

SWAN ENHANCED DIVIDEND INCOME ETF
SCHEDULE OF INVESTMENTS (Unaudited)
March 31, 2024

Shares		Fair Value
	COMMON STOCKS — 98.4%	
	AEROSPACE & DEFENSE - 2.9%	
84	Lockheed Martin Corporation	\$ 38,209
74	Northrop Grumman Corporation	35,421
		<u>73,630</u>
	BANKING - 3.3%	
424	JPMorgan Chase & Company ^(a)	84,927
	BEVERAGES - 3.9%	
825	Coca-Cola Company (The) ^(a)	50,473
265	PepsiCo, Inc. ^(a)	46,378
		<u>96,851</u>
	BIOTECH & PHARMA - 13.5%	
323	AbbVie, Inc. ^(a)	58,818
150	Amgen, Inc.	42,648
122	Eli Lilly and Company ^(a)	94,911
364	Johnson & Johnson	57,581
459	Merck & Company, Inc. ^(a)	60,565
181	Zoetis, Inc.	30,627
		<u>345,150</u>
	CABLE & SATELLITE - 2.5%	
1,459	Comcast Corporation, Class A ^(a)	63,248
	COMMERCIAL SUPPORT SERVICES - 1.7%	
204	Waste Management, Inc. ^(a)	43,483
	DIVERSIFIED INDUSTRIALS - 3.4%	
146	Eaton Corporation PLC ^(a)	45,651
202	Honeywell International, Inc. ^(a)	41,461
		<u>87,112</u>
	ELECTRIC UTILITIES - 1.5%	
588	NextEra Energy, Inc. ^(a)	37,579
	ELECTRICAL EQUIPMENT - 4.0%	
268	Amphenol Corporation, Class A ^(a)	30,914
178	TE Connectivity Ltd. ^(a)	25,853

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SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
March 31, 2024

Shares		Fair Value
	COMMON STOCKS — 98.4% (Continued)	
	ELECTRICAL EQUIPMENT - 4.0% (Continued)	
147	Trane Technologies PLC ^(a)	\$ 44,128
		<u>100,895</u>
	FOOD - 1.4%	
505	Mondelez International, Inc. ^(a)	<u>35,350</u>
	HEALTH CARE FACILITIES & SERVICES - 4.2%	
80	Elevance Health, Inc.	41,483
131	UnitedHealth Group, Inc. ^(a)	64,806
		<u>106,289</u>
	HOUSEHOLD PRODUCTS - 2.3%	
368	Procter & Gamble Company (The) ^(a)	<u>59,708</u>
	INSURANCE - 2.7%	
97	Aon PLC, Class A	32,371
179	Marsh & McLennan Companies, Inc. ^(a)	36,870
		<u>69,241</u>
	LEISURE FACILITIES & SERVICES - 3.1%	
155	McDonald's Corporation	43,703
383	Starbucks Corporation	35,002
		<u>78,705</u>
	MACHINERY - 3.4%	
136	Caterpillar, Inc. ^(a)	49,835
87	Deere & Company	35,734
		<u>85,569</u>
	MEDICAL EQUIPMENT & DEVICES - 1.8%	
186	Danaher Corporation ^(a)	<u>46,448</u>
	RETAIL - DISCRETIONARY - 5.6%	
163	Home Depot, Inc. (The) ^(a)	62,526
162	Lowe's Companies, Inc. ^(a)	41,266
390	TJX Companies, Inc. (The) ^(a)	39,554
		<u>143,346</u>
	SEMICONDUCTORS - 7.2%	
150	Analog Devices, Inc. ^(a)	29,669

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Shares		Fair Value
	COMMON STOCKS — 98.4% (Continued)	
	SEMICONDUCTORS - 7.2% (Continued)	
56	Broadcom, Inc.	\$ 74,223
268	QUALCOMM, Inc. ^(a)	45,372
194	Texas Instruments, Inc. ^(a)	33,797
		<hr/> 183,061 <hr/>
	SOFTWARE - 7.4%	
335	Microsoft Corporation ^(a)	140,941
370	Oracle Corporation ^(a)	46,476
		<hr/> 187,417 <hr/>
	TECHNOLOGY HARDWARE - 4.2%	
628	Apple, Inc. ^(a)	107,689
	TECHNOLOGY SERVICES - 12.2%	
108	Accenture PLC, Class A	37,434
312	Cognizant Technology Solutions Corporation, Class A ^(a)	22,866
139	Mastercard, Inc., Class A ^(a)	66,939
94	Moody's Corporation	36,945
56	MSCI, Inc.	31,385
94	S&P Global, Inc.	39,992
276	Visa, Inc., Class A ^(a)	77,027
		<hr/> 312,588 <hr/>
	TELECOMMUNICATIONS - 3.2%	
1,939	Verizon Communications, Inc. ^(a)	81,360
	TOBACCO & CANNABIS - 1.5%	
429	Philip Morris International, Inc. ^(a)	39,305
	TRANSPORTATION & LOGISTICS - 1.5%	
1,065	CSX Corporation	39,480

SWAN ENHANCED DIVIDEND INCOME ETF
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
March 31, 2024

Shares	Fair Value
COMMON STOCKS — 98.4% (Continued)	
TOTAL COMMON STOCKS (Cost \$2,460,486)	\$ 2,508,431
TOTAL INVESTMENTS - 98.4% (Cost \$2,460,486)	\$ 2,508,431
CALL OPTIONS WRITTEN - (1.0)% (Proceeds - \$26,046)	(26,129)
OTHER ASSETS IN EXCESS OF LIABILITIES - 2.6%	66,231
NET ASSETS - 100.0%	\$ 2,548,533

Contracts ^(b)	WRITTEN EQUITY OPTIONS - (1.0)%	Expiration Date	Exercise Price	Notional Value	Fair Value
	CALL OPTIONS WRITTEN- (1.0)%				
3	AbbVie, Inc.	05/17/2024	\$ 185.00	\$ 54,630	\$ 1,161
2	Amphenol Corporation	04/19/2024	120.00	23,070	120
1	Analog Devices, Inc.	06/21/2024	210.00	19,779	550
6	Apple, Inc.	05/17/2024	190.00	102,888	606
1	Caterpillar, Inc.	05/17/2024	370.00	36,643	1,337
8	Coca-Cola Company (The)	06/21/2024	65.00	48,944	282
3	Cognizant Technology Solutions Corporation	06/21/2024	85.00	21,987	138
14	Comcast Corporation	06/21/2024	45.00	60,690	1,903
1	Danaher Corporation	05/17/2024	270.00	24,972	225
1	Eaton Corp PLC	05/17/2024	320.00	31,268	975
1	Eli Lilly & Company	05/17/2024	850.00	77,796	1,441
1	Home Depot, Inc. (The)	05/17/2024	400.00	38,360	589
2	Honeywell International, Inc.	05/17/2024	210.00	41,050	686
4	JPMorgan Chase & Company	04/19/2024	205.00	80,120	816
1	Lowe's Companies, Inc.	06/21/2024	260.00	25,473	895
1	Marsh & McLennan Companies, Inc.	06/21/2024	220.00	20,598	191
1	Mastercard, Inc.	05/17/2024	505.00	48,157	555
4	Merck & Company, Inc.	05/17/2024	135.00	52,780	1,015
3	Microsoft Corporation	05/17/2024	450.00	126,216	1,624
5	Mondelez International, Inc.	06/21/2024	77.50	35,000	180
5	NextEra Energy, Inc.	05/17/2024	65.00	31,955	1,013
3	Oracle Corporation	06/21/2024	140.00	37,683	660
2	PepsiCo, Inc.	05/17/2024	180.00	35,002	456
4	Philip Morris International, Inc.	06/21/2024	97.50	36,648	412
3	Procter & Gamble Company (The)	04/19/2024	165.00	48,675	356
2	QUALCOMM, Inc.	05/17/2024	175.00	33,860	1,356
1	TE Connectivity Ltd.	04/19/2024	150.00	14,524	78
1	Texas Instruments, Inc.	05/17/2024	170.00	17,421	933
3	TJX Companies, Inc. (The)	06/21/2024	105.00	30,426	719
1	Trane Technologies PLC	06/21/2024	300.00	30,020	1,480
1	UnitedHealth Group, Inc.	04/19/2024	510.00	49,470	613
19	Verizon Communications, Inc.	05/17/2024	43.00	79,724	1,310
2	Visa, Inc.	06/21/2024	300.00	55,816	605

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<u>Contracts^(b)</u> <u>(continued)</u>	WRITTEN EQUITY OPTIONS - (1.0)% (Continued)	Expiration Date	Exercise Price	Notional Value	Fair Value
	CALL OPTIONS WRITTEN- (1.0)% (Continued)				
2	Waste Management, Inc.	06/21/2024	\$ 220.00	\$ 42,630	\$ 849
	TOTAL CALL OPTIONS WRITTEN (Proceeds - \$26,046)				\$ 26,129

Ltd. - Limited Company

MSCI - Morgan Stanley Capital International

PLC - Public Limited Company

^(a) All or a portion of the security is held as collateral for written options. As of March 31, 2024 the total value of securities held as collateral is \$1,514,275.

^(b) Each option contract allows the holder of the option to purchase or sell 100 shares of the underlying security.