

Context Strategic Global Equity Fund (CGPGX) Holdings - as of 12/31/17 (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 Jan18 | .000000000 | 01/22/2018 | 33.00 | \$2,102,696.42 | 9.08% |
| PHYSICAL INDEX FUTUR | CBOE VIX FUTURE Feb18 | .000000000 | 02/15/2018 | 12.00 | \$149,700.00 | .65% |
| PHYSICAL INDEX FUTUR | CBOE VIX FUTURE Mar18 | .000000000 | 03/22/2018 | 7.00 | \$92,575.00 | .40% |
| PHYSICAL INDEX FUTUR | DAX INDEX FUTURE Mar18 | .000000000 | 03/19/2018 | 7.00 | \$2,710,762.78 | 11.71% |
| PHYSICAL INDEX FUTUR | FTSE 100 IDX FUT Mar18 | .000000000 | 03/19/2018 | 21.00 | \$2,165,614.90 | 9.35% |
| PHYSICAL INDEX FUTUR | HANG SENG IDX FUT Jan18 | .000000000 | 01/31/2018 | 6.00 | \$1,149,951.68 | 4.97% |
| PHYSICAL INDEX FUTUR | IBEX 35 INDX FUTR Jan18 | .000000000 | 01/22/2018 | 14.00 | \$1,683,285.00 | 7.27% |
| PHYSICAL INDEX FUTUR | S&P/TSX 60 IX FUT Mar18 | .000000000 | 03/16/2018 | 11.00 | \$1,675,640.42 | 7.24% |
| PHYSICAL INDEX FUTUR | S&P500 EMINI FUT Mar18 | .000000000 | 03/19/2018 | 64.00 | \$8,563,200.00 | 36.99% |
| PHYSICAL INDEX FUTUR | SPI 200 FUTURES Mar18 | .000000000 | 03/16/2018 | 12.00 | \$1,409,132.05 | 6.09% |
| PHYSICAL INDEX FUTUR | TOPIX INDX FUTR Mar18 | .000000000 | 03/09/2018 | 19.00 | \$3,063,944.97 | 13.23% |
| CASH AND FOREIGN CURRENCY | | | | | | |
| CASH EQUIVALENTS | US DOLLARS | .000000000 | . | 55,688.87 | \$55,688.87 | .24% |
| FOREIGN CURRENCY | AUSTRALIAN DOLLAR | .000000000 | . | 8,700.00 | \$6,788.18 | .03% |
| FOREIGN CURRENCY | CANADIAN DOLLAR | .000000000 | . | 15,856.60 | \$12,614.64 | .05% |
| FOREIGN CURRENCY | Currency Contract HKD | .000000000 | . | 16,360.09 | \$2,094.00 | .01% |
| FOREIGN CURRENCY | EURO | .000000000 | . | (106,812.08) | (\$128,158.55) | -.55% |
| FOREIGN CURRENCY | GREAT BRITSH POUND | .000000000 | . | 68,040.00 | \$91,864.26 | .40% |
| FOREIGN CURRENCY | HONG KONG DOLLAR | .000000000 | . | 66,739.91 | \$8,542.33 | .04% |
| FOREIGN CURRENCY | JAPANESE YEN | .000000000 | . | 4,038,843.00 | \$35,845.07 | .15% |
| FUTURES COLLATERAL C | BROKER SWEEP | .000000000 | 12/31/2049 | 1,240,309.57 | \$1,240,309.57 | 5.36% |
| FUNDS | | | | | | |
| MONEY MARKET | BlackRock Liquidity Funds T-Fu | 1.178986500 | 12/31/2049 | 2,765,600.77 | \$2,765,600.77 | 11.95% |
| MONEY MARKET | JPMorgan U.S. Treasury Plus Mo | 1.180848000 | 12/31/2049 | 11,062,404.25 | \$11,062,404.25 | 47.78% |
| MUTUAL FUND | Vanguard Short-Term Bond ETF | .000000000 | . | 59,100.00 | \$4,674,810.00 | 20.19% |
| GOVERNMENT | | | | | | |
| US GOVERNMENT | TREASURY BILL B 01/04/18 | .000000000 | 01/04/2018 | 579,000.00 | \$578,963.53 | 2.50% |
| US GOVERNMENT | TREASURY BILL B 02/01/18 | .000000000 | 02/01/2018 | 579,000.00 | \$578,389.43 | 2.50% |
| US GOVERNMENT | TREASURY BILL B 03/01/18 | .000000000 | 03/01/2018 | 579,000.00 | \$577,812.97 | 2.50% |
| US GOVERNMENT | TREASURY BILL B 03/29/18 | .000000000 | 03/29/2018 | 579,000.00 | \$577,106.79 | 2.49% |
| US GOVERNMENT | TREASURY BILL B 04/26/18 | .000000000 | 04/26/2018 | 579,000.00 | \$576,492.69 | 2.49% |
| US GOVERNMENT | TREASURY BILL B 05/24/18 | .000000000 | 05/24/2018 | 579,000.00 | \$575,697.01 | 2.49% |

*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.

Foreside Fund Services, LLC, distributor.