

# Wright Current Income Fund (WCIF)

## Portfolio of Investments – As of December 31, 2017

Face Amount	Description	Coupon Rate	Maturity Date	Value
<b>FIXED INCOME INVESTMENTS - 96.6%</b>				
<b>AGENCY MORTGAGE-BACKED SECURITIES - 93.2%</b>				
\$ 112,725	FHLMC Gold Pool #A37619	4.500%	09/01/35	\$ 120,348
181,716	FHLMC Gold Pool #A39555	5.500%	11/01/35	203,383
409,631	FHLMC Gold Pool #A88945	4.000%	08/01/39	433,069
383,123	FHLMC Gold Pool #A92435	5.000%	06/01/40	417,677
16,082	FHLMC Gold Pool #C00778	7.000%	06/01/29	18,187
1,173,592	FHLMC Gold Pool #C91303	5.000%	05/01/30	1,263,757
234,163	FHLMC Gold Pool #G07025	5.000%	02/01/42	256,812
86,404	FHLMC Gold Pool #G08022	6.000%	11/01/34	97,421
81,747	FHLMC Gold Pool #G08047	6.000%	03/01/35	92,339
452,318	FHLMC Gold Pool #G08378	6.000%	10/01/39	506,303
227,077	FHLMC Gold Pool #G30285	6.000%	02/01/26	253,859
52,395	FHLMC Gold Pool #G80111	7.300%	12/17/22	55,215
7,926	FHLMC Gold Pool #H09098	6.500%	10/01/37	8,543
84,372	FHLMC Gold Pool #P00024	7.000%	09/01/32	92,035
292,811	FHLMC Gold Pool #P50079	5.000%	07/01/33	308,711
23,156	FHLMC Gold Pool #T30126	5.550%	07/01/37	23,319
310,372	FHLMC Gold Pool #T60798	3.500%	07/01/42	316,133
1,456,961	FHLMC Gold Pool #U80611	4.500%	11/01/33	1,582,581
167,172	FHLMC, Series 2097, Class PZ	6.000%	11/15/28	188,473
30,765	FHLMC, Series 2176, Class OJ	7.000%	08/15/29	34,897
20,380	FHLMC, Series 2201, Class C	8.000%	11/15/29	23,165
78,459	FHLMC, Series 2218, Class ZB	6.000%	03/15/30	85,259
19,296	FHLMC, Series 2576, Class HC	5.500%	03/15/33	21,149
56,320	FHLMC, Series 2802, Class OH	6.000%	05/15/34	61,000
201,432	FHLMC, Series 3033, Class WY	5.500%	09/15/35	223,898
71,823	FHLMC, Series 3072, Class DL	6.000%	02/15/35	78,014
241,228	FHLMC, Series 3143, Class BC	5.500%	02/15/36	262,999
34,742	FHLMC, Series 3255, Class QE	5.500%	12/15/36	38,213
312,244	FHLMC, Series 3613, Class HJ	5.500%	12/15/39	345,645
228,936	FHLMC, Series 3677, Class PB	4.500%	05/15/40	241,344
439,592	FHLMC, Series 3926, Class OP	6.000%	08/15/25	455,000
405,326	FHLMC, Series 3960, Class BM	3.000%	02/15/30	410,885
121,565	FHLMC, Series 4050, Class NK	4.500%	09/15/41	128,585
1,000,000	FHLMC, Series 4299, Class JY	4.000%	01/15/44	1,111,681
18,800	FHLMC-GNMA, Series 23, Class KZ	6.500%	11/25/23	20,216
168,623	FNMA Pool #252034	7.000%	09/01/28	189,890
12,684	FNMA Pool #252215	6.000%	11/01/28	14,199
163,528	FNMA Pool #256182	6.000%	03/01/36	178,598
15,151	FNMA Pool #256972	6.000%	11/01/37	15,850
77,118	FNMA Pool #257138	5.000%	03/01/38	80,173
41,505	FNMA Pool #594207	6.500%	02/01/31	45,700
137,908	FNMA Pool #687887	5.500%	03/01/33	154,625
258,592	FNMA Pool #694795	5.500%	04/01/33	292,313
91,201	FNMA Pool #724888	5.500%	06/01/33	99,053
123,667	FNMA Pool #735861	6.500%	09/01/33	138,768
188,126	FNMA Pool #745318	5.000%	12/01/34	200,027
76,289	FNMA Pool #813839	6.000%	11/01/34	82,932
136,978	FNMA Pool #831927	6.000%	12/01/36	154,870
324,839	FNMA Pool #883281	7.000%	07/01/36	356,128
17,826	FNMA Pool #888534	5.000%	08/01/37	18,486

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\$ 561,227	FNMA Pool #896838	5.450%	07/01/36	\$ 618,023
8,698	FNMA Pool #908160	5.500%	12/01/36	8,931
105,266	FNMA Pool #930504	5.000%	02/01/39	113,686
37,946	FNMA Pool #930664	6.500%	03/01/39	42,388
115,751	FNMA Pool #954633	5.500%	02/01/37	125,399
10,622	FNMA Pool #954957	6.000%	10/01/37	11,125
124,466	FNMA Pool #995656	7.000%	06/01/33	145,595
232,897	FNMA Pool #AC5445	5.000%	11/01/39	254,526
304,390	FNMA Pool #AC9581	5.500%	01/01/40	338,130
213,097	FNMA Pool #AL6860	4.500%	03/01/44	230,158
1,079,216	FNMA Pool #AL9105	4.500%	10/01/46	1,149,606
216,085	FNMA Pool #AM4671	5.320%	10/01/43	257,430
803,554	FNMA Pool #AM5015	4.940%	12/01/43	916,512
160,370	FNMA Pool #AS5235	3.500%	06/01/45	164,121
132,652	FNMA Whole Loan, Series 2003-W17, Class 1A7	5.750%	08/25/33	146,812
209,176	FNMA Whole Loan, Series 2004-W11, Class 1A1	6.000%	05/25/44	240,562
111,051	FNMA, Series 2001-52, Class XZ	6.500%	10/25/31	125,847
1,558,124	FNMA, Series 2003-18, Class XD	5.000%	03/25/33	1,653,774
39,812	FNMA, Series 2003-30, Class JQ	5.500%	04/25/33	43,358
202,489	FNMA, Series 2003-32, Class BZ	6.000%	11/25/32	225,379
142,127	FNMA, Series 2004-17, Class H	5.500%	04/25/34	156,889
222,514	FNMA, Series 2004-18, Class EZ	6.000%	04/25/34	245,716
90,974	FNMA, Series 2005-106, Class UK	5.500%	12/25/35	102,223
172,000	FNMA, Series 2005-120, Class PB	6.000%	01/25/36	196,410
87,560	FNMA, Series 2005-58, Class BC	5.500%	07/25/25	94,802
520,357	FNMA, Series 2006-24, Class Z	5.500%	04/25/36	577,335
157,569	FNMA, Series 2007-71, Class GB	6.000%	07/25/37	175,423
143,896	FNMA, Series 2007-76, Class PE	6.000%	08/25/37	161,416
270,578	FNMA, Series 2007-81, Class GE	6.000%	08/25/37	293,022
388,253	FNMA, Series 2008-60, Class JC	5.000%	07/25/38	419,045
150,000	FNMA, Series 2009-50, Class AX	5.000%	07/25/39	170,452
290,000	FNMA, Series 2010-136, Class CY	4.000%	12/25/40	310,516
591,137	FNMA, Series 2012-133, Class PB	6.500%	04/25/42	663,066
87,207	FNMA, Series 2012-51, Class B	7.000%	05/25/42	102,253
523,327	FNMA, Series 2013-17, Class YM	4.000%	03/25/33	549,028
62,834	FNMA, Series G93-5, Class Z	6.500%	02/25/23	66,660
152,333	GNMA I Pool #615272	4.500%	07/15/33	164,299
81,195	GNMA I Pool #626755	5.000%	03/15/35	87,489
124,154	GNMA I Pool #644970	5.000%	06/15/35	134,733
77,739	GNMA I Pool #647406	5.000%	09/15/35	84,385
111,411	GNMA I Pool #650493	5.000%	01/15/36	120,961
86,131	GNMA I Pool #675477	5.000%	06/15/38	93,368
318,035	GNMA I Pool #678649	4.000%	12/15/39	337,093
70,416	GNMA I Pool #697999	4.500%	02/15/24	72,891
248,520	GNMA I Pool #711286	6.500%	10/15/32	275,915
304,492	GNMA I Pool #737844	3.500%	01/15/26	315,537
472,324	GNMA I Pool #752112	3.500%	01/15/33	495,118
199,625	GNMA I Pool #781341	6.000%	10/15/31	225,839
340,930	GNMA I Pool #781886	5.500%	03/15/35	378,765
70,774	GNMA I Pool #782771	4.500%	09/15/24	75,040
535,570	GNMA II Pool #003066	5.500%	04/20/31	583,004
24,473	GNMA II Pool #003284	5.500%	09/20/32	27,202
117,608	GNMA II Pool #003403	5.500%	06/20/33	130,433
244,617	GNMA II Pool #003638	6.000%	11/20/34	277,708
64,693	GNMA II Pool #003689	4.500%	03/20/35	68,440
226,247	GNMA II Pool #003909	5.500%	10/20/36	247,576

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\$ 7,257	GNMA II Pool #004284	5.500%	11/20/38	\$ 7,558
90,433	GNMA II Pool #004291	6.000%	11/20/38	102,234
22,795	GNMA II Pool #004412	5.000%	04/20/39	23,669
132,249	GNMA II Pool #004561	6.000%	10/20/39	150,483
98,131	GNMA II Pool #004702	3.500%	06/20/25	101,071
87,879	GNMA II Pool #004753	8.000%	08/20/30	95,271
431,122	GNMA II Pool #004838	6.500%	10/20/40	490,289
987,054	GNMA II Pool #442324	4.500%	08/20/41	1,047,865
190,275	GNMA II Pool #648541	6.000%	10/20/35	199,602
490,647	GNMA II Pool #781642	5.500%	08/20/33	552,126
384,450	GNMA II Pool #AG0467	4.000%	04/20/44	401,505
69,115	GNMA II Pool #MA2295	4.500%	10/20/44	71,677
127,083	GNMA, Series 2002-33, Class ZD	6.000%	05/16/32	142,173
42,701	GNMA, Series 2002-45, Class QE	6.500%	06/20/32	48,172
39,560	GNMA, Series 2002-7, Class PG	6.500%	01/20/32	45,338
92,080	GNMA, Series 2003-103, Class PC	5.500%	11/20/33	102,426
48,144	GNMA, Series 2003-26, Class MA	5.500%	03/20/33	49,844
135,737	GNMA, Series 2003-46, Class HA	4.500%	06/20/33	144,567
93,713	GNMA, Series 2003-46, Class MA	5.000%	05/20/33	95,403
293,382	GNMA, Series 2003-46, Class ND	5.000%	06/20/33	319,124
248,533	GNMA, Series 2003-57, Class C	4.500%	04/20/33	266,103
81,879	GNMA, Series 2003-84, Class PC	5.500%	10/20/33	89,510
150,422	GNMA, Series 2005-13, Class BE	5.000%	09/20/34	155,393
495,112	GNMA, Series 2005-17, Class GE	5.000%	02/20/35	535,604
161,958	GNMA, Series 2005-49, Class B	5.500%	06/20/35	181,645
134,384	GNMA, Series 2005-51, Class DC	5.000%	07/20/35	147,261
48,210	GNMA, Series 2005-93, Class BH	5.500%	06/20/35	53,389
770,014	GNMA, Series 2007-14, Class PB	5.400%	03/20/37	833,761
43,190	GNMA, Series 2007-18, Class B	5.500%	05/20/35	48,940
268,524	GNMA, Series 2007-59, Class ZT	5.500%	10/20/37	294,919
66,358	GNMA, Series 2007-68, Class NA	5.000%	11/20/37	71,506
36,882	GNMA, Series 2007-70, Class PE	5.500%	11/20/37	41,258
204,630	GNMA, Series 2008-26, Class JP	5.250%	03/20/38	223,886
306,062	GNMA, Series 2008-35, Class NF	5.000%	04/20/38	327,927
311,922	GNMA, Series 2008-38, Class PL	5.500%	05/20/38	343,646
272,548	GNMA, Series 2008-65, Class CM	5.000%	08/20/38	296,157
1,288,846	GNMA, Series 2008-65, Class PG	6.000%	08/20/38	1,460,479
157,000	GNMA, Series 2009-47, Class LT	5.000%	06/20/39	173,513
360,690	GNMA, Series 2009-93, Class AY	5.000%	10/20/39	392,879
1,422,703	GNMA, Series 2010-116, Class JB	5.000%	06/16/40	1,592,653
239,979	GNMA, Series 2010-129, Class NK	4.000%	06/20/39	247,966
1,527,548	GNMA, Series 2011-2, Class DP	5.458% <sup>(1)</sup>	03/20/39	1,703,495
500,000	GNMA, Series 2011-42, Class ME	4.000%	06/20/44	523,680
320,960	GNMA, Series 2012-124, Class NE	2.000%	10/20/42	267,292

Total Agency Mortgage-Backed Securities (identified cost, \$41,824,319)

\$ 41,556,400

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## Portfolio of Investments – As of December 31, 2017

Face Amount	Description	Coupon Rate	Maturity Date	Value
<b>OTHER U.S. GOVERNMENT GUARANTEED- 3.4%</b>				
<b>INDUSTRIALS - 3.4%</b>				
\$1,345,000	Vessel Management Services, Inc.	5.125%	04/16/35	\$ 1,519,331
Total Other U.S. Government Guaranteed (identified cost, \$1,529,136)				<u>\$ 1,519,331</u>
TOTAL FIXED INCOME INVESTMENTS (identified cost, \$43,353,455) — 96.6%				<u>\$ 43,075,731</u>
<b>SHORT-TERM INVESTMENTS - 3.3%</b>				
\$1,501,431	Fidelity Investments Money Market Government Portfolio - Class I, 1.16%(1)			\$ 1,501,431
TOTAL SHORT-TERM INVESTMENTS (identified cost, \$1,501,431) — 3.3%				<u>\$ 1,501,431</u>
TOTAL INVESTMENTS (identified cost, \$44,854,886) — 99.9%				\$ 44,577,162
OTHER ASSETS, IN EXCESS OF LIABILITIES — 0.1%				<u>29,506</u>
NET ASSETS — 100.0%				<u>\$ 44,606,668</u>

FHLMC — Federal Home Loan Mortgage Corporation  
 FNMA — Federal National Mortgage Association  
 GNMA — Government National Mortgage Association

(1) Dividend yield changes daily to reflect current market conditions. Rate was the quoted yield as of December 31, 2017.