

SWAN ENHANCED DIVIDEND INCOME ETF
SCHEDULE OF INVESTMENTS (Unaudited)
September 30, 2024

Shares		Fair Value
	COMMON STOCKS — 97.6%	
	AEROSPACE & DEFENSE - 3.0%	
123	General Dynamics Corporation ^(a)	\$ 37,171
73	Lockheed Martin Corporation	42,672
		<u>79,843</u>
	BANKING - 3.0%	
385	JPMorgan Chase & Company ^(a)	<u>81,182</u>
	BEVERAGES - 3.9%	
782	Coca-Cola Company (The) ^(a)	56,194
283	PepsiCo, Inc. ^(a)	48,124
		<u>104,318</u>
	BIOTECH & PHARMA - 9.3%	
107	Eli Lilly & Company ^(a)	94,796
383	Johnson & Johnson ^(a)	62,069
479	Merck & Company, Inc. ^(a)	54,395
192	Zoetis, Inc. ^(a)	37,513
		<u>248,773</u>
	COMMERCIAL SUPPORT SERVICES - 1.3%	
172	Cintas Corporation	<u>35,411</u>
	DIVERSIFIED INDUSTRIALS - 2.9%	
200	Honeywell International, Inc.	41,342
144	Illinois Tool Works, Inc.	37,738
		<u>79,080</u>
	ELECTRICAL EQUIPMENT - 4.0%	
569	Amphenol Corporation, Class A ^(a)	37,076
342	Otis Worldwide Corporation	35,547
228	TE Connectivity PLC ^(a)	34,426
		<u>107,049</u>
	FOOD - 2.6%	
164	Hershey Company (The)	31,452
510	Mondelez International, Inc. ^(a)	37,572
		<u>69,024</u>

SWAN ENHANCED DIVIDEND INCOME ETF
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
September 30, 2024

<u>Shares</u>		<u>Fair Value</u>
	COMMON STOCKS — 97.6% (Continued)	
	HEALTH CARE FACILITIES & SERVICES - 2.8%	
130	UnitedHealth Group, Inc. ^(a)	\$ 76,008
	HOUSEHOLD PRODUCTS - 2.4%	
368	Procter & Gamble Company (The) ^(a)	63,738
	INSTITUTIONAL FINANCIAL SERVICES - 1.2%	
151	Cboe Global Markets, Inc.	30,935
	INSURANCE - 2.7%	
103	Aon PLC, Class A	35,637
171	Marsh & McLennan Companies, Inc. ^(a)	38,148
		<u>73,785</u>
	INTERNET MEDIA & SERVICES - 5.1%	
832	Alphabet, Inc., Class A ^(a)	137,987
	LEISURE FACILITIES & SERVICES - 4.5%	
161	McDonald's Corporation ^(a)	49,026
387	Starbucks Corporation ^(a)	37,729
240	Yum! Brands, Inc.	33,530
		<u>120,285</u>
	MACHINERY - 4.5%	
125	Caterpillar, Inc. ^(a)	48,891
97	Deere & Company	40,481
110	Snap-on, Inc. ^(a)	31,868
		<u>121,240</u>
	MEDICAL EQUIPMENT & DEVICES - 1.7%	
403	Abbott Laboratories	45,946
	RETAIL - DISCRETIONARY - 4.0%	
163	Home Depot, Inc. (The) ^(a)	66,048
349	TJX Companies, Inc. (The) ^(a)	41,021
		<u>107,069</u>
	SEMICONDUCTORS - 7.1%	
566	Broadcom, Inc. ^(a)	97,634

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Shares		Fair Value
	COMMON STOCKS — 97.6% (Continued)	
	SEMICONDUCTORS - 7.1% (Continued)	
271	QUALCOMM, Inc. ^(a)	\$ 46,084
226	Texas Instruments, Inc. ^(a)	46,685
		<hr/> 190,403 <hr/>
	SOFTWARE - 8.5%	
70	Intuit, Inc.	43,470
304	Microsoft Corporation ^(a)	130,811
320	Oracle Corporation ^(a)	54,528
		<hr/> 228,809 <hr/>
	TECHNOLOGY HARDWARE - 6.9%	
578	Apple, Inc. ^(a)	134,674
933	Cisco Systems, Inc. ^(a)	49,654
		<hr/> 184,328 <hr/>
	TECHNOLOGY SERVICES - 11.9%	
132	Accenture PLC, Class A ^(a)	46,659
143	Automatic Data Processing, Inc.	39,572
425	Cognizant Technology Solutions Corporation, Class A ^(a)	32,802
131	Mastercard, Inc., Class A ^(a)	64,688
59	MSCI, Inc.	34,393
250	Paychex, Inc.	33,548
244	Visa, Inc., Class A	67,088
		<hr/> 318,750 <hr/>
	TOBACCO & CANNABIS - 3.0%	
711	Altria Group, Inc.	36,289
374	Philip Morris International, Inc. ^(a)	45,404
		<hr/> 81,693 <hr/>
	TRANSPORTATION EQUIPMENT - 1.3%	
357	PACCAR, Inc. ^(a)	35,229

SWAN ENHANCED DIVIDEND INCOME ETF
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
September 30, 2024

Shares	Fair Value
COMMON STOCKS — 97.6% (Continued)	
TOTAL COMMON STOCKS (Cost \$2,458,660)	\$ 2,620,885
TOTAL INVESTMENTS - 97.6% (Cost \$2,458,660)	\$ 2,620,885
CALL OPTIONS WRITTEN - (1.4)% (Premiums received - \$39,328)	(38,074)
OTHER ASSETS IN EXCESS OF LIABILITIES - 3.8%	103,280
NET ASSETS - 100.0%	\$ 2,686,091

Contracts ^(b)		Expiration Date	Exercise Price	Notional Value	Fair Value
WRITTEN EQUITY OPTIONS - (1.4)%					
CALL OPTIONS WRITTEN- (1.4)%					
1	Accenture PLC	10/18/2024	\$ 355.00	\$ 35,348	\$ 443
8	Alphabet, Inc.	11/15/2024	175.00	132,680	3,236
5	Amphenol Corporation	11/15/2024	70.00	32,580	666
5	Apple, Inc.	11/15/2024	240.00	116,500	2,931
5	Broadcom, Inc.	10/18/2024	175.00	86,250	2,495
1	Caterpillar, Inc.	10/18/2024	390.00	39,112	941
9	Cisco Systems, Inc.	11/15/2024	57.50	47,898	380
7	Coca-Cola Company (The)	10/18/2024	72.50	50,302	524
4	Cognizant Technology Solutions Corporation	10/18/2024	80.00	30,872	167
1	Eli Lilly & Company	11/15/2024	1,000.00	88,594	1,336
1	General Dynamics Corporation	01/17/2025	330.00	30,220	344
1	Home Depot, Inc. (The)	10/18/2024	405.00	40,520	750
2	Honeywell International, Inc.	12/20/2024	220.00	41,342	547
1	Illinois Tool Works, Inc.	12/20/2024	280.00	26,207	385
3	Johnson & Johnson	11/15/2024	170.00	48,618	533
3	JPMorgan Chase & Company	11/15/2024	225.00	63,258	809
1	Marsh & McLennan Companies, Inc.	12/20/2024	240.00	22,309	202
1	Mastercard, Inc.	11/15/2024	500.00	49,380	1,339
1	McDonald's Corporation	01/17/2025	315.00	30,451	839
4	Merck & Company, Inc.	11/15/2024	125.00	45,424	289
3	Microsoft Corporation	11/15/2024	445.00	129,090	3,130
5	Mondelez International, Inc.	12/20/2024	75.00	36,835	1,096
3	Oracle Corporation	10/18/2024	155.00	51,120	4,722
3	Otis Worldwide Corporation	11/15/2024	110.00	31,182	428
3	PACCAR, Inc.	11/15/2024	105.00	29,604	627
2	PepsiCo, Inc.	12/20/2024	190.00	34,010	118
3	Philip Morris International, Inc.	12/20/2024	130.00	36,420	522
3	Procter & Gamble Company (The)	11/15/2024	180.00	51,960	531
2	QUALCOMM, Inc.	11/15/2024	185.00	34,010	1,089
1	Snap-on, Inc.	11/15/2024	300.00	28,971	628
3	Starbucks Corporation	11/15/2024	100.00	29,247	1,051
2	TE Connectivity Ltd.	11/15/2024	160.00	30,198	501
2	Texas Instruments, Inc.	11/15/2024	220.00	41,314	821

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<u>Contracts^(b)</u> <u>(continued)</u>		<u>Expiration Date</u>	<u>Exercise Price</u>	<u>Notional Value</u>	<u>Fair Value</u>
WRITTEN EQUITY OPTIONS - (1.4)%					
CALL OPTIONS WRITTEN- (1.4)% (Continued)					
3	TJX Companies, Inc. (The)	10/18/2024	\$ 115.00	\$ 35,262	\$ 1,097
1	UnitedHealth Group, Inc.	11/15/2024	610.00	58,468	1,577
2	Yum! Brands, Inc.	01/17/2025	150.00	27,942	380
1	Zoetis, Inc.	11/15/2024	200.00	19,538	600
TOTAL EQUITY OPTIONS WRITTEN (Premiums received - \$39,328)					38,074

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 September 30, 2024 the total value of securities held as collateral is \$1,621,264.

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