



## Portfolio Report

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9/30/2024

### Account

WFT Liquidating Trust  
Consolidated Account

# Portfolio Overview

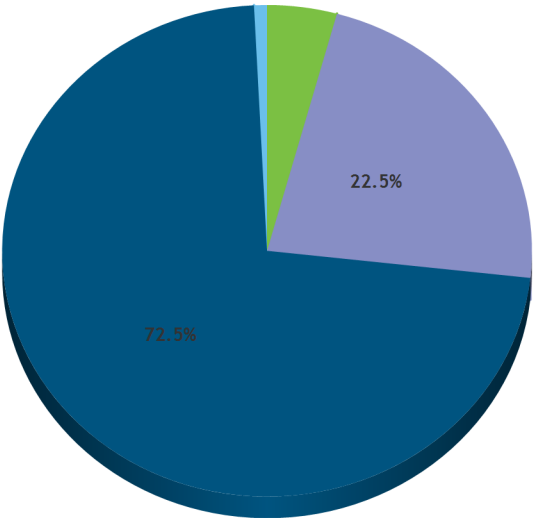
WFT Liquidating Trust

Gross of Fees | US Dollar  
8/31/2024 - 9/30/2024

## Activity Summary

|                                   | Month to Date | Quarter to Date | Year to Date  |
|-----------------------------------|---------------|-----------------|---------------|
| Beginning Value                   | 22,184,422.81 | 21,788,070.97   | 22,514,273.79 |
| Beginning Accrued Interest        | 125,264.36    | 92,695.92       | 87,363.82     |
| Net Contributions/Withdrawals     | -200,000.00   | -613,675.66     | -1,819,284.63 |
| Realized Gains/Losses             | 15,755.48     | -8,771.17       | 295,938.30    |
| Change in Unrealized Gains/Losses | 127,571.15    | 862,837.33      | 665,333.00    |
| Net Income/Expenses               | 77,162.65     | 159,060.13      | 479,612.83    |
| Amortization/Accretion            | 8,191.62      | 25,582.11       | 77,230.41     |
| Change in Accrued Interest        | -17,967.46    | 14,600.98       | 19,933.08     |
| Ending Value                      | 22,213,103.71 | 22,213,103.71   | 22,213,103.71 |
| Ending Accrued Interest           | 107,296.90    | 107,296.90      | 107,296.90    |
| Total                             | 22,320,400.61 | 22,320,400.61   | 22,320,400.61 |

## Portfolio Allocation by Asset Class



| Asset Class     | Market Value  | Assets (%) | Yield (%) |
|-----------------|---------------|------------|-----------|
| Cash and Equiv. | 948,904.02    | 4.3        | 0.0       |
| Equity          | 5,024,634.77  | 22.5       | 3.1       |
| Fixed Income    | 16,171,145.19 | 72.5       | 4.4       |
| Other           | 175,716.63    | 0.8        | 0.0       |
| Total           | 22,320,400.61 | 100.0      | 3.9       |

# Performance Overview

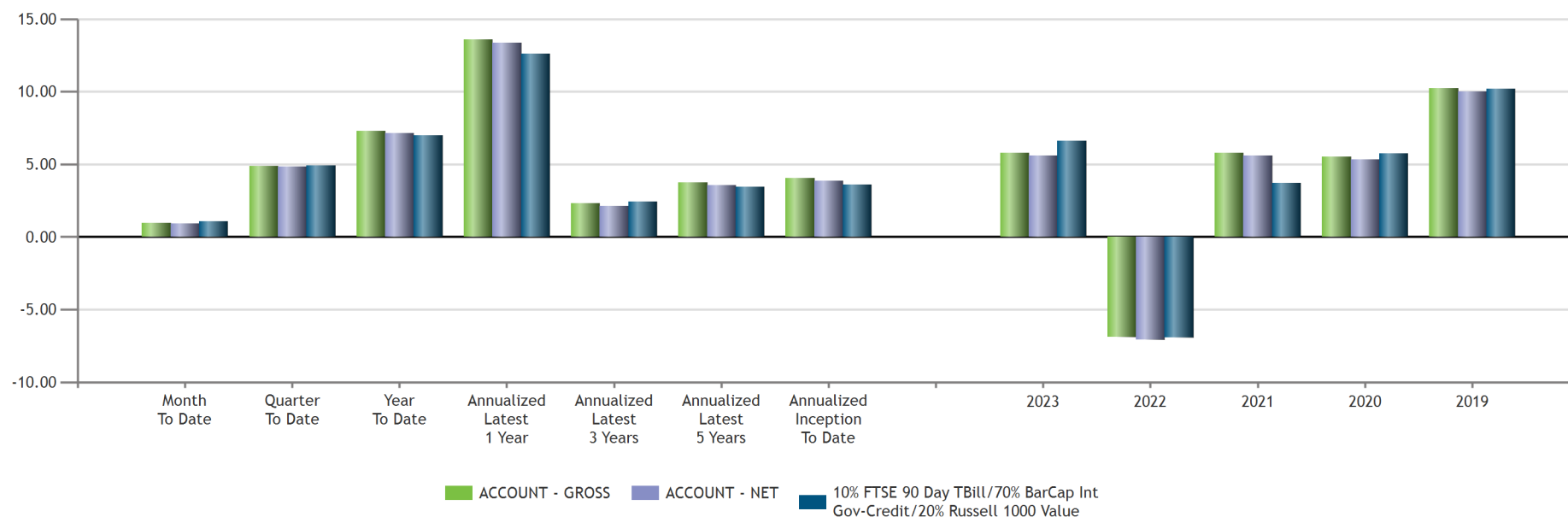
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## Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

| Asset Class                                                            | Month To Date | Quarter To Date | Year To Date | Annualized Latest 1 Year | Annualized Latest 3 Years | Annualized Latest 5 Years | Annualized Inception To Date | 2023        | 2022         | 2021        | 2020        | 2019         |
|------------------------------------------------------------------------|---------------|-----------------|--------------|--------------------------|---------------------------|---------------------------|------------------------------|-------------|--------------|-------------|-------------|--------------|
| Equity                                                                 | 0.62          | 8.62            | 16.76        | 29.61                    | 8.44                      | 10.17                     | 9.89                         | 7.32        | -5.85        | 28.44       | -1.02       | 26.63        |
| Fixed Income                                                           | 1.11          | 4.17            | 4.72         | 9.58                     | 0.67                      | 1.95                      | 2.22                         | 5.48        | -7.24        | -0.80       | 7.95        | 6.84         |
| Other                                                                  | 0.00          | 0.00            | -3.04        | -3.98                    | -5.62                     | -1.82                     | 4.53                         | -1.16       | -12.29       | 16.75       | -6.55       | 0.26         |
| <b>ACCOUNT - GROSS</b>                                                 | <b>0.95</b>   | <b>4.88</b>     | <b>7.28</b>  | <b>13.58</b>             | <b>2.31</b>               | <b>3.75</b>               | <b>4.06</b>                  | <b>5.79</b> | <b>-6.88</b> | <b>5.79</b> | <b>5.52</b> | <b>10.22</b> |
| <b>ACCOUNT - NET</b>                                                   | <b>0.93</b>   | <b>4.83</b>     | <b>7.13</b>  | <b>13.35</b>             | <b>2.11</b>               | <b>3.56</b>               | <b>3.86</b>                  | <b>5.58</b> | <b>-7.06</b> | <b>5.60</b> | <b>5.33</b> | <b>10.02</b> |
| 10% FTSE 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value | 1.08          | 4.93            | 6.99         | 12.60                    | 2.41                      | 3.45                      | 3.60                         | 6.60        | -6.91        | 3.71        | 5.75        | 10.20        |
| FTSE 3-Month TBill Index                                               | 0.44          | 1.37            | 4.17         | 5.63                     | 3.63                      | 2.38                      | 1.53                         | 5.26        | 1.50         | 0.05        | 0.58        | 2.25         |
| Bloomberg Int Gov/Credit                                               | 1.08          | 4.17            | 4.68         | 9.45                     | 0.17                      | 1.26                      | 1.94                         | 5.24        | -8.23        | -1.44       | 6.43        | 6.80         |
| Russell 1000 Value                                                     | 1.39          | 9.43            | 16.68        | 27.76                    | 9.03                      | 10.69                     | 9.73                         | 11.46       | -7.54        | 25.16       | 2.80        | 26.54        |

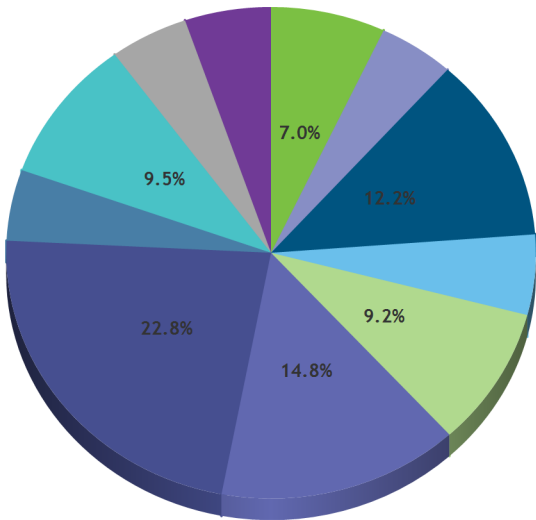


# Equity Overview

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US Dollar  
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## Portfolio Holdings by Sector

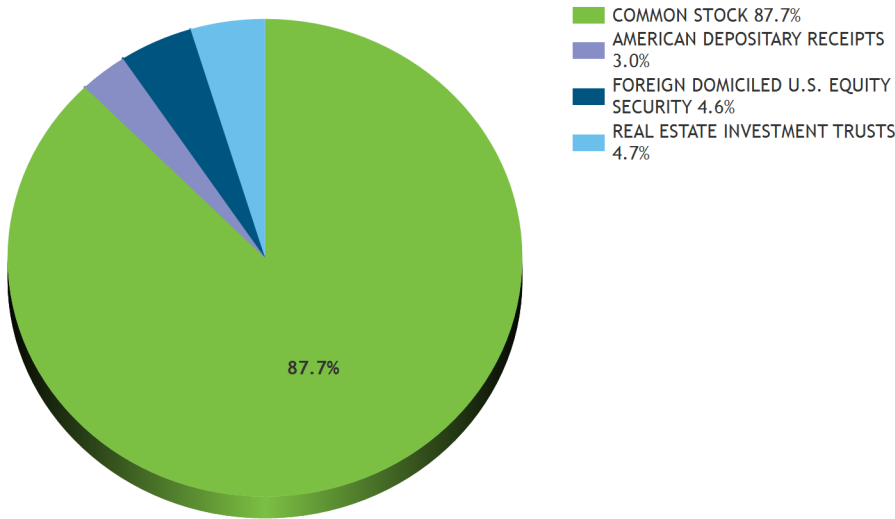


| Sector                 | Market Value | % Equity | % Assets |
|------------------------|--------------|----------|----------|
| Energy                 | 351,218.59   | 7.0      | 1.6      |
| Materials              | 232,321.02   | 4.6      | 1.0      |
| Industrials            | 612,270.52   | 12.2     | 2.8      |
| Consumer Discretionary | 265,174.75   | 5.3      | 1.2      |
| Consumer Staples       | 460,581.55   | 9.2      | 2.1      |
| Health Care            | 741,424.05   | 14.8     | 3.3      |
| Financials             | 1,144,996.05 | 22.8     | 5.2      |
| Real Estate            | 235,020.51   | 4.7      | 1.1      |
| Information Technology | 476,606.42   | 9.5      | 2.1      |
| Communication Services | 240,355.67   | 4.8      | 1.1      |
| Utilities              | 264,665.64   | 5.3      | 1.2      |
| Equity Total           | 5,024,634.77 | 100.0    | 22.6     |

## Top 10 Equity Holdings

| Symbol                | Security                     | Market Value | % Equity |
|-----------------------|------------------------------|--------------|----------|
| JPM                   | JPMORGAN CHASE & CO          | 152,240.92   | 3.0      |
| MET                   | METLIFE INC COM              | 136,092.00   | 2.7      |
| PNC                   | PNC FINANCIAL SERVICES GROUP | 134,385.95   | 2.7      |
| ETN                   | EATON CORP PLC               | 130,255.92   | 2.6      |
| ABBV                  | ABBVIE INC COM               | 121,647.68   | 2.4      |
| JNJ                   | JOHNSON & JOHNSON            | 119,114.10   | 2.4      |
| CSCO                  | CISCO SYS INC COM            | 115,434.18   | 2.3      |
| BAC                   | BANK OF AMERICA CORP         | 110,667.52   | 2.2      |
| TFC                   | TRUIST FINANCIAL CORP        | 109,961.67   | 2.2      |
| RTX                   | RTX CORP                     | 107,226.60   | 2.1      |
| Top 10 Holdings Total |                              | 1,237,026.54 | 24.6     |

## Equity Allocation by Security Type



# Fixed Income Characteristics

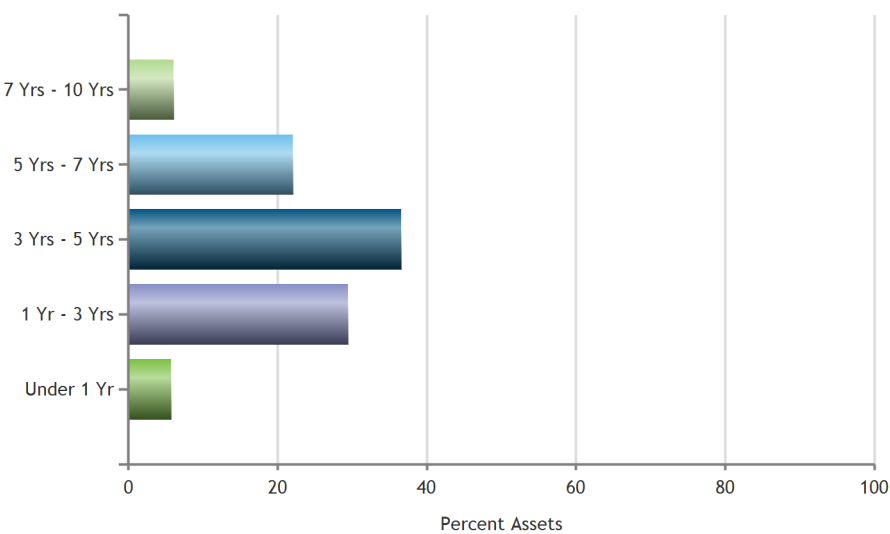
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## Distribution by Maturity

| Maturity       | Number | Market Value | % FI Holdings | Average % YTM | Average Coupon | Average Duration |
|----------------|--------|--------------|---------------|---------------|----------------|------------------|
| Under 1 Yr     | 5      | 314,227.81   | 1.9           | 4.7           | 3.898%         | 0.7              |
| 1 Yr - 3 Yrs   | 33     | 4,809,439.39 | 29.7          | 3.8           | 2.705%         | 1.7              |
| 3 Yrs - 5 Yrs  | 25     | 5,095,983.24 | 31.5          | 5.4           | 4.421%         | 3.7              |
| 5 Yrs - 7 Yrs  | 9      | 3,388,014.54 | 21.0          | 3.8           | 2.663%         | 5.6              |
| 7 Yrs - 10 Yrs | 18     | 2,338,497.48 | 14.5          | 4.5           | 4.667%         | 7.0              |
| Over 10 Yrs    | 4      | 224,982.73   | 1.4           | 5.4           | 5.713%         | 4.8              |

## Distribution by Duration



## Weighted Averages

|                               |      |
|-------------------------------|------|
| Average Yield to Mat/Call (%) | 4.44 |
| Average Maturity (years)      | 4.56 |
| Average Coupon (%)            | 3.58 |
| Average Duration              | 3.94 |
| Average Moody Rating          | Aa3  |
| 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           | 25     | 10,322,973.41 | 63.8          | 3.7           | 2.547%         | 4.0              |
| AA/ Aa2            | 2      | 33,609.48     | 0.2           | 5.1           | 1.049%         | 1.1              |
| AA- /Aa3           | 1      | 68,228.52     | 0.4           | 3.8           | 2.750%         | 2.4              |
| A+ / A1            | 10     | 1,016,944.85  | 6.3           | 4.0           | 3.764%         | 3.6              |
| A/ A2              | 9      | 807,376.67    | 5.0           | 4.0           | 3.707%         | 3.7              |
| A- / A3            | 7      | 617,608.80    | 3.8           | 4.3           | 3.970%         | 3.4              |
| BBB+ /Baa1         | 16     | 1,353,311.18  | 8.4           | 10.0          | 10.078%        | 3.4              |
| BBB/ Baa2          | 18     | 1,510,980.52  | 9.3           | 4.6           | 4.151%         | 4.6              |
| BBB- /Baa3         | 6      | 440,111.73    | 2.7           | 5.5           | 5.395%         | 3.7              |

# Portfolio Appraisal

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US Dollar  
As of Date - 9/30/2024

| Quantity                    | CUSIP/<br>Ticker | Description                 | Du<br>ra<br>tion | Yield<br>on Cost<br>(%) | Yield to<br>Mat/Call<br>(%) | Adjusted<br>Total Cost/<br>Unit Cost | Market Value/<br>Price | Assets (%) | Unrealized<br>Gain/Loss | Accrued     | Estimated<br>Annual<br>Income | Moodys<br>Rating | S & P<br>Rating |
|-----------------------------|------------------|-----------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|-------------|-------------------------------|------------------|-----------------|
| <b>CASH AND EQUIV.</b>      |                  |                             |                  |                         |                             |                                      |                        |            |                         |             |                               |                  |                 |
| <b>CASH AND EQUIVALENTS</b> |                  |                             |                  |                         |                             |                                      |                        |            |                         |             |                               |                  |                 |
|                             | DIVACC           | DIVIDEND ACCRUAL            |                  |                         |                             | 6,573.00<br>0.00                     | 6,573.00<br>0.00       | 0.0        |                         |             | 0                             |                  |                 |
|                             | CASH             | MONEY FUND                  |                  |                         |                             | 942,331.02<br>0.00                   | 942,331.02<br>0.00     | 4.2        |                         |             | 0                             |                  |                 |
|                             |                  |                             |                  |                         | <b>0.00</b>                 | <b>948,904.02</b>                    | <b>948,904.02</b>      | <b>4.3</b> |                         | <b>0.00</b> | <b>0</b>                      |                  |                 |
| <b>EQUITY</b>               |                  |                             |                  |                         |                             |                                      |                        |            |                         |             |                               |                  |                 |
| <b>COMMON STOCK</b>         |                  |                             |                  |                         |                             |                                      |                        |            |                         |             |                               |                  |                 |
| 616                         | ABBV             | ABBVIE INC COM              |                  |                         |                             | 68,779.29<br>111.65                  | 121,647.68<br>197.48   | 0.5        | 52,868.39               |             | 3,819                         |                  |                 |
| 2,083                       | ALLY             | ALLY FINANCIAL INC          |                  |                         |                             | 84,267.74<br>40.45                   | 74,133.97<br>35.59     | 0.3        | -10,133.77              |             | 2,500                         |                  |                 |
| 896                         | MO               | ALTRIA GROUP INC<br>COM     |                  |                         |                             | 35,727.36<br>39.87                   | 45,731.84<br>51.04     | 0.2        | 10,004.48               |             | 3,656                         |                  |                 |
| 227                         | AMGN             | AMGEN INC COM               |                  |                         |                             | 62,986.71<br>277.47                  | 73,141.67<br>322.21    | 0.3        | 10,154.96               |             | 2,043                         |                  |                 |
| 1,929                       | NLY              | ANNALY CAP MGMT<br>INC COM  |                  |                         |                             | 38,962.64<br>20.20                   | 38,715.03<br>20.07     | 0.2        | -247.61                 |             | 5,015                         |                  |                 |
| 2,789                       | BAC              | BANK OF AMERICA<br>CORP     |                  |                         |                             | 79,934.36<br>28.66                   | 110,667.52<br>39.68    | 0.5        | 30,733.16               |             | 2,901                         |                  |                 |
| 1,465                       | BBWI             | BATH & BODY<br>WORKS INC    |                  |                         |                             | 69,653.93<br>47.55                   | 46,762.80<br>31.92     | 0.2        | -22,891.13              |             | 1,172                         |                  |                 |
| 1,850                       | BAX              | BAXTER INTL INC<br>COM      |                  |                         |                             | 72,196.25<br>39.03                   | 70,244.50<br>37.97     | 0.3        | -1,951.75               |             | 2,146                         |                  |                 |
| 60                          | BLK              | BLACKROCK INC COM           |                  |                         |                             | 34,467.27<br>574.45                  | 56,970.60<br>949.51    | 0.3        | 22,503.33               |             | 1,224                         |                  |                 |
| 459                         | AVGO             | BROADCOM INC                |                  |                         |                             | 12,633.58<br>27.52                   | 79,177.50<br>172.50    | 0.4        | 66,543.92               |             | 973                           |                  |                 |
| 257                         | CAT              | CATERPILLAR INC             |                  |                         |                             | 32,602.51<br>126.86                  | 100,517.84<br>391.12   | 0.5        | 67,915.33               |             | 1,449                         |                  |                 |
| 719                         | CVX              | CHEVRON CORP                |                  |                         |                             | 70,488.53<br>98.04                   | 105,887.13<br>147.27   | 0.5        | 35,398.60               |             | 4,688                         |                  |                 |
| 2,169                       | CSCO             | CISCO SYS INC COM           |                  |                         |                             | 99,701.75<br>45.97                   | 115,434.18<br>53.22    | 0.5        | 15,732.43               |             | 3,384                         |                  |                 |
| 451                         | CLX              | CLOROX CO DEL COM           |                  |                         |                             | 59,445.21<br>131.81                  | 73,472.41<br>162.91    | 0.3        | 14,027.20               |             | 2,201                         |                  |                 |
| 2,267                       | CMCSA            | COMCAST CORP NEW<br>CL A    |                  |                         |                             | 92,601.15<br>40.85                   | 94,692.59<br>41.77     | 0.4        | 2,091.44                |             | 2,630                         |                  |                 |
| 915                         | CMA              | COMERICA INC COM            |                  |                         |                             | 54,397.94<br>59.45                   | 54,817.65<br>59.91     | 0.2        | 419.71                  |             | 2,599                         |                  |                 |
| 1,036                       | CVS              | CVS HEALTH CORP<br>COM      |                  |                         |                             | 58,700.69<br>56.66                   | 65,143.68<br>62.88     | 0.3        | 6,442.99                |             | 2,756                         |                  |                 |
| 350                         | DRI              | DARDEN<br>RESTAURANTS INC C |                  |                         |                             | 56,943.26<br>162.70                  | 57,445.50<br>164.13    | 0.3        | 502.24                  |             | 1,960                         |                  |                 |

# Portfolio Appraisal

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US Dollar  
As of Date - 9/30/2024

| Quantity | CUSIP/<br>Ticker | Description                      | Du<br>ra<br>tion | Yield<br>on Cost<br>(%) | Yield to<br>Mat/Call<br>(%) | Adjusted<br>Total Cost/<br>Unit Cost | Market Value/<br>Price | Assets (%) | Unrealized<br>Gain/Loss | Accrued | Estimated<br>Annual<br>Income | Moodys<br>Rating | S & P<br>Rating |
|----------|------------------|----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|---------|-------------------------------|------------------|-----------------|
| 426      | FANG             | DIAMONDBACK<br>ENERGY INC        |                  |                         |                             | 14,138.39<br>33.19                   | 73,442.40<br>172.40    | 0.3        | 59,304.01               |         | 3,987                         |                  |                 |
| 219      | DKS              | DICKS SPORTING<br>GOODS INC COM  |                  |                         |                             | 32,029.23<br>146.25                  | 45,705.30<br>208.70    | 0.2        | 13,676.07               |         | 964                           |                  |                 |
| 475      | DUK              | DUKE ENERGY CORP                 |                  |                         |                             | 45,725.35<br>96.26                   | 54,767.50<br>115.30    | 0.2        | 9,042.15                |         | 1,986                         |                  |                 |
| 898      | EMN              | EASTMAN CHEM CO<br>COM           |                  |                         |                             | 85,429.26<br>95.13                   | 100,531.10<br>111.95   | 0.5        | 15,101.84               |         | 2,910                         |                  |                 |
| 509      | ETR              | ENTERGY CORP NEW<br>COM          |                  |                         |                             | 49,905.32<br>98.05                   | 66,989.49<br>131.61    | 0.3        | 17,084.17               |         | 2,301                         |                  |                 |
| 777      | EOG              | EOG RESOURCES INC                |                  |                         |                             | 60,310.33<br>77.62                   | 95,516.61<br>122.93    | 0.4        | 35,206.28               |         | 2,564                         |                  |                 |
| 230      | FDX              | FEDEX CORP COM                   |                  |                         |                             | 52,686.43<br>229.07                  | 62,946.40<br>273.68    | 0.3        | 10,259.97               |         | 1,270                         |                  |                 |
| 1,579    | FE               | FIRSTENERGY CORP<br>COM          |                  |                         |                             | 60,784.08<br>38.50                   | 70,028.65<br>44.35     | 0.3        | 9,244.57                |         | 2,684                         |                  |                 |
| 4,265    | F                | FORD MOTOR CO                    |                  |                         |                             | 52,367.80<br>12.28                   | 45,038.40<br>10.56     | 0.2        | -7,329.40               |         | 2,559                         |                  |                 |
| 1,105    | HRB              | H&R BLOCK INC                    |                  |                         |                             | 45,976.20<br>41.61                   | 70,222.75<br>63.55     | 0.3        | 24,246.55               |         | 1,658                         |                  |                 |
| 562      | HIG              | HARTFORD<br>FINANCIAL SVCS GRP   |                  |                         |                             | 44,884.35<br>79.87                   | 66,096.82<br>117.61    | 0.3        | 21,212.47               |         | 1,057                         |                  |                 |
| 2,058    | IPG              | INTERPUBLIC GROUP<br>COS INC COM |                  |                         |                             | 69,535.87<br>33.79                   | 65,094.54<br>31.63     | 0.3        | -4,441.33               |         | 2,717                         |                  |                 |
| 301      | IBM              | INTL BUSINESS<br>MACHINES CORP   |                  |                         |                             | 57,997.16<br>192.68                  | 66,545.08<br>221.08    | 0.3        | 8,547.92                |         | 2,011                         |                  |                 |
| 960      | IFF              | INTL FLAVORS &<br>FRAGRANCES     |                  |                         |                             | 89,041.20<br>92.75                   | 100,732.80<br>104.93   | 0.5        | 11,691.60               |         | 1,536                         |                  |                 |
| 735      | JNJ              | JOHNSON &<br>JOHNSON             |                  |                         |                             | 86,194.14<br>117.27                  | 119,114.10<br>162.06   | 0.5        | 32,919.96               |         | 3,646                         |                  |                 |
| 722      | JPM              | JPMORGAN CHASE &<br>CO           |                  |                         |                             | 79,468.02<br>110.07                  | 152,240.92<br>210.86   | 0.7        | 72,772.90               |         | 3,321                         |                  |                 |
| 1,300    | KHC              | KRAFT HEINZ CO<br>COM            |                  |                         |                             | 47,103.42<br>36.23                   | 45,643.00<br>35.11     | 0.2        | -1,460.42               |         | 2,080                         |                  |                 |
| 1,650    | MET              | METLIFE INC COM                  |                  |                         |                             | 74,759.90<br>45.31                   | 136,092.00<br>82.48    | 0.6        | 61,332.11               |         | 3,597                         |                  |                 |
| 176      | MSFT             | MICROSOFT CORP                   |                  |                         |                             | 51,298.77<br>291.47                  | 75,732.80<br>430.30    | 0.3        | 24,434.03               |         | 528                           |                  |                 |
| 687      | MS               | MORGAN STANLEY                   |                  |                         |                             | 26,283.04<br>38.26                   | 71,612.88<br>104.24    | 0.3        | 45,329.84               |         | 2,542                         |                  |                 |
| 173      | NOC              | NORTHROP<br>GRUMMAN CORP         |                  |                         |                             | 70,475.70<br>407.37                  | 91,356.11<br>528.07    | 0.4        | 20,880.41               |         | 1,426                         |                  |                 |
| 800      | NRG              | NRG ENERGY INC                   |                  |                         |                             | 29,851.00<br>37.31                   | 72,880.00<br>91.10     | 0.3        | 43,029.00               |         | 1,304                         |                  |                 |
| 2,378    | PFE              | PFIZER INC COM                   |                  |                         |                             | 77,047.91<br>32.40                   | 68,819.32<br>28.94     | 0.3        | -8,228.59               |         | 3,995                         |                  |                 |
| 581      | PSX              | PHILLIPS 66                      |                  |                         |                             | 41,863.55<br>72.05                   | 76,372.45<br>131.45    | 0.3        | 34,508.90               |         | 2,673                         |                  |                 |

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|----------------------------------------|------------------|----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|---------|-------------------------------|------------------|-----------------|
| 727                                    | PNC              | PNC FINANCIAL<br>SERVICES GROUP  |                  |                         |                             | 107,986.99<br>148.54                 | 134,385.95<br>184.85   | 0.6        | 26,398.96               |         | 4,653                         |                  |                 |
| 489                                    | TROW             | PRICE T ROWE<br>GROUP INC COM    |                  |                         |                             | 50,787.64<br>103.86                  | 53,266.77<br>108.93    | 0.2        | 2,479.13                |         | 2,425                         |                  |                 |
| 276                                    | PG               | PROCTER AND<br>GAMBLE CO COM     |                  |                         |                             | 27,525.03<br>99.73                   | 47,803.20<br>173.20    | 0.2        | 20,278.17               |         | 1,111                         |                  |                 |
| 326                                    | QCOM             | QUALCOMM INC COM                 |                  |                         |                             | 41,430.75<br>127.09                  | 55,436.30<br>170.05    | 0.2        | 14,005.55               |         | 1,108                         |                  |                 |
| 885                                    | RTX              | RTX CORP                         |                  |                         |                             | 59,668.63<br>67.42                   | 107,226.60<br>121.16   | 0.5        | 47,557.97               |         | 2,230                         |                  |                 |
| 234                                    | SNA              | SNAP ON INC COM                  |                  |                         |                             | 50,760.96<br>216.93                  | 67,792.14<br>289.71    | 0.3        | 17,031.18               |         | 1,741                         |                  |                 |
| 570                                    | TGT              | TARGET CORP                      |                  |                         |                             | 75,066.66<br>131.70                  | 88,840.20<br>155.86    | 0.4        | 13,773.54               |         | 2,554                         |                  |                 |
| 408                                    | TXN              | TEXAS INSTRS INC<br>COM          |                  |                         |                             | 72,807.89<br>178.45                  | 84,280.56<br>206.57    | 0.4        | 11,472.67               |         | 2,122                         |                  |                 |
| 619                                    | TKR              | TIMKEN CO COM                    |                  |                         |                             | 50,635.09<br>81.80                   | 52,175.51<br>84.29     | 0.2        | 1,540.42                |         | 842                           |                  |                 |
| 2,571                                  | TFC              | TRUIST FINANCIAL<br>CORP         |                  |                         |                             | 116,631.37<br>45.36                  | 109,961.67<br>42.77    | 0.5        | -6,669.70               |         | 5,348                         |                  |                 |
| 1,215                                  | TSN              | TYSON FOODS INC CL<br>A          |                  |                         |                             | 72,832.20<br>59.94                   | 72,365.40<br>59.56     | 0.3        | -466.80                 |         | 2,381                         |                  |                 |
| 1,794                                  | VZ               | VERIZON<br>COMMUNICATIONS IN     |                  |                         |                             | 73,281.85<br>40.85                   | 80,568.54<br>44.91     | 0.4        | 7,286.69                |         | 4,772                         |                  |                 |
| 1,074                                  | WMT              | WAL-MART STORES<br>INC           |                  |                         |                             | 31,298.51<br>29.14                   | 86,725.50<br>80.75     | 0.4        | 55,426.99               |         | 2,449                         |                  |                 |
| 1,523                                  | WFC              | WELLS FARGO & CO                 |                  |                         |                             | 63,802.20<br>41.89                   | 86,034.27<br>56.49     | 0.4        | 22,232.07               |         | 2,437                         |                  |                 |
|                                        |                  |                                  | 0.00             |                         |                             | 3,324,162.40                         | 4,404,988.12           | 19.7       | 1,080,825.72            | 0.00    | 138,599                       |                  |                 |
| AMERICAN DEPOSITARY RECEIPTS           |                  |                                  |                  |                         |                             |                                      |                        |            |                         |         |                               |                  |                 |
| 711                                    | AZN              | ASTRAZENECA PLC -<br>SPONS ADR   |                  |                         |                             | 41,833.53<br>58.84                   | 55,394.01<br>77.91     | 0.2        | 13,560.48               |         | 711                           |                  | 679             |
| 1,608                                  | GSK              | GLAXOSMITHKLINE<br>PLC SPONSORED |                  |                         |                             | 63,078.96<br>39.23                   | 65,735.04<br>40.88     | 0.3        | 2,656.08                |         | 2,481                         |                  |                 |
| 2,659                                  | VALE             | VALE S A ADR                     |                  |                         |                             | 42,734.12<br>16.07                   | 31,057.12<br>11.68     | 0.1        | -11,677.00              |         | 1,975                         |                  |                 |
|                                        |                  |                                  | 0.00             |                         |                             | 147,646.61                           | 152,186.17             | 0.7        | 4,539.56                | 0.00    | 5,166                         |                  |                 |
| FOREIGN DOMICILED U.S. EQUITY SECURITY |                  |                                  |                  |                         |                             |                                      |                        |            |                         |         |                               |                  |                 |
| 393                                    | ETN              | EATON CORP PLC                   |                  |                         |                             | 30,743.55<br>78.23                   | 130,255.92<br>331.44   | 0.6        | 99,512.37               |         | 1,478                         |                  | 679             |
| 1,135                                  | MDT              | MEDTRONIC PLC                    |                  |                         |                             | 101,947.94<br>89.82                  | 102,184.05<br>90.03    | 0.5        | 236.11                  |         | 3,178                         |                  | 679             |
|                                        |                  |                                  | 0.00             |                         |                             | 132,691.49                           | 232,439.97             | 1.0        | 99,748.48               | 0.00    | 4,656                         |                  |                 |

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 9/30/2024

| Quantity                      | CUSIP/<br>Ticker | Description                   | Du<br>ra<br>tion | Yield<br>on Cost<br>(%) | Yield to<br>Mat/Call<br>(%) | Adjusted<br>Total Cost/<br>Unit Cost | Market Value/<br>Price | Assets (%)   | Unrealized<br>Gain/Loss | Accrued    | Estimated<br>Annual<br>Income | Moodys<br>Rating | S & P<br>Rating |  |
|-------------------------------|------------------|-------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|--------------|-------------------------|------------|-------------------------------|------------------|-----------------|--|
| REAL ESTATE INVESTMENT TRUSTS |                  |                               |                  |                         |                             |                                      |                        |              |                         |            |                               |                  |                 |  |
| 468                           | CCI              | CROWN CASTLE INC              |                  |                         |                             | 61,229.38<br>130.83                  | 55,518.84<br>118.63    | 0.2          | -5,710.54               |            | 2,930                         |                  | 659             |  |
| 793                           | IRM              | IRON MOUNTAIN INC             |                  |                         |                             | 19,847.84<br>25.03                   | 94,232.19<br>118.83    | 0.4          | 74,384.35               |            | 2,268                         |                  | 659             |  |
| 721                           | O                | REALTY INCOME<br>CORP COM     |                  |                         |                             | 46,789.66<br>64.90                   | 45,725.82<br>63.42     | 0.2          | -1,063.84               |            | 2,275                         |                  |                 |  |
| 786                           | REXR             | REXFORD<br>INDUSTRIAL REALTY, |                  |                         |                             | 45,175.04<br>57.47                   | 39,543.66<br>50.31     | 0.2          | -5,631.38               |            | 1,313                         |                  |                 |  |
|                               |                  |                               |                  |                         | 0.00                        | 173,041.91                           | 235,020.51             | 1.1          | 61,978.60               | 0.00       | 8,786                         |                  |                 |  |
| EQUITY TOTAL                  |                  |                               |                  | 0.00                    | 0.00                        | 3,777,542.41                         | 5,024,634.77           | 22.5         | 1,247,092.36            | 0.00       | 157,207                       |                  |                 |  |
| FIXED INCOME                  |                  |                               |                  |                         |                             |                                      |                        |              |                         |            |                               |                  |                 |  |
| US Treasury                   |                  |                               |                  |                         |                             |                                      |                        |              |                         |            |                               |                  |                 |  |
| 135,000                       | 912828P46        | US TREASURY N/B               | 1.3              | 4.49                    | 3.81                        | 129,890.52<br>96.22                  | 131,081.84<br>97.10    | 0.6          | 1,191.32                | 274.22     | 2,194                         | Aaa              | AA+             |  |
| 760,000                       | 91282CHB0        | US TREASURY N/B               | 1.5              | 4.39                    | 3.72                        | 751,008.88<br>98.82                  | 758,871.88<br>99.85    | 3.4          | 7,863.00                | 10,331.25  | 27,550                        | Aaa              | AA+             |  |
| 700,000                       | 91282CDG3        | US TREASURY N/B               | 2.0              | 3.03                    | 3.65                        | 673,610.24<br>96.23                  | 664,890.63<br>94.98    | 3.0          | -8,719.62               | 3,274.12   | 7,875                         | Aaa              | AA+             |  |
| 765,000                       | 912828ZS2        | US TREASURY N/B               | 2.6              | 1.71                    | 3.59                        | 741,157.72<br>96.88                  | 705,473.44<br>92.22    | 3.2          | -35,684.28              | 1,275.00   | 3,825                         | Aaa              | AA+             |  |
| 980,000                       | 91282CCH2        | US TREASURY N/B               | 3.6              | 2.20                    | 3.58                        | 947,049.07<br>96.64                  | 900,375.00<br>91.88    | 4.0          | -46,674.07              | 3,062.50   | 12,250                        | Aaa              | AA+             |  |
| 2,125,000                     | 91282CEE7        | US TREASURY N/B               | 4.2              | 3.96                    | 3.59                        | 1,988,289.14<br>93.57                | 2,018,750.00<br>95.00  | 9.0          | 30,460.86               |            | 50,469                        | Aaa              | AA+             |  |
| 1,160,000                     | 91282CGS4        | US TREASURY N/B               | 4.9              | 3.80                    | 3.61                        | 1,150,331.06<br>99.17                | 1,160,906.25<br>100.08 | 5.2          | 10,575.19               |            | 42,050                        | Aaa              | AA+             |  |
| 1,905,000                     | 91282CCB5        | US TREASURY N/B               | 6.1              | 3.38                    | 3.65                        | 1,708,946.15<br>89.71                | 1,679,674.22<br>88.17  | 7.5          | -29,271.93              | 11,608.59  | 30,956                        | Aaa              | AA+             |  |
| 790,000                       | 91282CFF3        | US TREASURY N/B               | 6.9              | 4.09                    | 3.71                        | 719,816.06<br>91.12                  | 738,403.13<br>93.47    | 3.3          | 18,587.06               | 2,715.63   | 21,725                        | Aaa              | AA+             |  |
| 280,000                       | 91282CJJ1        | US TREASURY N/B               | 7.4              | 4.39                    | 3.77                        | 282,323.47<br>100.83                 | 295,750.00<br>105.63   | 1.3          | 13,426.53               | 4,725.00   | 12,600                        | Aaa              |                 |  |
|                               |                  |                               |                  |                         |                             |                                      | 37,266.30              | 0.2          |                         |            | 211,494                       |                  |                 |  |
|                               |                  |                               |                  | 4.4                     | 3.46                        | 3.64                                 | 9,092,422.30           | 9,091,442.67 | 40.7                    | -38,245.93 | 37,266.30                     | 211,494          |                 |  |
| Corporate Bond                |                  |                               |                  |                         |                             |                                      |                        |              |                         |            |                               |                  |                 |  |
| 65,000                        | 718172CN7        | PHILIP MORRIS INTL<br>INC     | 0.6              | 1.60                    | 4.76                        | 64,961.72<br>99.94                   | 63,787.88<br>98.14     | 0.3          | -1,173.84               | 403.54     | 975                           | A2               | A-              |  |
| 60,000                        | 670346AR6        | NUCOR CORP                    | 0.6              | 2.03                    | 4.69                        | 59,987.35<br>99.98                   | 58,946.11<br>98.24     | 0.3          | -1,041.24               | 396.67     | 1,200                         | Baa1             | A-              |  |
| 70,000                        | 29250RAW6        | ENBRIDGE ENERGY<br>PARTNERS   | 0.8              | 4.54                    | 4.75                        | 70,741.49<br>101.06                  | 70,629.79<br>100.90    | 0.3          | -111.70                 | 1,884.90   | 4,113                         | Baa1             | BBB+            |  |
| 55,000                        | 254687FV3        | WALT DISNEY<br>COMPANY        | 1.2              | 1.80                    | 4.03                        | 54,966.42<br>99.94                   | 53,444.86<br>97.17     | 0.2          | -1,521.56               | 205.87     | 963                           | A2               | A-              |  |

# Portfolio Appraisal

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US Dollar  
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|----------|------------------|---------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|----------|-------------------------------|------------------|-----------------|
| 160,000  | 097023DG7        | BOEING CO                       | 1.3              | 2.17                    | 5.03                        | 160,000.00<br>100.00                 | 154,163.96<br>96.35    | 0.7        | -5,836.04               | 546.56   | 3,514                         | Baa2             | BBB-            |
| 140,000  | 38141GXS8        | GOLDMAN SACHS<br>GROUP INC      | 1.3              | 2.52                    | 2.04                        | 136,930.07<br>97.81                  | 137,778.15<br>98.41    | 0.6        | 848.08                  | 159.60   | 1,197                         | A2               | BBB+            |
| 70,000   | 91324PCV2        | UNITEDHEALTH<br>GROUP INC       | 1.4              | 2.87                    | 3.99                        | 70,232.00<br>100.33                  | 69,126.37<br>98.75     | 0.3        | -1,105.63               | 90.42    | 2,170                         | A2               | A+              |
| 145,000  | 55903VBG7        | WARNERMEDIA<br>HOLDINGS INC     | 1.4              | 6.34                    | 6.40                        | 145,000.00<br>100.00                 | 145,014.52<br>100.01   | 0.6        | 14.52                   | 387.39   | 9,297                         | Baa3             | BBB-            |
| 155,000  | 46647PBK1        | JPMORGAN CHASE &<br>CO          | 1.5              | 2.08                    | 3.12                        | 155,000.00<br>100.00                 | 152,559.27<br>98.43    | 0.7        | -2,440.73               | 1,417.02 | 3,229                         | A1               | A-              |
| 135,000  | 95000U2N2        | WELLS FARGO &<br>COMPANY        | 1.5              | 1.42                    | 3.24                        | 135,594.27<br>100.44                 | 132,815.74<br>98.38    | 0.6        | -2,778.54               | 1,230.75 | 2,954                         | A1               | BBB+            |
| 70,000   | 716973AB8        | PFIZER INVESTMENT<br>ENTERPRISE | 1.5              | 4.49                    | 4.03                        | 69,958.89<br>99.94                   | 70,439.94<br>100.63    | 0.3        | 481.04                  | 1,133.51 | 3,115                         | A1               | A+              |
| 80,000   | 404280CG2        | HSBC HOLDINGS PLC               | 1.6              | 2.11                    | 3.28                        | 79,989.05<br>99.99                   | 78,466.59<br>98.08     | 0.4        | -1,522.46               | 541.08   | 1,679                         | A3               | A-              |
| 60,000   | 40414LAQ2        | HCP INC                         | 1.7              | 3.22                    | 4.26                        | 60,027.39<br>100.05                  | 58,961.01<br>98.27     | 0.3        | -1,066.38               | 406.25   | 1,950                         | Baa1             | BBB+            |
| 85,000   | 690742AF8        | OWENS CORNING                   | 1.8              | 3.31                    | 4.28                        | 85,133.46<br>100.16                  | 83,667.77<br>98.43     | 0.4        | -1,465.69               | 361.25   | 2,890                         | Baa2             | BBB             |
| 150,000  | 26441CAS4        | DUKE ENERGY CORP<br>NEW         | 1.6              | 3.65                    | 1.78                        | 145,949.12<br>97.30                  | 145,940.61<br>97.29    | 0.7        | -8.50                   | 320.21   | 3,975                         | Baa2             | BBB             |
| 160,000  | 251526CE7        | DEUTSCHE BANK NY                | 2.1              | 1.85                    | 3.66                        | 160,498.78<br>100.31                 | 154,978.35<br>96.86    | 0.7        | -5,520.43               | 1,192.24 | 3,406                         | Baa1             | BBB-            |
| 20,000   | 448579AQ5        | HYATT HOTELS CORP               | 2.1              | 5.76                    | 4.62                        | 19,996.64<br>99.98                   | 20,491.99<br>102.46    | 0.1        | 495.35                  | 191.67   | 1,150                         | Baa3             | BBB-            |
| 70,000   | 654106AJ2        | NIKE INC                        | 2.4              | 2.57                    | 3.83                        | 70,276.20<br>100.39                  | 68,212.48<br>97.45     | 0.3        | -2,063.72               | 16.04    | 1,925                         | A1               | AA-             |
| 75,000   | 369550BL1        | GENERAL DYNAMICS<br>CORP        | 2.3              | 3.24                    | 3.92                        | 75,426.37<br>100.57                  | 74,262.72<br>99.02     | 0.3        | -1,163.64               | 1,305.21 | 2,625                         | A3               | A-              |
| 80,000   | 844741BK3        | SOUTHWEST<br>AIRLINES CO        | 2.3              | 2.13                    | 4.40                        | 85,877.44<br>107.35                  | 81,374.01<br>101.72    | 0.4        | -4,503.42               | 1,195.83 | 4,100                         | Baa1             | BBB             |
| 75,000   | 26884LAF6        | EQT CORP                        | 2.7              | 4.16                    | 4.52                        | 74,453.02<br>99.27                   | 73,702.65<br>98.27     | 0.3        | -750.36                 | 1,454.38 | 2,925                         | Baa3             | BBB-            |
| 110,000  | 23331ABP3        | DR HORTON INC                   | 2.9              | 1.44                    | 4.01                        | 109,859.82<br>99.87                  | 101,863.81<br>92.60    | 0.5        | -7,996.02               | 705.83   | 1,540                         | Baa1             | BBB+            |
| 70,000   | 172967LD1        | CITIGROUP INC                   | 3.0              | 4.26                    | 4.22                        | 69,212.17<br>98.87                   | 69,290.56<br>98.99     | 0.3        | 78.40                   | 604.64   | 2,721                         | A3               | BBB+            |
| 105,000  | 036752AG8        | ELEVANCE HEALTH<br>INC          | 3.1              | 3.73                    | 4.23                        | 106,164.08<br>101.11                 | 104,561.72<br>99.58    | 0.5        | -1,602.36               | 346.88   | 4,306                         | Baa2             | A               |
| 45,000   | 031162DP2        | AMGEN INC                       | 3.0              | 5.19                    | 4.17                        | 44,944.73<br>99.88                   | 46,354.96<br>103.01    | 0.2        | 1,410.23                | 180.25   | 2,318                         | Baa1             | BBB+            |
| 65,000   | 571903AY9        | MARRIOTT<br>INTERNATIONAL       | 3.2              | 2.80                    | 4.33                        | 67,434.76<br>103.75                  | 64,300.61<br>98.92     | 0.3        | -3,134.15               | 1,191.67 | 2,600                         | Baa2             | BBB             |
| 75,000   | 74340XCG4        | PROLOGIS LP                     | 3.3              | 5.02                    | 4.13                        | 74,629.51<br>99.51                   | 76,891.43<br>102.52    | 0.3        | 2,261.92                | 1,066.41 | 3,656                         | A3               | A               |
| 150,000  | 06051GGR4        | BANK OF AMERICA<br>CORP         | 3.5              | 2.92                    | 4.12                        | 152,458.54<br>101.64                 | 147,220.55<br>98.15    | 0.7        | -5,238.00               | 1,032.99 | 5,390                         | A1               | A-              |

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|----------|------------------|-----------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|----------|-------------------------------|------------------|-----------------|
| 140,000  | 61744YAK4        | MORGAN STANLEY              | 3.5              | 2.87                    | 4.18                        | 142,685.53<br>101.92                 | 137,135.15<br>97.95    | 0.6        | -5,550.37               | 949.62   | 5,027                         | A1               | A-              |
| 125,000  | 7591EPAT7        | REGIONS FINANCIAL<br>CORP   | 3.7              | 2.74                    | 4.57                        | 120,977.45<br>96.78                  | 112,854.46<br>90.28    | 0.5        | -8,122.99               | 300.00   | 2,250                         | Baa1             | BBB+            |
| 55,000   | 58013MFU3        | MCDONALDS CORP              | 3.4              | 4.81                    | 4.05                        | 54,984.75<br>99.97                   | 56,439.74<br>102.62    | 0.3        | 1,455.00                | 337.33   | 2,640                         | Baa1             | BBB+            |
| 80,000   | 337738AR9        | FISERV INC                  | 3.6              | 4.19                    | 4.31                        | 80,031.82<br>100.04                  | 79,690.34<br>99.61     | 0.4        | -341.48                 | 1,670.67 | 3,360                         | Baa2             | BBB             |
| 90,000   | 37045XDP8        | GENERAL MOTORS<br>FINL CO   | 3.7              | 2.36                    | 4.75                        | 90,116.62<br>100.13                  | 82,299.28<br>91.44     | 0.4        | -7,817.34               | 990.00   | 2,160                         | Baa2             | BBB             |
| 90,000   | 00774MAW5        | AERCAP IRELAND<br>CAP       | 3.7              | 2.72                    | 4.50                        | 90,936.34<br>101.04                  | 85,015.93<br>94.46     | 0.4        | -5,920.41               | 1,132.50 | 2,700                         | Baa2             | BBB             |
| 25,000   | 571903BB8        | MARRIOTT<br>INTERNATIONAL   | 3.5              | 2.82                    | 4.38                        | 26,681.24<br>106.72                  | 25,236.78<br>100.95    | 0.1        | -1,444.47               | 384.27   | 1,163                         | Baa2             | BBB             |
| 105,000  | 05530QAQ3        | BAT INTL FINANCE<br>PLC     | 3.7              | 5.93                    | 4.47                        | 105,000.00<br>100.00                 | 110,871.97<br>105.59   | 0.5        | 5,871.97                | 1,003.33 | 6,228                         | Baa2             | BBB+            |
| 80,000   | 29365TAG9        | ENTERGY TEXAS INC           | 4.1              | 3.45                    | 4.21                        | 81,711.16<br>102.14                  | 79,320.63<br>99.15     | 0.4        | -2,390.53               |          | 3,200                         | A3               | A               |
| 75,000   | 14040HCZ6        | CAPITAL ONE<br>FINANCIAL CO | 3.2              | 6.31                    | 4.73                        | 74,995.38<br>99.99                   | 78,961.57<br>105.28    | 0.4        | 3,966.19                | 1,472.80 | 4,734                         | Baa1             | BBB             |
| 150,000  | 693475BR5        | PNC FINANCIAL<br>SERVICES   | 3.3              | 5.48                    | 4.38                        | 150,520.33<br>100.35                 | 156,102.19<br>104.07   | 0.7        | 5,581.86                | 2,511.90 | 8,373                         | A3               | A-              |
| 90,000   | 10112RBB9        | BOSTON PROPERTIES<br>LP     | 4.2              | 6.48                    | 4.96                        | 78,885.69<br>87.65                   | 84,163.57<br>93.52     | 0.4        | 5,277.88                | 841.50   | 3,060                         | Baa1             | BBB+            |
| 75,000   | 06738ECK9        | BARCLAYS PLC                | 4.2              | 6.41                    | 4.94                        | 75,237.02<br>100.32                  | 80,040.54<br>106.72    | 0.4        | 4,803.52                | 229.85   | 4,868                         | Baa1             | BBB+            |
| 80,000   | 501044DT5        | KROGER CO                   | 1.0              | 98.91                   | 97.12                       | 80,168.94<br>100.21                  | 80,453.87<br>100.57    | 0.4        | 284.93                  | 7,325.63 | 79,916                        | Baa1             | BBB             |
| 70,000   | 31946MAA1        | FIRST CITIZENS<br>BANCSHARE | 4.9              | 3.51                    | 3.74                        | 69,444.53<br>99.21                   | 68,761.95<br>98.23     | 0.3        | -682.58                 | 98.44    | 2,363                         | Baa2             |                 |
| 80,000   | 29278NAQ6        | ENERGY TRANSFER<br>LP       | 4.9              | 3.01                    | 4.66                        | 82,908.86<br>103.64                  | 76,442.76<br>95.55     | 0.3        | -6,466.10               | 1,125.00 | 3,000                         | Baa3             | BBB             |
| 100,000  | 559222AV6        | MAGNA<br>INTERNATIONAL INC  | 5.2              | 2.42                    | 4.38                        | 100,165.94<br>100.17                 | 90,359.73<br>90.36     | 0.4        | -9,806.22               | 714.58   | 2,450                         | A3               | A-              |
| 80,000   | 74762EAF9        | QUANTA SERVICES<br>INC      | 5.3              | 2.88                    | 4.43                        | 80,088.95<br>100.11                  | 73,624.92<br>92.03     | 0.3        | -6,464.03               | 1,153.56 | 2,320                         | Baa3             | BBB-            |
| 75,000   | 29250NBY0        | ENBRIDGE ENERGY<br>PARTNERS | 5.0              | 6.20                    | 4.52                        | 75,004.37<br>100.01                  | 81,663.83<br>108.89    | 0.4        | 6,659.46                | 1,743.75 | 4,650                         | Baa1             | BBB+            |
| 80,000   | 718172DH9        | PHILIP MORRIS INTL<br>INC   | 5.4              | 5.37                    | 4.43                        | 78,946.57<br>98.68                   | 83,070.52<br>103.84    | 0.4        | 4,123.95                | 535.28   | 4,100                         | A2               | A-              |
| 65,000   | 37045XDL7        | GENERAL MOTORS<br>FINL CO   | 5.9              | 2.72                    | 5.17                        | 64,921.04<br>99.88                   | 55,994.91<br>86.15     | 0.3        | -8,926.13               | 536.25   | 1,755                         | Baa2             | BBB             |
| 75,000   | 025816DN6        | AMERICAN EXPRESS<br>CO      | 5.6              | 7.00                    | 4.73                        | 75,108.99<br>100.15                  | 82,876.90<br>110.50    | 0.4        | 7,767.92                | 2,027.81 | 4,867                         | A2               | BBB+            |
| 40,000   | 674599EK7        | OCCIDENTAL<br>PETROLEUM COR | 5.9              | 5.38                    | 5.12                        | 39,982.77<br>99.96                   | 40,610.89<br>101.53    | 0.2        | 628.12                  | 382.22   | 2,150                         | Baa3             | BB+             |
| 75,000   | 126650DU1        | CVS HEALTH CORP             | 6.5              | 5.27                    | 4.92                        | 74,884.40<br>99.85                   | 76,619.74<br>102.16    | 0.3        | 1,735.34                | 426.56   | 3,938                         | Baa2             | BBB             |

Portfolio Appraisal

WFT Liquidating Trust  
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US Dollar  
As of Date - 9/30/2024

| Quantity         | CUSIP/<br>Ticker | Description                 | Du<br>ra<br>tion | Yield<br>on Cost<br>(%) | Yield to<br>Mat/Call<br>(%) | Adjusted<br>Total Cost/<br>Unit Cost | Market Value/<br>Price | Assets (%) | Unrealized<br>Gain/Loss | Accrued   | Estimated<br>Annual<br>Income | Moody's<br>Rating | S & P<br>Rating |
|------------------|------------------|-----------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|-----------|-------------------------------|-------------------|-----------------|
| 50,000           | 115637AU4        | BROWN-FORMAN<br>CORP        | 6.7              | 4.79                    | 4.42                        | 49,870.21<br>99.74                   | 51,143.83<br>102.29    | 0.2        | 1,273.62                | 1,088.54  | 2,375                         | A1                | A-              |
| 80,000           | 87264ACY9        | T-MOBILE USA INC            | 7.0              | 6.05                    | 4.70                        | 74,609.47<br>93.26                   | 82,000.61<br>102.50    | 0.4        | 7,391.14                | 841.67    | 4,040                         | Baa2              | BBB             |
| 70,000           | 61747YFY7        | MORGAN STANLEY              | 6.8              | 5.65                    | 4.80                        | 73,383.38<br>104.83                  | 77,822.08<br>111.17    | 0.3        | 4,438.71                | 1,997.73  | 4,439                         | A1                | A-              |
| 75,000           | 345397D67        | FORD MOTOR CREDIT<br>CO LLC | 6.6              | 7.11                    | 5.97                        | 75,078.62<br>100.10                  | 80,975.78<br>107.97    | 0.4        | 5,897.16                | 2,121.76  | 5,342                         | Ba1               | BBB-            |
| 75,000           | 172967PA3        | CITIGROUP INC               | 6.9              | 5.65                    | 4.92                        | 78,298.74<br>104.40                  | 82,369.51<br>109.83    | 0.4        | 4,070.77                | 1,737.31  | 4,703                         | A3                | BBB+            |
| 75,000           | 876030AF4        | TAPESTRY INC                | 6.4              | 7.55                    | 6.64                        | 76,464.16<br>101.95                  | 81,159.73<br>108.21    | 0.4        | 4,695.57                | 2,011.56  | 5,888                         | baa2              | BBB             |
| 120,000          | 91159HJL5        | US BANCORP                  | 7.4              | 5.14                    | 4.84                        | 117,424.04<br>97.85                  | 119,947.53<br>99.96    | 0.5        | 2,523.49                | 951.67    | 5,807                         | A3                | A               |
| 75,000           | 50155QAN0        | KYNDRYL HOLDINGS<br>INC     | 7.1              | 6.15                    | 5.40                        | 76,038.80<br>101.39                  | 80,166.40<br>106.89    | 0.4        | 4,127.60                | 529.17    | 4,763                         | Baa2              | BBB-            |
| 90,000           | 25278XAZ2        | DIAMONDBACK<br>ENERGY INC   | 7.2              | 5.44                    | 5.12                        | 89,721.60<br>99.69                   | 91,864.43<br>102.07    | 0.4        | 2,142.83                | 2,187.00  | 4,860                         | Baa2              | BBB-            |
| 80,000           | 95000U3D3        | WELLS FARGO &<br>COMPANY    | 6.7              | 6.03                    | 4.85                        | 76,375.35<br>95.47                   | 82,987.92<br>103.73    | 0.4        | 6,612.57                | 1,868.19  | 4,311                         | A1                | BBB+            |
| 80,000           | 06051GLH0        | BANK OF AMERICA<br>CORP     | 7.2              | 5.43                    | 4.77                        | 79,188.33<br>98.99                   | 83,063.83<br>103.83    | 0.4        | 3,875.49                | 1,821.42  | 4,230                         | A1                | A-              |
| 75,000           | 29390XAA2        | EQUINIX EU 2<br>FINANCING C | 7.4              | 5.63                    | 4.84                        | 74,284.39<br>99.05                   | 78,776.21<br>105.03    | 0.4        | 4,491.81                | 1,203.13  | 4,125                         | BAA2              | BBB             |
| 80,000           | 72650RBP6        | PLAINS ALL AMER<br>PIPELINE | 7.6              | 5.71                    | 5.19                        | 79,963.19<br>99.95                   | 83,132.60<br>103.92    | 0.4        | 3,169.41                | 190.00    | 4,560                         | Baa3              | BBB             |
| 55,000           | 23331ABS7        | D.R. HORTON INC             | 7.8              | 5.12                    | 4.84                        | 54,458.84<br>99.02                   | 55,693.57<br>101.26    | 0.2        | 1,234.73                | 351.39    | 2,750                         | Baa1              | BBB+            |
| 75,000           | 446150BD5        | HUNTINGTON<br>BANCSHARES    | 7.7              | 5.69                    | 5.18                        | 75,129.73<br>100.17                  | 78,145.42<br>104.19    | 0.4        | 3,015.69                | 689.84    | 4,282                         | Baa1              | BBB+            |
| Accrued Interest |                  |                             |                  |                         |                             |                                      | 67,452.27              | 0.3        |                         |           | 309,625                       |                   |                 |
|                  |                  |                             | 3.8              | 5.35                    | 5.70                        | 5,750,380.79                         | 5,814,562.29           | 26.1       | -3,270.76               | 67,452.27 | 309,625                       |                   |                 |
| ABS              |                  |                             |                  |                         |                             |                                      |                        |            |                         |           |                               |                   |                 |
| 52,368           | 43815PAC3        | HAROT 2022-2 A3             | 0.5              | 3.76                    | 4.79                        | 52,368.35<br>100.00                  | 52,077.13<br>99.44     | 0.2        | -291.22                 | 65.11     | 1,953                         |                   | AAA             |
| 140,000          | 58768RAC4        | MBALT 2023-A A3             | 0.7              | 4.79                    | 4.59                        | 140,000.00<br>100.00                 | 140,165.29<br>100.12   | 0.6        | 165.29                  | 276.50    | 6,636                         | Aaa               | AAA             |
| 151,046          | 65480JAC4        | NAROT 2022-B A3             | 0.7              | 4.51                    | 4.60                        | 151,037.79<br>99.99                  | 150,883.57<br>99.89    | 0.7        | -154.22                 | 280.69    | 6,737                         |                   | AAA             |
| 55,000           | 437927AC0        | HAROT 2023-2 A3             | 1.3              | 4.99                    | 4.28                        | 54,998.39<br>100.00                  | 55,428.96<br>100.78    | 0.2        | 430.57                  | 112.98    | 2,712                         | Aaa               | AAA             |
| 40,000           | 58770JAD6        | MBALT 2024-A A3             | 2.1              | 5.39                    | 4.39                        | 39,999.37<br>100.00                  | 40,761.00<br>101.90    | 0.2        | 761.63                  | 88.67     | 2,128                         | Aaa               |                 |
| 140,000          | 38013JAD5        | GMCAR 2023-1 A3             | 1.0              | 4.71                    | 4.33                        | 139,994.99<br>100.00                 | 140,395.55<br>100.28   | 0.6        | 400.56                  | 253.71    | 6,524                         | Aaa               |                 |

# Portfolio Appraisal

WFT Liquidating Trust  
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US Dollar  
As of Date - 9/30/2024

| Quantity           | CUSIP/<br>Ticker | Description                       | Du<br>ra<br>tion | Yield<br>on Cost<br>(%) | Yield to<br>Mat/Call<br>(%) | Adjusted<br>Total Cost/<br>Unit Cost | Market Value/<br>Price | Assets (%) | Unrealized<br>Gain/Loss | Accrued    | Estimated<br>Annual<br>Income | Moodys<br>Rating | S & P<br>Rating |
|--------------------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|------------|-------------------------------|------------------|-----------------|
| 19,982             | 14686KAD9        | CRVNA 2021-N2 C                   | 1.0              | 1.09                    | 4.95                        | 19,981.53<br>100.00                  | 19,170.32<br>95.94     | 0.1        | -811.21                 | 11.88      | 214                           |                  | AA              |
| 45,000             | 477920AC6        | JDOT 2023-B A3                    | 1.4              | 5.25                    | 4.39                        | 44,997.25<br>99.99                   | 45,487.96<br>101.08    | 0.2        | 490.71                  | 97.13      | 2,331                         | Aaa              |                 |
| 15,120             | 14687GAD7        | CRVNA 2021-N3 C                   | 1.1              | 2.80                    | 5.28                        | 15,035.06<br>99.44                   | 14,418.72<br>95.36     | 0.1        | -616.34                 | 8.57       | 154                           |                  | AA              |
| 65,000             | 80287DAC1        | SDART 2023-6 A3                   | 0.9              | 5.76                    | 4.31                        | 65,081.92<br>100.13                  | 65,876.07<br>101.35    | 0.3        | 794.15                  | 160.60     | 3,855                         | Aaa              |                 |
| 50,000             | 14318WAD9        | CARMX 2024-1 A3                   | 1.6              | 5.00                    | 4.13                        | 49,986.17<br>99.97                   | 50,583.63<br>101.17    | 0.2        | 597.46                  | 102.50     | 2,460                         |                  | AAA             |
| 30,000             | 47800RAD5        | JDOT 2024-A A3                    | 2.0              | 5.12                    | 4.12                        | 30,000.00<br>100.00                  | 30,495.73<br>101.65    | 0.1        | 495.73                  | 63.25      | 1,518                         | Aaa              |                 |
| 70,000             | 02008FAC8        | ALLYA 2024-1 A3                   | 1.3              | 5.14                    | 4.10                        | 69,996.25<br>99.99                   | 70,837.43<br>101.20    | 0.3        | 841.18                  | 148.17     | 3,556                         |                  | AAA             |
| 80,000             | 14319GAD3        | CARMX 2024-3 A3                   | 1.9              | 4.94                    | 3.95                        | 80,000.00<br>100.00                  | 81,332.61<br>101.67    | 0.4        | 1,332.61                | 163.00     | 3,912                         | Aaa              | AAA             |
| 215,000            | 92348KDE0        | VZMT 2024-6 A1A<br>Mtge           | 2.7              | 4.22                    | 4.14                        | 214,944.89<br>99.97                  | 214,992.13<br>100.00   | 1.0        | 47.24                   | 298.85     | 8,966                         | Aaa              | AAA             |
|                    |                  |                                   |                  |                         |                             |                                      | 2,131.60               | 0.0        |                         |            | 53,655                        |                  |                 |
|                    |                  |                                   | 1.4              | 4.66                    | 4.35                        | 1,168,421.97                         | 1,175,037.70           | 5.3        | 4,484.12                | 2,131.60   | 53,655                        |                  |                 |
| MBS - Agency       |                  |                                   |                  |                         |                             |                                      |                        |            |                         |            |                               |                  |                 |
| 419                | 3128KUS73        | FG A64142                         | 3.7              | 4.89                    | 4.09                        | 469.72<br>112.03                     | 448.05<br>106.86       | 0.0        | -21.66                  | 2.03       | 25                            | Aaa              | AA+             |
|                    |                  |                                   |                  |                         |                             |                                      | 2.03                   | 0.0        |                         |            | 25                            |                  |                 |
|                    |                  |                                   | 3.7              | 4.89                    | 4.09                        | 469.72                               | 450.08                 | 0.0        | -21.66                  | 2.03       | 25                            |                  |                 |
| CMBS - Agency      |                  |                                   |                  |                         |                             |                                      |                        |            |                         |            |                               |                  |                 |
| 89,610             | 30298DAE9        | FRESB 2019 - SB64<br>A5H          | 0.3              | 3.49                    | 5.89                        | 92,087.96<br>102.77                  | 89,207.74<br>99.55     | 0.4        | -2,880.21               | 444.70     | 5,520                         | Aaa              | AA+             |
|                    |                  |                                   |                  |                         |                             |                                      | 444.70                 | 0.0        |                         |            | 5,520                         |                  |                 |
|                    |                  |                                   | 0.3              | 3.49                    | 5.89                        | 92,087.96                            | 89,652.44              | 0.4        | -2,880.21               | 444.70     | 5,520                         |                  |                 |
| FIXED INCOME TOTAL |                  |                                   | 3.9              | 4.22                    | 4.44                        | 16,103,782.74                        | 16,171,145.19          | 72.5       | -39,934.45              | 107,296.90 | 580,318                       |                  |                 |
| OTHER              |                  |                                   |                  |                         |                             |                                      |                        |            |                         |            |                               |                  |                 |
| OTHER ASSETS (USD) |                  |                                   |                  |                         |                             |                                      |                        |            |                         |            |                               |                  |                 |
| 156,546            | ASIAENT          | ASIA ENT III ONSHR<br>LP(EST.VAL) |                  |                         |                             | 156,546.04<br>10.00                  | 156,546.04<br>10.00    | 0.7        | 0.00                    |            | 0                             |                  |                 |

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 9/30/2024

| Quantity        | CUSIP/<br>Ticker | Description                       | Du<br>ra<br>tion | Yield<br>on Cost<br>(%) | Yield to<br>Mat/Call<br>(%) | Adjusted<br>Total Cost/<br>Unit Cost | Market Value/<br>Price | Assets (%) | Unrealized<br>Gain/Loss | Accrued    | Estimated<br>Annual<br>Income | Moody's<br>Rating | S & P<br>Rating |
|-----------------|------------------|-----------------------------------|------------------|-------------------------|-----------------------------|--------------------------------------|------------------------|------------|-------------------------|------------|-------------------------------|-------------------|-----------------|
| 5,881           | PRIVEQ           | PRIV EQUITY PTRS III<br>(EST.VAL) |                  |                         |                             | 5,881.44<br>10.00                    | 5,881.44<br>10.00      | 0.0        | 0.00                    |            | 0                             |                   |                 |
| 13,289          | STEPSTONEM       | STEPSTONE MEZZ<br>PART1(EST.VAL)  |                  |                         |                             | 13,289.15<br>10.00                   | 13,289.15<br>10.00     | 0.1        | 0.00                    |            | 0                             |                   |                 |
|                 |                  |                                   |                  |                         | 0.00                        | 175,716.63                           | 175,716.63             | 0.8        | 0.00                    | 0.00       | 0                             |                   |                 |
| OTHER TOTAL     |                  |                                   |                  | 0.00                    | 0.00                        | 175,716.63                           | 175,716.63             | 0.8        | 0.00                    | 0.00       | 0                             |                   |                 |
| TOTAL PORTFOLIO |                  |                                   |                  | 2.85                    | 3.24                        | 21,005,945.80                        | 22,320,400.61          | 100.0      | 1,207,157.91            | 107,296.90 | 737,525                       |                   |                 |

# Transaction Summary

WFT Liquidating Trust  
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US Dollar  
9/1/2024 - 9/30/2024

## Purchases

| Trade Date      | Settle Date | Quantity | CUSIP/Ticker | Security Description                         | Broker       | Price  | Principal  | Commission | SEC Fee | Adjusted Total Cost |
|-----------------|-------------|----------|--------------|----------------------------------------------|--------------|--------|------------|------------|---------|---------------------|
| 9/9/2024        | 9/18/2024   | 215,000  | 92348KDE0    | VZMT 2024-6 A1A Mtge<br>4.170% Due 8/20/2030 | BOFA         | 99.97  | 214,944.16 |            |         | 214,944.16          |
| 9/27/2024       | 9/30/2024   | 637      | NLY          | ANNALY CAP MGMT INC COM                      | RBCZ         | 20.70  | 13,182.78  | 25.48      |         | 13,157.30           |
| 9/27/2024       | 9/30/2024   | 1,850    | BAX          | BAXTER INTL INC COM                          | RBCZ         | 39.03  | 72,196.25  | 74.00      |         | 72,122.25           |
| 9/27/2024       | 9/30/2024   | 915      | CMA          | COMERICA INC COM                             | RBCZ         | 59.45  | 54,397.94  | 36.60      |         | 54,361.34           |
| 9/27/2024       | 9/30/2024   | 370      | GSK          | GLAXOSMITHKLINE PLC SPONSORED<br>ADR         | RBCZ         | 41.08  | 15,197.82  | 14.80      |         | 15,183.02           |
| 9/27/2024       | 9/30/2024   | 289      | HRB          | H&R BLOCK INC                                | RBCZ         | 63.52  | 18,358.44  | 11.56      |         | 18,346.88           |
| 9/27/2024       | 9/30/2024   | 112      | PNC          | PNC FINANCIAL SERVICES GROUP                 | RBCZ         | 183.70 | 20,574.15  | 4.48       |         | 20,569.67           |
| 9/27/2024       | 9/30/2024   | 104      | TGT          | TARGET CORP                                  | RBCZ         | 155.65 | 16,187.33  | 4.16       |         | 16,183.17           |
| 9/27/2024       | 9/30/2024   | 230      | TKR          | TIMKEN CO COM                                | RBCZ         | 84.91  | 19,529.60  | 9.20       |         | 19,520.40           |
| 9/27/2024       | 9/30/2024   | 1,215    | TSN          | TYSON FOODS INC CL A                         | RBCZ         | 59.94  | 72,832.20  | 48.60      |         | 72,783.60           |
| 9/30/2024       | 10/1/2024   | 250,000  | 91282CGS4    | US TREASURY N/B<br>3.625% Due 3/31/2030      | WELLS_b<br>b | 100.10 | 250,253.91 |            |         | 250,253.91          |
| Total Purchases |             |          |              |                                              |              |        | 767,654.58 | 228.88     | 0.00    | 767,425.70          |

## Sales

| Trade Date | Settle Date | Quantity | CUSIP/Ticker | Security Description                    | Broker | Price  | Principal | Commission | SEC Fee | Adjusted Total Cost |
|------------|-------------|----------|--------------|-----------------------------------------|--------|--------|-----------|------------|---------|---------------------|
| 9/9/2024   | 9/10/2024   | 40,000   | 912828ZS2    | US TREASURY N/B<br>0.500% Due 5/31/2027 | BOFA   | 92.14  | 36,856.25 |            |         | 36,856.25           |
| 9/9/2024   | 9/10/2024   | 100,000  | 912828ZS2    | US TREASURY N/B<br>0.500% Due 5/31/2027 | BOFA   | 92.14  | 92,140.63 |            |         | 92,140.63           |
| 9/9/2024   | 9/10/2024   | 55,000   | 912828ZS2    | US TREASURY N/B<br>0.500% Due 5/31/2027 | BOFA   | 92.14  | 50,677.34 |            |         | 50,677.34           |
| 9/9/2024   | 9/10/2024   | 20,000   | 912828ZS2    | US TREASURY N/B<br>0.500% Due 5/31/2027 | BOFA   | 92.14  | 18,428.13 |            |         | 18,428.13           |
| 9/27/2024  | 9/30/2024   | 22       | BLK          | BLACKROCK INC COM                       | RBCZ   | 947.41 | 20,842.99 | 0.88       | 0.58    | 20,841.53           |
| 9/27/2024  | 9/30/2024   | 201      | AVGO         | BROADCOM INC                            | RBCZ   | 172.98 | 34,769.70 | 8.04       | 0.97    | 34,760.69           |
| 9/27/2024  | 9/30/2024   | 231      | CFG          | CITIZENS FINANCIAL GROUP                | RBCZ   | 40.88  | 9,442.95  | 9.24       | 0.26    | 9,433.45            |
| 9/27/2024  | 9/30/2024   | 557      | CFG          | CITIZENS FINANCIAL GROUP                | RBCZ   | 40.88  | 22,769.35 | 22.28      | 0.64    | 22,746.43           |
| 9/27/2024  | 9/30/2024   | 478      | CFG          | CITIZENS FINANCIAL GROUP                | RBCZ   | 40.88  | 19,539.95 | 19.12      | 0.55    | 19,520.28           |

# Transaction Summary

WFT Liquidating Trust  
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US Dollar  
9/1/2024 - 9/30/2024

## Sales

| Trade Date         | Settle Date | Quantity | CUSIP/Ticker | Security Description                    | Broker  | Price  | Principal         | Commission    | SEC Fee     | Adjusted Total Cost |
|--------------------|-------------|----------|--------------|-----------------------------------------|---------|--------|-------------------|---------------|-------------|---------------------|
| 9/27/2024          | 9/30/2024   | 4,389    | CNH          | CNH INDUSTRIAL NV                       | RBCZ    | 11.30  | 49,597.38         | 175.56        | 1.39        | 49,420.43           |
| 9/27/2024          | 9/30/2024   | 834      | TAP          | MOLSON COORS BREWING CO -B              | RBCZ    | 56.68  | 47,271.63         | 33.36         | 1.32        | 47,236.95           |
| 9/27/2024          | 9/30/2024   | 413      | TAP          | MOLSON COORS BREWING CO -B              | RBCZ    | 56.68  | 23,409.10         | 16.52         | 0.65        | 23,391.93           |
| 9/27/2024          | 9/30/2024   | 327      | DGX          | QUEST DIAGNOSTICS INC COM               | RBCZ    | 155.38 | 50,809.48         | 13.08         | 1.42        | 50,794.98           |
| 9/27/2024          | 9/30/2024   | 128      | DGX          | QUEST DIAGNOSTICS INC COM               | RBCZ    | 155.38 | 19,888.73         | 5.12          | 0.55        | 19,883.06           |
| 9/30/2024          | 10/1/2024   | 50,000   | 912828P46    | US TREASURY N/B<br>1.625% Due 2/15/2026 | BMO_bb  | 97.12  | 48,560.55         |               |             | 48,560.55           |
| 9/30/2024          | 10/1/2024   | 130,000  | 92348KBL6    | VZMT 2023-2 A<br>4.890% Due 4/13/2028   | MITs_bb | 100.08 | 130,101.56        |               |             | 130,101.56          |
| <b>Total Sales</b> |             |          |              |                                         |         |        | <b>675,105.72</b> | <b>303.20</b> | <b>8.33</b> | <b>674,794.19</b>   |

## Dividends

| Ex-Date   | Pay-Date   | CUSIP/Ticker | Security Description          | Price | Principal | Total Amount |
|-----------|------------|--------------|-------------------------------|-------|-----------|--------------|
| 9/3/2024  | 10/2/2024  | HIG          | HARTFORD FINANCIAL SVCS GRP   | 1.00  | 264.14    | 264.14       |
| 9/3/2024  | 9/17/2024  | IPG          | INTERPUBLIC GROUP COS INC COM | 1.00  | 679.14    | 679.14       |
| 9/3/2024  | 9/18/2024  | NOC          | NORTHROP GRUMMAN CORP         | 1.00  | 356.38    | 356.38       |
| 9/3/2024  | 9/13/2024  | O            | REALTY INCOME CORP COM        | 1.00  | 189.62    | 189.62       |
| 9/5/2024  | 10/3/2024  | HRB          | H&R BLOCK INC                 | 1.00  | 306.00    | 306.00       |
| 9/5/2024  | 9/26/2024  | QCOM         | QUALCOMM INC COM              | 1.00  | 277.10    | 277.10       |
| 9/6/2024  | 9/27/2024  | BAC          | BANK OF AMERICA CORP          | 1.00  | 725.14    | 725.14       |
| 9/9/2024  | 9/23/2024  | BLK          | BLACKROCK INC COM             | 1.00  | 418.20    | 418.20       |
| 9/9/2024  | 10/1/2024  | FDX          | FEDEX CORP COM                | 1.00  | 317.40    | 317.40       |
| 9/13/2024 | 9/30/2024  | CCI          | CROWN CASTLE INC              | 1.00  | 732.42    | 732.42       |
| 9/13/2024 | 9/27/2024  | TROW         | PRICE T ROWE GROUP INC COM    | 1.00  | 606.36    | 606.36       |
| 9/16/2024 | 10/10/2024 | MO           | ALTRIA GROUP INC COM          | 1.00  | 913.92    | 913.92       |
| 9/16/2024 | 10/7/2024  | EMN          | EASTMAN CHEM CO COM           | 1.00  | 727.38    | 727.38       |
| 9/16/2024 | 10/3/2024  | IRM          | IRON MOUNTAIN INC             | 1.00  | 567.00    | 567.00       |
| 9/19/2024 | 9/30/2024  | AVGO         | BROADCOM INC                  | 1.00  | 349.80    | 349.80       |
| 9/20/2024 | 10/4/2024  | DKS          | DICKS SPORTING GOODS INC COM  | 1.00  | 240.90    | 240.90       |

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
9/1/2024 - 9/30/2024

## Dividends

| Ex-Date                | Pay-Date   | CUSIP/Ticker | Security Description            | Price | Principal        | Total Amount     |
|------------------------|------------|--------------|---------------------------------|-------|------------------|------------------|
| 9/20/2024              | 10/9/2024  | IFF          | INTL FLAVORS & FRAGRANCES       | 1.00  | 384.00           | 384.00           |
| 9/27/2024              | 10/11/2024 | MDT          | MEDTRONIC PLC                   | 1.00  | 794.50           | 794.50           |
| 9/30/2024              | 10/31/2024 | NLY          | ANNALY CAP MGMT INC COM         | 1.00  | 1,253.85         | 1,253.85         |
| 9/30/2024              | 10/15/2024 | REXR         | REXFORD INDUSTRIAL REALTY, INC. | 1.00  | 328.15           | 328.15           |
| <b>Total Dividends</b> |            |              |                                 |       | <b>10,431.40</b> | <b>10,431.40</b> |

## Interest

| Trade Date | Settle Date | CUSIP/Ticker | Security Description                          | Price  | Principal | Total Amount |
|------------|-------------|--------------|-----------------------------------------------|--------|-----------|--------------|
| 9/1/2024   | 9/3/2024    | 26441CA54    | DUKE ENERGY CORP NEW<br>2.650% Due 9/1/2026   | 100.00 | 1,987.50  | 1,987.50     |
| 9/1/2024   | 9/3/2024    | 036752AG8    | ELEVANCE HEALTH INC<br>4.101% Due 3/1/2028    | 100.00 | 2,153.03  | 2,153.03     |
| 9/1/2024   | 9/16/2024   | 3128KUS73    | FG A64142<br>6.000% Due 8/1/2037              | 100.00 | 2.11      | 2.11         |
| 9/1/2024   | 9/25/2024   | 30298DAE9    | FRESB 2019 - SB64 A5H<br>6.160% Due 4/25/2039 | 100.00 | 395.48    | 395.48       |
| 9/2/2024   | 9/3/2024    | 031162DP2    | AMGEN INC<br>5.150% Due 3/2/2028              | 100.00 | 1,158.75  | 1,158.75     |
| 9/10/2024  | 9/10/2024   | 14686KAD9    | CRVNA 2021-N2 C<br>1.070% Due 3/10/2028       | 100.00 | 18.62     | 18.62        |
| 9/10/2024  | 9/10/2024   | 14687GAD7    | CRVNA 2021-N3 C<br>1.020% Due 6/12/2028       | 100.00 | 13.42     | 13.42        |
| 9/13/2024  | 9/13/2024   | 06738ECK9    | BARCLAYS PLC<br>6.490% Due 9/13/2029          | 100.00 | 2,433.75  | 2,433.75     |
| 9/15/2024  | 9/16/2024   | 02008FAC8    | ALLYA 2024-1 A3<br>5.080% Due 12/15/2028      | 100.00 | 296.33    | 296.33       |
| 9/15/2024  | 9/16/2024   | 14318WAD9    | CARMX 2024-1 A3<br>4.920% Due 10/16/2028      | 100.00 | 205.00    | 205.00       |
| 9/15/2024  | 9/16/2024   | 14319GAD3    | CARMX 2024-3 A3<br>4.890% Due 7/16/2029       | 100.00 | 326.00    | 326.00       |

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
9/1/2024 - 9/30/2024

## Interest

| Trade Date | Settle Date | CUSIP/Ticker | Security Description                             | Price  | Principal | Total Amount |
|------------|-------------|--------------|--------------------------------------------------|--------|-----------|--------------|
| 9/15/2024  | 9/16/2024   | 31946MAA1    | FIRST CITIZENS BANCSHARE<br>3.375% Due 3/15/2030 | 100.00 | 1,181.25  | 1,181.25     |
| 9/15/2024  | 9/16/2024   | 437927AC0    | HAROT 2023-2 A3<br>4.930% Due 11/15/2027         | 100.00 | 225.96    | 225.96       |
| 9/15/2024  | 9/16/2024   | 477920AC6    | JDOT 2023-B A3<br>5.180% Due 3/15/2028           | 100.00 | 194.25    | 194.25       |
| 9/15/2024  | 9/16/2024   | 47800RAD5    | JDOT 2024-A A3<br>5.060% Due 11/15/2028          | 100.00 | 124.00    | 124.00       |
| 9/15/2024  | 9/16/2024   | 58768RAC4    | MBALT 2023-A A3<br>4.740% Due 1/15/2027          | 100.00 | 553.00    | 553.00       |
| 9/15/2024  | 9/16/2024   | 58770JAD6    | MBALT 2024-A A3<br>5.320% Due 1/18/2028          | 100.00 | 177.33    | 177.33       |
| 9/15/2024  | 9/16/2024   | 65480JAC4    | NAROT 2022-B A3<br>4.460% Due 5/17/2027          | 100.00 | 597.78    | 597.78       |
| 9/15/2024  | 9/16/2024   | 80287DAC1    | SDART 2023-6 A3<br>5.930% Due 7/17/2028          | 100.00 | 321.21    | 321.21       |
| 9/15/2024  | 9/16/2024   | 91324PCV2    | UNITEDHEALTH GROUP INC<br>3.100% Due 3/15/2026   | 100.00 | 1,085.00  | 1,085.00     |
| 9/15/2024  | 9/16/2024   | 55903VBG7    | WARNERMEDIA HOLDINGS INC<br>6.412% Due 3/15/2026 | 100.00 | 4,648.70  | 4,648.70     |
| 9/16/2024  | 9/16/2024   | 38013JAD5    | GMCAR 2023-1 A3<br>4.660% Due 2/16/2028          | 100.00 | 543.67    | 543.67       |
| 9/18/2024  | 9/18/2024   | 43815PAC3    | HAROT 2022-2 A3<br>3.730% Due 7/20/2026          | 100.00 | 177.79    | 177.79       |
| 9/20/2024  | 9/20/2024   | 92348KBL6    | VZMT 2023-2 A<br>4.890% Due 4/13/2028            | 100.00 | 529.75    | 529.75       |
| 9/27/2024  | 9/27/2024   | 654106AJ2    | NIKE INC<br>2.750% Due 3/27/2027                 | 100.00 | 962.50    | 962.50       |
| 9/30/2024  | 9/30/2024   | 29365TAG9    | ENTERGY TEXAS INC<br>4.000% Due 3/30/2029        | 100.00 | 1,600.00  | 1,600.00     |
| 9/30/2024  | 10/1/2024   | CASH         | MONEY FUND                                       | 1.00   | 2,064.10  | 2,064.10     |
| 9/30/2024  | 10/1/2024   | CASH         | MONEY FUND                                       | 1.00   | 454.14    | 454.14       |

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
9/1/2024 - 9/30/2024

## Interest

| Trade Date     | Settle Date | CUSIP/Ticker | Security Description                    | Price  | Principal | Total Amount |
|----------------|-------------|--------------|-----------------------------------------|--------|-----------|--------------|
| 9/30/2024      | 9/30/2024   | 91282CEE7    | US TREASURY N/B<br>2.375% Due 3/31/2029 | 100.00 | 25,234.38 | 25,234.38    |
| 9/30/2024      | 9/30/2024   | 91282CGS4    | US TREASURY N/B<br>3.625% Due 3/31/2030 | 100.00 | 16,493.75 | 16,493.75    |
| Total Interest |             |              |                                         |        | 66,158.55 | 66,158.55    |

## Principal Payments

| Trade Date               | Settle Date | Quantity | CUSIP/Ticker | Security Description                          | Price     | Adjusted Cost Basis | Amortization | Adjusted Total Cost |
|--------------------------|-------------|----------|--------------|-----------------------------------------------|-----------|---------------------|--------------|---------------------|
| 9/1/2024                 | 9/16/2024   | 2        | 3128KUS73    | FG A64142<br>6.000% Due 8/1/2037              | 100.00    | 1.98                | -0.02        | 1.98                |
| 9/1/2024                 | 9/25/2024   | 70       | 30298DAE9    | FRESB 2019 - SB64 A5H<br>6.160% Due 4/25/2039 | 100.00    | 70.47               | -0.34        | 70.47               |
| 9/1/2024                 | 9/25/2024   | 56       | 30298DAE9    | FRESB 2019 - SB64 A5H<br>6.160% Due 4/25/2039 | 100.00    | 56.38               | -0.22        | 56.38               |
| 9/10/2024                | 9/10/2024   | 902      | 14686KAD9    | CRVNA 2021-N2 C<br>1.070% Due 3/10/2028       | 100.00    | 901.62              | 0.42         | 901.62              |
| 9/10/2024                | 9/10/2024   | 283      | 14687GAD7    | CRVNA 2021-N3 C<br>1.020% Due 6/12/2028       | 100.00    | 282.61              | 0.25         | 282.61              |
| 9/10/2024                | 9/10/2024   | 283      | 14687GAD7    | CRVNA 2021-N3 C<br>1.020% Due 6/12/2028       | 100.00    | 282.61              | -0.47        | 282.61              |
| 9/10/2024                | 9/10/2024   | 106      | 14687GAD7    | CRVNA 2021-N3 C<br>1.020% Due 6/12/2028       | 100.00    | 105.98              | 18.05        | 105.98              |
| 9/15/2024                | 9/16/2024   | 9,793    | 65480JAC4    | NAROT 2022-B A3<br>4.460% Due 5/17/2027       | 100.00    | 9,793.11            | 1.52         | 9,793.11            |
| 9/18/2024                | 9/18/2024   | 4,830    | 43815PAC3    | HAROT 2022-2 A3<br>3.730% Due 7/20/2026       | 100.00    | 4,829.81            | 0.38         | 4,829.81            |
| Total Principal Payments |             |          |              |                                               | 16,324.57 | 19.57               |              | 16,324.57           |

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
9/1/2024 - 9/30/2024

## Withdrawals

| Trade Date        | Settle Date | CUSIP/Ticker | Security Description | Price | Principal  | Total Amount |
|-------------------|-------------|--------------|----------------------|-------|------------|--------------|
| 9/13/2024         | 9/13/2024   | CASH         | MONEY FUND           | 1.00  | 100,000.00 | 100,000.00   |
| 9/20/2024         | 9/20/2024   | CASH         | MONEY FUND           | 1.00  | 100,000.00 | 100,000.00   |
| Total Withdrawals |             |              |                      |       | 200,000.00 | 200,000.00   |

## Purchased Accrued

| Trade Date              | Settle Date | CUSIP/Ticker | Security Description                         | Price  | Principal | Adjusted Total Cost |
|-------------------------|-------------|--------------|----------------------------------------------|--------|-----------|---------------------|
| 9/9/2024                | 9/18/2024   | 92348KDE0    | VZMT 2024-6 A1A Mtge<br>4.170% Due 8/20/2030 |        | 0.00      | 0.00                |
| 9/30/2024               | 10/1/2024   | 91282CGS4    | US TREASURY N/B<br>3.625% Due 3/31/2030      | 100.00 | -24.90    | -24.90              |
| Total Purchased Accrued |             |              |                                              |        | -24.90    | -24.90              |

## Sold Accrued

| Trade Date         | Settle Date | CUSIP/Ticker | Security Description                    | Price  | Principal | Adjusted Total Cost |
|--------------------|-------------|--------------|-----------------------------------------|--------|-----------|---------------------|
| 9/9/2024           | 9/10/2024   | 912828ZS2    | US TREASURY N/B<br>0.500% Due 5/31/2027 | 100.00 | 299.59    | 299.59              |
| 9/30/2024          | 10/1/2024   | 912828P46    | US TREASURY N/B<br>1.625% Due 2/15/2026 | 100.00 | 103.77    | 103.77              |
| 9/30/2024          | 10/1/2024   | 92348KBL6    | VZMT 2023-2 A<br>4.890% Due 4/13/2028   | 100.00 | 194.24    | 194.24              |
| Total Sold Accrued |             |              |                                         |        | 597.60    | 597.60              |

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
9/1/2024 - 9/30/2024

| Open Date                       | Close Date | Quantity         | CUSIP/Ticker | Security        | Transaction Type | Cost Basis     | Amort. or Accretion | Proceeds       | Short Term Gain/Loss | Long Term Gain/Loss |
|---------------------------------|------------|------------------|--------------|-----------------|------------------|----------------|---------------------|----------------|----------------------|---------------------|
| 5/7/2021                        | 9/9/2024   | 40,000           | 912828ZS2    | US TREASURY N/B |                  | 38,721.87      | 694.55              | 36,856.25      | 0.00                 | -2,560.17           |
| 5/21/2021                       | 9/9/2024   | 100,000          | 912828ZS2    | US TREASURY N/B |                  | 96,625.00      | 1,823.65            | 92,140.63      | 0.00                 | -6,308.02           |
| 5/24/2021                       | 9/9/2024   | 55,000           | 912828ZS2    | US TREASURY N/B |                  | 53,188.87      | 977.71              | 50,677.34      | 0.00                 | -3,489.24           |
| 5/28/2021                       | 9/9/2024   | 20,000           | 912828ZS2    | US TREASURY N/B |                  | 19,365.63      | 342.04              | 18,428.13      | 0.00                 | -1,279.53           |
| 6/15/2021                       | 9/27/2024  | 327              | DGX          | QUEST DIAGNOSTI |                  | 41,917.38      |                     | 50,809.48      | 0.00                 | 8,892.10            |
| 8/2/2023                        | 9/27/2024  | 128              | DGX          | QUEST DIAGNOSTI |                  | 17,151.92      |                     | 19,888.73      | 0.00                 | 2,736.81            |
| 12/14/2022                      | 9/27/2024  | 834              | TAP          | MOLSON COORS BR |                  | 43,876.74      |                     | 47,271.63      | 0.00                 | 3,394.89            |
| 3/21/2024                       | 9/27/2024  | 413              | TAP          | MOLSON COORS BR |                  | 27,831.20      |                     | 23,409.10      | -4,422.10            |                     |
| 9/22/2021                       | 9/27/2024  | 231              | CFG          | CITIZENS FINANC |                  | 9,925.05       |                     | 9,442.95       | 0.00                 | -482.10             |
| 12/9/2021                       | 9/27/2024  | 557              | CFG          | CITIZENS FINANC |                  | 26,545.84      |                     | 22,769.35      | 0.00                 | -3,776.49           |
| 3/30/2022                       | 9/27/2024  | 478              | CFG          | CITIZENS FINANC |                  | 22,398.94      |                     | 19,539.95      | 0.00                 | -2,858.99           |
| 6/28/2023                       | 9/27/2024  | 4,389            | CNH          | CNH INDUSTRIAL  |                  | 62,078.45      |                     | 49,597.38      | 0.00                 | -12,481.07          |
| 6/23/2020                       | 9/27/2024  | 22               | BLK          | BLACKROCK INC C |                  | 12,245.46      |                     | 20,842.99      | 0.00                 | 8,597.53            |
| 10/10/2019                      | 9/27/2024  | 201              | AVGO         | BROADCOM INC    |                  | 5,532.35       |                     | 34,769.70      | 0.00                 | 29,237.35           |
| 2/28/2023                       | 9/30/2024  | 50,000           | 912828P46    | US TREASURY N/B |                  | 46,064.45      | 2,043.15            | 48,560.55      | 0.00                 | 452.95              |
| 4/18/2023                       | 9/30/2024  | 130,000          | 92348KBL6    | VZMT 2023-2 A   |                  | 129,997.96     | 2.04                | 130,101.56     | 0.00                 | 101.56              |
| <b>Total Gains</b>              |            |                  |              |                 |                  |                |                     |                | <b>0</b>             | <b>53,413</b>       |
| <b>Total Losses</b>             |            |                  |              |                 |                  |                |                     |                | <b>-4,422</b>        | <b>-33,236</b>      |
| <b>Total</b>                    |            |                  |              |                 |                  | <b>653,467</b> | <b>5,883.12</b>     | <b>675,106</b> | <b>-4,422</b>        | <b>20,178</b>       |
| <b>Total Realized Gain/Loss</b> |            | <b>15,755.48</b> |              |                 |                  |                |                     |                |                      |                     |