Portfolio Report

8/31/2019

Account

WFT Liquidating Trust

Consolidated Account

Portfolio Overview

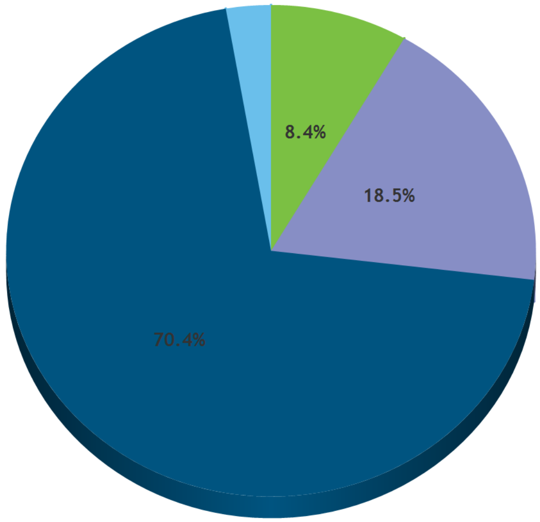
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
7/31/2019 - 8/31/2019

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	**32,376,170.60**	**32,655,404.51**	**32,248,653.91**
Beginning Accrued Interest	152,390.57	131,451.41	152,310.49
Net Contributions/ Withdrawals	-200,000.00	-516,997.72	-2,259,769.36
Realized Gains/Losses	21,724.55	106,292.34	516,720.39
Change in Unrealized Gains/Losses	36,366.03	-54,184.60	1,187,859.90
Net Income/Expenses	148,801.89	191,384.35	688,092.83
Amortization/Accretion	2,143.91	3,308.10	3,649.32
Change in Accrued Interest	-60,082.27	-39,143.12	-60,002.20
Ending Value	**32,385,206.98**	**32,385,206.98**	**32,385,206.98**
Ending Accrued Interest	92,308.30	92,308.30	92,308.30
Total	**32,477,515.28**	**32,477,515.28**	**32,477,515.28**

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	2,723,805.54	8.4	0.4
Equity	6,008,719.82	18.5	3.5
Fixed Income	22,856,669.71	70.4	1.6
Other	888,320.21	2.7	0.0
Total	**32,477,515.28**	**100.0**	**1.8**

Performance Overview

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US Dollar
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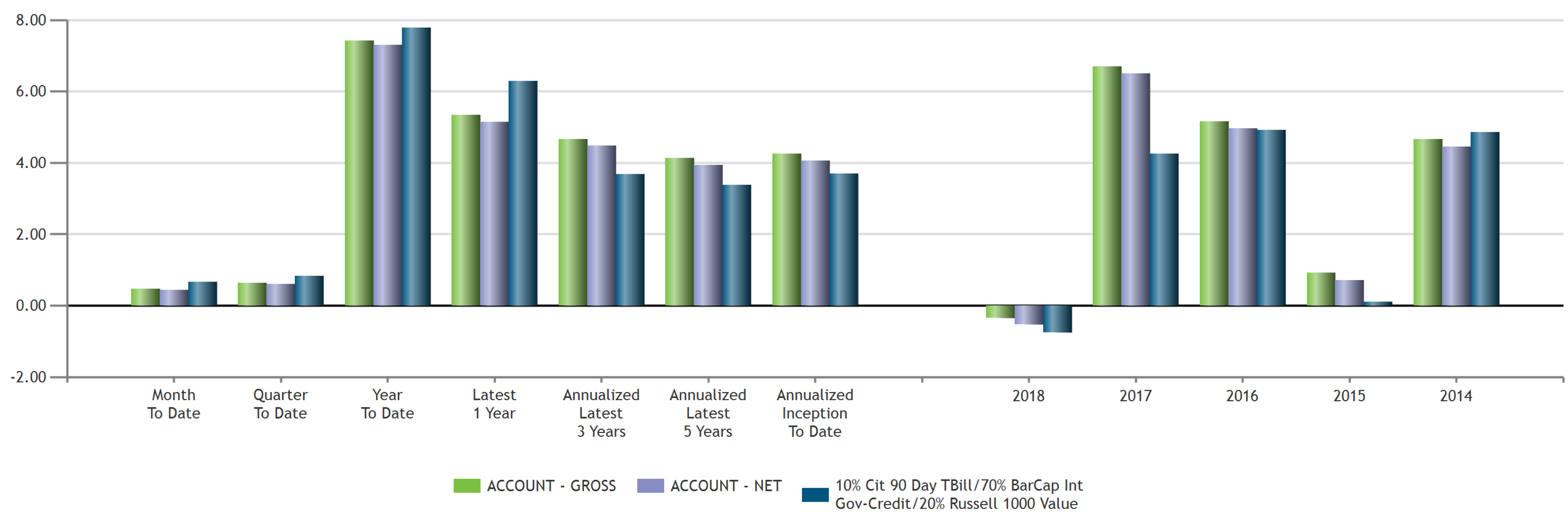
Performance History Time Weighted Returns (%)

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	2018	2017	2016	2015	2014
Equity	-3.29	-2.31	11.83	-0.30	9.46	7.65	8.95	-6.16	18.50	14.70	-1.58	12.58
Fixed Income	1.49	1.50	6.75	7.46	2.58	2.62	2.53	0.56	2.48	1.94	1.27	2.55
Other	0.32	-0.69	-0.92	8.45	11.99	10.05	10.05	20.41	13.88	6.30	6.83	12.41
ACCOUNT - GROSS	**0.46**	**0.64**	**7.42**	**5.33**	**4.67**	**4.14**	**4.26**	**-0.34**	**6.70**	**5.16**	**0.92**	**4.66**
ACCOUNT - NET	**0.45**	**0.61**	**7.29**	**5.15**	**4.47**	**3.94**	**4.06**	**-0.52**	**6.49**	**4.96**	**0.72**	**4.46**
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.67	0.84	7.77	6.29	3.68	3.38	3.69	-0.75	4.25	4.91	0.11	4.85
Citigroup 90 Day TBill	0.19	0.39	1.61	2.36	1.47	0.92	0.79	1.86	0.84	0.27	0.03	0.03
Bloomberg Barclays Int Gov/Credit	1.77	1.74	6.79	8.12	2.57	2.65	2.63	0.88	2.14	2.08	1.07	3.13
Russell 1000 Value	-2.94	-2.14	13.75	0.62	8.08	6.59	8.40	-8.27	13.66	17.34	-3.83	13.45



Equity Overview

WFT Liquidating Trust
Consolidated Account

US Dollar
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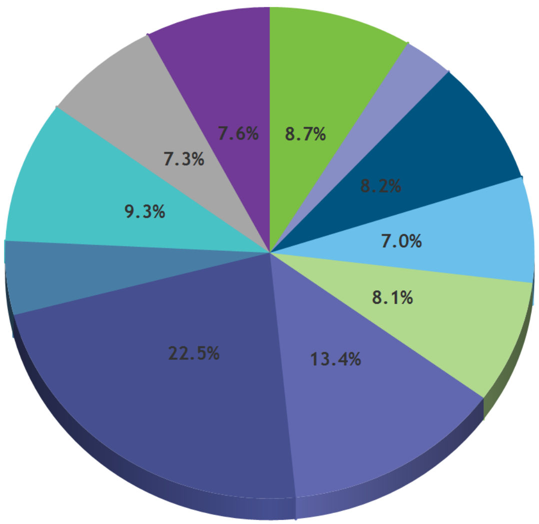
Portfolio Holdings by Sector

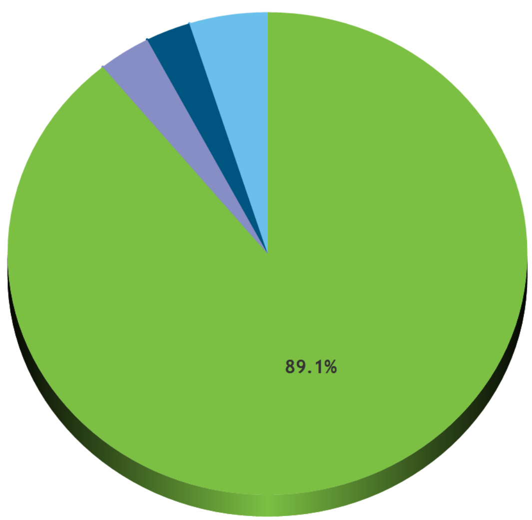


Sector	Market Value	% Equity	% Assets
Energy	524,826.83	8.7	1.6
Materials	184,440.08	3.1	0.6
Industrials	492,587.00	8.2	1.5
Consumer Discretionary	417,921.37	7.0	1.3
Consumer Staples	485,895.73	8.1	1.5
Health Care	804,644.53	13.4	2.5
Financials	1,350,961.03	22.5	4.2
Real Estate	292,246.76	4.9	0.9
Information Technology	561,005.34	9.3	1.7
Communication Services	435,698.72	7.3	1.3
Utilities	458,492.43	7.6	1.4
Equity Total	**6,008,719.82**	**100.0**	**18.6**

Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
VZ	VERIZON COMMUNICATIONS INC COM	221,705.92	3.7
JPM	JPMORGAN CHASE & CO COM	202,032.54	3.4
WMT	WAL-MART STORES INC	201,326.12	3.4
BBT	BB&T CORP COM	176,733.85	2.9
JNJ	JOHNSON & JOHNSON COM	160,706.72	2.7
PNC	PNC FINL SVCS GROUP INC COM	154,458.14	2.6
CMCSA	COMCAST CORP NEW CL A	151,015.12	2.5
CVX	CHEVRON CORP NEW COM	148,915.80	2.5
DFS	DISCOVER FINL SVCS COM	142,986.36	2.4
CVS	CVS HEALTH CORP COM	139,872.32	2.3
Top 10 Holdings Total		**1,699,752.89**	**28.3**

Equity Allocation by Security Type



Fixed Income Characteristics

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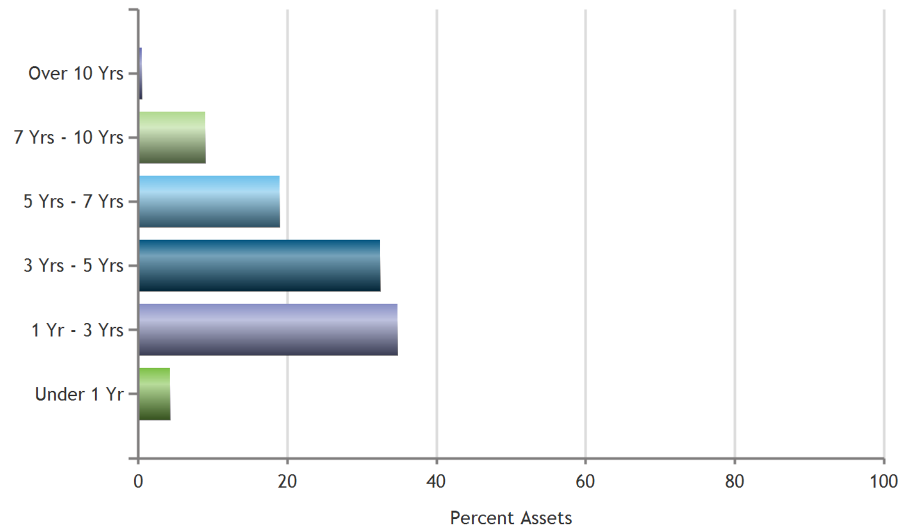
Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
1 Yr - 3 Yrs	28	6,584,765.44	31.8	1.9	2.856%	1.6
3 Yrs - 5 Yrs	17	7,936,161.93	38.3	1.6	2.563%	3.8
5 Yrs - 7 Yrs	9	3,688,452.40	17.8	1.7	2.156%	5.9
7 Yrs - 10 Yrs	18	2,395,445.55	11.6	2.2	3.403%	7.7
Over 10 Yrs	2	102,889.11	0.5	0.0	2.827%	0.0

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	1.75
Average Maturity (years)	4.44
Average Coupon (%)	2.68
Average Duration	3.92
Average Moody Rating	Aa3
Average S&P Rating	AA-
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	21	13,808,018.72	66.7	1.5	2.199%	3.8
AA+/Aa1	1	204,002.47	1.0	2.8	3.810%	1.3
AA/Aa2	2	249,428.19	1.2	2.3	3.604%	7.9
AA-/Aa3	2	414,939.05	2.0	2.1	2.780%	2.6
A+/A1	3	323,853.91	1.6	2.2	3.380%	7.1
A/A2	7	1,004,668.59	4.9	2.3	3.697%	4.3
A-/A3	9	1,224,910.80	5.9	2.3	3.827%	4.2
BBB+/Baa1	13	1,695,245.53	8.2	2.2	3.525%	4.1
BBB/Baa2	9	944,252.14	4.6	2.6	4.115%	4.8
BBB-/Baa3	3	325,299.68	1.6	2.1	3.818%	2.4
Not Rated/N/R	4	513,095.36	2.5	0.8	3.454%	2.3

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				24,360.41 0.00	24,360.41 0.00	0.1			0		
	CASH	MONEY FUND				2,312,658.54 0.00	2,312,658.54 0.00	7.1			0		
					0.00	**2,337,018.95**	**2,337,018.95**	**7.2**		**0.00**	**0**		
REPURCHASE AGREEMENT													
386,787	COASTAL	CS - REPURCHASE AGREEMENT		2.90	2.90	386,786.59 1.00	386,786.59 1.00	1.2	0.00		11,217		
				2.90	**2.90**	**386,786.59**	**386,786.59**	**1.2**	**0.00**	**0.00**	**11,217**		
EQUITY													
COMMON STOCK (USD)													
1,194	ABBV	ABBVIE INC COM				88,398.15 74.04	78,493.56 65.74	0.2	-9,904.59		5,110		
2,003	AFL	AFLAC INC COM				69,331.50 34.61	100,510.54 50.18	0.3	31,179.04		2,163		
1,326	AEE	AMEREN CORP COM				60,942.49 45.96	102,300.90 77.15	0.3	41,358.41		2,519		
766	AFG	AMERICAN FINL GROUP INC OHIO C				55,534.05 72.50	77,343.02 100.97	0.2	21,808.97		1,226		
4,676	BAC	BANK AMER CORP COM				135,884.02 29.06	128,636.76 27.51	0.4	-7,247.26		3,367		
3,709	BBT	BB&T CORP COM				185,452.46 50.00	176,733.85 47.65	0.5	-8,718.61		6,676		
919	BBY	BEST BUY INC COM				62,829.82 68.37	58,494.35 63.65	0.2	-4,335.47		1,838		
224	AVGO	BROADCOM INC				62,468.34 278.88	63,311.36 282.64	0.2	843.02		2,374		
815	CCL	CARNIVAL CORP PAIRED CTF				50,344.61 61.77	35,925.20 44.08	0.1	-14,419.41		1,630		
808	CAT	CATERPILLAR INC DEL COM				88,825.72 109.93	96,152.00 119.00	0.3	7,326.28		3,329		
1,265	CVX	CHEVRON CORP NEW COM				125,034.73 98.84	148,915.80 117.72	0.5	23,881.07		6,021		
2,783	CIM	CHIMERA INVT CORP COM NEW				42,853.05 15.40	53,071.81 19.07	0.2	10,218.76		5,566		
2,280	CSCO	CISCO SYS INC COM				64,220.06 28.17	106,726.80 46.81	0.3	42,506.74		3,192		
2,072	KO	COCA COLA CO COM				107,157.58 51.72	114,042.88 55.04	0.4	6,885.30		3,315		
3,412	CMCSA	COMCAST CORP NEW CL A				126,439.90 37.06	151,015.12 44.26	0.5	24,575.22		2,866		

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358	CMI	CUMMINS INC COM				61,230.21 171.03	53,438.66 149.27	0.2	-7,791.55		1,877		
2,296	CVS	CVS HEALTH CORP COM				133,203.78 58.02	139,872.32 60.92	0.4	6,668.54		4,592		
1,627	DAL	DELTA AIR LINES INC DEL COM NE				83,051.56 51.05	94,138.22 57.86	0.3	11,086.66		2,619		
1,788	DFS	DISCOVER FINL SVCS COM				133,013.66 74.39	142,986.36 79.97	0.4	9,972.70		3,147		
1,674	DOW	DOW INC				88,160.46 52.66	71,362.62 42.63	0.2	-16,797.84		4,687		
1,330	EIX	EDISON INTL COM				84,788.32 63.75	96,119.10 72.27	0.3	11,330.78		3,259		
1,941	XOM	EXXON MOBIL CORP COM				177,245.30 91.32	132,919.68 68.48	0.4	-44,325.62		6,755		
2,730	FE	FIRSTENERGY CORP COM				89,477.71 32.78	125,580.00 46.00	0.4	36,102.29		4,150		
723	GILD	GILEAD SCIENCES INC COM				49,220.32 68.08	45,939.42 63.54	0.1	-3,280.90		1,822		
1,449	HP	HELMERICH & PAYNE INC COM				93,540.56 64.56	54,467.91 37.59	0.2	-39,072.65		4,115		
5,519	HPE	HEWLETT PACKARD ENTERPRISE CO				82,378.28 14.93	76,272.58 13.82	0.2	-6,105.70		2,484		
1,898	INTC	INTEL CORP COM				66,298.31 34.93	89,984.18 47.41	0.3	23,685.87		2,391		
1,190	IP	INTL PAPER CO COM				51,017.92 42.87	46,529.00 39.10	0.1	-4,488.92		2,380		
1,252	JNJ	JOHNSON & JOHNSON COM				119,571.29 95.50	160,706.72 128.36	0.5	41,135.43		4,758		
1,839	JPM	JPMORGAN CHASE & CO COM				152,184.07 82.75	202,032.54 109.86	0.6	49,848.47		5,885		
572	KMB	KIMBERLY CLARK CORP COM				78,067.48 136.48	80,714.92 141.11	0.2	2,647.44		2,357		
1,330	LM	LEGG MASON INC				49,468.69 37.19	48,930.70 36.79	0.2	-537.99		2,128		
471	LDOS	LEIDOS HLDGS INC COM				23,974.10 50.90	41,146.56 87.36	0.1	17,172.46		641		
477	LLY	LILLY ELI & CO COM				38,404.44 80.51	53,886.69 112.97	0.2	15,482.25		1,231		
876	MXIM	MAXIM INTEGRATED PRO				39,475.19 45.06	47,777.04 54.54	0.1	8,301.85		1,682		
424	MCD	MCDONALDS CORP COM				67,837.78 159.99	92,419.28 217.97	0.3	24,581.50		1,967		
1,251	MRK	MERCK & CO INC COM				78,431.24 62.69	108,173.97 86.47	0.3	29,742.73		2,752		
2,296	MET	METLIFE INC COM				102,332.13 44.57	101,712.80 44.30	0.3	-619.33		4,041		
663	MSFT	MICROSOFT CORP COM				43,336.93 65.36	91,401.18 137.86	0.3	48,064.25		1,220		

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828	OMC	OMNICOM GROUP INC				69,982.31 84.52	62,977.68 76.06	0.2	-7,004.63		2,153		
3,547	PFE	PFIZER INC COM				107,978.98 30.44	126,095.85 35.55	0.4	18,116.87		5,108		
1,198	PNC	PNC FINL SVCS GROUP INC COM				171,719.12 143.34	154,458.14 128.93	0.5	-17,260.98		5,511		
2,495	PPL	PPL CORP COM				85,455.94 34.25	73,727.25 29.55	0.2	-11,728.69		4,117		
747	PG	PROCTER AND GAMBLE CO COM				65,986.89 88.34	89,811.81 120.23	0.3	23,824.92		2,229		
1,043	SO	SOUTHERN CO COM				49,116.33 47.09	60,765.18 58.26	0.2	11,648.85		2,587		
2,582	TPR	TAPESTRY INC				106,348.13 41.19	53,318.30 20.65	0.2	-53,029.83		3,486		
1,121	TGT	TARGET CORP COM				86,929.94 77.55	119,991.84 107.04	0.4	33,061.90		2,959		
773	UNP	UNION PAC CORP COM				85,634.31 110.78	125,195.08 161.96	0.4	39,560.77		2,999		
1,387	USB	US BANCORP DEL COM NEW				75,601.97 54.51	73,081.03 52.69	0.2	-2,520.94		2,053		
1,114	VLO	VALERO ENERGY CORP NEW COM				75,409.31 67.69	83,861.92 75.28	0.3	8,452.61		4,010		
3,812	VZ	VERIZON COMMUNICATIONS IN				187,975.71 49.31	221,705.92 58.16	0.7	33,730.21		9,187		
1,762	WMT	WAL-MART STORES INC				138,300.50 78.49	201,326.12 114.26	0.6	63,025.62		3,735		
1,964	WFC	WELLS FARGO & CO NEW COM				109,425.07 55.72	91,463.48 46.57	0.3	-17,961.59		4,007		
1,947	WRK	WESTROCK CO COM				73,042.95 37.52	66,548.46 34.18	0.2	-6,494.49		3,544		
878	WSM	WILLIAMS SONOMA INC COM				54,137.92 61.66	57,772.40 65.80	0.2	3,634.48		1,686		
					0.00	**4,854,471.60**	**5,352,286.86**	**16.5**	**497,815.26**	**0.00**	**183,501**		
AMERICAN DEPOSITARY RECEIPTS													
2,200	GSK	GLAXOSMITHKLINE PLC SPONSORED				97,712.32 44.41	91,476.00 41.58	0.3	-6,236.32		5,541		
1,877	RDS/B	ROYAL DUTCH SHELL ADR B				108,906.72 58.02	104,661.52 55.76	0.3	-4,245.20		7,058		
					0.00	**206,619.04**	**196,137.52**	**0.6**	**-10,481.52**	**0.00**	**12,599**		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
1,532	ETN	EATON CORP PLC SHS				110,468.88 72.11	123,663.04 80.72	0.4	13,194.16		4,351		
884	STX	SEAGATE TECHNOLOGY PLC S				31,660.92 35.82	44,385.64 50.21	0.1	12,724.72		2,228		
					0.00	**142,129.80**	**168,048.68**	**0.5**	**25,918.88**	**0.00**	**6,579**		

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Real Estate Investment Trusts													
1,639	AIV	APARTMENT INVT & MGMT CO CL A				81,277.98 49.58	83,605.87 51.00	0.3	2,327.89		2,557	NR	B-
3,687	DRE	DUKE REALTY CORP COM NEW				100,003.84 27.12	122,666.49 33.27	0.4	22,662.65		3,171		
5,360	HST	HOST HOTELS & RESORTS INC COM				99,636.49 18.59	85,974.40 16.04	0.3	-13,662.09		4,288		B-
					0.00	**280,918.30**	**292,246.76**	**0.9**	**11,328.46**	**0.00**	**10,016**		
EQUITY TOTAL				**0.00**	**0.00**	**5,484,138.74**	**6,008,719.82**	**18.5**	**524,581.08**	**0.00**	**212,694**		
FIXED INCOME													
US Treasury													
735,000	9128285Q9	US TREASURY N/B	1.2	2.51	1.71	737,135.58 100.29	744,415.35 101.28	2.3	7,279.77	5,080.74	20,213	Aaa	AA+
1,700,000	912828RC6	UNITED STATES TREAS NTS	1.9	2.16	1.55	1,698,889.82 99.93	1,718,853.00 101.11	5.3	19,963.18	1,570.65	36,125	Aaa	AA+
1,365,000	9128282W9	US TREASURY N/B	3.0	2.33	1.42	1,346,658.40 98.66	1,383,454.80 101.35	4.3	36,796.40	10,699.03	25,594	Aaa	AA+
2,455,000	912828VS6	UNITED STATES TREAS NTS	3.8	2.65	1.42	2,441,268.56 99.44	2,556,465.15 104.13	7.9	115,196.59	2,668.48	61,375	Aaa	AA+
1,840,000	912828XT2	US TREASURY N/B	4.5	2.22	1.40	1,822,299.40 99.04	1,890,305.60 102.73	5.8	68,006.20	9,250.27	36,800	Aaa	AA+
35,000	912828Y87	US TREASURY N/B	4.7	1.54	1.40	35,339.98 100.97	35,582.40 101.66	0.1	242.42	51.60	613	Aaa	AA+
2,670,000	912828P46	UNITED STATES TREAS NTS	6.1	2.26	1.46	2,569,766.76 96.25	2,697,741.30 101.04	8.3	127,974.54	1,886.41	43,388	Aaa	AA+
50,000	9128282R0	US TREASURY N/B	7.3	2.64	1.47	48,626.14 97.25	52,906.00 105.81	0.2	4,279.86	48.91	1,125	Aaa	AA+
590,000	9128286T2	US TREASURY N/B	8.6	1.94	1.51	612,922.71 103.89	635,819.40 107.77	2.0	22,896.69	4,112.36	14,013	Aaa	AA+
		Accrued Interest					35,368.45	0.1			239,244		
			4.2	**2.33**	**1.47**	**11,312,907.34**	**11,750,911.45**	**36.2**	**402,635.66**	**35,368.45**	**239,244**		
Corporate Bond													
100,000	7591EPAK6	REGIONS FINL CORP NEW	1.4	2.83	2.23	100,515.29 100.52	101,355.00 101.36	0.3	839.71	204.44	3,200	Baa2	BBB+
100,000	867914BK8	SUNTRUST BANKS INC	1.5	2.87	2.14	100,050.07 100.05	101,109.00 101.11	0.3	1,058.93	1,433.89	2,900	Baa1	BBB+
195,000	46625HHZ6	JPMORGAN CHASE	1.6	2.83	2.09	200,731.79 102.94	203,141.25 104.18	0.6	2,409.46	2,780.78	9,019	A2	A-
75,000	60871RAF7	MOLSON COORS BREWING CO	1.8	2.52	1.44	74,016.19 98.69	74,855.25 99.81	0.2	839.06	201.25	1,575	Baa3	BBB-
100,000	871829BA4	SYSCO CORP	1.8	2.24	2.17	100,468.49 100.47	100,603.00 100.60	0.3	134.51	319.44	2,500	A3	BBB+
100,000	00772BAM3	AERCAP IRELAND CAP	1.9	2.94	2.47	104,119.37 104.12	105,093.00 105.09	0.3	973.63	2,083.33	5,000	Baa3	BBB-

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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
60,000	37045XCP9	GENERAL MOTORS FINL CO	2.1	4.21	2.51	59,990.27 99.98	62,138.40 103.56	0.2	2,148.13	805.00	2,520	Baa3	BBB
191,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	2.2	3.05	2.26	197,602.32 103.46	201,006.49 105.24	0.6	3,404.17	1,864.90	8,834	A3	A-
200,000	446150AK0	HUNTINGTON BANCSHARES	2.2	2.20	1.41	199,067.59 99.53	201,018.00 100.51	0.6	1,950.41	600.56	4,600	Baa1	BBB+
200,000	14040HBL8	CAPITAL ONE FINANCIAL CO	2.4	3.07	2.15	199,884.96 99.94	204,404.00 102.20	0.6	4,519.04	2,914.44	6,100	Baa1	BBB
115,000	084423AS1	BERKLEY W R CORP	2.4	3.87	2.22	117,065.75 101.80	121,783.85 105.90	0.4	4,718.10	2,452.53	5,319	Baa1	BBB+
165,000	05531FAX1	BB&T CORPORATION	2.5	2.79	2.05	164,836.49 99.90	167,875.95 101.74	0.5	3,039.46	1,890.63	4,538	A2	A-
53,000	037411AZ8	APACHE CORP	2.5	2.93	2.52	53,426.57 100.80	53,968.31 101.83	0.2	541.74	650.72	1,723	Baa3	BBB
95,000	25389JAL0	DIGITAL REALTY TRUST LP	2.7	2.85	2.22	97,820.48 102.97	99,483.05 104.72	0.3	1,662.57	625.42	3,753	Baa2	BBB
105,000	666807BQ4	NORTHROP GRUMMAN CORP	2.9	2.55	2.04	104,990.62 99.99	106,567.65 101.49	0.3	1,577.03	1,011.50	2,678	Baa2	BBB
135,000	254709AJ7	DISCOVER FINL SVCS	3.0	4.20	2.26	133,594.41 98.96	141,623.10 104.91	0.4	8,028.69	1,443.75	5,198	Baa3	BBB-
200,000	26875PAK7	EOG RESOURCES INC	3.1	3.29	1.94	195,581.02 97.79	204,330.00 102.17	0.6	8,748.98	2,420.83	5,250	A3	A-
100,000	7591EPAP5	REGIONS FINANCIAL CORP	3.6	3.76	2.22	100,137.44 100.14	105,814.00 105.81	0.3	5,676.56	179.44	3,800	Baa2	BBB+
170,000	23331ABH1	D.R. HORTON INC	3.6	3.61	2.66	183,277.23 107.81	189,575.50 111.52	0.6	6,298.27	434.44	9,775	Baa3	BBB
185,000	59156RBB3	METLIFE INC	3.7	3.14	2.08	193,669.96 104.69	201,389.15 108.86	0.6	7,719.19	1,705.95	8,081	A3	A-
95,000	26078JAB6	DOWDUPONT INC	3.8	4.21	2.25	95,000.00 100.00	102,277.95 107.66	0.3	7,277.95	1,176.23	3,995	Baa1	A-
230,000	02665WCT6	AMERICAN HONDA FINANCE	4.0	3.56	1.95	229,945.22 99.98	245,272.00 106.64	0.8	15,326.78	1,111.35	8,165	A2	A
185,000	316773CP3	FIFTH THIRD BANCORP	4.0	3.52	2.37	190,837.96 103.16	199,707.50 107.95	0.6	8,869.54	994.38	7,955	Baa1	BBB
50,000	06367WMQ3	BANK OF MONTREAL	4.5	2.50	2.18	49,993.24 99.99	50,723.50 101.45	0.2	730.26	218.75	1,250	A2	A-
200,000	023135AZ9	AMAZON.COM INC	4.5	3.55	1.84	193,202.98 96.60	208,762.00 104.38	0.6	15,559.02	140.00	5,600	A3	AA-
90,000	29250RAW6	ENBRIDGE ENERGY PARTNERS	5.0	4.54	2.71	96,195.94 106.88	105,437.70 117.15	0.3	9,241.76	1,997.50	5,288	Baa2	BBB+
85,000	02209SBC6	ALTRIA GROUP INC	5.5	4.44	2.70	84,834.35 99.81	93,278.15 109.74	0.3	8,443.80	176.61	3,740	A3	BBB
100,000	91324PCV2	UNITEDHEALTH GROUP INC	5.8	2.87	2.23	101,388.29 101.39	105,243.00 105.24	0.3	3,854.71	1,429.44	3,100	A3	A+
60,000	40414LAQ2	HCP INC	6.0	3.22	2.68	60,104.72 100.17	62,075.40 103.46	0.2	1,970.68	303.33	1,950	Baa1	BBB+
105,000	690742AF8	OWENS CORNING	6.1	3.46	3.40	104,603.12 99.62	104,970.60 99.97	0.3	367.48	158.67	3,570	Ba1	BBB

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210,000	26441CAS4	DUKE ENERGY CORP NEW	6.1	3.62	1.86	191,765.58 91.32	212,608.20 101.24	0.7	20,842.62	2,782.50	5,565	Baa1	BBB+
100,000	237194AL9	DARDEN RESTAURANTS INC	6.6	3.80	2.85	100,315.88 100.32	106,864.00 106.86	0.3	6,548.12	1,283.33	3,850	Baa2	BBB
95,000	172967LD1	CITIGROUP INC	6.4	4.26	2.61	92,538.58 97.41	103,050.30 108.47	0.3	10,511.72	523.13	3,693	A3	BBB+
100,000	036752AG8	ANTHEM INC	6.9	4.29	2.89	98,659.75 98.66	108,808.00 108.81	0.3	10,148.25	2,050.50	4,101	Baa2	A
95,000	49326EEG4	KEYCORP	7.3	4.12	2.51	94,885.90 99.88	106,735.35 112.35	0.3	11,849.45	1,298.33	3,895	Baa1	BBB+
100,000	06051GGR4	BANK OF AMERICA CORP	6.9	4.18	2.64	95,689.65 95.69	106,702.00 106.70	0.3	11,012.35	399.22	3,593	A2	A-
95,000	61744YAK4	MORGAN STANLEY	6.9	3.01	2.68	98,874.30 104.08	101,116.10 106.44	0.3	2,241.80	369.57	3,411	A3	BBB+
100,000	665859AT1	NORTHERN TRUST CORP	7.5	3.67	2.26	99,886.45 99.89	110,910.00 110.91	0.3	11,023.55	283.89	3,650	A2	A+
120,000	007589AA2	ADVOCATE HEALTH CORP	7.5	3.83	2.52	120,000.00 100.00	132,249.60 110.21	0.4	12,249.60	204.21	4,595	Aa3	AA
95,000	337738AR9	FISERV INC	7.3	4.19	2.67	95,038.34 100.04	106,325.90 111.92	0.3	11,287.56	1,662.50	3,990	Baa2	BBB
95,000	20030NCT6	COMCAST CORP	7.4	4.17	2.45	94,842.01 99.83	107,813.60 113.49	0.3	12,971.59	1,489.39	3,943	A3	A-
95,000	92343VES9	VERIZON COMMUNICATIONS	7.8	3.88	2.49	94,969.94 99.97	105,764.45 111.33	0.3	10,794.51	235.19	3,681	Baa1	BBB+
95,000	532457BV9	ELI LILLY & CO	7.9	3.40	2.20	94,809.50 99.80	104,304.30 109.79	0.3	9,494.80	1,683.28	3,206	A2	A+
100,000	29365TAG9	ENTERGY TEXAS INC	7.8	3.45	2.54	104,324.05 104.32	112,028.00 112.03	0.3	7,703.95	1,666.67	4,000	Baa1	A
95,000	67077MAT5	NUTRIEN LTD	7.7	4.18	2.77	95,154.89 100.16	106,064.65 111.65	0.3	10,909.76	1,662.50	3,990	Baa2	BBB
50,000	29379VBV4	ENTERPRISE PRODUCTS OPER	8.3	3.13	2.70	49,977.85 99.96	51,806.50 103.61	0.2	1,828.65	230.03	1,563	Baa1	BBB+
		Accrued Interest					51,553.78	0.2			201,697		
			4.4	**3.41**	**2.28**	**5,508,684.81**	**5,859,586.48**	**18.0**	**299,347.89**	**51,553.78**	**201,697**		
ABS													
155,000	34531LAD2	FORDL 2018-B A3	0.9	3.22	1.99	154,986.90 99.99	156,666.10 101.07	0.5	1,679.20	219.76	4,945	Aaa	
205,000	80284YAF1	SDART 2017-3 C	0.7	3.01	2.46	204,311.33 99.66	205,785.58 100.38	0.6	1,474.25	251.47	5,658		AA-
310,000	14041NFK2	COMET 2017-A1 A1	0.5	2.02	2.02	309,931.93 99.98	309,935.40 99.98	1.0	3.47	275.56	6,200		AAA
175,000	03066LAD0	AMCAR 2018-2 A3	1.1	3.18	2.09	174,970.85 99.98	177,571.80 101.47	0.5	2,600.95	199.06	5,513	Aaa	
160,000	92348XAA3	VZOT 2018-A A1A	1.4		1.76	159,997.50 100.00	163,402.66 102.13	0.5	3,405.16	157.91	5,168	Aaa	AAA

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210,000	87165LBP5	SYNCT 2017-1 A	0.7	1.94	2.00	209,998.66 100.00	209,803.67 99.91	0.6	-194.99	180.13	4,053	Aaa	
245,000	14315NAC4	CARMX 2019-1 A3	1.9	3.08	1.72	244,972.29 99.99	250,731.29 102.34	0.8	5,759.00	332.11	7,473		AAA
200,000	26208GAG4	DRIVE 2018-1 D	1.3	3.30	2.81	202,047.07 101.02	203,663.80 101.83	0.6	1,616.73	338.67	7,620	Aa1	BBB
210,000	254683BX2	DCENT 2017-A2 A2	2.2	2.11	1.56	211,542.19 100.73	213,289.23 101.57	0.7	1,747.04	223.07	5,019	Aaa	AAA
205,000	87166PAA9	SYNIT 2018-A1 A1	1.9	3.41	1.74	204,993.85 100.00	211,547.09 103.19	0.7	6,553.24	307.96	6,929	Aaa	AAA
		Accrued Interest					2,485.68	0.0			58,577		
			1.3	**2.54**	**2.01**	**2,077,752.56**	**2,104,882.28**	**6.5**	**24,644.03**	**2,485.68**	**58,577**		
Municipal Bond													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	3.3	2.26	1.88	130,168.46 100.13	131,805.70 101.39	0.4	1,637.24	249.17	2,990	Aa1	AAA
105,000	64971XGB8	NEW YORK CITY NY TRAN TAX 2019	6.2	3.48	2.16	105,000.00 100.00	113,821.05 108.40	0.4	8,821.05	304.50	3,654	Aa1	AAA
105,000	91412HFG3	UNIV OF CALIFORNIA CA REV TXBL	8.4	3.33	2.12	105,201.15 100.19	116,388.30 110.85	0.4	11,187.15	586.08	3,516	Aa2	AA
		Accrued Interest					1,139.74	0.0			10,160		
			5.8	**2.97**	**2.05**	**340,369.61**	**363,154.79**	**1.1**	**21,645.44**	**1,139.74**	**10,160**		
MBS - Agency													
772	3128KUS73	FHLMC PC GOLD COMB 30	2.7	5.21	2.29	842.37 109.15	863.53 111.89	0.0	21.16	3.86	46	Aaa	AA+
		Accrued Interest					3.86	0.0			46		
			2.7	**5.21**	**2.29**	**842.37**	**867.39**	**0.0**	**21.16**	**3.86**	**46**		
Mutual Fund													
85,040	ZFLIX	ZIEGLER FLOATING RATE INSTITUT				2,205,168.55 25.93	2,148,955.27 25.27	6.6	-56,213.28				
					0.00	**2,205,168.55**	**2,148,955.27**	**6.6**	**-56,213.28**	**0.00**			
CMBS - Agency													
76,935	31419A3J4	FN AE0800	1.2	2.10	1.60	77,897.18 101.25	77,849.10 101.19	0.2	-48.08	235.74	2,829		
113,463	3138NJAB4	FN FN0001	1.1	2.26	2.21	114,850.51 101.22	114,859.37 101.23	0.4	8.86	357.31	4,288	Aaa	AA+
140,000	3137B5JM6	FHMS K034 A2	3.5	0.40	0.52	148,722.66 106.23	148,338.82 105.96	0.5	-383.84	411.95	4,943		
170,000	3140HSK67	FN BL1216	3.2	2.56	1.15	176,042.97 103.55	183,719.53 108.07	0.6	7,676.56	518.50	6,222		

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99,965	30298DAE9	FRESB 2019 - SB64 A5H				100,442.71 100.48	101,788.44 101.82	0.3	1,345.73	233.27	2,799		
		Accrued Interest					1,756.78	0.0			21,081		
			2.1	**1.51**	**1.07**	**617,956.03**	**628,312.04**	**1.9**	**8,599.23**	**1,756.78**	**21,081**		
FIXED INCOME TOTAL			**3.5**	**2.37**	**1.59**	**22,063,681.28**	**22,856,669.71**	**70.4**	**700,680.13**	**92,308.30**	**530,806**		
OTHER													
OTHER ASSETS (USD)													
170,167	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				170,167.48 10.00	170,167.48 10.00	0.5	0.00		0		
186,691	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				186,691.25 10.00	186,691.25 10.00	0.6	0.00		0		
330,475	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				330,475.13 10.00	330,475.13 10.00	1.0	0.00		0		
178,252	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				178,252.04 10.00	178,252.04 10.00	0.5	0.00		0		
22,734	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				22,734.31 10.00	22,734.31 10.00	0.1	0.00		0		
					0.00	**888,320.21**	**888,320.21**	**2.7**	**0.00**	**0.00**	**0**		
OTHER TOTAL				**0.00**	**0.00**	**888,320.21**	**888,320.21**	**2.7**	**0.00**	**0.00**	**0**		
TOTAL PORTFOLIO			**2.49**	**1.72**	**1.15**	**31,159,945.78**	**32,477,515.28**	**100.0**	**1,225,261.20**	**92,308.30**	**754,717**		

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Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
8/2/2019	8/2/2019	63,727	COASTAL	CS - REPURCHASE AGREEMENT		1.00	63,726.69			63,726.69
8/2/2019	8/5/2019	295,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	BOA_bb	99.28	292,856.64			292,856.64
8/6/2019	8/8/2019	80,000	674599CW3	OCCIDENTAL PETROLEUM CORP 2.900% Due 8/15/2024	CITI_bb	99.87	79,896.00			79,896.00
8/6/2019	8/8/2019	115,000	912828Y87	US TREASURY N/B 1.750% Due 7/31/2024	BMO_ma	100.99	116,132.03			116,132.03
8/14/2019	8/16/2019	80,000	912828XT2	US TREASURY N/B 2.000% Due 5/31/2024	ARBR_bb	102.33	81,862.50			81,862.50
8/15/2019	8/19/2019	40,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	BOA_TW	100.88	40,348.44			40,348.44
8/15/2019	8/19/2019	95,000	9128286T2	US TREASURY N/B 2.375% Due 5/15/2029	BOA_TW	107.61	102,221.48			102,221.48
8/28/2019	8/30/2019	140,000	3137B5JM6	FHMS K034 A2 3.531% Due 7/25/2023	CNTF_bb	106.23	148,722.66			148,722.66
8/30/2019	9/3/2019	270,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	HSBC_TW	100.98	272,647.27			272,647.27
8/30/2019	9/3/2019	155,000	9128286T2	US TREASURY N/B 2.375% Due 5/15/2029	BOA_TW	107.68	166,897.46			166,897.46
8/30/2019	8/30/2019	393	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		25.27	9,926.36			9,926.36
8/31/2019	8/31/2019	3,510	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	3,509.95			3,509.95
Total Purchases							**1,378,747.48**	**0.00**	**0.00**	**1,378,747.48**

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
8/2/2019	8/5/2019	100,000	49327M2F0	KEY BANK NA 2.500% Due 12/15/2019	BOA_ma	100.02	100,019.00			100,019.00
8/2/2019	8/5/2019	150,000	9128285Q9	US TREASURY N/B 2.750% Due 11/30/2020	BOA_bb	101.20	151,787.11			151,787.11
8/6/2019	8/8/2019	85,000	25179MAV5	DEVON ENERGY CORPORATION 5.850% Due 12/15/2025	BMO_ma	119.23	101,337.85			101,337.85

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Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Net Amount
8/6/2019	8/8/2019	80,000	912828Y87	US TREASURY N/B 1.750% Due 7/31/2024	RBCC_TW	101.08	80,859.38			80,859.38
8/14/2019	8/16/2019	80,000	674599CW3	OCCIDENTAL PETROLEUM CORP 2.900% Due 8/15/2024	JPMORGAN_bb	99.86	79,880.80			79,880.80
8/15/2019	8/19/2019	40,000	03522AAG5	ANHEUSER-BUSCH CO/INBEV 3.650% Due 2/1/2026	CSFB_TW	106.99	42,793.60			42,793.60
8/15/2019	8/19/2019	95,000	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 3/1/2028	DB_TW	106.32	101,003.05			101,003.05
8/28/2019	8/30/2019	140,000	912828VS6	UNITED STATES TREAS NTS 2.500% Due 8/15/2023	HSBC_bb	104.28	145,988.28			145,988.28
8/30/2019	9/3/2019	100,000	02209SAT0	ALTRIA GROUP INC 2.625% Due 1/14/2020	Tradeweb Direct, LLC	100.05	100,048.00			100,048.00
8/30/2019	9/3/2019	200,000	9128285Q9	US TREASURY N/B 2.750% Due 11/30/2020	BOA_TW	101.27	202,531.25			202,531.25
8/31/2019	8/31/2019	647	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)		10.00	646.57			646.57
Total Sales							**1,106,894.89**	**0.00**	**0.00**	**1,106,894.89**

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/1/2019	8/16/2019	ETN	EATON CORP PLC SHS	1.00	1,087.72	1,087.72
8/1/2019	9/3/2019	PFE	PFIZER INC COM	1.00	1,276.92	1,276.92
8/5/2019	9/13/2019	MET	METLIFE INC COM	1.00	1,010.24	1,010.24
8/5/2019	9/4/2019	VLO	VALERO ENERGY CORP NEW COM	1.00	1,002.60	1,002.60
8/6/2019	9/1/2019	FE	FIRSTENERGY CORP COM	1.00	1,037.40	1,037.40
8/6/2019	9/1/2019	INTC	INTEL CORP COM	1.00	597.87	597.87
8/8/2019	10/10/2019	GSK	GLAXOSMITHKLINE PLC SPONSORED ADR	1.00	1,021.77	1,021.77
8/8/2019	9/3/2019	WMT	WAL-MART STORES INC	1.00	933.86	933.86
8/8/2019	9/1/2019	WFC	WELLS FARGO & CO NEW COM	1.00	1,001.64	1,001.64
8/8/2019	8/20/2019	WRK	WESTROCK CO COM	1.00	885.89	885.89

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Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/9/2019	9/3/2019	HP	HELMERICH & PAYNE INC COM	1.00	1,028.79	1,028.79
8/12/2019	9/10/2019	XOM	EXXON MOBIL CORP COM	1.00	1,688.67	1,688.67
8/13/2019	9/3/2019	BBT	BB&T CORP COM	1.00	1,669.05	1,669.05
8/14/2019	8/30/2019	DRE	DUKE REALTY CORP COM NEW	1.00	792.71	792.71
8/14/2019	9/16/2019	IP	INTL PAPER CO COM	1.00	595.00	595.00
8/14/2019	9/10/2019	LLY	LILLY ELI & CO COM	1.00	307.67	307.67
8/14/2019	9/12/2019	MSFT	MICROSOFT CORP COM	1.00	304.98	304.98
8/15/2019	8/30/2019	AIV	APARTMENT INVT & MGMT CO CL A	1.00	639.21	639.21
8/15/2019	9/23/2019	RDS/B	ROYAL DUTCH SHELL ADR B	1.00	1,764.38	1,764.38
8/16/2019	9/10/2019	CVX	CHEVRON CORP NEW COM	1.00	1,505.35	1,505.35
8/16/2019	8/16/2019	ETN	EATON CORP PLC SHS	1.00	-217.54	-217.54
8/16/2019	9/6/2019	SO	SOUTHERN CO COM	1.00	646.66	646.66
8/20/2019	9/3/2019	AFL	AFLAC INC COM	1.00	540.81	540.81
8/20/2019	9/3/2019	CMI	CUMMINS INC COM	1.00	469.34	469.34
8/20/2019	9/10/2019	TGT	TARGET CORP COM	1.00	739.86	739.86
8/21/2019	9/5/2019	DFS	DISCOVER FINL SVCS COM	1.00	786.72	786.72
8/22/2019	9/13/2019	CCL	CARNIVAL CORP PAIRED CTF	1.00	407.50	407.50
8/26/2019	9/10/2019	JNJ	JOHNSON & JOHNSON COM	1.00	1,189.40	1,189.40
8/28/2019	9/13/2019	MXIM	MAXIM INTEGRATED PRO	1.00	420.48	420.48
8/29/2019	9/13/2019	DOW	DOW INC	1.00	1,171.80	1,171.80
8/29/2019	9/30/2019	UNP	UNION PAC CORP COM	1.00	749.81	749.81
8/30/2019	9/17/2019	MCD	MCDONALDS CORP COM	1.00	491.84	491.84
8/30/2019	8/30/2019	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	9,926.36	9,926.36
Total Dividends					**37,474.76**	**37,474.76**

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/1/2019	8/1/2019	03522AAG5	ANHEUSER-BUSCH CO/INBEV 3.650% Due 2/1/2026	100.00	730.00	730.00

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/1/2019	8/1/2019	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	3.87	3.87
8/1/2019	8/1/2019	31419A3J4	FN AE0800 3.677% Due 12/1/2020	100.00	364.62	364.62
8/1/2019	8/1/2019	3140HSK67	FN BL1216 3.660% Due 2/1/2026	100.00	535.78	535.78
8/1/2019	8/1/2019	3138NJAB4	FN FN0001 3.779% Due 12/1/2020	100.00	369.85	369.85
8/1/2019	8/1/2019	30298DAE9	FRESB 2019 - SB64 A5H 2.800% Due 4/25/2039	100.00	210.00	210.00
8/1/2019	8/1/2019	64971XGB8	NEW YORK CITY NY TRAN TAX 2019 SUBSER B-2 3.480% Due 8/1/2026	100.00	1,827.00	1,827.00
8/1/2019	8/1/2019	64971WA42	NEW YORK N Y CITY TRANSITIONAL 2.300% Due 2/1/2023	100.00	1,495.00	1,495.00
8/2/2019	8/2/2019	COASTAL	CS - REPURCHASE AGREEMENT	1.00	508.80	508.80
8/3/2019	8/5/2019	665859AT1	NORTHERN TRUST CORP 3.650% Due 8/3/2028	100.00	1,825.00	1,825.00
8/8/2019	8/8/2019	7591EPAK6	REGIONS FINL CORP NEW 3.200% Due 2/8/2021	100.00	1,600.00	1,600.00
8/8/2019	8/8/2019	92343VES9	VERIZON COMMUNICATIONS 3.875% Due 2/8/2029	100.00	1,840.63	1,840.63
8/14/2019	8/14/2019	02209SBC6	ALTRIA GROUP INC 4.400% Due 2/14/2026	100.00	1,870.00	1,870.00
8/14/2019	8/14/2019	7591EPAP5	REGIONS FINANCIAL CORP 3.800% Due 8/14/2023	100.00	1,900.00	1,900.00
8/15/2019	8/15/2019	007589AA2	ADVOCATE HEALTH CORP 3.829% Due 8/15/2028	100.00	2,297.40	2,297.40
8/15/2019	8/15/2019	14315NAC4	CARMX 2019-1 A3 3.050% Due 3/15/2024	100.00	622.71	622.71
8/15/2019	8/15/2019	14041NFK2	COMET 2017-A1 A1 2.000% Due 1/17/2023	100.00	516.67	516.67

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/15/2019	8/15/2019	23331ABH1	D.R. HORTON INC 5.750% Due 8/15/2023	100.00	4,887.50	4,887.50
8/15/2019	8/15/2019	254683BX2	DCENT 2017-A2 A2 2.390% Due 7/15/2024	100.00	418.25	418.25
8/15/2019	8/15/2019	26208GAG4	DRIVE 2018-1 D 3.810% Due 5/15/2024	100.00	635.02	635.02
8/15/2019	8/15/2019	34531LAD2	FORDL 2018-B A3 3.190% Due 12/15/2021	100.00	412.04	412.04
8/15/2019	8/15/2019	690742AF8	OWENS CORNING 3.400% Due 8/15/2026	100.00	1,785.00	1,785.00
8/15/2019	8/15/2019	80284YAF1	SDART 2017-3 C 2.760% Due 12/15/2022	100.00	471.50	471.50
8/15/2019	8/15/2019	87165LBP5	SYNCT 2017-1 A 1.930% Due 6/15/2023	100.00	337.75	337.75
8/15/2019	8/15/2019	87166PAA9	SYNIT 2018-A1 A1 3.380% Due 9/16/2024	100.00	577.42	577.42
8/15/2019	8/15/2019	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	100.00	19,175.00	19,175.00
8/15/2019	8/15/2019	912828RC6	UNITED STATES TREAS NTS 2.125% Due 8/15/2021	100.00	18,062.50	18,062.50
8/15/2019	8/15/2019	912828VS6	UNITED STATES TREAS NTS 2.500% Due 8/15/2023	100.00	32,437.50	32,437.50
8/15/2019	8/15/2019	9128282R0	US TREASURY N/B 2.250% Due 8/15/2027	100.00	562.50	562.50
8/18/2019	8/18/2019	03066LAD0	AMCAR 2018-2 A3 3.150% Due 3/20/2023	100.00	459.38	459.38
8/20/2019	8/20/2019	92348XAA3	VZOT 2018-A A1A 3.230% Due 4/20/2023	100.00	430.67	430.67
8/22/2019	8/22/2019	023135AZ9	AMAZON.COM INC 2.800% Due 8/22/2024	100.00	2,800.00	2,800.00
8/25/2019	8/25/2019	31419A3J4	FN AE0800 3.677% Due 12/1/2020	100.00	498.53	498.53

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Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/30/2019	8/30/2019	CASH	MONEY FUND	1.00	27.06	27.06
8/31/2019	9/3/2019	CASH	MONEY FUND	1.00	1,256.56	1,256.56
8/31/2019	8/31/2019	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	3,509.95	3,509.95
8/31/2019	8/31/2019	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	10.00	-646.57	-646.57
Total Interest					**106,614.89**	**106,614.89**

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/1/2019	8/1/2019	2	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	2.14	2.14
8/1/2019	8/1/2019	33,968	31419A3J4	FN AE0800 3.677% Due 12/1/2020	100.00	33,967.98	33,967.98
8/1/2019	8/1/2019	191	3138NJAB4	FN FN0001 3.779% Due 12/1/2020	100.00	191.26	191.26
8/1/2019	8/1/2019	35	30298DAE9	FRESB 2019 - SB64 A5H 2.800% Due 4/25/2039	100.00	34.92	34.92
Total Principal Payments						**34,196.30**	**34,196.30**

Maturities

Trade Date	Settle Date		CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/31/2019	8/31/2019	1,000,000	912828TN0	UNITED STATES TREAS NTS 1.000% Due 8/31/2019	100.00	1,000,000.00	1,000,000.00
Total Maturities						**1,000,000.00**	**1,000,000.00**

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
8/2/2019	8/2/2019	CASH	MONEY FUND	1.00	100,000.00	100,000.00
8/16/2019	8/16/2019	CASH	MONEY FUND	1.00	100,000.00	100,000.00
Total Withdrawals					**200,000.00**	**200,000.00**

Transaction Summary

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Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/2/2019	8/5/2019	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	100.00	-2,264.45	-2,264.45
8/6/2019	8/8/2019	674599CW3	OCCIDENTAL PETROLEUM CORP 2.900% Due 8/15/2024		0.00	0.00
8/6/2019	8/8/2019	912828Y87	US TREASURY N/B 1.750% Due 7/31/2024	100.00	-43.75	-43.75
8/14/2019	8/16/2019	912828XT2	US TREASURY N/B 2.000% Due 5/31/2024	100.00	-336.61	-336.61
8/15/2019	8/19/2019	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	100.00	-7.07	-7.07
8/15/2019	8/19/2019	9128286T2	US TREASURY N/B 2.375% Due 5/15/2029	100.00	-588.59	-588.59
8/28/2019	8/30/2019	3137B5JM6	FHMS K034 A2 3.531% Due 7/25/2023	100.00	-398.22	-398.22
8/30/2019	9/3/2019	912828P46	UNITED STATES TREAS NTS 1.625% Due 2/15/2026	100.00	-226.53	-226.53
8/30/2019	9/3/2019	9128286T2	US TREASURY N/B 2.375% Due 5/15/2029	100.00	-1,110.38	-1,110.38
Total Purchased Accrued					**-4,975.60**	**-4,975.60**

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/2/2019	8/5/2019	49327M2F0	KEY BANK NA 2.500% Due 12/15/2019	100.00	347.22	347.22
8/2/2019	8/5/2019	9128285Q9	US TREASURY N/B 2.750% Due 11/30/2020	100.00	743.85	743.85
8/6/2019	8/8/2019	25179MAV5	DEVON ENERGY CORPORATION 5.850% Due 12/15/2025	100.00	732.06	732.06
8/6/2019	8/8/2019	912828Y87	US TREASURY N/B 1.750% Due 7/31/2024	100.00	30.43	30.43
8/14/2019	8/16/2019	674599CW3	OCCIDENTAL PETROLEUM CORP 2.900% Due 8/15/2024	100.00	51.56	51.56

Transaction Summary

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US Dollar
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Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
8/15/2019	8/19/2019	03522AAG5	ANHEUSER-BUSCH CO/INBEV 3.650% Due 2/1/2026	100.00	73.00	73.00
8/15/2019	8/19/2019	534187BH1	LINCOLN NATIONAL CORP 3.800% Due 3/1/2028	100.00	782.17	782.17
8/28/2019	8/30/2019	912828VS6	UNITED STATES TREAS NTS 2.500% Due 8/15/2023	100.00	142.66	142.66
8/30/2019	9/3/2019	02209SAT0	ALTRIA GROUP INC 2.625% Due 1/14/2020	100.00	357.29	357.29
8/30/2019	9/3/2019	9128285Q9	US TREASURY N/B 2.750% Due 11/30/2020	100.00	1,427.60	1,427.60
8/31/2019	8/31/2019	912828TN0	UNITED STATES TREAS NTS 1.000% Due 8/31/2019	100.00	5,000.00	5,000.00
Total Sold Accrued					**9,687.84**	**9,687.84**

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
3/4/2019	8/1/2019	191	3138NJAB4	FN FN0001		193.60	0.00	191.26	-2.34	
3/11/2019	8/1/2019	33,968	31419A3J4	FN AE0800		34,392.58	0.00	33,967.98	-424.60	
7/10/2007	8/1/2019	2	3128KUS73	FHLMC PC		2.34	0.00	2.14	0.00	-0.20
7/11/2019	8/1/2019	35	30298DAE9	FRESB 2019 - SB		35.09	0.00	34.92	-0.17	
10/25/2017	8/2/2019	30,000	49327M2F0	KEY BANK NA		30,310.80	-256.12	30,005.70	0.00	-48.98
10/27/2017	8/2/2019	70,000	49327M2F0	KEY BANK NA		70,784.00	-645.78	70,013.30	0.00	-124.92
11/29/2018	8/2/2019	150,000	9128285Q9	US TREASURY N/B		149,841.80	52.18	151,787.11	1,893.13	
2/22/2019	8/6/2019	85,000	25179MAV5	DEVON ENERGY CO		94,048.25	-526.60	101,337.85	7,816.20	
8/6/2019	8/6/2019	80,000	912828Y87	US TREASURY N/B		80,787.50	0.00	80,859.38	71.88	
8/6/2019	8/14/2019	80,000	674599CW3	OCCIDENTAL PETR		79,896.00	0.42	79,880.80	-15.62	
6/18/2019	8/15/2019	40,000	03522AAG5	ANHEUSER-BUSCH		41,635.20	-35.57	42,793.60	1,193.97	
2/7/2018	8/15/2019	55,000	534187BH1	LINCOLN NATIONA		54,871.85	16.33	58,475.45	0.00	3,587.27
2/8/2018	8/15/2019	40,000	534187BH1	LINCOLN NATIONA		39,940.00	7.64	42,527.60	0.00	2,579.96
8/8/2017	8/28/2019	15,000	912828VS6	UNITED STATES T		15,451.76	-148.20	15,641.60	0.00	338.04
9/12/2017	8/28/2019	125,000	912828VS6	UNITED STATES T		129,360.35	-1,388.33	130,346.68	0.00	2,374.66
11/10/2014	8/30/2019	100,000	02209SAT0	ALTRIA GROUP IN		99,919.00	74.75	100,048.00	0.00	54.25
11/29/2018	8/30/2019	135,000	9128285Q9	US TREASURY N/B		134,857.62	52.37	136,708.59	1,798.61	
2/7/2019	8/30/2019	65,000	9128285Q9	US TREASURY N/B		65,271.68	-82.41	65,822.66	633.39	
7/25/2019	8/31/2019	1,000,000	912828TN0	UNITED STATES T		998,710.94	1,289.06	1,000,000.00	0.00	
7/31/2018	8/31/2019	647	STEPSTONEM	STEPSTONE MEZZ		646.57		646.57	0.00	
Total Gains									**13,407**	**8,934**
Total Losses									**-443**	**-174**
Total						**2,120,957**	**-1,590.27**	**2,141,091**	**12,964**	**8,760**
Total Realized Gain/Loss			**21,724.55**							