

Portfolio Report

1/31/2022

Account

WFT Liquidating Trust
Consolidated Account

Portfolio Overview

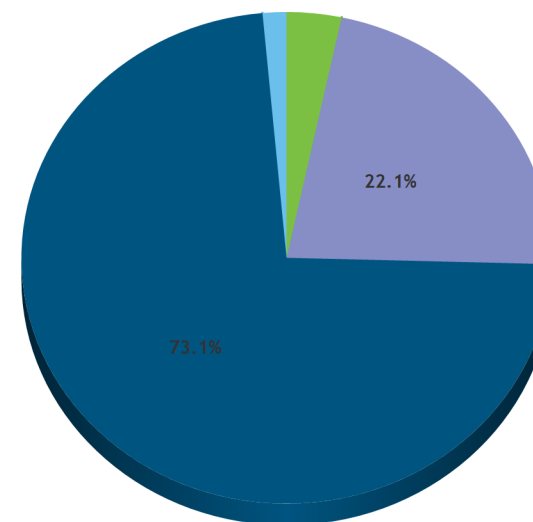
WFT Liquidating Trust
Consolidated Account

Gross of Fees | US Dollar
12/31/2021 - 1/31/2022

Activity Summary

	Month to Date	Quarter to Date	Year to Date
Beginning Value	28,142,925.33	28,142,925.33	28,142,925.33
Beginning Accrued Interest	97,811.76	97,811.76	97,811.76
Net Contributions/Withdrawals	-115,377.05	-115,377.05	-115,377.05
Realized Gains/Losses	-12,762.75	-12,762.75	-12,762.75
Change in Unrealized Gains/Losses	-354,574.08	-354,574.08	-354,574.08
Net Income/Expenses	56,943.07	56,943.07	56,943.07
Amortization/Accretion	-6,255.04	-6,255.04	-6,255.04
Change in Accrued Interest	-2,274.53	-2,274.53	-2,274.53
Ending Value	27,710,899.49	27,710,899.49	27,710,899.49
Ending Accrued Interest	95,537.22	95,537.22	95,537.22
Total	27,806,436.71	27,806,436.71	27,806,436.71

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	926,874.58	3.3	0.1
Equity	6,139,309.28	22.1	2.8
Fixed Income	20,337,421.83	73.1	1.6
Other	402,831.02	1.4	0.0
Total	27,806,436.71	100.0	1.8

Performance Overview

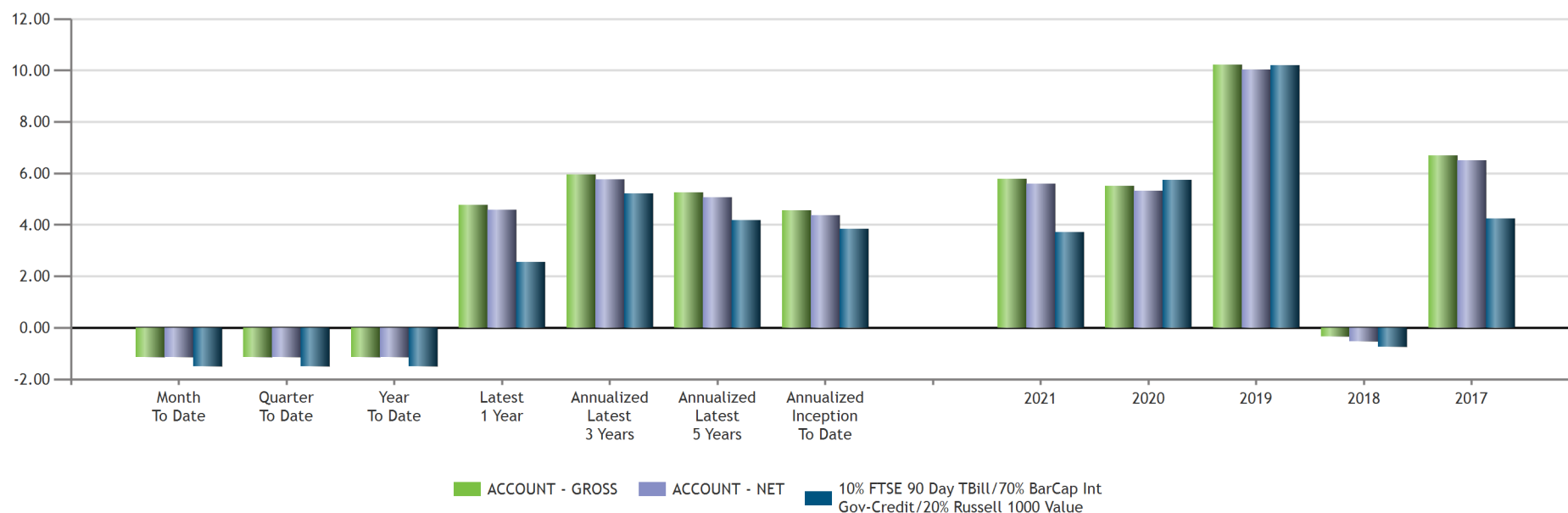
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Consolidated Account

US Dollar
1/31/2022

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	2021	2020	2019	2018	2017
Equity	-1.03	-1.03	-1.03	27.27	14.23	12.21	10.90	28.44	-1.02	26.63	-6.16	18.50
Fixed Income	-1.23	-1.23	-1.23	-1.85	3.78	3.05	2.49	-0.80	7.95	6.84	0.56	2.48
Other	0.00	0.00	0.00	16.75	3.54	8.22	8.29	16.75	-6.55	0.26	20.41	13.88
ACCOUNT - GROSS	-1.13	-1.13	-1.13	4.77	5.96	5.26	4.56	5.79	5.52	10.22	-0.34	6.70
ACCOUNT - NET	-1.15	-1.15	-1.15	4.58	5.77	5.07	4.36	5.60	5.33	10.02	-0.52	6.49
10% FTSE 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	-1.49	-1.49	-1.49	2.54	5.22	4.19	3.84	3.71	5.75	10.20	-0.75	4.25
FTSE 3-Month TBill Index	0.00	0.00	0.00	0.04	0.89	1.11	0.71	0.05	0.58	2.25	1.86	0.84
Bloomberg Int Gov/Credit	-1.47	-1.47	-1.47	-2.62	3.05	2.55	2.26	-1.44	6.43	6.80	0.88	2.14
Russell 1000 Value	-2.33	-2.33	-2.33	23.37	13.84	10.48	10.25	25.16	2.80	26.54	-8.27	13.66

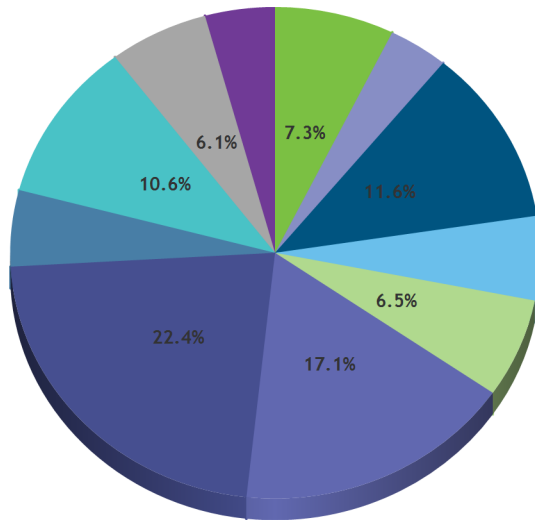


Equity Overview

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1/31/2022

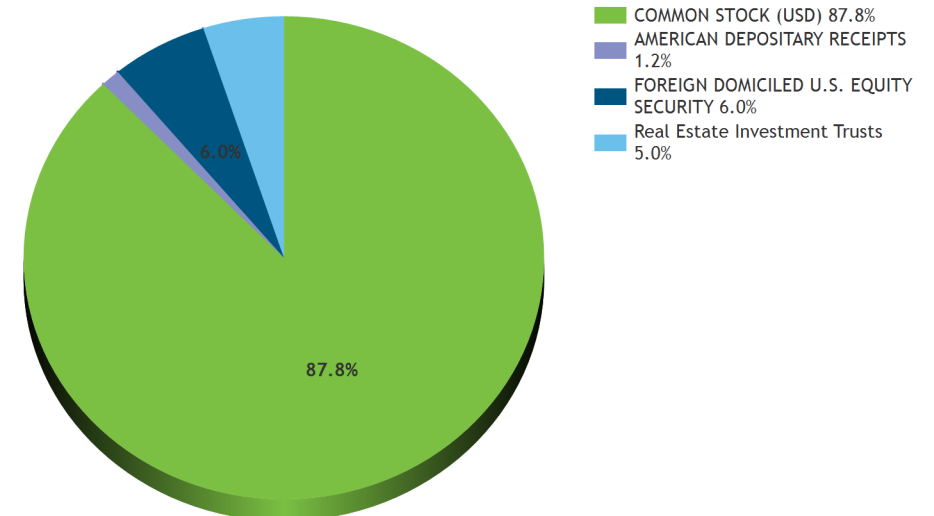
Portfolio Holdings by Sector



Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
CVS	CVS HEALTH CORP COM	205,351.28	3.3
JPM	JPMORGAN CHASE & CO COM	198,678.20	3.2
BAC	BANK AMER CORP COM	185,021.40	3.0
JNJ	JOHNSON & JOHNSON COM	182,110.53	3.0
TFC	TRUIST FINANCIAL CORP	161,384.58	2.6
MET	METLIFE INC COM	159,133.38	2.6
CMCSA	COMCAST CORP NEW CL A	151,469.70	2.5
ABBV	ABBVIE INC COM	142,502.49	2.3
ETN	EATON CORP PLC SHS	142,270.14	2.3
AVGO	BROADCOM INC	138,853.56	2.3
Top 10 Holdings Total		1,666,775.26	27.1

Equity Allocation by Security Type



Fixed Income Characteristics

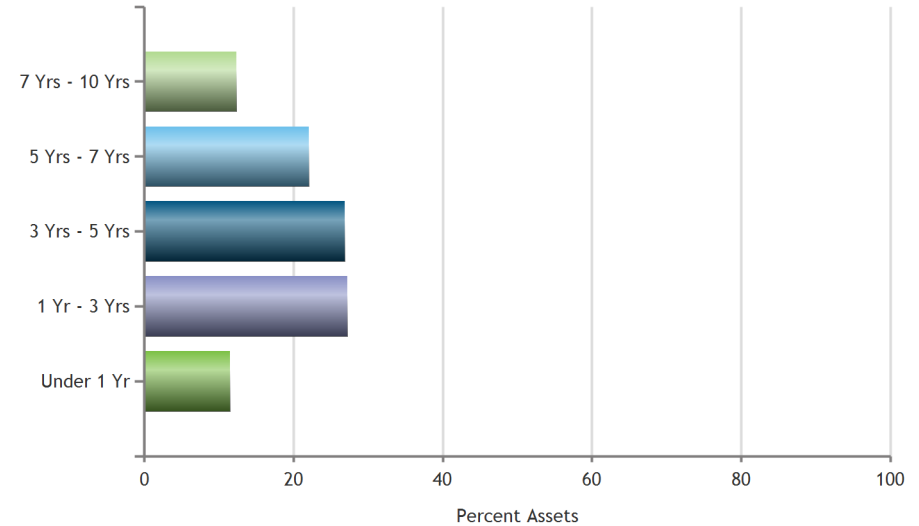
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US Dollar
1/31/2022

Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	13	1,543,705.22	8.3	0.9	2.726%	0.4
1 Yr - 3 Yrs	21	5,168,417.76	27.8	1.1	2.306%	1.8
3 Yrs - 5 Yrs	25	4,655,222.79	25.1	1.8	1.719%	3.6
5 Yrs - 7 Yrs	19	4,494,006.96	24.2	2.1	1.858%	5.5
7 Yrs - 10 Yrs	16	2,570,404.87	13.8	2.6	2.469%	7.9
Over 10 Yrs	2	132,846.27	0.7	1.0	2.748%	2.2

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	1.72
Average Maturity (years)	4.33
Average Coupon (%)	2.11
Average Duration	3.90
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	20	10,295,938.43	55.5	1.3	1.507%	3.6
AA/Aa2	1	94,794.13	0.5	1.3	1.270%	2.4
AA-/Aa3	1	88,872.79	0.5	2.0	2.750%	4.6
A+/A1	6	664,061.94	3.6	2.0	2.828%	3.3
A/A2	10	1,169,589.22	6.3	2.0	2.348%	4.1
A-/A3	10	940,862.12	5.1	1.7	2.841%	3.0
BBB+/Baa1	15	1,771,231.29	9.5	2.1	3.389%	4.0
BBB/Baa2	20	2,315,576.19	12.5	2.5	2.741%	4.8
BBB-/Baa3	11	1,095,219.20	5.9	2.7	3.168%	5.5
Not Rated/N/R	2	128,458.57	0.7	1.3	1.702%	2.2

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CASH AND EQUIV.													
CASH AND EQUIVALENTS													
	DIVACC	DIVIDEND ACCRUAL				12,627.74 0.00	12,627.74 0.00	0.0			0		
	CASH	MONEY FUND				849,246.84 0.00	849,246.84 0.00	3.1			0		
					0.00	861,874.58	861,874.58	3.1		0.00	0		
REPURCHASE AGREEMENT													
65,000	COASTAL	CS - REPURCHASE AGREEMENT		0.90	0.90	65,000.00 1.00	65,000.00 1.00	0.2	0.00		585		
				0.90	0.90	65,000.00	65,000.00	0.2	0.00	0.00	585		
EQUITY													
COMMON STOCK (USD)													
381	MMM	3M CO COM				62,197.89 163.25	63,253.62 166.02	0.2	1,055.73		2,256		
1,041	ABBV	ABBVIE INC COM				98,374.16 94.50	142,502.49 136.89	0.5	44,128.33		5,413		
772	MO	ALTRIA GROUP INC COM				28,920.51 37.46	39,279.36 50.88	0.1	10,358.85		2,656		
809	AEP	AMERICAN ELECTRIC POWER				67,892.57 83.92	73,133.60 90.40	0.3	5,241.03		2,395		
5,301	T	AT&T INC COM				153,317.55 28.92	135,175.50 25.50	0.5	-18,142.05		11,026		
4,010	BAC	BANK AMER CORP COM				115,805.34 28.88	185,021.40 46.14	0.7	69,216.06		2,887		
525	BBY	BEST BUY INC COM				35,189.46 67.03	52,122.00 99.28	0.2	16,932.54		1,470		
118	BLK	BLACKROCK INC COM				66,750.76 565.68	97,106.92 822.94	0.3	30,356.16		1,949		
2,078	BMJ	BRISTOL MYERS SQUIBB CO COM				128,263.92 61.72	134,841.42 64.89	0.5	6,577.50		4,073		
237	AVGO	BROADCOM INC				65,722.96 277.31	138,853.56 585.88	0.5	73,130.60		3,413		
553	CAT	CATERPILLAR INC DEL COM				68,919.84 124.63	111,462.68 201.56	0.4	42,542.84		2,455		
1,032	CVX	CHEVRON CORP NEW COM				99,848.34 96.75	135,532.56 131.33	0.5	35,684.22		5,532		
2,092	CSCO	CISCO SYS INC COM				76,770.99 36.70	116,461.64 55.67	0.4	39,690.65		3,096		
2,363	CFG	CITIZENS FINANCIAL GROUP				104,141.71 44.07	121,623.61 51.47	0.4	17,481.90		3,025		
1,506	KO	COCA COLA CO COM				77,893.96 51.72	91,881.06 61.01	0.3	13,987.10		2,530		

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3,030	CMCSA	COMCAST CORP NEW CL A				116,377.78 38.41	151,469.70 49.99	0.5	35,091.92		3,030		
322	CMI	CUMMINS INC COM				58,383.49 181.32	71,123.36 220.88	0.3	12,739.87		1,739		
1,928	CVS	CVS HEALTH CORP COM				105,806.32 54.88	205,351.28 106.51	0.7	99,544.96		3,856		
1,079	FANG	DIAMONDBACK ENERGY INC COM				35,810.61 33.19	136,126.64 126.16	0.5	100,316.03		1,726		
397	DFS	DISCOVER FINL SVCS COM				28,498.25 71.78	45,952.75 115.75	0.2	17,454.50		699		
1,616	DOW	DOW INC				75,215.33 46.54	96,523.68 59.73	0.3	21,308.35		4,525		
683	DUK	DUKE ENERGY CORP NEW COM NEW				65,748.25 96.26	71,755.98 105.06	0.3	6,007.73		2,636		
772	EOG	EOG RES INC COM				34,210.33 44.31	86,062.56 111.48	0.3	51,852.23		1,274		
510	EVR	EVERCORE PARTNERS INC - CL A				29,945.16 58.72	63,658.20 124.82	0.2	33,713.04		1,387		
1,036	GILD	GILEAD SCIENCES INC COM				74,150.46 71.57	71,152.48 68.68	0.3	-2,997.98		2,942		
2,786	HPQ	HP INC				77,163.28 27.70	102,329.78 36.73	0.4	25,166.50		2,160		
1,781	INTC	INTEL CORP COM				76,105.30 42.73	86,948.42 48.82	0.3	10,843.12		2,476		
2,407	IPG	INTERPUBLIC GROUP COS INC COM				81,192.68 33.73	85,544.78 35.54	0.3	4,352.10		2,600		
1,057	JNJ	JOHNSON & JOHNSON COM				116,395.43 110.12	182,110.53 172.29	0.7	65,715.10		4,482		
1,337	JPM	JPMORGAN CHASE & CO COM				120,962.84 90.47	198,678.20 148.60	0.7	77,715.36		4,813		
1,868	KHC	KRAFT HEINZ CO COM				67,683.99 36.23	66,874.40 35.80	0.2	-809.59		2,989		
2,373	MET	METLIFE INC COM				106,333.44 44.81	159,133.38 67.06	0.6	52,799.94		4,556		
988	MS	MORGAN STANLEY COM NEW				37,798.61 38.26	101,309.52 102.54	0.4	63,510.91		1,383		
254	NOC	NORTHROP GRUMMAN CORP CO				93,176.39 366.84	93,954.60 369.90	0.3	778.21		1,595		
2,926	NRG	NRG ENERGY INC COM NEW				104,222.03 35.62	116,835.18 39.93	0.4	12,613.15		3,804		
1,003	OMF	ONEMAIN HOLDINGS INC				59,977.59 59.80	51,814.98 51.66	0.2	-8,162.61		2,808		
2,096	PFE	PFIZER INC COM				68,805.21 32.83	110,438.24 52.69	0.4	41,633.03		3,270		
1,065	PSX	PHILLIPS 66 COM				76,737.83 72.05	90,301.35 84.79	0.3	13,563.52		3,834		
635	PNC	PNC FINL SVCS GROUP INC COM				96,587.73 152.11	130,803.65 205.99	0.5	34,215.92		3,175		

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396	PG	PROCTER AND GAMBLE CO COM				37,324.23 94.25	63,538.20 160.45	0.2	26,213.97		1,378		
515	DGX	QUEST DIAGNOSTICS INC COM				66,016.66 128.19	69,535.30 135.02	0.3	3,518.64		1,277		
978	RTX	RAYTHEON TECHNOLOGIES COR				63,656.36 65.09	88,205.82 90.19	0.3	24,549.46		1,995		
1,012	R	RYDER SYSTEMS INC				79,292.02 78.35	74,068.28 73.19	0.3	-5,223.74		2,267		
920	STX	SEAGATE TECHNOLOGY HOLDI				36,522.19 39.70	98,578.00 107.15	0.4	62,055.81		2,466		
337	SNA	SNAP ON INC COM				73,104.47 216.93	70,180.25 208.25	0.3	-2,924.22		1,658		
604	STT	STATE STR CORP COM				41,788.16 69.19	57,078.00 94.50	0.2	15,289.84		1,256		
358	TGT	TARGET CORP COM				27,413.57 76.57	78,913.94 220.43	0.3	51,500.37		1,289		
586	TXN	TEXAS INSTRS INC COM				103,463.32 176.56	105,181.14 179.49	0.4	1,717.82		2,696		
952	TNL	TRAVEL + LEISURE CO				49,926.88 52.44	54,073.60 56.80	0.2	4,146.72		1,142		
2,569	TFC	TRUIST FINANCIAL CORP				137,928.31 53.69	161,384.58 62.82	0.6	23,456.27		4,624		
995	VFC	V F CORP COM				78,165.57 78.56	64,883.95 65.21	0.2	-13,281.62		1,950		
966	WBA	WALGREENS BOOTS ALLIANCE INC C				40,544.65 41.97	48,068.16 49.76	0.2	7,523.51		1,806		
654	WMT	WAL-MART STORES INC				57,176.61 87.43	91,435.74 139.81	0.3	34,259.13		1,439		
238	WHR	WHIRLPOOL CORP				30,418.88 127.81	50,025.22 210.19	0.2	19,606.34		1,333		
			0.00			3,980,040.16	5,389,655.24	19.4	1,409,615.08	0.00	150,510		
AMERICAN DEPOSITARY RECEIPTS													
1,262	AZN	ASTRAZENECA PLC SPONSORED ADR				74,253.05 58.84	73,461.02 58.21	0.3	-792.03		2,398		679
			0.00			74,253.05	73,461.02	0.3	-792.03	0.00	2,398		
FOREIGN DOMICILED U.S. EQUITY SECURITY													
5,338	AMCR	AMCOR PLC				62,250.69 11.66	64,109.38 12.01	0.2	1,858.69		2,562		
898	ETN	EATON CORP PLC SHS				68,608.74 76.40	142,270.14 158.43	0.5	73,661.40		2,730		679
655	LYB	LYONDELLBASELL INDUSTRIES N V				71,024.73 108.43	63,358.15 96.73	0.2	-7,666.58		2,961		NR
574	MDT	MEDTRONIC PLC				74,169.75 129.22	59,403.26 103.49	0.2	-14,766.49		1,446		679

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702	QSR	RESTAURANT BRANDS INTERN				47,989.35 68.36	39,290.94 55.97	0.1	-8,698.41		1,488		
					0.00	324,043.26	368,431.87	1.3	44,388.61	0.00	11,187		
Real Estate Investment Trusts													
369	AVB	AVALONBAY COMMUNITIES INC				62,559.15 169.54	90,120.87 244.23	0.3	27,561.72		2,347		658
342	CCI	CROWN CASTLE INTL CORP				49,771.06 145.53	62,418.42 182.51	0.2	12,647.36		1,819		659
1,573	DRE	DUKE REALTY CORP COM NEW				45,171.95 28.72	90,887.94 57.78	0.3	45,715.99		1,604	NA	B+
1,401	IRM	IRON MTN INC NEW COM				35,065.35 25.03	64,333.92 45.92	0.2	29,268.57		3,466		659
					0.00	192,567.50	307,761.15	1.1	115,193.65	0.00	9,237		
EQUITY TOTAL				0.00	0.00	4,570,903.97	6,139,309.28	22.1	1,568,405.31	0.00	173,332		
FIXED INCOME													
US Treasury													
400,000	9128282W9	US TREASURY N/B	0.7	0.15	0.57	404,558.37 101.14	403,437.50 100.86	1.5	-1,120.87	2,534.34	7,500	Aaa	AA+
1,230,000	912828VS6	US TREASURY N/B	1.5	2.13	1.04	1,237,075.37 100.58	1,257,429.00 102.23	4.5	20,353.63	14,121.60	30,750	Aaa	AA+
1,595,000	912828XT2	US TREASURY N/B	2.3	0.34	1.26	1,656,343.16 103.85	1,622,035.25 101.70	5.8	-34,307.91	5,433.52	31,900	Aaa	AA+
1,375,000	912828ZL7	US TREASURY N/B	3.2	0.35	1.43	1,375,992.23 100.07	1,329,130.00 96.66	4.8	-46,862.23	1,310.43	5,156	Aaa	AA+
445,000	912828P46	US TREASURY N/B	3.9	0.55	1.54	464,162.96 104.31	446,424.04 100.32	1.6	-17,738.91	3,320.87	7,231	Aaa	AA+
405,000	91282CDG3	US TREASURY N/B	4.6	1.23	1.61	403,016.19 99.51	396,077.85 97.80	1.4	-6,938.34	1,157.94	4,556	Aaa	AA+
1,645,000	912828ZS2	US TREASURY N/B	5.2	0.97	1.65	1,605,332.27 97.59	1,549,261.00 94.18	5.6	-56,071.27	1,400.96	8,225	Aaa	AA+
1,175,000	91282CCH2	US TREASURY N/B	6.1	1.41	1.74	1,163,818.65 99.05	1,140,302.25 97.05	4.1	-23,516.40	1,257.77	14,688	Aaa	AA+
765,000	91282CCB5	US TREASURY N/B	8.5	1.64	1.77	763,900.21 99.86	755,674.65 98.78	2.7	-8,225.56	2,644.22	12,431	Aaa	AA+
		Accrued Interest					33,181.65	0.1			122,438		
			3.9	0.98	1.42	9,074,199.40	8,932,953.20	32.1	-174,427.85	33,181.65	122,438		
Corporate Bond													
60,000	94974BFC9	WELLS FARGO & COMPANY	0.1	0.25	0.52	60,191.72 100.32	60,182.05 100.30	0.2	-9.67	834.17	2,100	A1	BBB+
165,000	14040HBL8	CAPITAL ONE FINANCIAL CO	0.0	3.08	1.92	164,995.69 100.00	165,031.53 100.02	0.6	35.84	1,985.04	5,033	Baa1	BBB

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105,000	084423AS1	BERKLEY W R CORP	0.1	3.87	1.27	105,091.73 100.09	105,422.95 100.40	0.4	331.22	1,834.58	4,856	Baa1	BBB+
135,000	05531FAX1	TRUIST FINANCIAL CORP	0.1	2.79	0.42	134,991.21 99.99	135,259.73 100.19	0.5	268.52	1,237.50	3,713	A3	A-
30,000	918204AZ1	VF CORP	0.2	0.41	0.60	30,110.11 100.37	30,097.94 100.33	0.1	-12.17	167.42	615	Baa1	A-
60,000	17401QAL5	CITIZENS BANK NA/RI	0.3	0.60	0.87	60,385.20 100.64	60,337.03 100.56	0.2	-48.18	287.08	1,590		
50,000	316773CU2	FIFTH THIRD BANCOPR	0.3	0.31	0.51	50,321.46 100.64	50,300.87 100.60	0.2	-20.59	166.11	1,300	Baa1	BBB+
45,000	025816BM0	AMERICAN EXPRESS CO	0.4	0.42	0.60	45,384.62 100.85	45,353.92 100.79	0.2	-30.70	562.50	1,125	A3	BBB+
135,000	254709AJ7	DISCOVER FINL SVCS	0.8	4.20	0.92	134,631.34 99.73	138,166.60 102.35	0.5	3,535.25	1,010.63	5,198	Baa3	BBB-
90,000	06738EBE4	BARCLAYS PLC	0.0	0.41	1.46	90,150.33 100.17	90,105.35 100.12	0.3	-44.98	1,913.15	4,149	Baa2	BBB
100,000	26875PAK7	EOG RESOURCES INC	0.9	3.44	1.19	99,114.96 99.11	101,239.00 101.24	0.4	2,124.04	991.67	2,625	A3	A-
45,000	83088MAJ1	SKYWORKS SOLUTIONS INC	1.3	0.92	1.62	44,991.22 99.98	44,570.70 99.05	0.2	-420.52	67.50	405	Ba1	BBB-
90,000	444859BP6	HUMANA INC	1.5	0.68	1.45	89,954.88 99.95	88,924.50 98.81	0.3	-1,030.38	289.25	585	Baa3	BBB+
75,000	02005NBL3	ALLY FINANCIAL INC	1.6	0.84	1.67	75,709.06 100.95	74,730.75 99.64	0.3	-978.31	359.48	1,088	Baa3	BBB-
235,000	26078JAB6	DOWDUPONT INC	1.6	2.12	1.49	243,252.08 103.51	245,687.80 104.55	0.9	2,435.72	2,086.15	9,882	Baa1	BBB+
120,000	02665WCT6	AMERICAN HONDA FINANCE	1.9	3.56	1.48	119,986.71 99.99	124,734.00 103.95	0.4	4,747.29	224.83	4,260	A3	A-
170,000	316773CP3	FIFTH THIRD BANCORP	1.9	3.56	1.86	172,373.91 101.40	177,916.90 104.66	0.6	5,542.99	304.58	7,310	Baa1	BBB
130,000	00206RMJ8	AT&T INC	2.1	0.85	1.70	130,009.69 100.01	127,812.10 98.32	0.5	-2,197.59	409.50	1,170	Baa2	BBB
55,000	23331ABM0	DR HORTON INC	2.5	2.65	1.97	54,787.79 99.61	55,739.75 101.35	0.2	951.96	404.86	1,375	Baa2	BBB
80,000	959802AY5	WESTERN UNION CO/THE	2.7	2.84	2.10	80,012.38 100.02	81,650.40 102.06	0.3	1,638.02	133.00	2,280	Baa2	BBB
65,000	713448EQ7	PEPSICO INC	2.9	2.27	1.69	64,970.54 99.95	66,071.85 101.65	0.2	1,101.31	536.25	1,463	A1	A+
75,000	718172CN7	PHILIP MORRIS INTL INC	3.1	1.60	1.89	74,759.22 99.68	74,066.25 98.76	0.3	-692.97	281.25	1,125	A2	A
80,000	670346AR6	NUCOR CORP	3.2	2.03	2.01	79,918.11 99.90	79,959.20 99.95	0.3	41.09	266.67	1,600	Baa1	A-
70,000	29250RAW6	ENBRIDGE ENERGY PARTNERS	3.1	4.54	2.24	72,981.76 104.26	78,484.70 112.12	0.3	5,502.94	1,210.90	4,113	Baa1	BBB+
90,000	857477BE2	STATE STREET CORP	2.6	2.35	1.71	90,000.00 100.00	91,555.20 101.73	0.3	1,555.20	529.65	2,119	A1	A
70,000	254687FV3	WALT DISNEY COMPANY	3.8	1.80	2.01	69,871.86 99.82	69,320.30 99.03	0.2	-551.56	61.25	1,225	A2	BBB+

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 1/31/2022

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185,000	097023DG7	BOEING CO	3.8	2.18	2.63	185,035.13 100.02	181,938.25 98.35	0.7	-3,096.88	1,997.45	4,063	Baa2	BBB-
70,000	38141GXS8	GOLDMAN SACHS GROUP INC	3.9	1.17	1.76	69,132.25 98.76	67,553.50 96.51	0.2	-1,578.75	280.96	599	BBB+	A2
85,000	91324PCV2	UNITEDHEALTH GROUP INC	3.8	2.87	1.90	85,768.60 100.90	89,007.75 104.72	0.3	3,239.15	995.44	2,635	A3	A+
190,000	46647PBK1	JPMORGAN CHASE & CO	4.0	2.08	2.16	190,000.00 100.00	189,369.20 99.67	0.7	-630.80	1,088.37	3,958	A2	A-
180,000	95000U2N2	WELLS FARGO & COMPANY	3.1	1.61	2.17	183,280.09 101.82	180,097.20 100.05	0.6	-3,182.89	984.60	3,938	A1	BBB+
100,000	06738EBL8	BARCLAYS PLC	3.1	2.79	2.45	100,194.97 100.19	101,251.00 101.25	0.4	1,056.03	665.47	2,852	Baa2	BBB
100,000	404280CG2	HSBC HOLDINGS PLC	4.1	2.11	2.36	99,965.50 99.97	98,922.00 98.92	0.4	-1,043.50	332.34	2,099	A3	A-
60,000	40414LAQ2	HCP INC	4.0	3.22	2.20	60,069.43 100.12	62,558.40 104.26	0.2	2,488.97	86.67	1,950	Baa1	BBB+
120,000	690742AF8	OWENS CORNING	3.9	3.35	2.34	120,224.96 100.19	125,139.60 104.28	0.5	4,914.64	1,881.33	4,080	Baa2	BBB
175,000	26441CAS4	DUKE ENERGY CORP NEW	4.1	3.63	1.21	164,437.87 93.96	178,526.25 102.02	0.6	14,088.38	1,932.29	4,638	Baa2	BBB
185,000	251526CE7	DEUTSCHE BANK NY	4.5	1.85	2.63	186,866.65 101.01	180,815.30 97.74	0.7	-6,051.35	733.03	3,939	Baa2	BBB-
85,000	654106AJ2	NIKE INC	4.6	2.57	1.99	85,696.00 100.82	88,067.65 103.61	0.3	2,371.65	805.14	2,338	A1	AA-
95,000	369550BL1	GENERAL DYNAMICS CORP	4.5	3.33	2.14	95,749.12 100.79	101,092.35 106.41	0.4	5,343.23	1,108.33	3,325	A3	A-
125,000	237194AL9	DARDEN RESTAURANTS INC	4.7	3.17	2.59	129,236.71 103.39	132,647.50 106.12	0.5	3,410.79	1,203.13	4,813	Baa2	BBB
80,000	844741BK3	SOUTHWEST AIRLINES CO	4.6	2.13	2.70	91,715.11 114.64	89,370.40 111.71	0.3	-2,344.71	523.89	4,100	Baa1	BBB
135,000	23331ABP3	D.R. HORTON INC	5.4	1.44	2.49	134,683.22 99.77	127,230.75 94.25	0.5	-7,452.47	556.50	1,890	Baa2	BBB
95,000	172967LD1	CITIGROUP INC	4.5	4.26	2.58	93,164.20 98.07	100,725.65 106.03	0.4	7,561.45	215.40	3,693	A3	BBB+
120,000	036752AG8	ANTHEM INC	5.1	3.80	2.53	121,950.34 101.63	130,149.60 108.46	0.5	8,199.26	2,050.50	4,921	Baa2	A
65,000	571903AY9	MARRIOTT INTERNATIONAL	5.2	2.80	2.95	69,248.67 106.54	68,694.60 105.68	0.2	-554.07	765.56	2,600	Baa3	BBB-
170,000	06051GGR4	BANK OF AMERICA CORP	5.0	3.07	2.64	174,399.01 102.59	178,234.80 104.84	0.6	3,835.79	169.67	6,108	A2	A-
165,000	61744YAK4	MORGAN STANLEY	5.0	2.89	2.62	170,773.94 103.50	173,119.65 104.92	0.6	2,345.71	148.13	5,925	A1	BBB+
95,000	05329WAR3	AUTONATION INC	6.0	1.97	2.68	94,879.46 99.87	90,881.75 95.67	0.3	-3,997.71	936.54	1,853	Baa3	BBB-
110,000	7591EPAT7	REGIONS FINANCIAL CORP	6.1	1.84	2.58	109,737.55 99.76	104,844.30 95.31	0.4	-4,893.25	929.50	1,980	Baa2	BBB+
80,000	337738AR9	FISERV INC	5.6	4.19	2.80	80,050.25 100.06	86,545.60 108.18	0.3	6,495.35	1,120.00	3,360	Baa2	BBB

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 1/31/2022

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120,000	37045XDP8	GENERAL MOTORS FINL CO	6.1	2.36	2.97	120,254.49 100.21	115,832.40 96.53	0.4	-4,422.09	848.00	2,880	Baa3	BBB
90,000	00774MAW5	AERCAP IRELAND CAP	6.0	2.72	3.32	91,519.55 101.69	88,281.00 98.09	0.3	-3,238.55	690.00	2,700	Baa3	BBB
80,000	00287YBF5	ABBVIE INC	5.7	3.16	2.67	85,133.73 106.42	87,533.60 109.42	0.3	2,399.87	727.22	3,400	Baa2	BBB+
25,000	571903BB8	MARRIOTT INTERNATIONAL	5.7	2.82	3.16	27,722.40 110.89	27,189.75 108.76	0.1	-532.65	193.75	1,163	Baa3	BBB-
90,000	00206RHJ4	AT&T INC	5.9	2.88	2.75	98,174.00 109.08	98,901.90 109.89	0.4	727.90	1,631.25	3,915	Baa2	BBB
80,000	29365TAG9	ENTERGY TEXAS INC	6.0	3.45	2.69	82,663.56 103.33	86,566.40 108.21	0.3	3,902.84	1,066.67	3,200	A3	A
95,000	30212PAR6	EXPEDIA GROUP INC	6.9	3.26	3.29	94,951.30 99.95	94,743.50 99.73	0.3	-207.80	1,423.68	3,088	Baa3	BBB-
95,000	31946MAA1	FIRST CITIZENS BANCSHARE	2.9	3.35	3.21	95,072.41 100.08	95,451.25 100.48	0.3	378.84	1,211.25	3,206	Baa2	
175,000	29278NAQ6	ENERGY TRANSFER LP	6.9	3.01	3.33	184,155.92 105.23	180,148.50 102.94	0.6	-4,007.42	1,385.42	6,563	Baa3	BBB-
85,000	035240AV2	ANHEUSER-BUSCH INBEV WOR	7.0	2.33	2.65	92,476.87 108.80	90,237.70 106.16	0.3	-2,239.17	495.83	2,975	Baa1	BBB+
120,000	559222AV6	MAGNA INTERNATIONAL INC	7.5	2.43	2.67	120,168.91 100.14	117,996.00 98.33	0.4	-2,172.91	375.67	2,940	A3	A-
90,000	878742BG9	TECK RESOURCES LIMITED	7.0	3.11	3.26	95,073.72 105.64	94,101.30 104.56	0.3	-972.42	156.00	3,510	Baa3	BBB-
195,000	723787AQ0	PIONEER NATURAL RESOURCE	7.7	2.10	2.94	191,942.60 98.43	179,712.00 92.16	0.6	-12,230.60	1,708.42	3,705	Baa2	BBB
95,000	08652BAB5	BEST BUY CO INC	7.8	2.00	2.85	94,606.92 99.59	88,436.45 93.09	0.3	-6,170.47	617.50	1,853	Baa1	BBB
95,000	74762EAF9	QUANTA SERVICES INC	7.5	2.89	3.11	95,083.76 100.09	93,478.10 98.40	0.3	-1,605.66	918.33	2,755	Baa3	BBB-
115,000	828807DM6	SIMON PROPERTY GROUP INC	8.0	2.24	2.81	114,646.00 99.69	109,408.70 95.14	0.4	-5,237.30	1,265.00	2,530	A3	A
170,000	92343VGJ7	VERIZON COMMUNICATIONS	8.0	2.60	2.84	169,356.43 99.62	165,976.10 97.63	0.6	-3,380.33	1,565.42	4,335	Baa1	BBB+
180,000	25278XAR0	DIAMONDBACK ENERGY INC	7.8	3.02	3.17	181,539.16 100.86	179,312.40 99.62	0.6	-2,226.76	1,984.38	5,625	Baa3	BBB-
95,000	500255AX2	KOHL'S CORPORATION	7.8	2.81	3.56	99,243.84 104.47	93,582.60 98.51	0.3	-5,661.24	801.56	3,206	Baa2	BBB-
65,000	37045XDL7	GENERAL MOTORS FINL CO	8.1	2.72	3.27	64,893.37 99.84	62,011.30 95.40	0.2	-2,882.07	248.63	1,755	Baa3	BBB
95,000	256746AJ7	DOLLAR TREE INC	8.5	2.64	3.04	95,097.96 100.10	91,893.50 96.73	0.3	-3,204.46	419.58	2,518	Baa2	BBB
160,000	13645RBF0	CANADIAN PACIFIC RAILWAY	8.6	2.45	2.66	159,945.01 99.97	157,040.00 98.15	0.6	-2,905.01	642.44	3,920	Baa2	BBB+
		Accrued Interest					60,041.19	0.2			225,695		
			4.3	2.55	2.28	7,788,928.55	7,847,380.05	28.2	-1,589.70	60,041.19	225,695		

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 1/31/2022

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ABS													
18,750	26208GAG4	DRIVE 2018-1 D	0.2	2.15	0.69	18,836.82	18,802.39	0.1	-34.43	31.75	714	Aaa	A
						100.46	100.28						
266,360	65479MAC0	NAROT 2020-A A3	0.8	1.39	0.26	266,351.38	267,214.79	1.0	863.41	163.37	3,676	Aaa	AAA
						100.00	100.32						
190,000	02582JJM3	AMXCA 2019-3 A	0.9	0.81	0.19	191,748.39	191,553.23	0.7	-195.16	168.89	3,800		AAA
						100.92	100.82						
145,000	80285WAF4	SDART 2020-3 C	0.9	1.04	0.42	145,088.21	145,174.40	0.5	86.19	72.18	1,624	Aaa	
						100.06	100.12						
50,000	80286XAE4	SDART 2021-2 C	1.6	0.91	0.71	49,992.36	49,689.17	0.2	-303.19	20.00	450	Aaa	
						99.98	99.38						
115,000	26208VAF3	DRIVE 2020-2 C	1.0	1.53	0.70	116,453.17	116,112.03	0.4	-341.15	116.53	2,622	Aaa	A
						101.26	100.97						
150,000	03066PAE9	AMCAR 2020-3 C	2.0	1.26	0.74	149,479.12	148,780.40	0.5	-698.72	57.42	1,590	A2	A
						99.65	99.19						
95,000	92348KAM5	VZMT 2022-1 B	2.4	1.27	1.27	94,999.14	94,774.02	0.3	-225.12	20.11	1,207	Aa2	AA
						100.00	99.76						
100,000	14686KAD9	CRVNA 2021-N2 C	1.6	1.08	1.15	99,992.01	98,823.27	0.4	-1,168.74	62.42	1,070		A
						99.99	98.82						
80,000	14687GAD7	CRVNA 2021-N3 C	2.0	1.02	1.05	80,004.74	78,720.16	0.3	-1,284.57	47.60	816		A
						100.01	98.40						
		Accrued Interest					760.26	0.0			17,569		
			1.3	1.19	0.60	1,212,945.33	1,210,404.12	4.4	-3,301.48	760.26	17,569		
MBS - Agency													
594	3128KUS73	FHLMC PC	4.2	5.20	2.01	0.00	678.75	0.0		2.97	36	Aaa	AA+
		GOLD COMB 30				0.00	114.29						
		Accrued Interest					2.97	0.0			36		
			4.2		2.01		681.72	0.0		2.97	36		
Mutual Fund													
71,774	ZFLIX	ZIEGLER FLOATING RATE INSTITUT		0.15	0.16	1,849,374.44	1,772,817.95	6.4	-76,556.49		2,802		
						25.77	24.70						
			0.15	0.16		1,849,374.44	1,772,817.95	6.4	-76,556.49	0.00	2,802		
CMBS - Agency													
140,000	3137B5JM6	FHMS K034 A2	1.7	0.40	0.51	142,123.34	144,129.44	0.5	2,006.10	411.95	4,943	Aaa	AA+
						101.52	102.95						
115,000	3137BBBD1	FHMS K038 A2	2.2	1.14	0.69	116,899.84	118,897.24	0.4	1,997.39	324.78	3,897	Aaa	AA+
						101.65	103.39						
170,000	3140HSK67	FN BL1216	4.1	2.56	2.13	172,537.41	176,738.34	0.6	4,200.93	518.50	6,222	Aaa	AA+
						101.49	103.96						
130,004	30298DAE9	FRESB 2019 - SB64 A5H	2.2	2.46	0.96	132,945.27	131,868.63	0.5	-1,076.64	295.92	3,551	Aaa	AA+
						102.26	101.43						
		Accrued Interest					1,551.15	0.0			18,614		
			2.6	1.70	1.15	564,505.87	573,184.80	2.1	7,127.78	1,551.15	18,614		

Portfolio Appraisal

WFT Liquidating Trust
Consolidated Account

US Dollar
As of Date - 1/31/2022

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FIXED INCOME TOTAL			3.6	1.54	1.59	20,489,953.59	20,337,421.83	73.1	-248,747.74	95,537.22	387,152		
OTHER													
OTHER ASSETS (USD)													
129,377	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				129,376.80 10.00	129,376.80 10.00	0.5	0.00		0		
49,363	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				49,362.56 10.00	49,362.56 10.00	0.2	0.00		0		
71,168	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				71,167.82 10.00	71,167.82 10.00	0.3	0.00		0		
132,833	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				132,833.25 10.00	132,833.25 10.00	0.5	0.00		0		
20,091	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				20,090.59 10.00	20,090.59 10.00	0.1	0.00		0		
					0.00	402,831.02	402,831.02	1.4	0.00	0.00	0		
OTHER TOTAL				0.00	0.00	402,831.02	402,831.02	1.4	0.00	0.00	0		
TOTAL PORTFOLIO			2.60	1.20	1.16	26,390,563.17	27,806,436.71	100.0	1,319,657.57	95,537.22	561,069		

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
1/5/2022	1/6/2022	305,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	BOA_TW	97.93	298,673.63			298,673.63
1/5/2022	1/6/2022	170,000	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	CITI_TW	99.70	169,495.31			169,495.31
1/6/2022	1/10/2022	150,000	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	CITI_TW	99.41	149,115.23			149,115.23
1/19/2022	1/21/2022	85,000	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	HSBC_TW	98.29	83,549.02			83,549.02
1/19/2022	1/25/2022	95,000	92348KAM5	VZMT 2022-1 B 1.270% Due 1/20/2027	BOFA	100.00	94,999.13			94,999.13
1/26/2022	1/28/2022	85,000	03066PAE9	AMCAR 2020-3 C 1.060% Due 8/18/2026	GOLDMA_N_bb	99.39	84,478.71			84,478.71
1/27/2022	1/31/2022	95,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	BOA_TW	96.88	92,034.96			92,034.96
1/27/2022	1/31/2022	65,000	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	CITI_TW	98.62	64,103.71			64,103.71
1/28/2022	2/1/2022	75,000	912828Z52	US TREASURY N/B 0.500% Due 5/31/2027	BOA_TW	94.16	70,623.05			70,623.05
1/31/2022	2/1/2022	125,000	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	BOA_TW	97.08	121,352.54			121,352.54
1/31/2022	2/1/2022	110,000	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	CITI_TW	98.79	108,667.97			108,667.97
1/31/2022	1/31/2022	208	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL		24.70	5,140.11			5,140.11
Total Purchases							1,342,233.37	0.00	0.00	1,342,233.37

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
1/5/2022	1/6/2022	275,000	912828J43	US TREASURY N/B	GOLDMA_N_TW	100.25	275,676.76			275,676.76

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commission	SEC Fee	Adjusted Total Cost
				1.750% Due 2/28/2022						
1/6/2022	1/10/2022	35,000	117043AT6	BRUNSWICK CORP	BARC_TW	94.48	33,069.40			33,069.40
				2.429% Due 8/18/2031						
1/6/2022	1/10/2022	55,000	117043AT6	BRUNSWICK CORP	BARC_TW	94.48	51,966.20			51,966.20
				2.429% Due 8/18/2031						
1/6/2022	1/10/2022	38,000	871829BL0	SYSCO CORPORATION	HSBC_TW	123.46	46,915.18			46,915.18
				5.950% Due 4/1/2030						
1/6/2022	1/10/2022	35,000	871829BL0	SYSCO CORPORATION	HSBC_TW	123.46	43,211.35			43,211.35
				5.950% Due 4/1/2030						
1/19/2022	1/21/2022	80,000	500255AX2	KOHL'S CORPORATION	BARC_bb	97.49	77,989.60			77,989.60
				3.375% Due 5/1/2031						
1/19/2022	1/25/2022	95,000	912828VS6	US TREASURY N/B	JPMORG_AN_bb	102.47	97,345.31			97,345.31
				2.500% Due 8/15/2023						
1/26/2022	1/28/2022	65,000	912828XT2	US TREASURY N/B	JPMORG_AN_TW	102.03	66,320.31			66,320.31
				2.000% Due 5/31/2024						
1/26/2022	1/28/2022	15,000	912828XT2	US TREASURY N/B	JPMORG_AN_TW	102.03	15,304.69			15,304.69
				2.000% Due 5/31/2024						
1/27/2022	1/31/2022	75,000	205887CC4	CONAGRA BRANDS INC	GOLDMA_N_TW	111.83	83,874.75			83,874.75
				4.850% Due 11/1/2028						
1/27/2022	1/31/2022	85,000	878742BG9	TECK RESOURCES LIMITED	BARC_TW	104.59	88,904.05			88,904.05
				3.900% Due 7/15/2030						
1/28/2022	2/1/2022	75,000	099724AL0	BORGWARNER INC	FT_BB	101.02	75,765.00			75,765.00
				2.650% Due 7/1/2027						
1/31/2022	1/31/2022	125,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	125,000.00			125,000.00
Total Sales							1,081,342.60	0.00	0.00	1,081,342.60

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/4/2022	1/26/2022	CSCO	CISCO SYS INC COM	1.00	774.04	774.04
1/4/2022	1/26/2022	CMCSA	COMCAST CORP NEW CL A	1.00	757.50	757.50
1/5/2022	1/31/2022	JPM	JPMORGAN CHASE & CO COM	1.00	1,337.00	1,337.00
1/5/2022	1/5/2022	QSR	RESTAURANT BRANDS INTERN	1.00	-93.02	-93.02
1/5/2022	1/5/2022	STX	SEAGATE TECHNOLOGY HOLDINGS	1.00	-161.00	-161.00
1/6/2022	2/1/2022	BMJ	BRISTOL MYERS SQUIBB CO COM	1.00	1,122.12	1,122.12
1/7/2022	2/1/2022	T	AT&T INC COM	1.00	2,756.52	2,756.52
1/13/2022	2/15/2022	ABBV	ABBVIE INC COM	1.00	1,467.81	1,467.81
1/13/2022	1/28/2022	EOG	EOG RES INC COM	1.00	579.00	579.00
1/14/2022	1/14/2022	MDT	MEDTRONIC PLC	1.00	-90.40	-90.40
1/14/2022	2/5/2022	PNC	PNC FINL SVCS GROUP INC COM	1.00	793.75	793.75
1/18/2022	2/2/2022	DGX	QUEST DIAGNOSTICS INC COM	1.00	319.30	319.30
1/19/2022	2/18/2022	CAT	CATERPILLAR INC DEL COM	1.00	613.83	613.83
1/20/2022	2/1/2022	CVS	CVS HEALTH CORP COM	1.00	1,060.40	1,060.40
1/20/2022	2/15/2022	PG	PROCTER AND GAMBLE CO COM	1.00	344.44	344.44
1/27/2022	3/4/2022	PFE	PFIZER INC COM	1.00	838.40	838.40
1/28/2022	2/11/2022	CFG	CITIZENS FINANCIAL GROUP	1.00	921.57	921.57
1/28/2022	2/15/2022	MS	MORGAN STANLEY COM NEW	1.00	691.60	691.60
1/28/2022	2/7/2022	TXN	TEXAS INSTRS INC COM	1.00	673.90	673.90
1/31/2022	2/15/2022	NRG	NRG ENERGY INC COM NEW	1.00	1,024.10	1,024.10
1/31/2022	1/31/2022	ZFLIX	ZIEGLER FLOATING RATE INSTITUTIONAL	1.00	5,140.11	5,140.11
Total Dividends					20,870.97	20,870.97

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2022	1/3/2022	099724AL0	BORGWARNER INC 2.650% Due 7/1/2027	100.00	993.75	993.75
1/1/2022	1/17/2022	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	2.98	2.98
1/1/2022	1/25/2022	3137B5JM6	FHMS K034 A2 3.531% Due 7/25/2023	100.00	411.95	411.95

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2022	1/25/2022	3137BBBD1	FHMS K038 A2 3.389% Due 3/25/2024	100.00	324.78	324.78
1/1/2022	1/25/2022	3137BHY8	FHMS K718 A2 2.791% Due 1/25/2022	100.00	10.55	10.55
1/1/2022	1/25/2022	3140HSK67	FN BL1216 3.660% Due 2/1/2026	100.00	535.78	535.78
1/1/2022	1/25/2022	30298DAE9	FRESB 2019 - SB64 A5H 2.731% Due 4/25/2039	100.00	277.92	277.92
1/4/2022	1/4/2022	COASTAL	CS - REPURCHASE AGREEMENT	1.00	183.00	183.00
1/10/2022	1/10/2022	172967LD1	CITIGROUP INC 3.887% Due 1/10/2028	100.00	1,846.33	1,846.33
1/10/2022	1/10/2022	14686KAD9	CRVNA 2021-N2 C 1.070% Due 3/10/2028	100.00	89.17	89.17
1/10/2022	1/10/2022	14687GAD7	CRVNA 2021-N3 C 1.020% Due 6/12/2028	100.00	68.00	68.00
1/10/2022	1/10/2022	959802AY5	WESTERN UNION CO/THE 2.850% Due 1/10/2025	100.00	1,140.00	1,140.00
1/12/2022	1/12/2022	02665WCT6	AMERICAN HONDA FINANCE 3.550% Due 1/12/2024	100.00	2,130.00	2,130.00
1/13/2022	1/13/2022	254687FV3	WALT DISNEY COMPANY 1.750% Due 1/13/2026	100.00	612.50	612.50
1/15/2022	1/18/2022	02582JJM3	AMXCA 2019-3 A 2.000% Due 4/15/2025	100.00	316.67	316.67
1/15/2022	1/18/2022	26208GAG4	DRIVE 2018-1 D 3.810% Due 5/15/2024	100.00	84.35	84.35
1/15/2022	1/18/2022	26208VAF3	DRIVE 2020-2 C 2.280% Due 8/17/2026	100.00	218.50	218.50
1/15/2022	1/18/2022	40414LAQ2	HCP INC 3.250% Due 7/15/2026	100.00	975.00	975.00
1/15/2022	1/18/2022	65479MAC0	NAROT 2020-A A3 1.380% Due 12/16/2024	100.00	326.70	326.70

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/15/2022	1/18/2022	80285WAF4	SDART 2020-3 C 1.120% Due 1/15/2026	100.00	135.34	135.34
1/15/2022	1/18/2022	80286XAE4	SDART 2021-2 C 0.900% Due 6/15/2026	100.00	37.50	37.50
1/15/2022	1/18/2022	878742BG9	TECK RESOURCES LIMITED 3.900% Due 7/15/2030	100.00	3,412.50	3,412.50
1/16/2022	1/18/2022	316773CP3	FIFTH THIRD BANCORP 4.300% Due 1/16/2024	100.00	3,655.00	3,655.00
1/18/2022	1/18/2022	03066PAE9	AMCAR 2020-3 C 1.060% Due 8/18/2026	100.00	57.42	57.42
1/21/2022	1/21/2022	06051GGR4	BANK OF AMERICA CORP 3.593% Due 7/21/2028	100.00	3,054.05	3,054.05
1/22/2022	1/24/2022	61744YAK4	MORGAN STANLEY 3.591% Due 7/22/2028	100.00	2,962.58	2,962.58
1/31/2022	2/1/2022	CASH	MONEY FUND	1.00	4.57	4.57
1/31/2022	2/1/2022	CASH	MONEY FUND	1.00	6.97	6.97
1/31/2022	2/1/2022	CASH	MONEY FUND	1.00	9.32	9.32
1/31/2022	1/31/2022	CASH	MONEY FUND	1.00	2.08	2.08
1/31/2022	1/31/2022	CASH	MONEY FUND	1.00	0.42	0.42
Total Interest					23,885.68	23,885.68

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Adjusted Cost Basis	Amortization	Adjusted Total Cost
1/1/2022	1/17/2022	2	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 8/1/2037	100.00	2.37		2.37
1/1/2022	1/25/2022	3,349	3137BHX8	FHMS K718 A2 2.791% Due 1/25/2022	100.00	3,348.92	-2,059.21	3,348.92
1/1/2022	1/25/2022	1,188	3137BHX8	FHMS K718 A2 2.791% Due 1/25/2022	100.00	1,188.32	-570.63	1,188.32

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Adjusted Cost Basis	Amortization	Adjusted Total Cost
1/1/2022	1/25/2022	1,301	30298DAE9	FRESB 2019 - SB64 A5H 2.731% Due 4/25/2039	100.00	1,300.92	0.78	1,300.92
1/1/2022	1/25/2022	1,041	30298DAE9	FRESB 2019 - SB64 A5H 2.731% Due 4/25/2039	100.00	1,040.73	0.63	1,040.73
1/15/2022	1/18/2022	2,149	26208GAG4	DRIVE 2018-1 D 3.810% Due 5/15/2024	100.00	2,149.42	-21.98	2,149.42
1/15/2022	1/18/2022	586	26208GAG4	DRIVE 2018-1 D 3.810% Due 5/15/2024	100.00	586.21	-9.03	586.21
1/15/2022	1/18/2022	2,540	26208GAG4	DRIVE 2018-1 D 3.810% Due 5/15/2024	100.00	2,540.22	-39.48	2,540.22
1/15/2022	1/18/2022	2,540	26208GAG4	DRIVE 2018-1 D 3.810% Due 5/15/2024	100.00	2,540.22	-39.48	2,540.22
1/15/2022	1/18/2022	17,724	65479MAC0	NAROT 2020-A A3 1.380% Due 12/16/2024	100.00	17,723.89	1.17	17,723.89
Total Principal Payments						32,421.22	-2,737.23	32,421.22

Calls

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/10/2022	1/10/2022	90,000	80281LAF2	SANTANDER UK GROUP HLDGS 3.571% Due 1/10/2023	100.00	90,000.00	90,000.00
1/31/2022	1/31/2022	50,000	0258M0EG0	AMERICAN EXPRESS CREDIT 2.700% Due 3/3/2022	100.00	50,000.00	50,000.00
Total Calls						140,000.00	140,000.00

Maturities

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/24/2022	1/24/2022	180,000	38141GGS7	GOLDMAN SACHS GROUP INC 5.750% Due 1/24/2022	100.00	180,000.00	180,000.00
Total Maturities						180,000.00	180,000.00

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Expenses

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/1/2022	1/1/2022	manfee	manfee\accrual	1.00	560.98	560.98
1/1/2022	1/1/2022	manfee	manfee\accrual	1.00	2,960.64	2,960.64
1/1/2022	1/1/2022	manfee	manfee\accrual	1.00	9,355.39	9,355.39
1/1/2022	1/1/2022	manfee	manfee\accrual	1.00	348.69	348.69
1/20/2022	1/20/2022	CUSTFEE	ADMINISTRATIVE FEE/CUSTODIAN FEE	1.00	615.54	615.54
1/20/2022	1/20/2022	CUSTFEE	ADMINISTRATIVE FEE/CUSTODIAN FEE	1.00	193.12	193.12
1/20/2022	1/20/2022	CUSTFEE	ADMINISTRATIVE FEE/CUSTODIAN FEE	1.00	1,691.34	1,691.34
Total Expenses					15,725.70	15,725.70

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
1/14/2022	1/14/2022	CASH	MONEY FUND	1.00	100,000.00	100,000.00
1/27/2022	1/27/2022	CASH	MONEY FUND	1.00	12,877.05	12,877.05
Total Withdrawals					112,877.05	112,877.05

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/5/2022	1/6/2022	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	-63.19	-63.19
1/5/2022	1/6/2022	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	100.00	-396.82	-396.82
1/6/2022	1/10/2022	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	100.00	-377.07	-377.07
1/19/2022	1/21/2022	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	100.00	-255.65	-255.65
1/19/2022	1/25/2022	92348KAM5	VZMT 2022-1 B 1.270% Due 1/20/2027		0.00	0.00
1/26/2022	1/28/2022	03066PAE9	AMCAR 2020-3 C 1.060% Due 8/18/2026	100.00	-25.03	-25.03
1/27/2022	1/31/2022	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	-101.69	-101.69

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/27/2022	1/31/2022	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	100.00	-224.67	-224.67
1/28/2022	2/1/2022	912828ZS2	US TREASURY N/B 0.500% Due 5/31/2027	100.00	-64.90	-64.90
1/31/2022	2/1/2022	91282CCH2	US TREASURY N/B 1.250% Due 6/30/2028	100.00	-138.12	-138.12
1/31/2022	2/1/2022	91282CCB5	US TREASURY N/B 1.625% Due 5/15/2031	100.00	-385.15	-385.15
Total Purchased Accrued					-2,032.29	-2,032.29

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/5/2022	1/6/2022	912828J43	US TREASURY N/B 1.750% Due 2/28/2022	100.00	1,701.66	1,701.66
1/6/2022	1/10/2022	117043AT6	BRUNSWICK CORP 2.429% Due 8/18/2031	100.00	852.00	852.00
1/6/2022	1/10/2022	871829BL0	SYSCO CORPORATION 5.950% Due 4/1/2030	100.00	1,194.46	1,194.46
1/10/2022	1/10/2022	80281LAF2	SANTANDER UK GROUP HLDGS 3.571% Due 1/10/2023	100.00	1,606.95	1,606.95
1/19/2022	1/21/2022	500255AX2	KOHL'S CORPORATION 3.375% Due 5/1/2031	100.00	600.00	600.00
1/19/2022	1/25/2022	912828VS6	US TREASURY N/B 2.500% Due 8/15/2023	100.00	1,051.97	1,051.97
1/24/2022	1/24/2022	38141GGS7	GOLDMAN SACHS GROUP INC 5.750% Due 1/24/2022	100.00	5,175.00	5,175.00
1/26/2022	1/28/2022	912828XT2	US TREASURY N/B 2.000% Due 5/31/2024	100.00	259.34	259.34
1/27/2022	1/31/2022	205887CC4	CONAGRA BRANDS INC 4.850% Due 11/1/2028	100.00	909.38	909.38

Transaction Summary

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Adjusted Total Cost
1/27/2022	1/31/2022	878742BG9	TECK RESOURCES LIMITED 3.900% Due 7/15/2030	100.00	147.33	147.33
1/28/2022	2/1/2022	099724AL0	BORGWARNER INC 2.650% Due 7/1/2027	100.00	165.62	165.62
1/31/2022	1/31/2022	0258M0EG0	AMERICAN EXPRESS CREDIT 2.700% Due 3/3/2022	100.00	555.00	555.00
Total Sold Accrued					14,218.71	14,218.71

Realized Gains and Losses

WFT Liquidating Trust
Consolidated Account

US Dollar
1/1/2022 - 1/31/2022

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
12/2/2021	1/5/2022	275,000	912828J43	US TREASURY N/B		276,127.93	-435.78	275,676.76	-15.39	
8/4/2021	1/6/2022	35,000	117043AT6	BRUNSWICK CORP		34,910.40	3.36	33,069.40	-1,844.36	
8/5/2021	1/6/2022	55,000	117043AT6	BRUNSWICK CORP		54,733.25	9.93	51,966.20	-2,776.98	
11/4/2020	1/6/2022	38,000	871829BL0	SYSCO CORPORATI		49,232.80	-1,306.89	46,915.18	0.00	-1,010.73
11/5/2020	1/6/2022	35,000	871829BL0	SYSCO CORPORATI		45,633.70	-1,239.06	43,211.35	0.00	-1,183.29
8/20/2021	1/10/2022	90,000	80281LAF2	SANTANDER UK GR		91,067.40	-1,067.40	90,000.00	0.00	
7/3/2018	1/19/2022	95,000	912828VS6	US TREASURY N/B		93,946.09	715.09	97,345.31	0.00	2,684.13
4/19/2021	1/19/2022	80,000	500255AX2	KOHL'S CORPORAT		81,422.40	-94.58	77,989.60	-3,338.22	
3/19/2020	1/24/2022	180,000	38141GGS7	GOLDMAN SACHS G		179,573.40	426.60	180,000.00	0.00	
8/11/2020	1/26/2022	65,000	912828XT2	US TREASURY N/B		69,384.96	-1,678.32	66,320.31	0.00	-1,386.33
1/29/2021	1/26/2022	15,000	912828XT2	US TREASURY N/B		15,888.87	-263.51	15,304.69	-320.67	
2/11/2021	1/27/2022	85,000	878742BG9	TECK RESOURCES		93,896.95	-833.62	88,904.05	-4,159.28	
2/21/2020	1/27/2022	75,000	205887CC4	CONAGRA BRANDS		86,562.75	-2,413.37	83,874.75	0.00	-274.63
6/16/2020	1/28/2022	75,000	099724AL0	BORGWARNER INC		74,789.25	44.99	75,765.00	0.00	930.76
11/22/2021	1/31/2022	50,000	0258M0EG0	AMERICAN EXPRES		50,220.50	-152.75	50,000.00	-67.75	
	1/31/2022	125,000	COASTAL	CS - REPURCHASE		125,000.00		125,000.00	0.00	
Total Gains									0	3,615
Total Losses									-12,523	-3,855
Total						1,422,391	-8,285.31	1,401,343	-12,523	-240
Total Realized Gain/Loss			-12,762.75							