

Context Macro Opportunities Fund (CMOTX) Holdings - as of 9/29/17 (Unaudited)

Security Category Name	Security Name	Security Coupon Rate	Security Maturity Date	Quantity	Market Value Base	Percent of Fund Net Assets
<b>MORTGAGE AND ASSET BACKED</b>						
MORTGAGE SECURITIES	BMIR 2016-1A M2A BMIR 2016-1A M2A	5.73722	04/25/2026	5,832.06	\$5,868.51	.01%
MORTGAGE SECURITIES	FHR 4090 EI	2.50000	08/15/2022	6,419,183.32	\$284,543.14	.27%
MORTGAGE SECURITIES	FHR 4553 KI	3.00000	02/15/2031	10,631,618.24	\$1,174,175.06	1.10%
MORTGAGE SECURITIES	FNR 2016-8 CI	3.00000	03/25/2031	17,032,020.09	\$1,989,355.28	1.86%
ASSET BACKED SECURIT	OSCAR 2017-2A A2B OSCAR 2017-2A A2B	1.00000	11/11/2020	1,400,000.00	\$1,400,000.00	1.31%
<b>BANK LOAN</b>						
BANK LOAN	Berry Plastics Corp TL	3.48056	01/06/2021	2,000,000.00	\$2,005,500.00	1.88%
BANK LOAN	DeI International TLA2	3.49000	09/07/2021	2,350,969.30	\$2,352,238.82	2.20%
BANK LOAN	Moneygram Intl TL	4.45464	03/27/2020	994,689.97	\$992,829.90	.93%
<b>CORPORATE</b>						
DOMESTIC MTN	BANK OF NY MELLO BK 1.35 03/06/18	1.35000	03/06/2018	450,000.00	\$449,853.52	.42%
DOMESTIC MTN	CATERPILLAR FINL CAT 1.9 03/22/19	1.90000	03/22/2019	1,000,000.00	\$1,002,349.18	.94%
DOMESTIC MTN	CATERPILLAR FINL CAT 5.45 04/15/18	5.45000	04/15/2018	1,000,000.00	\$1,020,174.92	.95%
DOMESTIC MTN	NISSAN MOTOR ACC NSANY 1 1/2 03/02/18	1.50000	03/02/2018	300,000.00	\$299,853.37	.28%
GLOBAL	ALIBABA GROUP BABA 1 5/8 11/28/17	1.62500	11/28/2017	2,000,000.00	\$1,999,412.00	1.87%
GLOBAL	ALLY FINANCIAL ALLY 3 1/4 02/13/18	3.25000	02/13/2018	250,000.00	\$251,825.00	.24%
GLOBAL	ALLY FINANCIAL ALLY 3 1/4 11/05/18	3.25000	11/05/2018	1,000,000.00	\$1,007,500.00	.94%
GLOBAL	AMERICAN EXPRESS AXP 7 03/19/18	7.00000	03/19/2018	520,000.00	\$532,816.53	.50%
GLOBAL	ANHEUSER-BUSCH ABIBB 5 1/2 01/15/18	5.50000	01/15/2018	500,000.00	\$505,448.55	.47%
GLOBAL	APPLE INC AAPL 0 05/11/22	1.65917	05/11/2022	1,000,000.00	\$1,006,160.94	.94%
GLOBAL	BANK OF AMER CRP BAC 2 01/11/18	2.00000	01/11/2018	1,000,000.00	\$1,001,103.63	.94%
GLOBAL	BANK OF AMER CRP BAC 8 07/29/49	8.00000	07/30/2099	2,750,000.00	\$2,789,325.00	2.61%
GLOBAL	BEAR STEARNS CO JPM 7 1/4 02/01/18	7.25000	02/01/2018	2,000,000.00	\$2,037,255.14	1.91%
GLOBAL	CATERPILLAR FINL CAT 1 1/2 02/23/18	1.50000	02/23/2018	850,000.00	\$850,257.67	.80%
GLOBAL	CITIGROUP INC C 6 1/8 11/21/17	6.12500	11/21/2017	2,000,000.00	\$2,011,930.38	1.88%
GLOBAL	CONOCOPHIL CO COP 1.05 12/15/17	1.05000	12/15/2017	1,000,000.00	\$999,240.00	.93%
GLOBAL	D.R. HORTON DHI 3 5/8 02/15/18	3.62500	02/15/2018	1,270,000.00	\$1,272,360.46	1.19%
GLOBAL	DEUTSCHE BK LOND DB 0 02/13/18	1.98911	02/13/2018	2,500,000.00	\$2,502,897.05	2.34%
GLOBAL	DIAGEO CAP PLC DGELN 1 1/8 04/29/18	1.12500	04/29/2018	150,000.00	\$149,673.31	.14%
GLOBAL	EBAY INC EBAY 2 1/2 03/09/18	2.50000	03/09/2018	1,000,000.00	\$1,003,872.10	.94%
GLOBAL	FIRST DATA CORP FDC 7 12/01/23	7.00000	12/01/2023	2,000,000.00	\$2,135,600.00	2.00%
GLOBAL	FORD MOTOR CRED F 0 01/09/18	2.24411	01/09/2018	500,000.00	\$500,922.89	.47%
GLOBAL	FORD MOTOR CRED F 1.724 12/06/17	1.72400	12/06/2017	2,500,000.00	\$2,500,174.95	2.34%
GLOBAL	FORD MOTOR CRED F 2.145 01/09/18	2.14500	01/09/2018	1,088,000.00	\$1,089,360.00	1.02%
GLOBAL	GEN MOTORS FIN GM 0 04/13/20	2.23350	04/13/2020	1,000,000.00	\$1,005,251.83	.94%
GLOBAL	GOLDMAN SACHS GP GS 5.95 01/18/18	5.95000	01/18/2018	3,000,000.00	\$3,038,032.29	2.84%
GLOBAL	INTL LEASE FIN AER 3 7/8 04/15/18	3.87500	04/15/2018	1,500,000.00	\$1,516,616.00	1.42%

GLOBAL	JP MORGAN CHASE JPM 6 10/01/17	6.00000	10/01/2017	1,925,000.00	\$1,925,000.00	1.80%
GLOBAL	JPMORGAN CHASE JPM 0 03/09/21	1.86722	03/09/2021	1,000,000.00	\$1,002,460.00	.94%
GLOBAL	MCDONALD'S CORP MCD 5.35 03/01/18	5.35000	03/01/2018	2,000,000.00	\$2,031,076.64	1.90%
GLOBAL	METLIFE INC MET 1.756 12/15/17	1.75600	12/15/2017	1,000,000.00	\$1,000,657.86	.94%
GLOBAL	MORGAN STANLEY MS 6 5/8 04/01/18	6.62500	04/01/2018	1,030,000.00	\$1,055,164.66	.99%
GLOBAL	US BANCORP USB 5.3 PERP	5.30000	12/31/2099	2,000,000.00	\$2,180,000.00	2.04%
GLOBAL	VERIZON COMM INC VZ 0 05/22/20	1.86472	05/22/2020	2,000,000.00	\$2,002,757.90	1.87%
PRIV PLACEMENT	ANHEUSER-BUSCH SABL N 2.2 08/01/18	2.20000	08/01/2018	1,500,000.00	\$1,506,771.33	1.41%
PRIV PLACEMENT	BK TOKYO-MIT UFJ MUFG 1.7 03/05/18	1.70000	03/05/2018	200,000.00	\$200,041.46	.19%
PRIV PLACEMENT	DAIMLER FINANCE DAIGR 1 7/8 01/11/18	1.87500	01/11/2018	1,505,000.00	\$1,506,362.93	1.41%
PRIV PLACEMENT	FRESENIUS MED FMEGR 5 5/8 07/31/19	5.62500	07/31/2019	2,000,000.00	\$2,121,668.10	1.98%
PRIV PLACEMENT	FRESENIUS MED FMEGR 6 1/2 09/15/18	6.50000	09/15/2018	2,454,000.00	\$2,558,177.72	2.39%
PRIV PLACEMENT	HUNT INGALLS IND HII 5 12/15/21	5.00000	12/15/2021	4,675,000.00	\$4,816,652.50	4.51%
PRIV PLACEMENT	HYUNDAI CAP AMER HYNMTR 2 03/19/18	2.00000	03/19/2018	950,000.00	\$950,345.05	.89%
PRIV PLACEMENT	MACQUARIE BK LTD MQGAU 1.6 10/27/17	1.60000	10/27/2017	700,000.00	\$700,094.49	.65%
PRIV PLACEMENT	MONDELEZ INTL MDLZ 0 10/28/19	1.92389	10/28/2019	1,000,000.00	\$1,004,189.68	.94%
PRIV PLACEMENT	NEW YORK LIFE GL NYLIFE 1.45 12/15/17	1.45000	12/15/2017	400,000.00	\$399,939.49	.37%
PRIV PLACEMENT	WM WRIGLEY JR CO WWY 2 10/20/17	2.00000	10/20/2017	1,500,000.00	\$1,499,788.98	1.40%
US DOMESTIC	CITIBANK NA C 0 03/20/19	1.66500	03/20/2019	2,000,000.00	\$2,003,574.84	1.87%
US DOMESTIC	GEN MOTORS FIN GM 0 04/10/18	2.66411	04/10/2018	1,000,000.00	\$1,005,264.52	.94%
US DOMESTIC	GEN MOTORS FIN GM 2.4 04/10/18	2.40000	04/10/2018	1,535,000.00	\$1,539,887.73	1.44%
US DOMESTIC	MIZUHO BK LTD/NY MIZUHO 0 12/12/17	2.01033	12/12/2017	1,000,000.00	\$1,001,535.00	.94%
US DOMESTIC	MONSANTO CO MON 5 1/8 04/15/18	5.12500	04/15/2018	1,080,000.00	\$1,098,720.91	1.03%
US DOMESTIC	PNC BANK NA PNC 6 12/07/17	6.00000	12/07/2017	500,000.00	\$503,920.83	.47%
US DOMESTIC	STANDRD PAC CORP CAA 8 3/8 05/15/18	8.37500	05/15/2018	1,000,000.00	\$1,040,000.00	.97%
US DOMESTIC	TIME WARNER COS TWX 7 1/4 10/15/17	7.25000	10/15/2017	1,000,000.00	\$1,001,851.80	.94%
US DOMESTIC	TOLL BR FIN CORP TOL 8.91 10/15/17	8.91000	10/15/2017	4,750,000.00	\$4,764,392.50	4.46%
YANKEE	BANK OF MONTREAL BMO 1.4 04/10/18	1.40000	04/10/2018	1,390,000.00	\$1,389,316.77	1.30%

#### FUTURES / OPTIONS / SWAPTION

INDEX OPTION	Chicago Board Options Exchange-VIX US 10/18/1	.00000	10/19/2017	2,000.00	\$80,000.00	.07%
INDEX OPTION	Chicago Board Options Exchange-VIX US 10/18/1	.00000	10/19/2017	(2,000.00)	(\$40,000.00)	-.04%
PHYSICAL INDEX FUTUR	CBOE VIX FUTURE Oct17	.00000	10/19/2017	(34.00)	(\$396,950.00)	-.37%
FINANCIAL COMMODITY	90DAY EURO\$ FUTR Mar19	.00000	03/19/2019	(500.00)	(\$122,612,500.00)	-114.70%

#### INTEREST RATE SWAP

INTEREST RATE SWAP	IRS 3MLIBOR +37.5, 3MTBILL 03/29/26 PAY	1.44200	03/29/2026	(25,000,000.00)	\$ .00	.00%
INTEREST RATE SWAP	IRS 3MLIBOR +37.5, 3MTBILL 03/29/26 REC	1.29861	03/29/2026	25,000,000.00	\$2,928.82	.00%
INTEREST RATE SWAP	IRS 3MLIBOR +46.5, 3MTBILL 05/18/26 PAY	1.53200	05/18/2026	(10,000,000.00)	\$ .00	.00%
INTEREST RATE SWAP	IRS 3MLIBOR +46.5, 3MTBILL 05/18/26 REC	1.18117	05/18/2026	10,000,000.00	(\$70,892.68)	-.07%

#### INTEREST RATE CAP / FLOOR

OPTION - CAP	USDCMS30Y CAP 07/08/31 5% STRIKE	.00000	07/08/2031	(25,000,000.00)	(\$742,847.50)	-.69%
OPTION - CAP	USDCMS30Y CAP 10/16/31 5% STRIKE	.00000	10/16/2031	(25,000,000.00)	(\$618,110.75)	-.58%
OPTION - FLOOR	3M LIBOR FLOOR 5X5Y 02/12/26 1.5% STRIKE	.00000	02/12/2026	20,000,000.00	\$338,773.60	.32%
OPTION - FLOOR	3M LIBOR FLOOR 5X5Y 12/15/25 1.5% STRIKE	.00000	12/15/2025	20,000,000.00	\$315,276.00	.29%

OPTION - FLOOR	USDCMS30Y FLOOR 10/16/31 3% STRIKE	.00000 10/16/2031	25,000,000.00	\$1,331,964.50	1.25%
<b>CREDIT DEFAULT SWAP</b>					
CREDIT DEFAULT SWAP	MEX CDS USD SR 5Y 12/20/22, 1%	1.00000 12/20/2022	15,000,000.00	\$67,987.22	.06%
<b>FUNDS</b>					
MONEY MARKET	BlackRock Liquidity Funds T-Fu	.90578 12/31/2049	2,965,823.17	\$2,965,823.17	2.77%

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

\*\*For Swaps 'Quantity' reflects notional exposure to the contract and 'Market Value' reflects Profit and Loss of the position.

**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 detailed in the prospectus and include, but are not limited to, the following:

Asset-backed and mortgage-backed securities are subject to risk of prepayment. These types of securities may also decline in value because of mortgage foreclosures or defaults on the underlying obligations.

Credit default swap agreements involve special risks because they may be difficult to value, are highly susceptible to liquidity and credit risk, and generally pay a return only in the event of an actual default by the issuer of the underlying obligation (as opposed to a credit downgrade or other indication of financial difficulty).

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 prices of futures can be highly volatile, using futures can lower total return, and the potential loss from futures can exceed the Fund's initial investment.

The Fund may use derivatives (including futures, options, swap agreements and forward contracts) to enhance returns or hedge against market declines. The Fund's derivative investments have risks, including the imperfect correlation between the value of such instruments and the underlying assets of the Fund, which creates the possibility that the loss on such instruments may be greater than the gain in the value in the Fund.

Investing in foreign companies involves certain risks not generally associated with investments in the securities of U.S. companies. In addition, individual international country economies may differ favorably or unfavorably from the U.S. economy in such respects as growth of gross domestic product, rates of inflation, capital reinvestment, resources, self-sufficiency, and balance of payments position.

Emerging markets investments are subject to additional risks due to greater political and economic uncertainties as well as a relative lack of information about companies in such markets.

Hedging is a strategy in which the Fund uses a derivative to offset the risks associated with other Fund holdings. There can be no assurance that the Fund's hedging strategy will reduce risk or that hedging transactions will be either available or cost effective.

The Fund may incur leverage by borrowing directly or by making investments in reverse repurchase agreements. The use of leverage has the risk of capital losses that exceed the net assets of the Fund. Employing leverage will cause the net asset value of the Fund to be more volatile and sensitive to market movements. Leverage may involve the creation of a liability that requires the Fund to pay interest.

The Fund is "non-diversified", investing in fewer securities at any one time than a diversified fund. A decline in the value of, or default by, a single issuer makes the Fund more susceptible to financial, economic or market events impacting such issuer.

Short selling involves unlimited risk including the possibility that losses to the Fund may exceed the original amount it invested.

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.

Forside Fund Services, LLC, distributor.