

Wright Current Income Fund (WCIF)

Portfolio of Investments – As of June 30, 2017

Face Amount	Description	Coupon Rate	Maturity Date	Value
FIXED INCOME INVESTMENTS - 95.0%				
AGENCY MORTGAGE-BACKED SECURITIES - 92.0%				
\$ 121,146	FHLMC Gold Pool #A37619	4.500%	09/01/35	\$ 130,242
194,904	FHLMC Gold Pool #A39555	5.500%	11/01/35	219,444
418,369	FHLMC Gold Pool #A88945	4.000%	08/01/39	444,316
428,271	FHLMC Gold Pool #A92435	5.000%	06/01/40	467,280
17,998	FHLMC Gold Pool #C00778	7.000%	06/01/29	20,518
238,969	FHLMC Gold Pool #C03552	4.500%	08/01/40	259,556
513,295	FHLMC Gold Pool #G05457	4.500%	05/01/39	556,426
266,624	FHLMC Gold Pool #G07025	5.000%	02/01/42	291,433
97,934	FHLMC Gold Pool #G08022	6.000%	11/01/34	111,212
89,488	FHLMC Gold Pool #G08047	6.000%	03/01/35	101,477
505,061	FHLMC Gold Pool #G08378	6.000%	10/01/39	568,044
254,705	FHLMC Gold Pool #G30285	6.000%	02/01/26	286,447
62,148	FHLMC Gold Pool #G80111	7.300%	12/17/22	66,436
7,996	FHLMC Gold Pool #H09098	6.500%	10/01/37	8,779
102,810	FHLMC Gold Pool #P00024	7.000%	09/01/32	114,974
322,644	FHLMC Gold Pool #P50079	5.000%	07/01/33	339,502
174,912	FHLMC Gold Pool #T30126	5.550%	07/01/37	193,124
71,518	FHLMC Gold Pool #T30133	5.550%	07/01/37	78,985
339,040	FHLMC Gold Pool #T60798	3.500%	07/01/42	345,565
192,435	FHLMC Gold Pool #U30400	5.550%	06/01/37	212,426
1,490,045	FHLMC Gold Pool #U80611	4.500%	11/01/33	1,628,811
189,727	FHLMC, Series 2097, Class PZ	6.000%	11/15/28	215,656
32,684	FHLMC, Series 2176, Class OJ	7.000%	08/15/29	37,404
22,303	FHLMC, Series 2201, Class C	8.000%	11/15/29	25,704
88,867	FHLMC, Series 2218, Class ZB	6.000%	03/15/30	99,659
21,749	FHLMC, Series 2576, Class HC	5.500%	03/15/33	24,035
63,734	FHLMC, Series 2802, Class OH	6.000%	05/15/34	69,763
213,156	FHLMC, Series 3033, Class WY	5.500%	09/15/35	240,311
79,297	FHLMC, Series 3072, Class DL	6.000%	02/15/35	86,650
271,944	FHLMC, Series 3143, Class BC	5.500%	02/15/36	300,026
38,464	FHLMC, Series 3255, Class QE	5.500%	12/15/36	42,936
356,121	FHLMC, Series 3613, Class HJ	5.500%	12/15/39	398,430
260,609	FHLMC, Series 3677, Class PB	4.500%	05/15/40	278,202
458,790	FHLMC, Series 3926, Class OP	6.000%	08/15/25	485,082
482,974	FHLMC, Series 3960, Class BM	3.000%	02/15/30	492,483
131,152	FHLMC, Series 4050, Class NK	4.500%	09/15/41	140,477
1,000,000	FHLMC, Series 4299, Class JY	4.000%	01/15/44	1,118,112
21,496	FHLMC-GNMA, Series 23, Class KZ	6.500%	11/25/23	23,453
183,474	FNMA Pool #252034	7.000%	09/01/28	210,817
15,389	FNMA Pool #252215	6.000%	11/01/28	17,360
176,650	FNMA Pool #256182	6.000%	03/01/36	192,470
19,880	FNMA Pool #256972	6.000%	11/01/37	21,306
100,630	FNMA Pool #257138	5.000%	03/01/38	105,554
42,779	FNMA Pool #594207	6.500%	02/01/31	47,873
165,328	FNMA Pool #687887	5.500%	03/01/33	188,576
280,404	FNMA Pool #694795	5.500%	04/01/33	320,080
94,102	FNMA Pool #724888	5.500%	06/01/33	101,968
127,814	FNMA Pool #735861	6.500%	09/01/33	145,586
209,518	FNMA Pool #745318	5.000%	12/01/34	227,454
78,452	FNMA Pool #801506	4.750%	09/01/34	84,833
84,658	FNMA Pool #813839	6.000%	11/01/34	93,568

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\$ 44,671	FNMA Pool #819230	5.350%	02/01/35	\$ 50,414
363,608	FNMA Pool #819457	4.750%	02/01/35	394,189
955,328	FNMA Pool #821082	6.000%	03/01/35	1,049,027
154,873	FNMA Pool #831927	6.000%	12/01/36	176,210
90,265	FNMA Pool #833303	5.150%	05/01/35	101,663
451,043	FNMA Pool #846323	4.250%	11/01/35	479,341
452,983	FNMA Pool #851762	4.250%	01/01/36	482,078
235,055	FNMA Pool #852504	5.350%	09/01/35	262,374
26,989	FNMA Pool #878502	5.350%	12/01/35	30,456
420,080	FNMA Pool #883281	7.000%	07/01/36	489,449
28,020	FNMA Pool #888534	5.000%	08/01/37	29,383
472,217	FNMA Pool #891367	4.750%	04/01/36	513,110
154,997	FNMA Pool #895567	5.450%	04/01/36	175,988
571,715	FNMA Pool #896838	5.450%	07/01/36	637,679
541,293	FNMA Pool #899651	6.500%	08/01/37	618,431
8,815	FNMA Pool #908160	5.500%	12/01/36	8,984
106,602	FNMA Pool #930504	5.000%	02/01/39	115,431
42,829	FNMA Pool #930664	6.500%	03/01/39	49,727
405,049	FNMA Pool #940441	5.780%	03/01/37	455,562
136,166	FNMA Pool #954633	5.500%	02/01/37	149,678
15,309	FNMA Pool #954957	6.000%	10/01/37	16,332
137,579	FNMA Pool #995656	7.000%	06/01/33	162,212
386,553	FNMA Pool #AB2693	4.500%	04/01/41	419,428
256,876	FNMA Pool #AC5445	5.000%	11/01/39	283,588
358,193	FNMA Pool #AC9581	5.500%	01/01/40	402,370
218,554	FNMA Pool #AL6860	4.500%	03/01/44	239,192
217,290	FNMA Pool #AM4671	5.320%	10/01/43	261,102
808,936	FNMA Pool #AM5015	4.940%	12/01/43	930,185
168,324	FNMA Pool #AS5235	3.500%	06/01/45	174,173
142,206	FNMA Whole Loan, Series 2003-W17, Class 1A7	5.750%	08/25/33	159,620
221,899	FNMA Whole Loan, Series 2004-W11, Class 1A1	6.000%	05/25/44	253,190
122,018	FNMA, Series 2001-52, Class XZ	6.500%	10/25/31	140,281
1,778,630	FNMA, Series 2003-18, Class XD	5.000%	03/25/33	1,914,826
43,028	FNMA, Series 2003-30, Class JQ	5.500%	04/25/33	47,370
218,971	FNMA, Series 2003-32, Class BZ	6.000%	11/25/32	247,252
153,458	FNMA, Series 2004-17, Class H	5.500%	04/25/34	171,428
261,251	FNMA, Series 2004-18, Class EZ	6.000%	04/25/34	292,675
96,559	FNMA, Series 2005-106, Class UK	5.500%	12/25/35	99,292
172,000	FNMA, Series 2005-120, Class PB	6.000%	01/25/36	205,951
98,743	FNMA, Series 2005-58, Class BC	5.500%	07/25/25	108,184
575,887	FNMA, Series 2006-24, Class Z	5.500%	04/25/36	645,643
174,180	FNMA, Series 2007-71, Class GB	6.000%	07/25/37	196,215
159,724	FNMA, Series 2007-76, Class PE	6.000%	08/25/37	181,251
375,702	FNMA, Series 2007-81, Class GE	6.000%	08/25/37	412,146
429,950	FNMA, Series 2008-60, Class JC	5.000%	07/25/38	470,336
150,000	FNMA, Series 2009-50, Class AX	5.000%	07/25/39	172,889
290,000	FNMA, Series 2010-136, Class CY	4.000%	12/25/40	312,298
651,423	FNMA, Series 2012-133, Class PB	6.500%	04/25/42	741,196
101,294	FNMA, Series 2012-51, Class B	7.000%	05/25/42	115,997
568,626	FNMA, Series 2013-17, Class YM	4.000%	03/25/33	606,209
71,162	FNMA, Series G93-5, Class Z	6.500%	02/25/23	76,421
50	GNMA I Pool #602377	4.500%	06/15/18	50
245	GNMA I Pool #603377	4.500%	01/15/18	247
159,376	GNMA I Pool #615272	4.500%	07/15/33	174,826
109,181	GNMA I Pool #626755	5.000%	03/15/35	120,566
142,787	GNMA I Pool #644970	5.000%	06/15/35	156,968

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\$ 86,315	GNMA I Pool #647406	5.000%	09/15/35	\$ 94,928
113,467	GNMA I Pool #650493	5.000%	01/15/36	124,752
98,484	GNMA I Pool #675477	5.000%	06/15/38	108,399
322,518	GNMA I Pool #678649	4.000%	12/15/39	347,176
77,196	GNMA I Pool #697999	4.500%	02/15/24	79,776
253,487	GNMA I Pool #711286	6.500%	10/15/32	277,354
362,664	GNMA I Pool #737844	3.500%	01/15/26	378,956
483,930	GNMA I Pool #752112	3.500%	01/15/33	507,364
214,376	GNMA I Pool #781341	6.000%	10/15/31	244,289
381,434	GNMA I Pool #781886	5.500%	03/15/35	429,661
79,681	GNMA I Pool #782771	4.500%	09/15/24	84,774
610,259	GNMA II Pool #003066	5.500%	04/20/31	667,557
25,650	GNMA II Pool #003284	5.500%	09/20/32	28,641
131,483	GNMA II Pool #003403	5.500%	06/20/33	147,305
268,152	GNMA II Pool #003638	6.000%	11/20/34	304,524
73,041	GNMA II Pool #003689	4.500%	03/20/35	78,275
256,865	GNMA II Pool #003909	5.500%	10/20/36	283,502
7,346	GNMA II Pool #004284	5.500%	11/20/38	7,718
100,546	GNMA II Pool #004291	6.000%	11/20/38	113,648
23,115	GNMA II Pool #004412	5.000%	04/20/39	24,133
147,030	GNMA II Pool #004561	6.000%	10/20/39	168,345
104,686	GNMA II Pool #004702	3.500%	06/20/25	108,588
113,312	GNMA II Pool #004753	8.000%	08/20/30	124,745
473,195	GNMA II Pool #004838	6.500%	10/20/40	535,201
1,003,979	GNMA II Pool #442324	4.500%	08/20/41	1,079,850
74,054	GNMA II Pool #610116	5.760%	04/20/33	81,645
193,167	GNMA II Pool #648541	6.000%	10/20/35	204,406
540,272	GNMA II Pool #781642	5.500%	08/20/33	613,818
531,510	GNMA II Pool #AG0467	4.000%	04/20/44	559,936
91,724	GNMA II Pool #MA2295	4.500%	10/20/44	94,944
140,155	GNMA, Series 2002-33, Class ZD	6.000%	05/16/32	158,900
46,601	GNMA, Series 2002-45, Class QE	6.500%	06/20/32	53,125
43,190	GNMA, Series 2002-7, Class PG	6.500%	01/20/32	50,236
102,509	GNMA, Series 2003-103, Class PG	5.500%	11/20/33	115,179
58,766	GNMA, Series 2003-26, Class MA	5.500%	03/20/33	61,341
148,852	GNMA, Series 2003-46, Class HA	4.500%	06/20/33	159,784
139,616	GNMA, Series 2003-46, Class MA	5.000%	05/20/33	143,012
329,026	GNMA, Series 2003-46, Class ND	5.000%	06/20/33	361,859
275,110	GNMA, Series 2003-57, Class C	4.500%	04/20/33	300,554
90,526	GNMA, Series 2003-84, Class PC	5.500%	10/20/33	100,856
8,796	GNMA, Series 2004-16, Class GB	5.500%	06/20/33	8,861
186,266	GNMA, Series 2005-13, Class BE	5.000%	09/20/34	194,245
544,057	GNMA, Series 2005-17, Class GE	5.000%	02/20/35	595,521
178,283	GNMA, Series 2005-49, Class B	5.500%	06/20/35	198,718
148,974	GNMA, Series 2005-51, Class DC	5.000%	07/20/35	163,689
53,184	GNMA, Series 2005-93, Class BH	5.500%	06/20/35	59,799
860,140	GNMA, Series 2007-14, Class PB	5.400%	03/20/37	954,647
43,237	GNMA, Series 2007-18, Class B	5.500%	05/20/35	49,446
300,155	GNMA, Series 2007-59, Class ZT	5.500%	10/20/37	332,266
75,464	GNMA, Series 2007-68, Class NA	5.000%	11/20/37	83,112
42,320	GNMA, Series 2007-70, Class PE	5.500%	11/20/37	47,843
230,386	GNMA, Series 2008-26, Class JP	5.250%	03/20/38	254,458
338,103	GNMA, Series 2008-35, Class NF	5.000%	04/20/38	370,287
348,478	GNMA, Series 2008-38, Class PL	5.500%	05/20/38	383,333
308,370	GNMA, Series 2008-65, Class CM	5.000%	08/20/38	338,305
1,443,684	GNMA, Series 2008-65, Class PG	6.000%	08/20/38	1,634,112

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Face Amount	Description	Coupon Rate	Maturity Date	Value
\$ 157,000	GNMA, Series 2009-47, Class LT	5.000%	06/20/39	\$ 177,112
411,548	GNMA, Series 2009-93, Class AY	5.000%	10/20/39	456,100
1,500,000	GNMA, Series 2010-116, Class JB	5.000%	06/16/40	1,683,843
289,153	GNMA, Series 2010-129, Class NK	4.000%	06/20/39	302,227
320,960	GNMA, Series 2012-124, Class NE	2.000%	10/20/42	267,109
Total Agency Mortgage-Backed Securities (identified cost, \$47,398,750)				<u>\$ 47,425,997</u>
OTHER U.S. GOVERNMENT GUARANTEED - 3.0%				
INDUSTRIALS - 3.0%				
\$1,383,000	Vessel Management Services, Inc.	5.125%	04/16/35	\$ 1,579,383
Total Other U.S. Government Guaranteed (identified cost, \$1,576,108)				<u>\$ 1,579,383</u>
TOTAL FIXED INCOME INVESTMENTS (identified cost, \$48,974,858) — 95.0%				<u>\$ 49,005,380</u>
SHORT-TERM INVESTMENTS - 4.8%				
\$2,448,201	Fidelity Investments Money Market Government Portfolio - Class I, 0.82% (1)			\$ 2,448,201
TOTAL SHORT-TERM INVESTMENTS (identified cost, \$2,448,201) — 4.8%				<u>\$ 2,448,201</u>
TOTAL INVESTMENTS (identified cost, \$51,423,059) — 99.8%				\$ 51,453,581
OTHER ASSETS, IN EXCESS OF LIABILITIES — 0.2%				<u>110,087</u>
NET ASSETS — 100.0%				<u>\$ 51,563,668</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 June 30, 2017.

Portfolio Composition by Security Type

% of total investments at June 30, 2017

Agency Mortgage-Backed Securities	92.2%
Other U.S. Government Guaranteed	3.0%
Short-Term Investments	4.8%