

Context Strategic Global Equity Fund (CGPGX) Holdings - as of 6/30/17 (Unaudited)

Security Category Name	Security Name	Security Coupon Rate	Security Maturity Date	Quantity	Market Value Base	Percent of Fund Net Assets
FUTURES						
PHYSICAL INDEX FUTUR	CAC40 10 EURO FUT Jul17	.000000000	07/24/2017	24.00	\$1,402,515.70	9.13%
PHYSICAL INDEX FUTUR	CBOE VIX FUTURE Aug17	.000000000	08/17/2017	8.00	\$101,400.00	.66%
PHYSICAL INDEX FUTUR	CBOE VIX FUTURE Sep17	.000000000	09/21/2017	4.00	\$54,700.00	.36%
PHYSICAL INDEX FUTUR	DAX INDEX FUTURE Sep17	.000000000	09/18/2017	5.00	\$1,758,912.49	11.45%
PHYSICAL INDEX FUTUR	FTSE 100 IDX FUT Sep17	.000000000	09/18/2017	15.00	\$1,414,949.66	9.21%
PHYSICAL INDEX FUTUR	HANG SENG IDX FUT Jul17	.000000000	07/31/2017	5.00	\$819,249.56	5.33%
PHYSICAL INDEX FUTUR	IBEX 35 INDX FUTR Jul17	.000000000	07/24/2017	9.00	\$1,069,659.79	6.96%
PHYSICAL INDEX FUTUR	S&P/TSX 60 IX FUT Sep17	.000000000	09/15/2017	8.00	\$1,097,100.56	7.14%
PHYSICAL INDEX FUTUR	S&P500 EMINI FUT Sep17	.000000000	09/18/2017	47.00	\$5,689,115.00	37.03%
PHYSICAL INDEX FUTUR	SPI 200 FUTURES Sep17	.000000000	09/22/2017	9.00	\$976,910.10	6.36%
PHYSICAL INDEX FUTUR	TOPIX INDX FUTR Sep17	.000000000	09/08/2017	14.00	\$2,005,867.97	13.06%
CASH AND FOREIGN CURRENCY						
CASH EQUIVALENTS	US DOLLARS	.000000000	.	46,443.63	\$46,443.63	.30%
FOREIGN CURRENCY	AUSTRALIAN DOLLAR	.000000000	.	(1,678.33)	(\$1,289.96)	-.01%
FOREIGN CURRENCY	CANADIAN DOLLAR	.000000000	.	(17,453.44)	(\$13,458.85)	-.09%
FOREIGN CURRENCY	EURO	.000000000	.	(124,454.61)	(\$142,145.95)	-.93%
FOREIGN CURRENCY	GREAT BRITSH POUND	.000000000	.	(30,431.53)	(\$39,635.56)	-.26%
FOREIGN CURRENCY	HONG KONG DOLLAR	.000000000	.	1,500.00	\$192.12	.00%
FOREIGN CURRENCY	JAPANESE YEN	.000000000	.	1,479,413.00	\$13,153.26	.09%
FUTURES COLLATERAL/M	US DOLLAR - FUTURES	.000000000	.	933,590.35	\$933,590.35	6.08%
FUNDS						
MONEY MARKET	BlackRock Liquidity Funds T-Fu	.835777000	12/31/2049	1,395,038.32	\$1,395,038.32	9.08%
MONEY MARKET	JPMorgan U.S. Treasury Plus Mo	.803036500	12/31/2049	5,580,153.72	\$5,580,153.72	36.32%
MUTUAL FUND	Vanguard Short-Term Bond ETF	.000000000	.	59,100.00	\$4,719,135.00	30.72%
GOVERNMENT						
US GOVERNMENT	TREASURY BILL B 07/06/17	.000000000	07/06/2017	109,000.00	\$108,993.35	.71%
US GOVERNMENT	TREASURY BILL B 07/13/17	.000000000	07/13/2017	109,000.00	\$108,976.78	.71%
US GOVERNMENT	TREASURY BILL B 07/20/17	.000000000	07/20/2017	109,000.00	\$108,958.91	.71%
US GOVERNMENT	TREASURY BILL B 07/27/17	.000000000	07/27/2017	109,000.00	\$108,940.38	.71%
US GOVERNMENT	TREASURY BILL B 08/03/17	.000000000	08/03/2017	109,000.00	\$108,920.21	.71%
US GOVERNMENT	TREASURY BILL B 08/10/17	.000000000	08/10/2017	109,000.00	\$108,900.48	.71%
US GOVERNMENT	TREASURY BILL B 08/17/17	.000000000	08/17/2017	109,000.00	\$108,877.92	.71%
US GOVERNMENT	TREASURY BILL B 08/24/17	.000000000	08/24/2017	109,000.00	\$108,856.77	.71%
US GOVERNMENT	TREASURY BILL B 08/31/17	.000000000	08/31/2017	109,000.00	\$108,835.19	.71%

US GOVERNMENT	TREASURY BILL B 09/07/17	.000000000	09/07/2017	109,000.00	\$108,810.12	.71%
US GOVERNMENT	TREASURY BILL B 09/14/17	.000000000	09/14/2017	119,000.00	\$118,771.40	.77%
US GOVERNMENT	TREASURY BILL B 09/21/17	.000000000	09/21/2017	119,000.00	\$118,744.86	.77%
US GOVERNMENT	TREASURY BILL B 09/28/17	.000000000	09/28/2017	119,000.00	\$118,709.52	.77%
US GOVERNMENT	TREASURY BILL B 10/05/17	.000000000	10/05/2017	119,000.00	\$118,685.01	.77%
US GOVERNMENT	TREASURY BILL B 10/12/17	.000000000	10/12/2017	119,000.00	\$118,660.26	.77%
US GOVERNMENT	TREASURY BILL B 10/19/17	.000000000	10/19/2017	119,000.00	\$118,634.91	.77%
US GOVERNMENT	TREASURY BILL B 10/26/17	.000000000	10/26/2017	119,000.00	\$118,611.35	.77%
US GOVERNMENT	TREASURY BILL B 11/02/17	.000000000	11/02/2017	119,000.00	\$118,584.57	.77%
US GOVERNMENT	TREASURY BILL B 11/09/17	.000000000	11/09/2017	119,000.00	\$118,556.01	.77%
US GOVERNMENT	TREASURY BILL B 11/16/17	.000000000	11/16/2017	119,000.00	\$118,522.10	.77%
US GOVERNMENT	TREASURY BILL B 11/24/17	.000000000	11/24/2017	119,000.00	\$118,492.35	.77%
US GOVERNMENT	TREASURY BILL B 11/30/17	.000000000	11/30/2017	119,000.00	\$118,475.21	.77%
US GOVERNMENT	TREASURY BILL B 12/07/17	.000000000	12/07/2017	119,000.00	\$118,444.75	.77%
US GOVERNMENT	TREASURY BILL B 12/14/17	.000000000	12/14/2017	119,000.00	\$118,415.23	.77%
US GOVERNMENT	TREASURY BILL B 12/21/17	.000000000	12/21/2017	115,000.00	\$114,412.24	.74%

*For the Futures Contracts 'Market Value' reflects notional exposure to the contract and 'Quantity' reflects the number of contracts.

Important information:

Before investing you should carefully consider the Fund's investment objectives, risks, charges and expenses. This and other information about the Fund is in the prospectus, a copy of which may be obtained by calling 1-844-511-9653. Please read the prospectus carefully before you invest.

An investment in the Fund is subject to risk, including the possible loss of principal amount invested. Risks are detail in the prospectus and include, but are not limited to, the following:

Investments in futures contracts involve additional costs, may be more volatile than other investments and may involve a small initial investment relative to the risk assumed.

The Fund may use derivatives (including futures, options and swap agreements) to enhance returns or hedge against market declines. The fund's derivative investments have risks, including the possible default of the other party to the transaction; and the illiquidity of the derivative investments.

Investing in exchange-traded funds (ETFs) subject the Fund to substantially the same risks as those associated with the direct ownership of the securities or other property held by the ETFs.

Foreign investments may be subject to the same risk as domestic investments and to additional risk which include international trade, currency fluctuation, and political, regulatory and diplomatic risks, which may affect their value. Foreign investments may also suffer from a lack of timely or reliable financial information.

The Fund is "non-diversified", investing in fewer securities at any one time than a diversified fund.

Investments in small and medium capitalization companies may be less liquid and their securities' prices may fluctuate more than those of larger, more established companies.

The Fund intends to derive at least 90% of its gross income each taxable year from qualifying income in order to qualify as a regulated investment company under Subchapter M of the Internal Revenue Code. Changes in the tax laws of the United States could negatively affect the Fund.

Newly organized Funds have no assurance that active trading markets will be developed or maintained.

Forside Fund Services, LLC, distributor.