



TRUESHARES SEASONALITY LADDERED BUFFERED ETF

The TrueShares Seasonality Laddered Buffered ETF (ONEZ) aims to achieve capital appreciation with the potential for reduced volatility compared to the U.S. large-cap equity market. It uses a fund-of-funds approach, investing in ETFs linked to the S&P 500 Index through two primary strategies:

- TrueShares Structured Outcome Uncapped Buffered ETFs:** These seek upside exposure while partially mitigating losses (8%-12%) during a 12-month period through options strategies.
- TrueShares Quarterly Bull and Bear Hedge ETFs:** These employ general hedging strategies, using options and fixed-income assets to protect against broader market declines, while also potentially benefiting from an increase or drawdown in U.S. large-capitalization equities.

The TrueShares Seasonality Laddered Buffered ETF (ONEZ) aims for a unique laddered approach to managing market volatility while seeking growth opportunities.

KEY FEATURES OF ONEZ

Seasonality-Based Investment Strategy

Leverages over 90 years of historical market seasonality performance data, combined with a proprietary ratings scale to inform a monthly portfolio rebalance.

Comprehensive Options Strategies

Combines traditional buffered strategy risk mitigation with principal protected directional options exposure.

Diversified Buffered ETF Portfolio

Single ticker access to a diversified portfolio of buffered ETF investments laddered across all twelve months, accentuated by tail risk mitigation, upside magnification, and downside monetization strategies.

Professional Active Management

Monthly rebalance supported by consistent portfolio monitoring and underlying options analysis.

Efficient Fund Structure

Traditional ETF advantages including transparency, tax efficiency, liquidity and accessibility.

FUND DETAILS

Ticker	ONEZ
CUSIP	210322608
Type	Active Laddered Buffered ETF
Primary Exchange	Cboe BZX
Inception Date	01/24/2025
Fund Listing	01/27/2025
Management Fee	0.19%
Acquired Fees & Expenses	0.79%
Total Expense Ratio	0.98%
Number of Holdings	14
Benchmark	S&P 500 Index
Advisor	TrueMark Investments, LLC
Fund Distributor	Paralel Distributors LLC

FUND STRUCTURE:

Actively managed, fund-of-funds ETF

LADDERED BUFFER:

Staggered protection periods which seek consistent performance

PORTFOLIO ALLOCATION TARGET:

85%-90% Buffered ETFs
10%-15% Hedged ETFs

SEASONALITY ADJUSTMENTS:

Monthly rebalance based on historical seasonal performance combined with a proprietary ranking methodology



PERFORMANCE (%) AS OF JANUARY 24, 2025

	Since Fund Inception	3 Month	6 Month	1 Year	Inception Date
ONEZ @ NAV	x.xx	-	-	-	01/24/2025
ONEZ @ Market Price	x.xx	-	-	-	01/24/2025
S&P 500 Index	x.xx	-	-	-	-

Expense Ratio: 0.98%

Performance data quoted above represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed or sold in the secondary market, may be worth more or less than the original cost. Investors will incur usual and customary brokerage commissions when buying or selling shares of the exchange-traded funds ("ETFs") in the secondary market, and that, if reflected, the brokerage commissions would reduce the performance returns. Current performance may be lower or higher than the performance shown. Shares are bought and sold at market price not net asset value ("NAV") and are not individually redeemable from the fund. Call 877.774.TRUE or visit www.true-shares.com/onez for most recent month-end performance.

Index performance does not represent TrueShares fund performance. It is not possible to invest directly in an index. All performance figures assume reinvestment of dividend and capital gains at net asset value; actual returns may differ. Performance 1-year and less are cumulative; performance over 1-year are average annualized total returns. Market price performance is determined using the bid/ask midpoint at 4:00pm Eastern time, when the NAV is typically calculated. NAV price performance is determined using the daily calculated NAV. They do not represent the returns you would receive if you traded shares at other times. Performance figures do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or upon redemption or sale of fund shares. The Standard and Poor's 500, or simply the S&P 500, is a stock market index tracking the stock performance of 500 of the largest companies listed on stock exchanges in the United States.

WHY INVEST IN TRUESHARES SEASONALITY LADDERED BUFFERED ETF (ONEZ)?

Seasonality Driven Portfolio Adjustments	Allocations are adjusted monthly using historical market seasonality performance data with the intent to enhance returns during favorable market periods while maintaining risk mitigation.
Laddered Buffered Approach	Exposure to Buffered ETFs is staggered monthly, helping diversify risk and provide the potential for smooth outcomes. This minimizes the risk of single-month unfavorable outcomes and seeks to smooth performance variability.
Growth Potential & Risk Management	85%-90% Buffered ETFs, 10%-15% Hedged ETFs. This balance supports capital growth while managing downside risk.
Downside Risk Mitigation	Buffered ETFs aim to limit losses from index declines of 8%-12%, helping to protect against market downturns while still participating in uncapped upside potential.
Options-Based Strategies	The fund primarily employs options strategies, including FLEX Options, which are customized for specific risk-return objectives. These options allow for flexibility in strike prices, expirations, and styles, enhancing the fund's precision in risk management and tax efficiency.
Single Ticker Solution	By leveraging a fund-of-funds approach, ONEZ offers a turnkey solution to complex risk management strategies by assembling multiple strategies under one ticker.



PORTFOLIO MANAGER: JEFF FELDMAN

Jeffrey joined TrueMark Investments in 2024 and serves as a Portfolio Manager and Quantitative Risk Manager. He is a member of the investment management team and is responsible for analysis, trading and hedging.

Prior to joining TrueMark Investments, Jeffrey was the Head Trader for the Liquidity Group at Wolverine Trading where he was responsible for risk management and trading of ETFs. Jeffrey spent 22 years at Wolverine Trading. Jeffrey graduated from the University of Illinois with a B.S. in Financial Management.



Before investing, carefully consider the TrueShares ETFs investment objectives, risks, charges, and expenses. Specific information about TrueShares is contained in the prospectus and a summary prospectus, copies of which may be obtained by visiting www.true-shares.com. Read the prospectus carefully before you invest.

The Fund may not achieve its objective and/or you could lose money on your investment in the Fund. The Fund is recently organized with no operating history for prospective investors to base their investment decision which may increase risks. Some of the Fund's key risks, include but are not limited to the following risks. Please see the Fund's prospectus for further information on these and other risk considerations.

ETF Risks. As an ETF, the Fund is exposed to the additional risks, including: (1) concentration risk associated with Authorized Participants, market makers, and liquidity providers; (2) costs risks associated with the frequent buying or selling of Fund shares; (3) market prices may differ than the Fund's net asset value; and (4) liquidity risk due to a potential lack of trading volume.

FLEX Options Risk. The Fund may invest in FLEX Options issued and guaranteed for settlement by the OCC. The Fund bears the risk that the OCC will be unable or unwilling to perform its obligations under the FLEX Options contracts. Additionally, FLEX Options may become illiquid, and in such cases, the Fund may have difficulty closing out certain FLEX Options positions at desired times and prices.

TrueShares ETFs are bought and sold through exchange trading at market price, not Net Asset Value (NAV), and are not individually redeemed from the fund. Shares may trade at a premium or discount to their NAV in the secondary market. Brokerage commissions apply and will reduce returns. Investing involves risk, including the loss of principal.

The TrueShares Seasonality Laddered Buffered ETF is also subject to the following risks:

Options Risk. Buying and selling (writing) options are speculative activities and entail greater investment risks.

Derivatives Risk. Derivatives may be more sensitive to changes in economic or market conditions than other types of investments.

Active Management Risk. The adviser's judgments about an investment may prove to be incorrect or fail to have the intended results, which could adversely impact the Fund's performance.

Buffered Loss Risk. There can be no guarantee that the Fund will be successful in its strategy to buffer against underlying ETF price declines. Despite the intended hedge period buffer, a shareholder may lose money by investing in the Fund.

Underlying Funds Risk. An Underlying Fund's assets may be invested in a limited number of securities which may subject the Underlying Fund, and thus the Fund, to greater risk and volatility than if investments had been made in a larger number of securities.

Equity Market Risk. Common stocks are susceptible to general stock market fluctuations and to volatile increases and decreases in value as market confidence in and perceptions of their issuers change based on various and unpredictable factors including but not limited to expectations regarding government, economic, monetary and fiscal policies; inflation and interest rates; economic expansion or contraction; and global or regional political, economic and banking crises.

Fixed Income Securities Risk. When an underlying ETF invests in fixed income securities, the value of your investment in the Fund will fluctuate with changes in interest rates. Typically, a rise in interest rates causes a decline in the value of fixed income securities owned by the Fund. In general, the market price of fixed income securities with longer maturities will increase or decrease more in response to changes in interest rates than shorter-term securities.

Strike Price: Long options contracts are derivatives that give the holders the right but not the obligation to buy or sell an underlying security at some point in the future at a pre-specified price. This price is known as the option's strike price or exercise price. The strike price of a call option is where the security can be bought by the option holder. The strike price of a put option is the price at which the security can be sold.

TrueMark Investments, LLC is the investment advisor to the Funds and receives a fee from the Funds for its services. The fund is distributed by Paralel Distributors LLC, Member FINRA. Paralel is not affiliated with TrueMark Investments, LLC. TRUE76

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