

Wright Current Income Fund (WCIF)

Portfolio of Investments – As of December 31, 2016

Face Amount	Description	Coupon Rate	Maturity Date	Value
FIXED INCOME INVESTMENTS - 97.0%				
AGENCY MORTGAGE-BACKED SECURITIES - 94.3%				
\$ 135,403	FHLMC Gold Pool #A37619	4.500%	09/01/35	\$ 145,931
222,350	FHLMC Gold Pool #A39555	5.500%	11/01/35	252,282
426,781	FHLMC Gold Pool #A88945	4.000%	08/01/39	451,230
546,801	FHLMC Gold Pool #A92435	5.000%	06/01/40	595,653
19,758	FHLMC Gold Pool #C00778	7.000%	06/01/29	22,527
263,261	FHLMC Gold Pool #C03552	4.500%	08/01/40	284,235
570,805	FHLMC Gold Pool #G05457	4.500%	05/01/39	615,716
297,067	FHLMC Gold Pool #G07025	5.000%	02/01/42	324,772
107,039	FHLMC Gold Pool #G08022	6.000%	11/01/34	121,912
102,945	FHLMC Gold Pool #G08047	6.000%	03/01/35	117,847
581,842	FHLMC Gold Pool #G08378	6.000%	10/01/39	658,292
275,151	FHLMC Gold Pool #G30285	6.000%	02/01/26	311,006
71,196	FHLMC Gold Pool #G80111	7.300%	12/17/22	77,032
11,994	FHLMC Gold Pool #H09098	6.500%	10/01/37	13,200
105,919	FHLMC Gold Pool #P00024	7.000%	09/01/32	118,471
427,367	FHLMC Gold Pool #P50079	5.000%	07/01/33	455,067
177,241	FHLMC Gold Pool #T30126	5.550%	07/01/37	196,766
73,779	FHLMC Gold Pool #T30133	5.550%	07/01/37	81,944
353,571	FHLMC Gold Pool #T60798	3.500%	07/01/42	358,659
194,954	FHLMC Gold Pool #U30400	5.550%	06/01/37	216,406
1,595,075	FHLMC Gold Pool #U80611	4.500%	11/01/33	1,748,872
216,829	FHLMC, Series 2097, Class PZ	6.000%	11/15/28	247,626
36,111	FHLMC, Series 2176, Class OJ	7.000%	08/15/29	41,384
24,526	FHLMC, Series 2201, Class C	8.000%	11/15/29	28,351
98,964	FHLMC, Series 2218, Class ZB	6.000%	03/15/30	111,312
24,348	FHLMC, Series 2576, Class HC	5.500%	03/15/33	26,362
72,784	FHLMC, Series 2802, Class OH	6.000%	05/15/34	78,420
244,106	FHLMC, Series 3033, Class WY	5.500%	09/15/35	271,290
89,446	FHLMC, Series 3072, Class DL	6.000%	02/15/35	97,811
306,535	FHLMC, Series 3143, Class BC	5.500%	02/15/36	337,782
44,824	FHLMC, Series 3255, Class QE	5.500%	12/15/36	49,880
395,194	FHLMC, Series 3613, Class HJ	5.500%	12/15/39	437,240
299,715	FHLMC, Series 3677, Class PB	4.500%	05/15/40	322,291
458,790	FHLMC, Series 3926, Class OP	6.000%	08/15/25	496,581
564,694	FHLMC, Series 3960, Class BM	3.000%	02/15/30	578,815
146,393	FHLMC, Series 4050, Class NK	4.500%	09/15/41	156,657
1,000,000	FHLMC, Series 4299, Class JY	4.000%	01/15/44	1,087,649
24,393	FHLMC-GNMA, Series 23, Class KZ	6.500%	11/25/23	26,803
205,789	FNMA Pool #252034	7.000%	09/01/28	233,545
19,665	FNMA Pool #252215	6.000%	11/01/28	22,255
216,486	FNMA Pool #256182	6.000%	03/01/36	238,398
23,420	FNMA Pool #256972	6.000%	11/01/37	25,030
135,657	FNMA Pool #257138	5.000%	03/01/38	144,024
43,990	FNMA Pool #594207	6.500%	02/01/31	49,325
176,205	FNMA Pool #687887	5.500%	03/01/33	202,248
302,874	FNMA Pool #694795	5.500%	04/01/33	347,904
106,018	FNMA Pool #724888	5.500%	06/01/33	114,991
132,324	FNMA Pool #735861	6.500%	09/01/33	151,245
228,676	FNMA Pool #745318	5.000%	12/01/34	248,423
146,304	FNMA Pool #801506	4.750%	09/01/34	158,309

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\$ 22,150	FNMA Pool #809042	5.500%	10/01/34	\$ 25,066
86,854	FNMA Pool #813839	6.000%	11/01/34	96,033
45,426	FNMA Pool #819230	5.350%	02/01/35	50,905
369,903	FNMA Pool #819457	4.750%	02/01/35	400,969
1,061,341	FNMA Pool #821082	6.000%	03/01/35	1,162,308
175,992	FNMA Pool #831927	6.000%	12/01/36	201,336
91,822	FNMA Pool #833303	5.150%	05/01/35	102,857
590,875	FNMA Pool #846323	4.250%	11/01/35	630,217
461,066	FNMA Pool #851762	4.250%	01/01/36	491,175
238,701	FNMA Pool #852504	5.350%	09/01/35	266,464
27,814	FNMA Pool #878502	5.350%	12/01/35	31,166
6,069	FNMA Pool #879901	5.500%	01/01/36	6,348
463,936	FNMA Pool #883281	7.000%	07/01/36	544,196
42,333	FNMA Pool #888534	5.000%	08/01/37	44,926
479,794	FNMA Pool #891367	4.750%	04/01/36	519,082
157,977	FNMA Pool #895567	5.450%	04/01/36	178,767
581,484	FNMA Pool #896838	5.450%	07/01/36	651,535
661,311	FNMA Pool #899651	6.500%	08/01/37	762,397
29,691	FNMA Pool #908160	5.500%	12/01/36	30,753
133,459	FNMA Pool #930504	5.000%	02/01/39	144,383
46,273	FNMA Pool #930664	6.500%	03/01/39	53,752
410,428	FNMA Pool #940441	5.780%	03/01/37	464,097
159,153	FNMA Pool #954633	5.500%	02/01/37	175,531
18,958	FNMA Pool #954957	6.000%	10/01/37	20,369
153,534	FNMA Pool #995656	7.000%	06/01/33	180,954
422,721	FNMA Pool #AB2693	4.500%	04/01/41	464,132
290,993	FNMA Pool #AC5445	5.000%	11/01/39	321,166
401,818	FNMA Pool #AC9581	5.500%	01/01/40	452,409
1,275,874	FNMA Pool #AL1949	4.000%	06/01/42	1,348,270
231,782	FNMA Pool #AL6860	4.500%	03/01/44	255,647
218,494	FNMA Pool #AM4671	5.320%	10/01/43	261,034
814,288	FNMA Pool #AM5015	4.940%	12/01/43	930,360
175,565	FNMA Pool #AS5235	3.500%	06/01/45	180,120
154,366	FNMA Whole Loan, Series 2003-W17, Class 1A7	5.750%	08/25/33	173,098
239,520	FNMA Whole Loan, Series 2004-W11, Class 1A1	6.000%	05/25/44	274,973
132,479	FNMA, Series 2001-52, Class XZ	6.500%	10/25/31	152,378
2,030,163	FNMA, Series 2003-18, Class XD	5.000%	03/25/33	2,191,766
47,189	FNMA, Series 2003-30, Class JQ	5.500%	04/25/33	51,224
255,151	FNMA, Series 2003-32, Class BZ	6.000%	11/25/32	287,696
164,889	FNMA, Series 2004-17, Class H	5.500%	04/25/34	181,089
284,814	FNMA, Series 2004-18, Class EZ	6.000%	04/25/34	318,387
102,722	FNMA, Series 2005-106, Class UK	5.500%	12/25/35	105,642
172,000	FNMA, Series 2005-120, Class PB	6.000%	01/25/36	200,319
116,534	FNMA, Series 2005-58, Class BC	5.500%	07/25/25	128,027
651,777	FNMA, Series 2006-24, Class Z	5.500%	04/25/36	731,317
649,860	FNMA, Series 2006-74, Class PD	6.500%	08/25/36	744,292
201,949	FNMA, Series 2007-71, Class GB	6.000%	07/25/37	229,625
186,374	FNMA, Series 2007-76, Class PE	6.000%	08/25/37	205,638
497,787	FNMA, Series 2007-81, Class GE	6.000%	08/25/37	541,470
493,832	FNMA, Series 2008-60, Class JC	5.000%	07/25/38	539,836
150,000	FNMA, Series 2009-50, Class AX	5.000%	07/25/39	172,059
290,000	FNMA, Series 2010-136, Class CY	4.000%	12/25/40	308,818
685,529	FNMA, Series 2011-52, Class GB	5.000%	06/25/41	752,425
117,963	FNMA, Series 2012-51, Class B	7.000%	05/25/42	135,385
605,104	FNMA, Series 2013-17, Class YM	4.000%	03/25/33	644,805

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\$ 83,479	FNMA, Series G93-5, Class Z	6.500%	02/25/23	\$ 91,935
976	GNMA I Pool #602377	4.500%	06/15/18	997
485	GNMA I Pool #603377	4.500%	01/15/18	495
172,946	GNMA I Pool #615272	4.500%	07/15/33	191,645
111,535	GNMA I Pool #626755	5.000%	03/15/35	123,515
163,509	GNMA I Pool #644970	5.000%	06/15/35	180,483
98,205	GNMA I Pool #647406	5.000%	09/15/35	108,503
115,497	GNMA I Pool #650493	5.000%	01/15/36	127,654
103,951	GNMA I Pool #675477	5.000%	06/15/38	114,395
341,022	GNMA I Pool #678649	4.000%	12/15/39	370,579
132,902	GNMA I Pool #697999	4.500%	02/15/24	142,860
325,650	GNMA I Pool #711286	6.500%	10/15/32	372,286
406,480	GNMA I Pool #737844	3.500%	01/15/26	427,660
893,322	GNMA I Pool #745301	4.500%	08/15/30	929,266
504,165	GNMA I Pool #752112	3.500%	01/15/33	530,705
233,814	GNMA I Pool #781341	6.000%	10/15/31	271,596
409,434	GNMA I Pool #781886	5.500%	03/15/35	462,722
92,405	GNMA I Pool #782771	4.500%	09/15/24	99,892
753,487	GNMA II Pool #003066	5.500%	04/20/31	841,254
29,120	GNMA II Pool #003284	5.500%	09/20/32	32,605
143,621	GNMA II Pool #003403	5.500%	06/20/33	161,538
295,811	GNMA II Pool #003638	6.000%	11/20/34	345,010
78,492	GNMA II Pool #003689	4.500%	03/20/35	84,466
291,377	GNMA II Pool #003909	5.500%	10/20/36	323,664
8,839	GNMA II Pool #004284	5.500%	11/20/38	9,321
115,331	GNMA II Pool #004291	6.000%	11/20/38	130,489
23,421	GNMA II Pool #004412	5.000%	04/20/39	24,491
166,289	GNMA II Pool #004561	6.000%	10/20/39	190,546
125,114	GNMA II Pool #004702	3.500%	06/20/25	130,710
135,798	GNMA II Pool #004753	8.000%	08/20/30	151,922
508,057	GNMA II Pool #004838	6.500%	10/20/40	575,991
1,022,234	GNMA II Pool #442324	4.500%	08/20/41	1,096,673
134,064	GNMA II Pool #610116	5.760%	04/20/33	148,155
195,968	GNMA II Pool #648541	6.000%	10/20/35	208,219
593,828	GNMA II Pool #781642	5.500%	08/20/33	677,296
536,776	GNMA II Pool #AG0467	4.000%	04/20/44	570,557
109,677	GNMA II Pool #MA2295	4.500%	10/20/44	113,087
152,960	GNMA, Series 2002-33, Class ZD	6.000%	05/16/32	174,017
51,023	GNMA, Series 2002-45, Class QE	6.500%	06/20/32	59,076
46,701	GNMA, Series 2002-7, Class PG	6.500%	01/20/32	53,702
113,266	GNMA, Series 2003-103, Class PC	5.500%	11/20/33	127,837
70,597	GNMA, Series 2003-26, Class MA	5.500%	03/20/33	75,415
154,000	GNMA, Series 2003-46, Class HA	4.500%	06/20/33	166,105
179,000	GNMA, Series 2003-46, Class MA	5.000%	05/20/33	185,506
360,682	GNMA, Series 2003-46, Class ND	5.000%	06/20/33	406,939
306,777	GNMA, Series 2003-57, Class C	4.500%	04/20/33	335,196
100,354	GNMA, Series 2003-84, Class PC	5.500%	10/20/33	110,878
18,431	GNMA, Series 2004-16, Class GB	5.500%	06/20/33	18,757
211,000	GNMA, Series 2005-13, Class BE	5.000%	09/20/34	222,516
592,160	GNMA, Series 2005-17, Class GE	5.000%	02/20/35	647,552
196,648	GNMA, Series 2005-49, Class B	5.500%	06/20/35	217,556
164,185	GNMA, Series 2005-51, Class DC	5.000%	07/20/35	180,078
58,971	GNMA, Series 2005-93, Class BH	5.500%	06/20/35	65,852
960,933	GNMA, Series 2007-14, Class PB	5.400%	03/20/37	1,073,962
43,288	GNMA, Series 2007-18, Class B	5.500%	05/20/35	49,498
340,855	GNMA, Series 2007-59, Class ZT	5.500%	10/20/37	377,911

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Face Amount	Description	Coupon Rate	Maturity Date	Value
\$ 84,691	GNMA, Series 2007-68, Class NA	5.000%	11/20/37	\$ 92,969
47,712	GNMA, Series 2007-70, Class PE	5.500%	11/20/37	53,350
240,000	GNMA, Series 2008-26, Class JP	5.250%	03/20/38	264,211
387,640	GNMA, Series 2008-35, Class NF	5.000%	04/20/38	424,699
399,101	GNMA, Series 2008-38, Class PL	5.500%	05/20/38	443,951
314,000	GNMA, Series 2008-65, Class CM	5.000%	08/20/38	345,143
1,651,408	GNMA, Series 2008-65, Class PG	6.000%	08/20/38	1,862,591
157,000	GNMA, Series 2009-47, Class LT	5.000%	06/20/39	176,092
473,060	GNMA, Series 2009-93, Class AY	5.000%	10/20/39	520,872
1,500,000	GNMA, Series 2010-116, Class JB	5.000%	06/16/40	1,641,070
337,563	GNMA, Series 2010-129, Class NK	4.000%	06/20/39	351,502
320,960	GNMA, Series 2012-124, Class NE	2.000%	10/20/42	248,163
Total Agency Mortgage-Backed Securities (identified cost, \$55,474,736)				<u>\$ 55,354,912</u>
OTHER U.S. GOVERNMENT GUARANTEED - 2.7%				
INDUSTRIALS - 2.7%				
\$1,421,000	Vessel Management Services, Inc.	5.125%	04/16/35	\$ 1,566,947
Total Other U.S. Government Guaranteed (identified cost, \$1,623,212)				<u>\$ 1,566,947</u>
TOTAL FIXED INCOME INVESTMENTS (identified cost, \$57,097,948) — 97.0%				<u>\$ 56,921,859</u>
SHORT-TERM INVESTMENTS - 2.7%				
\$1,597,772	Fidelity Government Money Market Fund - Class I, 0.40% (1)			\$ 1,597,772
TOTAL SHORT-TERM INVESTMENTS (identified cost, \$1,597,772) — 2.7%				<u>\$ 1,597,772</u>
TOTAL INVESTMENTS (identified cost, \$58,695,720) — 99.7%				\$ 58,519,631
OTHER ASSETS, IN EXCESS OF LIABILITIES — 0.3%				<u>185,539</u>
NET ASSETS — 100.0%				<u>\$ 58,705,170</u>

FHLMC — Federal Home Loan Mortgage Corporation

FNMA — Federal National Mortgage Association

GNMA — Government National Mortgage Association

(1) Variable rate security. Rate presented is as of December 31, 2016.