

**TrueShares Structured Outcome (April) ETF**  
**Schedule of Investments**  
as of March 31, 2024 (Unaudited)

	Notional Amount	Contracts	Value
<b>PURCHASED OPTIONS - 6.6%(a)(b)</b>			
<b>Call Options - 6.6%</b>			
SPDR S&P 500 ETF, Expiration: 03/31/2025; Exercise Price: \$523.07	\$ 3,661,490	70	\$ 314,440
<b>TOTAL PURCHASED OPTIONS (Cost \$314,530)</b>			<u>\$ 314,440</u>
<b>SHORT-TERM INVESTMENTS - 82.0%</b>			
<b>Money Market Funds - 15.9%</b>			
		<u>Shares</u>	
First American Treasury Obligations Fund - Class X, 5.22%(c)		767,375	<u>767,375</u>
<b>U.S. Treasury Bills - 66.1%</b>			
		<u>Par</u>	
5.00%, 03/20/2025(d)	\$ 3,350,000		<u>3,193,449</u>
<b>TOTAL SHORT-TERM INVESTMENTS (Cost \$3,961,377)</b>			<u>3,960,824</u>
<b>TOTAL INVESTMENTS – 88.6% (Cost \$4,275,907)</b>			\$ 4,275,264
Other Assets in Excess of Liabilities – 11.4%			<u>552,513</u>
<b>TOTAL NET ASSETS – 100.0%</b>			<u>\$ 4,827,777</u>

Percentages are stated as a percent of net assets.

- (a) Exchange-traded.
- (b) 100 shares per contract.
- (c) The rate shown represents the 7-day effective yield as of March 31, 2024.
- (d) The rate shown is the effective yield.

**TrueShares Structured Outcome (April) ETF**  
**Schedule of Options Written**  
as of March 31, 2024 (Unaudited)

	Notional Amount	Contracts	Value
<b>OPTIONS WRITTEN – (2.5)% (a)(b)</b>			
<b>Put Options – (2.5)%</b>			
SPDR S&P 500 ETF ust, Expiration: 03/31/2025; Exercise Price: \$470.76	\$ 5,387,621	103	\$ 118,759
<b>TOTAL OPTIONS WRITTEN (Premiums received \$118,624)</b>			<u>\$ 118,759</u>

Percentages are stated as a percent of net assets.

- (a) Exchange-traded.
- (b) 100 shares per contract.

**TrueShares Structured Outcome (April) ETF**

	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Purchased Options	\$ –	\$ 314,440	\$ –	\$ 314,440
Money Market Funds	767,375	–	–	767,375
U.S. Treasury Bills	–	3,193,449	–	3,193,449
<b>Total Assets</b>	<u>\$ 767,375</u>	<u>\$ 3,507,889</u>	<u>\$ 314,440</u>	<u>\$ 4,275,264</u>
<b>Liabilities:</b>				
Options Written	\$ –	\$ 118,759	\$ –	\$ 118,759
<b>Total Liabilities</b>	<u>\$ –</u>	<u>\$ 118,759</u>	<u>\$ –</u>	<u>\$ 118,759</u>