.95
Average Maturity (years)	5.40
Average Coupon (%)	2.70
Average Duration	4.05
Average Moody Rating	A1
Average S&P Rating	A+
Average Fitch Rating	AA-

Distribution by S&P/Moody's Rating

S&P/Moody's Rating	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
AAA/Aaa	24	10,786,386.46	54.3	2.5	2.015%	4.2
AA+/Aa1	2	513,686.57	2.6	2.5	2.011%	0.8
AA/Aa2	4	613,052.40	3.1	3.1	2.467%	3.3
AA-/Aa3	1	172,024.03	0.9	3.2	2.500%	3.8
A+/A1	4	519,184.54	2.6	3.5	3.584%	4.6
A/A2	4	536,830.30	2.7	3.6	3.393%	4.8
A-/A3	13	2,266,561.18	11.4	3.3	3.795%	3.2
BBB+/Baa1	16	2,272,891.31	11.4	3.7	3.404%	4.4
BBB/Baa2	12	1,419,419.02	7.1	4.0	4.417%	5.0
BBB-/Baa3	6	779,225.60	3.9	3.7	3.515%	3.4

Portfolio Appraisal

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Quantity	CUSIP/ Ticker	Description	Duration	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moodys Rating	S & P Rating
CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				33,209.41 0.00	33,209.41 0.00	0.1			0		
	CASH	MONEY FUND				1,568,589.37 0.00	1,568,589.37 0.00	4.6			0		
					0.00	**1,601,798.78**	**1,601,798.78**	**4.7**		**0.00**	**0**		
REPURCHASE AGREEMENT													
671,597	COASTAL	CS - REPURCHASE AGREEMENT		2.65	2.65	671,596.55 1.00	671,596.55 1.00	2.0	0.00		17,797		
				2.65	**2.65**	**671,596.55**	**671,596.55**	**2.0**	**0.00**	**0.00**	**17,797**		
EQUITY													
COMMON STOCK (USD)													
1,694	ABBV	ABBVIE INC COM				119,546.42 70.57	162,590.12 95.98	0.5	43,043.70		6,505		
2,849	AFL	AFLAC INC COM				96,454.51 33.86	131,737.76 46.24	0.4	35,283.25		2,963		
2,495	AEE	AMEREN CORP COM				109,760.40 43.99	157,758.85 63.23	0.5	47,998.45		4,566		
1,108	AFG	AMERICAN FINL GROUP INC OHIO C				77,602.39 70.04	123,386.88 111.36	0.4	45,784.49		1,551		
4,943	BAC	BANK AMER CORP COM				144,412.19 29.22	152,886.99 30.93	0.4	8,474.80		2,966		
5,295	BBT	BB&T CORP COM				246,586.26 46.57	273,539.70 51.66	0.8	26,953.44		8,578		
1	BHF	BRIGHTHOUSE FINANCIAL INC				64.48 64.47	41.52 41.51	0.0	-22.96				
1,153	CCL	CARNIVAL CORP PAIRED CTF				66,555.09 57.72	70,897.97 61.49	0.2	4,342.88		2,306		
834	CAT	CATERPILLAR INC DEL COM				82,596.08 99.04	115,800.90 138.85	0.3	33,204.82		2,869		
2,341	CVX	CHEVRON CORP NEW COM				253,163.47 108.14	277,314.86 118.46	0.8	24,151.39		10,488		
3,971	CIM	CHIMERA INVT CORP COM NEW				61,085.88 15.38	73,979.73 18.63	0.2	12,893.85		7,942		
6,182	CSCO	CISCO SYS INC COM				173,153.43 28.01	295,314.14 47.77	0.9	122,160.71		8,160		
4,249	CMCSA	COMCAST CORP NEW CL A				158,496.62 37.30	157,170.51 36.99	0.5	-1,326.11		3,229		
508	CMI	CUMMINS INC COM				86,885.33 171.03	72,034.40 141.80	0.2	-14,850.93		2,316		
2,533	DFS	DISCOVER FINL SVCS COM				188,362.83 74.36	197,877.96 78.12	0.6	9,515.13		4,053		

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1,867	DWDP	DOW DUPONT INC				110,112.89 58.98	130,932.71 70.13	0.4	20,819.82		2,838		
5,229	DRE	DUKE REALTY CORP COM NEW				133,230.55 25.48	148,974.21 28.49	0.4	15,743.66		4,183		
1,895	EIX	EDISON INTL COM				111,554.80 58.87	124,558.35 65.73	0.4	13,003.55		4,586		
3,480	XOM	EXXON MOBIL CORP COM				314,109.39 90.26	278,991.60 80.17	0.8	-35,117.79		11,414		
3,766	FE	FIRSTENERGY CORP COM				126,865.18 33.69	140,773.08 37.38	0.4	13,907.90		5,423		
1,130	GATX	GATX CORP				53,792.73 47.60	95,428.50 84.45	0.3	41,635.77		1,989		
2,096	HP	HELMERICH & PAYNE INC COM				136,120.99 64.94	137,434.72 65.57	0.4	1,313.73		5,953		
5,372	HPE	HEWLETT PACKARD ENTERPRISE CO				79,918.17 14.88	88,799.16 16.53	0.3	8,880.99		2,417		
7,604	HST	HOST HOTELS & RESORTS INC COM				138,465.69 18.21	163,714.12 21.53	0.5	25,248.43		6,083		
2,648	INTC	INTEL CORP COM				90,523.24 34.19	128,242.64 48.43	0.4	37,719.40		3,178		
1,658	IP	INTL PAPER CO COM				71,115.48 42.89	84,790.12 51.14	0.2	13,674.64		3,150		
1,761	JNJ	JOHNSON & JOHNSON COM				166,189.43 94.37	237,189.09 134.69	0.7	70,999.66		6,340		
1,866	JPM	JPMORGAN CHASE & CO COM				113,655.96 60.91	213,806.28 114.58	0.6	100,150.32		5,971		
579	KMB	KIMBERLY CLARK CORP COM				57,809.32 99.84	66,897.66 115.54	0.2	9,088.34		2,316		
1,386	KSS	KOHLS CORP COM				100,594.36 72.58	109,646.46 79.11	0.3	9,052.10		3,382		
1,305	LVS	LAS VEGAS SANDS CORP COM				76,982.42 58.99	85,373.10 65.42	0.3	8,390.68		3,915		
1,311	LDOS	LEIDOS HLDGS INC COM				57,792.77 44.08	92,779.47 70.77	0.3	34,986.70		1,678		
807	LLY	LILLY ELI & CO COM				42,785.87 53.02	85,259.55 105.65	0.3	42,473.68		1,816		
1,931	MAC	MACERICH CO COM				127,009.89 65.77	113,426.94 58.74	0.3	-13,582.95		5,716		
1,217	MXIM	MAXIM INTEGRATED PRO				54,841.67 45.06	73,591.99 60.47	0.2	18,750.32		2,239		
599	MCD	MCDONALDS CORP COM				95,691.04 159.75	97,175.77 162.23	0.3	1,484.73		2,420		
1,683	MRK	MERCK & CO INC COM				93,994.84 55.85	115,436.97 68.59	0.3	21,442.13		3,231		
2,459	MET	METLIFE INC COM				114,937.69 46.74	112,843.51 45.89	0.3	-2,094.18		4,131		
1,504	MSFT	MICROSOFT CORP COM				88,318.17 58.72	168,944.32 112.33	0.5	80,626.15		2,527		

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1,116	PEP	PEPSICO INC COM				120,477.77 107.95	125,003.16 112.01	0.4	4,525.39		4,140		
5,001	PFE	PFIZER INC COM				151,424.50 30.28	207,641.52 41.52	0.6	56,217.02		6,801		
1,706	PNC	PNC FINL SVCS GROUP INC COM				237,456.35 139.19	244,879.24 143.54	0.7	7,422.89		6,483		
3,524	PPL	PPL CORP COM				119,435.80 33.89	104,803.76 29.74	0.3	-14,632.04		5,779		
871	PG	PROCTER AND GAMBLE CO COM				71,522.54 82.12	72,249.45 82.95	0.2	726.91		2,499		
1,479	SO	SOUTHERN CO COM				69,648.18 47.09	64,750.62 43.78	0.2	-4,897.56		3,550		
2,917	TPR	TAPESTRY INC				124,868.79 42.81	147,862.73 50.69	0.4	22,993.94		3,938		
2,630	TCF	TCF FINL CORP COM				65,485.42 24.90	66,670.50 25.35	0.2	1,185.08		1,578		
1,098	UNP	UNION PAC CORP COM				119,735.72 109.05	165,380.76 150.62	0.5	45,645.04		3,514		
1,963	USB	US BANCORP DEL COM NEW				98,509.63 50.18	106,217.93 54.11	0.3	7,708.30		2,356		
1,574	VLO	VALERO ENERGY CORP NEW COM				106,413.08 67.61	185,543.12 117.88	0.5	79,130.04		5,037		
5,441	VZ	VERIZON COMMUNICATIONS IN				267,515.38 49.17	295,827.17 54.37	0.9	28,311.79		12,841		
2,969	WMT	WAL-MART STORES INC				223,737.52 75.36	284,608.34 95.86	0.8	60,870.82		6,176		
2,797	WFC	WELLS FARGO & CO NEW COM				154,039.44 55.07	163,568.56 58.48	0.5	9,529.12		4,811		
1,249	WSM	WILLIAMS SONOMA INC COM				77,013.97 61.66	87,717.27 70.23	0.3	10,703.30		2,148		
					0.00	**6,428,421.98**	**7,680,066.74**	**22.5**	**1,251,644.75**	**0.00**	**237,038**		
AMERICAN DEPOSITARY RECEIPTS													
3,081	GSK	GLAXOSMITHKLINE PLC SPONSORED				136,843.08 44.42	124,780.50 40.50	0.4	-12,062.58		6,654		
1,875	NSRGY	NESTLE S A SPONSORED ADR				150,194.68 80.10	157,031.25 83.75	0.5	6,836.57		4,531	NR	NR
2,651	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR				149,842.89 56.52	178,624.38 67.38	0.5	28,781.49		9,968		
					0.00	**436,880.65**	**460,436.13**	**1.4**	**23,555.48**	**0.00**	**21,153**		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
958	CPA	COPA HOLDINGS SA CL A				76,683.64 80.05	76,582.52 79.94	0.2	-101.12		3,334		
2,151	ETN	EATON CORP PLC SHS				148,625.41 69.10	178,834.14 83.14	0.5	30,208.73		5,679		
865	LYB	LYONDELLBASELL INDUSTRIES N V				78,557.96 90.82	97,554.70 112.78	0.3	18,996.74		3,460		NR

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1,261	NTR	NUTRIEN LTD				52,179.24 41.38	71,410.43 56.63	0.2	19,231.19		2,018		
1,226	STX	SEAGATE TECHNOLOGY PLC S				44,681.48 36.44	65,640.04 53.54	0.2	20,958.56		3,090		
					0.00	**400,727.73**	**490,021.83**	**1.4**	**89,294.10**	**0.00**	**17,580**		
EQUITY TOTAL				**0.00**	**0.00**	**7,266,030.36**	**8,630,524.70**	**25.3**	**1,364,494.34**	**0.00**	**275,770**		
FIXED INCOME													
US Treasury													
1,495,000	912828RC6	UNITED STATES TREAS NTS	2.8	1.92	2.69	1,503,802.13 100.59	1,470,975.35 98.39	4.3	-32,826.78	1,381.25	31,769	Aaa	AA+
325,000	9128282W9	US TREASURY N/B	3.9	2.30	2.73	319,701.63 98.37	314,314.00 96.71	0.9	-5,387.63	2,547.39	6,094	Aaa	AA+
2,375,000	912828VS6	UNITED STATES TREAS NTS	4.6	2.48	2.74	2,377,081.39 100.09	2,348,685.00 98.89	6.9	-28,396.39	2,581.52	59,375	Aaa	AA+
1,025,000	912828XT2	US TREASURY N/B	5.3	2.14	2.77	1,017,538.03 99.27	983,169.75 95.92	2.9	-34,368.28	5,153.01	20,500	Aaa	AA+
1,020,000	912828P46	UNITED STATES TREAS NTS	6.9	2.93	2.82	931,403.91 91.31	938,604.00 92.02	2.8	7,200.09	720.65	16,575	Aaa	AA+
520,000	9128282R0	US TREASURY N/B	8.0	2.93	2.85	492,389.42 94.69	495,445.60 95.28	1.5	3,056.18	508.70	11,700	Aaa	AA+
		Accrued Interest					12,892.51	0.0			146,013		
			4.9	**2.39**	**2.75**	**6,641,916.52**	**6,564,086.21**	**19.3**	**-90,722.82**	**12,892.51**	**146,013**		
Corporate Bond													
205,000	00287YAK5	ABBVIE INC	0.2	2.30	2.41	204,887.87 99.95	204,830.47 99.92	0.6	-57.41	1,309.72	4,100	Baa2	A-
135,000	501044CW9	KROGER CO	0.4	2.26	2.75	135,015.64 100.01	134,761.59 99.82	0.4	-254.05	396.75	3,105	Baa1	BBB
90,000	501044DA6	KROGER CO	0.4	2.47	2.75	89,844.39 99.83	89,741.61 99.71	0.3	-102.78	230.00	1,800	Baa1	BBB
410,000	89114QBE7	TORONTO-DOMINION BANK	0.4	1.81	2.43	410,217.53 100.05	409,198.04 99.80	1.2	-1,019.49	866.13	7,995	Aa1	AA-
200,000	61747YCJ2	MORGAN STANLEY	1.0	2.98	2.92	205,486.74 102.74	205,582.00 102.79	0.6	95.26	4,937.50	11,250	A3	BBB+
215,000	82481LAA7	SHIRE ACQ INV IRELAND DA	1.0	2.14	3.01	214,466.89 99.75	212,510.30 98.84	0.6	-1,956.59	1,792.86	4,085	Baa3	BBB-
160,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	1.1	2.78	3.56	165,428.00 103.39	164,020.80 102.51	0.5	-1,407.20	3,551.11	9,400	Baa1	A-
110,000	49327M2F0	KEY BANK NA	1.3	1.97	2.89	110,729.95 100.66	109,456.60 99.51	0.3	-1,273.35	580.56	2,750	A3	A-
125,000	02209SAT0	ALTRIA GROUP INC	1.3	2.64	2.92	124,971.82 99.98	124,496.25 99.60	0.4	-475.57	428.39	3,281	A3	A-
285,000	78012KC62	ROYAL BANK OF CANADA	1.5	2.15	2.91	284,895.75 99.96	281,716.80 98.85	0.8	-3,178.95	3,011.30	6,056	Aa2	AA-

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100,000	4042Q1AE7	HSBC BK USA N A GLOBAL	1.9	3.24	3.33	103,112.62 103.11	102,919.00 102.92	0.3	-193.62	94.79	4,875	A1	A
100,000	58013MEX8	MCDONALDS CORP MED TERM NT BE	2.2	2.71	2.99	100,086.51 100.09	99,476.00 99.48	0.3	-610.51	626.39	2,750	Baa1	BBB+
100,000	7591EPAK6	REGIONS FINL CORP NEW	2.3	2.83	3.33	100,860.11 100.86	99,679.00 99.68	0.3	-1,181.11	204.44	3,200	Baa2	BBB+
105,000	037833BS8	APPLE INC	2.4	1.92	2.82	105,836.81 100.80	103,569.90 98.64	0.3	-2,266.91	52.50	2,363	Aa1	AA+
100,000	867914BK8	SUNTRUST BANKS INC	2.4	2.87	3.27	100,082.18 100.08	99,109.00 99.11	0.3	-973.18	1,433.89	2,900	Baa1	BBB+
105,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	2.6	2.20	3.19	105,123.66 100.12	102,486.30 97.61	0.3	-2,637.36	761.25	2,363	A2	A-
195,000	46625HHZ6	JPMORGAN CHASE	2.5	2.83	3.23	203,994.43 104.61	201,916.65 103.55	0.6	-2,077.78	2,780.78	9,019	A3	A-
205,000	369550BE7	GENERAL DYNAMICS CORP	2.5	3.19	3.06	203,981.90 99.50	204,635.10 99.82	0.6	653.20	1,879.17	6,150	A2	A+
95,000	60871RAF7	MOLSON COORS BREWING CO	2.7	2.52	2.97	93,115.16 98.02	91,599.95 96.42	0.3	-1,515.21	254.92	1,995	Baa3	BBB-
110,000	871829BA4	SYSCO CORP	2.7	2.24	3.20	110,781.65 100.71	107,889.10 98.08	0.3	-2,892.55	351.39	2,750	A3	BBB+
95,000	345397VU4	FORD MOTOR CREDIT CO LLC	2.7	3.53	4.25	101,126.78 106.45	99,173.35 104.39	0.3	-1,953.43	449.60	5,581	Baa3	BBB
105,000	822582BW1	SHELL INTERNATIONAL FIN	2.9	1.82	2.99	104,795.81 99.81	101,235.75 96.42	0.3	-3,560.06	862.60	1,838	Aa2	A+
100,000	00772BAM3	AERCAP IRELAND CAP	2.8	2.94	3.84	106,005.09 106.01	103,316.00 103.32	0.3	-2,689.09	2,083.33	5,000	Baa3	BBB-
60,000	36962G5J9	GENERAL ELECTRIC CO 4.65% DUE	2.9	3.34	3.28	62,302.52 103.84	62,418.00 104.03	0.2	115.48	1,038.50	2,790	A2	A
196,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	3.0	3.06	3.42	205,508.09 104.85	203,248.08 103.70	0.6	-2,260.01	1,913.72	9,065	A3	A-
210,000	446150AK0	HUNTINGTON BANCSHARES	3.1	2.19	3.10	208,682.16 99.37	201,891.90 96.14	0.6	-6,790.26	630.58	4,830	Baa1	BBB+
105,000	166764BN9	CHEVRON CORP	3.3	2.50	3.07	105,000.00 100.00	103,019.70 98.11	0.3	-1,980.30	1,296.88	2,623	Aa2	AA-
210,000	14040HBL8	CAPITAL ONE FINANCIAL CO	3.3	3.07	3.62	209,837.18 99.92	206,028.90 98.11	0.6	-3,808.28	3,060.17	6,405	Baa1	BBB
145,000	084423AS1	BERKLEY W R CORP	3.2	3.88	3.59	148,542.43 102.44	149,918.40 103.39	0.4	1,375.97	3,092.33	6,706	Baa1	BBB+
165,000	05531FAX1	BB&T CORPORATION	3.3	2.79	3.28	164,776.34 99.86	162,030.00 98.20	0.5	-2,746.34	1,890.63	4,538	A2	A-
162,000	037411AZ8	APACHE CORP	3.3	3.11	3.54	162,763.07 100.47	160,422.12 99.03	0.5	-2,340.95	1,989.00	5,265	Baa3	BBB
105,000	25389JAL0	DIGITAL REALTY TRUST LP	3.5	2.88	3.58	109,051.22 103.86	106,353.45 101.29	0.3	-2,697.77	691.25	4,148	Baa2	BBB
110,000	666807BQ4	NORTHROP GRUMMAN CORP	3.8	2.55	3.34	109,987.19 99.99	106,650.50 96.96	0.3	-3,336.69	1,059.67	2,805	Baa2	BBB
175,000	68389XAP0	ORACLE CORP	3.8	2.59	3.19	174,385.75 99.65	170,371.25 97.36	0.5	-4,014.50	1,652.78	4,375	A1	AA-

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205,000	254709AJ7	DISCOVER FINL SVCS	3.8	4.19	3.95	202,299.36 98.68	204,204.60 99.61	0.6	1,905.24	2,192.36	7,893	Ba1	BBB-
75,000	71654QBG6	PETROLEOS MEXICANOS	4.0	3.98	4.93	73,540.84 98.05	70,791.00 94.39	0.2	-2,749.84	218.75	2,625	Baa3	BBB+
205,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	4.1	3.14	3.50	206,284.30 100.63	203,282.10 99.16	0.6	-3,002.20	563.75	6,765	A3	A-
75,000	281020AJ6	EDISON INTERNATIONAL	4.1	2.71	3.86	75,733.14 100.98	72,179.25 96.24	0.2	-3,553.89	1,020.21	2,213	Baa1	BBB
210,000	26875PAK7	EOG RESOURCES INC	4.2	3.28	3.41	204,224.87 97.25	203,112.00 96.72	0.6	-1,112.87	2,541.88	5,513	Baa1	A-
190,000	23331ABH1	D.R. HORTON INC	4.3	3.61	4.08	208,238.21 109.60	204,046.70 107.39	0.6	-4,191.51	485.56	10,925	Baa3	BBB
200,000	59156RBB3	METLIFE INC	4.4	3.14	3.47	211,515.07 105.76	208,368.00 104.18	0.6	-3,147.07	1,844.27	8,736	A3	A-
200,000	316773CP3	FIFTH THIRD BANCORP	4.7	3.48	3.95	207,949.98 103.97	203,314.00 101.66	0.6	-4,635.98	1,075.00	8,600	Baa1	BBB
100,000	00206RDC3	AT&T INC	4.8	3.89	3.97	102,345.63 102.35	102,388.00 102.39	0.3	42.37	1,854.17	4,450	Baa2	BBB
205,000	151020AS3	CELGENE CORP	6.0	4.05	4.10	202,892.78 98.97	202,224.30 98.65	0.6	-668.48	353.06	7,944	Baa2	BBB+
95,000	29250RAW6	ENBRIDGE ENERGY PARTNERS	5.6	4.35	4.21	103,574.49 109.03	104,380.30 109.87	0.3	805.81	2,108.47	5,581	Baa3	BBB
105,000	00206RCT7	AT&T INC	6.3	3.48	4.31	109,312.47 104.11	103,758.90 98.82	0.3	-5,553.57	168.44	4,331	Baa2	BBB
95,000	032511BN6	ANADARKO PETROLEUM CORP	6.0	3.97	4.36	104,667.73 110.18	102,154.45 107.53	0.3	-2,513.28	2,431.21	5,273	Ba1	BBB
55,000	91911TAP8	VALE OVERSEAS LIMITED	6.3	4.68	4.75	60,669.04 110.31	60,408.15 109.83	0.2	-260.89	200.52	3,438	Baa3	BBB-
115,000	690742AF8	OWENS CORNING	6.8	3.46	4.46	114,511.19 99.57	106,879.85 92.94	0.3	-7,631.34	173.78	3,910	Ba1	BBB
120,000	26441CAS4	DUKE ENERGY CORP NEW	6.8	3.53	3.48	109,075.56 90.90	109,384.80 91.15	0.3	309.24	1,590.00	3,180	Baa1	BBB+
100,000	91914JAA0	VALERO ENERGY PARTNERS LP	6.8	3.92	4.41	103,183.39 103.18	99,739.00 99.74	0.3	-3,444.39	923.61	4,375	Baa3	BBB-
105,000	929160AT6	VULCAN MATERIALS CO	7.1	4.43	4.41	101,066.15 96.25	101,195.85 96.38	0.3	129.70	1,706.25	4,095	Baa3	BBB
110,000	237194AL9	DARDEN RESTAURANTS INC	7.2	3.81	4.16	110,347.10 100.32	107,486.50 97.72	0.3	-2,860.60	1,411.67	4,235	Baa2	BBB
115,000	01609WAT9	ALIBABA GROUP HOLDING	7.8	3.48	4.19	114,321.53 99.41	108,086.20 93.99	0.3	-6,235.33	923.19	3,910	A1	A+
210,000	172967LD1	CITIGROUP INC	7.7	4.26	4.21	204,027.86 97.16	204,792.00 97.52	0.6	764.14	1,156.38	8,163	Baa1	BBB+
205,000	036752AG8	ANTHEM INC	7.6	4.29	4.29	201,989.95 98.53	202,025.45 98.55	0.6	35.50	4,180.17	8,407	Baa2	A
105,000	534187BH1	LINCOLN NATIONAL CORP	7.8	3.83	4.14	104,798.33 99.81	102,183.90 97.32	0.3	-2,614.43	997.50	3,990	Baa1	A-
205,000	126650CX6	CVS HEALTH CORP	7.6	4.38	4.39	203,748.16 99.39	203,491.20 99.26	0.6	-256.96	4,211.61	8,815	Baa1	BBB

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105,000	49326EEG4	KEYCORP	7.8	4.12	4.05	104,862.00 99.87	105,373.80 100.36	0.3	511.80	1,435.00	4,305	Baa1	BBB+
215,000	06051GGR4	BANK OF AMERICA CORP	8.2	4.18	4.14	204,888.46 95.30	205,516.35 95.59	0.6	627.89	858.33	7,725	A3	A-
100,000	665859AT1	NORTHERN TRUST CORP	8.1	3.67	3.60	99,875.88 99.88	100,363.20 100.36	0.3	487.32	283.89	3,650	A2	A+
120,000	007589AA2	ADVOCATE HEALTH CORP	8.1	3.83	3.65	120,000.00 100.00	121,717.92 101.43	0.4	1,717.92	191.45	4,595	Aa3	AA
		Accrued Interest					84,355.32	0.2			315,793		
			3.9	**3.13**	**3.52**	**9,115,626.71**	**9,092,874.95**	**26.7**	**-107,107.08**	**84,355.32**	**315,793**		
ABS													
276	03064LAE0	AMCAR 2014-1 C	0.0	2.15	2.03	276.04 99.93	276.21 100.00	0.0	0.17	0.38	6		AAA
63,809	80284TAF2	SDART 2017-1 A3	0.1	1.78	1.85	63,807.96 100.00	63,767.72 99.94	0.2	-40.24	50.20	1,129	Aaa	AAA
116,997	03065JAF1	AMCAR 2014-4 C	0.3	1.73	2.52	118,272.38 101.09	116,951.37 99.96	0.3	-1,321.01	184.63	2,890		AAA
115,000	31679RAD7	FITAT 2017-1 A3	1.2	1.81	2.84	114,997.05 100.00	113,455.32 98.66	0.3	-1,541.73	86.25	2,070	Aaa	AAA
415,000	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN	1.4	1.95	2.82	414,902.02 99.98	409,419.54 98.66	1.2	-5,482.48	355.98	8,010	Aaa	
310,000	14041NFK2	COMET 2017-A1 A1	1.5	2.02	2.81	309,931.93 99.98	305,896.96 98.68	0.9	-4,034.96	275.56	6,200		AAA
175,000	03066LAD0	AMCAR 2018-2 A3	1.9	3.18	3.10	174,970.85 99.98	175,203.86 100.12	0.5	233.01	245.00	5,513	Aaa	
210,000	87165LBP5	SYNCT 2017-1 A	1.7	1.94	3.00	209,998.66 100.00	206,042.05 98.12	0.6	-3,956.61	180.13	4,053	Aaa	
210,000	254683BX2	DCENT 2017-A2 A2	3.2	2.11	3.41	211,542.19 100.73	205,421.87 97.82	0.6	-6,120.32	223.07	5,019	Aaa	AAA
		Accrued Interest					1,601.19	0.0			34,889		
			1.6	**2.08**	**2.89**	**1,618,699.06**	**1,598,036.09**	**4.7**	**-22,264.16**	**1,601.19**	**34,889**		
MBS-CMO													
399,552	3136AY5X7	FNR 2017-103 BF	0.1	1.82	2.43	399,833.13 100.07	396,387.02 99.21	1.2	-3,446.11	103.12	9,281	Aaa	AA+
46,942	3137F5BX6	FHR 4790 F	0.1	2.09	2.26	46,942.16 100.00	46,943.21 100.00	0.1	1.05	46.94	1,056	Aaa	AA+
317,563	3137FAFF0	FHR 4708 F	0.1	1.91	2.42	318,122.40 100.18	317,868.56 100.10	0.9	-253.84	336.11	7,665	Aaa	AA+
		Accrued Interest					486.17	0.0			18,002		
			0.1	**1.87**	**2.41**	**764,897.68**	**761,684.95**	**2.2**	**-3,698.90**	**486.17**	**18,002**		

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Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	4.1	2.26	3.17	130,215.26 100.17	125,372.00 96.44	0.4	-4,843.26	249.17	2,990	Aa1	AAA
		Accrued Interest					249.17	0.0			2,990		
			4.1	**2.26**	**3.17**	**130,215.26**	**125,621.17**	**0.4**	**-4,843.26**	**249.17**	**2,990**		
US TIPS													
1,123,683	9128283R9	TSY INFL IX N/B	9.1	0.71	0.81	1,102,934.95 98.15	1,092,079.42 97.19	3.2	-10,855.53	717.57	5,618	Aaa	AA+
		Accrued Interest					717.57	0.0			5,618		
			9.1	**0.71**	**0.81**	**1,102,934.95**	**1,092,796.98**	**3.2**	**-10,855.53**	**717.57**	**5,618**		
MBS - Agency													
1,086	3128KUS73	FHLMC PC GOLD COMB 30	2.8	5.21	2.29	1,184.93 109.15	1,179.12 108.61	0.0	-5.81	5.43	65	Aaa	AA+
		Accrued Interest					5.43	0.0			65		
			2.8	**5.21**	**2.29**	**1,184.93**	**1,184.55**	**0.0**	**-5.81**	**5.43**	**65**		
Mutual Fund													
80,319	ZFLIX	ZIEGLER FLOATING RATE INSTITUT				2,084,988.48 25.96	2,083,478.18 25.94	6.1	-1,510.30				
					0.00	**2,084,988.48**	**2,083,478.18**	**6.1**	**-1,510.30**	**0.00**			
CMBS - Agency													
207,746	3137AKKC4	FHLMC REMIC SERIES K-705		1.43	1.51	212,387.53 102.23	207,391.92 99.83	0.6	-4,995.61	398.70	4,784	Aaa	NA
101,316	3136AHUV0	FNMA REMIC TRUST 2014-M1	0.2	1.56	1.79	101,661.64 100.34	101,133.15 99.82	0.3	-528.49	196.13	2,354	Aaa	AA+
334,076	3137AQT24	FHLMC REMIC SERIES K-708	0.3	1.14	1.54	340,926.86 102.05	333,263.63 99.76	1.0	-7,663.23	592.98	7,116	Aaa	AA+
		Accrued Interest					1,187.81	0.0			14,254		
			0.2	**1.30**	**1.57**	**654,976.03**	**642,976.51**	**1.9**	**-13,187.33**	**1,187.81**	**14,254**		
FIXED INCOME TOTAL			**3.7**	**2.31**	**2.67**	**22,115,439.61**	**21,962,739.59**	**64.4**	**-254,195.19**	**101,495.17**	**537,624**		

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OTHER													
OTHER ASSETS (USD)													
212,494	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				212,493.77 10.00	212,493.77 10.00	0.6	0.00		0		
326,978	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				326,978.34 10.00	326,978.34 10.00	1.0	0.00		0		
423,956	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				423,955.68 10.00	423,955.68 10.00	1.2	0.00		0		
201,357	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				201,356.96 10.00	201,356.96 10.00	0.6	0.00		0		
54,287	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				54,286.56 10.00	54,286.56 10.00	0.2	0.00		0		
					0.00	**1,219,071.31**	**1,219,071.31**	**3.6**	**0.00**	**0.00**	**0**		
OTHER TOTAL				**0.00**	**0.00**	**1,219,071.31**	**1,219,071.31**	**3.6**	**0.00**	**0.00**	**0**		
TOTAL PORTFOLIO			**2.35**	**1.61**	**1.77**	**32,873,936.61**	**34,085,730.93**	**100.0**	**1,110,299.15**	**101,495.17**	**831,192**		

Transaction Summary

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
8/1/2018	8/3/2018	105,000	929160AT6	VULCAN MATERIALS CO 3.900% Due 4/1/2027	SEA_bb	96.23	101,035.20			101,035.20
8/3/2018	8/6/2018	110,000	912828VS6	UNITED STATES TREAS NTS 2.500% Due 8/15/2023	BOA_bb	98.52	108,371.48			108,371.48
8/7/2018	8/16/2018	120,000	007589AA2	ADVOCATE HEALTH CORP 3.829% Due 8/15/2028	JPMORGAN_bb	100.00	120,000.00			120,000.00
8/8/2018	8/15/2018	175,000	03066LAD0	AMCAR 2018-2 A3 3.150% Due 3/20/2023	DB_bb	99.99	174,970.85			174,970.85
8/24/2018	8/24/2018	50,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	50,000.00			50,000.00
8/30/2018	8/31/2018	250,000	9128282R0	US TREASURY N/B 2.250% Due 8/15/2027	BOA_TW	95.14	237,851.56			237,851.56
8/31/2018	8/31/2018	314	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		25.94	8,134.16			8,134.16
Total Purchases							**800,363.25**	**0.00**	**0.00**	**800,363.25**

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
8/1/2018	8/3/2018	105,000	665859AT1	NORTHERN TRUST CORP 3.650% Due 8/3/2028	MESIR_ma	99.59	104,564.25			104,564.25
8/7/2018	8/16/2018	120,000	9128282R0	US TREASURY N/B 2.250% Due 8/15/2027	JPMORGAN_bb	94.30	113,156.25			113,156.25
8/8/2018	8/15/2018	175,000	912828MP2	UNITED STATES TREAS NTS 3.625% Due 2/15/2020	JEFFRIES_TW	101.46	177,542.97			177,542.97
8/24/2018	8/24/2018	43,000	037411AZ8	APACHE CORP 3.250% Due 4/15/2022	TENDER	99.95	42,978.50			42,978.50
Total Sales							**438,241.97**	**0.00**	**0.00**	**438,241.97**

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
8/1/2018 - 8/31/2018

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/2/2018	8/17/2018	ETN	EATON CORP PLC SHS	1.00	1,419.66	1,419.66
8/2/2018	9/4/2018	PFE	PFIZER INC COM	1.00	1,700.34	1,700.34
8/3/2018	9/13/2018	MET	METLIFE INC COM	1.00	1,032.78	1,032.78
8/6/2018	9/1/2018	FE	FIRSTENERGY CORP COM	1.00	1,355.76	1,355.76
8/6/2018	9/1/2018	INTC	INTEL CORP COM	1.00	794.40	794.40
8/6/2018	9/5/2018	VLO	VALERO ENERGY CORP NEW COM	1.00	1,259.20	1,259.20
8/9/2018	9/4/2018	BBT	BB&T CORP COM	1.00	2,144.48	2,144.48
8/9/2018	10/11/2018	GSK	GLAXOSMITHKLINE PLC SPONSORED ADR	1.00	1,543.80	1,543.80
8/9/2018	9/17/2018	RDS/B	ROYAL DUTCH SHELL F ADR 1 ADR REPS 2 ORD SHS	1.00	2,491.94	2,491.94
8/9/2018	9/4/2018	WMT	WAL-MART STORES INC	1.00	1,543.88	1,543.88
8/9/2018	9/1/2018	WFC	WELLS FARGO & CO NEW COM	1.00	1,202.71	1,202.71
8/10/2018	9/10/2018	XOM	EXXON MOBIL CORP COM	1.00	2,853.60	2,853.60
8/14/2018	9/17/2018	IP	INTL PAPER CO COM	1.00	787.55	787.55
8/14/2018	9/10/2018	LLY	LILLY ELI & CO COM	1.00	453.94	453.94
8/14/2018	9/4/2018	TCF	TCF FINL CORP COM	1.00	394.50	394.50
8/15/2018	8/31/2018	DRE	DUKE REALTY CORP COM NEW	1.00	1,045.80	1,045.80
8/15/2018	9/13/2018	MSFT	MICROSOFT CORP COM	1.00	631.68	631.68
8/16/2018	9/10/2018	CVX	CHEVRON CORP NEW COM	1.00	2,621.92	2,621.92
8/16/2018	8/31/2018	HP	HELMERICH & PAYNE INC COM	1.00	1,488.16	1,488.16
8/16/2018	9/7/2018	MAC	MACERICH CO COM	1.00	1,428.94	1,428.94
8/17/2018	8/17/2018	ETN	EATON CORP PLC SHS	1.00	-283.93	-283.93
8/17/2018	9/6/2018	SO	SOUTHERN CO COM	1.00	887.40	887.40
8/21/2018	9/1/2018	AFL	AFLAC INC COM	1.00	740.74	740.74
8/21/2018	9/4/2018	CMI	CUMMINS INC COM	1.00	579.12	579.12
8/22/2018	9/6/2018	DFS	DISCOVER FINL SVCS COM	1.00	1,013.20	1,013.20
8/23/2018	9/14/2018	CCL	CARNIVAL CORP PAIRED CTF	1.00	576.50	576.50
8/27/2018	9/11/2018	JNJ	JOHNSON & JOHNSON COM	1.00	1,584.90	1,584.90
8/29/2018	9/13/2018	MXIM	MAXIM INTEGRATED PRO	1.00	559.82	559.82
8/30/2018	9/14/2018	CPA	COPA HOLDINGS SA CL A	1.00	833.46	833.46

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
8/1/2018 - 8/31/2018

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/30/2018	9/14/2018	DWDP	DOW DUPONT INC	1.00	709.46	709.46
8/30/2018	9/28/2018	UNP	UNION PAC CORP COM	1.00	878.40	878.40
8/31/2018	9/18/2018	MCD	MCDONALDS CORP COM	1.00	604.99	604.99
8/31/2018	8/31/2018	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	8,134.16	8,134.16
Total Dividends					**45,013.26**	**45,013.26**

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/1/2018	8/1/2018	035242AL0	ANHEUSER-BUSCH INBEV FIN 3.300% Due 2/1/2023	100.00	3,382.50	3,382.50
8/1/2018	8/1/2018	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	5.45	5.45
8/1/2018	8/1/2018	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 9/25/2018	100.00	759.22	759.22
8/1/2018	8/1/2018	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 1/25/2019	100.00	618.96	618.96
8/1/2018	8/1/2018	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11/25/2018	100.00	223.43	223.43
8/1/2018	8/1/2018	64971WA42	NEW YORK N Y CITY TRANSITIONAL 2.300% Due 2/1/2023	100.00	1,495.00	1,495.00
8/2/2018	8/2/2018	COASTAL	CS - REPURCHASE AGREEMENT	1.00	381.31	381.31
8/2/2018	8/2/2018	345397VU4	FORD MOTOR CREDIT CO LLC 5.875% Due 8/2/2021	100.00	2,790.63	2,790.63
8/8/2018	8/8/2018	03064LAE0	AMCAR 2014-1 C 2.150% Due 3/9/2020	100.00	13.17	13.17
8/8/2018	8/8/2018	03065JAF1	AMCAR 2014-4 C 2.470% Due 11/9/2020	100.00	272.77	272.77
8/8/2018	8/8/2018	7591EPAK6	REGIONS FINL CORP NEW 3.200% Due 2/8/2021	100.00	1,600.00	1,600.00

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
8/1/2018 - 8/31/2018

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/10/2018	8/10/2018	91911TAP8	VALE OVERSEAS LIMITED 6.250% Due 8/10/2026	100.00	1,718.75	1,718.75
8/15/2018	8/15/2018	02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER 1.930% Due 9/15/2022	100.00	667.46	667.46
8/15/2018	8/15/2018	151020AS3	CELGENE CORP 3.875% Due 8/15/2025	100.00	3,971.88	3,971.88
8/15/2018	8/15/2018	14041NFK2	COMET 2017-A1 A1 2.000% Due 1/17/2023	100.00	516.67	516.67
8/15/2018	8/15/2018	23331ABH1	D.R. HORTON INC 5.750% Due 8/15/2023	100.00	5,462.50	5,462.50
8/15/2018	8/15/2018	254683BX2	DCENT 2017-A2 A2 2.390% Due 7/15/2024	100.00	418.25	418.25
8/15/2018	8/15/2018	3137FAFF0	FHR 4708 F 2.414% Due 8/15/2047	100.00	636.11	636.11
8/15/2018	8/15/2018	3137F5BX6	FHR 4790 F 2.250% Due 10/15/2043	100.00	90.76	90.76
8/15/2018	8/15/2018	690742AF8	OWENS CORNING 3.400% Due 8/15/2026	100.00	1,955.00	1,955.00
8/15/2018	8/15/2018	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11/16/2020	100.00	13.97	13.97
8/15/2018	8/15/2018	80284TAF2	SDART 2017-1 A3 1.770% Due 9/15/2020	100.00	122.47	122.47
8/15/2018	8/15/2018	87165LBP5	SYNCT 2017-1 A 1.930% Due 6/15/2023	100.00	337.75	337.75
8/15/2018	8/15/2018	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	100.00	8,287.50	8,287.50
8/15/2018	8/15/2018	912828RC6	UNITED STATES TREAS NTS 2.125% Due 8/15/2021	100.00	15,884.38	15,884.38
8/15/2018	8/15/2018	912828VS6	UNITED STATES TREAS NTS 2.500% Due 8/15/2023	100.00	29,687.50	29,687.50

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
8/1/2018 - 8/31/2018

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/15/2018	8/15/2018	912828MP2	UNITED STATES TREAS NTS 3.625% Due 2/15/2020	100.00	3,171.87	3,171.87
8/15/2018	8/15/2018	9128282R0	US TREASURY N/B 2.250% Due 8/15/2027	100.00	4,387.50	4,387.50
8/15/2018	8/15/2018	981464FP0	WFNMT 2016-B A 1.440% Due 6/15/2022	100.00	192.00	192.00
8/16/2018	8/16/2018	31679RAD7	FITAT 2017-1 A3 1.800% Due 2/15/2022	100.00	172.50	172.50
8/17/2018	8/17/2018	00206RCT7	AT&T INC 4.125% Due 2/17/2026	100.00	2,165.63	2,165.63
8/23/2018	8/23/2018	037833BS8	APPLE INC 2.250% Due 2/23/2021	100.00	1,181.25	1,181.25
8/24/2018	8/24/2018	4042Q1AE7	HSBC BK USA N A GLOBAL 4.875% Due 8/24/2020	100.00	2,437.50	2,437.50
8/27/2018	8/27/2018	3136AY5X7	FNR 2017-103 BF 2.323% Due 7/25/2037	100.00	783.55	783.55
8/31/2018	9/4/2018	CASH	MONEY FUND	1.00	1,112.00	1,112.00
Total Interest					**96,917.19**	**96,917.19**

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/1/2018	8/1/2018	3	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	3.07	3.07
8/1/2018	8/1/2018	187,851	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 9/25/2018	100.00	187,850.72	187,850.72
8/1/2018	8/1/2018	14,634	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 1/25/2019	100.00	14,634.04	14,634.04
8/1/2018	8/1/2018	14,104	3136AHUV0	FNMA REMIC TRUST 2014-M1 2.323% Due 11/25/2018	100.00	14,103.70	14,103.70
8/8/2018	8/8/2018	7,072	03064LAE0	AMCAR 2014-1 C 2.150% Due 3/9/2020	100.00	7,071.65	7,071.65

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
8/1/2018 - 8/31/2018

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/8/2018	8/8/2018	15,524	03065JAF1	AMCAR 2014-4 C 2.470% Due 11/9/2020	100.00	15,523.56	15,523.56
8/15/2018	8/15/2018	4,294	3137FAFF0	FHR 4708 F 2.414% Due 8/15/2047	100.00	4,293.83	4,293.83
8/15/2018	8/15/2018	664	3137F5BX6	FHR 4790 F 2.250% Due 10/15/2043	100.00	663.79	663.79
8/15/2018	8/15/2018	6,449	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11/16/2020	100.00	6,448.62	6,448.62
8/15/2018	8/15/2018	19,218	80284TAF2	SDART 2017-1 A3 1.770% Due 9/15/2020	100.00	19,217.87	19,217.87
8/15/2018	8/15/2018	160,000	981464FP0	WFNMT 2016-B A 1.440% Due 6/15/2022	100.00	160,000.00	160,000.00
8/27/2018	8/27/2018	6,846	3136AY5X7	FNR 2017-103 BF 2.323% Due 7/25/2037	100.00	6,846.25	6,846.25
Total Principal Payments						**436,657.10**	**436,657.10**

Maturities

Trade Date	Settle Date		CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/15/2018	8/15/2018	175,000	59156RAR9	METLIFE INC 6.817% Due 8/15/2018	100.00	175,000.00	175,000.00
8/20/2018	8/20/2018	105,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US 2.700% Due 8/20/2018	100.00	105,000.00	105,000.00
Total Maturities						**280,000.00**	**280,000.00**

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/6/2018	8/6/2018	CASH	MONEY FUND	1.00	131,403.77	131,403.77
8/13/2018	8/13/2018	CASH	MONEY FUND	1.00	100,000.00	100,000.00
8/20/2018	8/20/2018	CASH	MONEY FUND	1.00	100,000.00	100,000.00
8/31/2018	8/31/2018	CASH	MONEY FUND	1.00	100,000.00	100,000.00
Total Withdrawals					**431,403.77**	**431,403.77**

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
8/1/2018 - 8/31/2018

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/1/2018	8/3/2018	929160AT6	VULCAN MATERIALS CO 3.900% Due 4/1/2027	100.00	-1,387.75	-1,387.75
8/3/2018	8/6/2018	912828VS6	UNITED STATES TREAS NTS 2.500% Due 8/15/2023	100.00	-1,306.63	-1,306.63
8/7/2018	8/16/2018	007589AA2	ADVOCATE HEALTH CORP 3.829% Due 8/15/2028		0.00	0.00
8/8/2018	8/15/2018	03066LAD0	AMCAR 2018-2 A3 3.150% Due 3/20/2023		0.00	0.00
8/30/2018	8/31/2018	9128282R0	US TREASURY N/B 2.250% Due 8/15/2027	100.00	-244.57	-244.57
Total Purchased Accrued					**-2,938.95**	**-2,938.95**

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/1/2018	8/3/2018	665859AT1	NORTHERN TRUST CORP 3.650% Due 8/3/2028	0.00	0.00	0.00
8/7/2018	8/16/2018	9128282R0	US TREASURY N/B 2.250% Due 8/15/2027	100.00	7.34	7.34
8/8/2018	8/15/2018	912828MP2	UNITED STATES TREAS NTS 3.625% Due 2/15/2020	0.00	0.00	0.00
8/15/2018	8/15/2018	59156RAR9	METLIFE INC 6.817% Due 8/15/2018	100.00	5,964.88	5,964.88
8/20/2018	8/20/2018	05574LPT9	BNP PARIBAS / BNP PARIBAS US 2.700% Due 8/20/2018	100.00	1,417.50	1,417.50
8/24/2018	8/24/2018	037411AZ8	APACHE CORP 3.250% Due 4/15/2022	100.00	500.77	500.77
Total Sold Accrued					**7,890.49**	**7,890.49**

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
8/1/2018 - 8/31/2018

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
7/31/2018	8/1/2018	105,000	665859AT1	NORTHERN TRUST		104,868.75	0.03	104,564.25	-304.53	
10/31/2017	8/1/2018	9,011	3136AHUV0	FNMA REMIC TRUS		9,041.67	0.00	9,010.70	-30.97	
10/31/2017	8/1/2018	5,093	3136AHUV0	FNMA REMIC TRUS		5,110.11	0.00	5,093.00	-17.11	
7/10/2007	8/1/2018	3	3128KUS73	FHLMC PC		3.35	0.00	3.07	0.00	-0.28
10/7/2014	8/1/2018	187,851	3137AKKC4	FHLMC REMIC SER		192,048.01	0.00	187,850.72	0.00	-4,197.29
10/22/2014	8/1/2018	14,634	3137AQT24	FHLMC REMIC SER		14,934.15	0.00	14,634.04	0.00	-300.11
4/20/2018	8/7/2018	50,000	9128282R0	US TREASURY N/B		47,236.33	77.36	47,148.44	-165.25	
4/24/2018	8/7/2018	70,000	9128282R0	US TREASURY N/B		65,824.61	112.43	66,007.81	70.77	
12/7/2017	8/8/2018	65,000	912828MP2	UNITED STATES T		67,503.51	-753.04	65,944.53	-805.95	
3/6/2018	8/8/2018	110,000	912828MP2	UNITED STATES T		112,866.02	-614.19	111,598.44	-653.39	
3/11/2014	8/8/2018	5,408	03064LAE0	AMCAR 2014-1 C		5,405.97	0.00	5,407.73	0.00	1.76
12/5/2014	8/8/2018	1,664	03064LAE0	AMCAR 2014-1 C		1,661.06	0.00	1,663.92	0.00	2.86
2/9/2017	8/8/2018	15,524	03065JAF1	AMCAR 2014-4 C		15,692.74	0.00	15,523.56	0.00	-169.18
4/10/2018	8/15/2018	664	3137F5BX6	FHR 4790 F		663.79	0.00	663.79	0.00	
2/6/2018	8/15/2018	2,748	3137FAFF0	FHR 4708 F		2,753.20	0.00	2,748.05	-5.15	
2/28/2018	8/15/2018	1,546	3137FAFF0	FHR 4708 F		1,548.19	0.00	1,545.78	-2.41	
10/21/2013	8/15/2018	140,000	59156RAR9	METLIFE INC		170,326.80	-30,326.80	140,000.00	0.00	
1/21/2014	8/15/2018	10,000	59156RAR9	METLIFE INC		12,053.60	-2,053.60	10,000.00	0.00	
11/10/2015	8/15/2018	25,000	59156RAR9	METLIFE INC		28,331.25	-3,331.25	25,000.00	0.00	
2/9/2017	8/15/2018	160,000	981464FP0	WFNMT 2016-B A		159,581.25	0.00	160,000.00	0.00	418.75
9/10/2014	8/15/2018	5,988	80283YAF2	SANTANDER DRIVE		5,986.22	0.00	5,988.00	0.00	1.78
11/5/2014	8/15/2018	461	80283YAF2	SANTANDER DRIVE		464.36	0.00	460.62	0.00	-3.74
2/23/2017	8/15/2018	18,206	80284TAF2	SDART 2017-1 A3		18,206.28	0.00	18,206.40	0.00	0.12
5/9/2017	8/15/2018	1,011	80284TAF2	SDART 2017-1 A3		1,011.27	0.00	1,011.47	0.00	0.20
7/16/2014	8/20/2018	105,000	05574LPT9	BNP PARIBAS / B		107,239.65	-2,239.65	105,000.00	0.00	
3/15/2017	8/24/2018	43,000	037411AZ8	APACHE CORP		42,959.58	10.80	42,978.50	0.00	8.12
1/23/2018	8/27/2018	6,846	3136AY5X7	FNR 2017-103 BF		6,851.06	0.00	6,846.25	-4.81	
Total Gains									**71**	**434**
Total Losses									**-1,990**	**-4,671**
Total						**1,200,173**	**-39,117.91**	**1,154,899**	**-1,919**	**-4,237**
Total Realized Gain/Loss			**-6,155.82**							