

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

PURCHASED OPTIONS - 12.2%(a)(b)	Notional Amount	Contracts	Value
Call Options - 12.2%			
SPDR S&P 500 ETF, Expiration: 07/31/2024; Exercise Price: \$457.79	\$ 13,495,206	258	\$ 1,940,753
TOTAL PURCHASED OPTIONS (Cost \$1,003,357)			<u>\$ 1,940,753</u>
SHORT-TERM INVESTMENTS - 88.2%			
Money Market Funds - 0.0%(c)			
First American Treasury Obligations Fund - Class X, 5.22%(d)		Shares 7,041	7,041
U.S. Treasury Bills - 88.2%			
5.31%, 07/11/2024(e)	\$ 14,284,000	Par	14,078,017
TOTAL SHORT-TERM INVESTMENTS (Cost \$14,086,960)			<u>14,085,058</u>
TOTAL INVESTMENTS - 100.4% (Cost \$15,090,317)			\$ 16,025,811
Liabilities in Excess of Other Assets - (0.4)%			(50,217)
TOTAL NET ASSETS - 100.0%			<u>\$ 15,975,594</u>

Percentages are stated as a percent of net assets.

- (a) Exchange-traded.
- (b) 100 shares per contract.
- (c) Represents less than 0.05% of net assets.
- (d) The rate shown represents the 7-day effective yield as of March 31, 2024.
- (e) The rate shown is the effective yield as of March 31, 2024.

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

OPTIONS WRITTEN - (0.3)% (a)(b)	Notional Amount	Contracts	Value
Put Options - (0.3)%			
SPDR S&P 500 ETF, Expiration: 07/31/2024; Exercise Price: \$412.01	\$ 18,150,529	347	\$ 41,175
TOTAL OPTIONS WRITTEN (Premiums received \$401,941)			<u>\$ 41,175</u>

Percentages are stated as a percent of net assets.

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

TrueShares Structured Outcome (August) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 1,940,753	\$ —	\$ 1,940,753
Money Market Funds	7,041	—	—	7,041
U.S. Treasury Bills	—	14,078,017	—	14,078,017
Total Assets	<u>\$ 7,041</u>	<u>\$ 16,018,770</u>	<u>\$ —</u>	<u>\$ 16,025,811</u>
Liabilities:				
Options Written	\$ —	\$ 41,175	\$ —	\$ 41,175
Total Liabilities	<u>\$ —</u>	<u>\$ 41,175</u>	<u>\$ —</u>	<u>\$ 41,175</u>

TrueShares Structured Outcome (August) ETF

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Assets:				
Purchased Options	\$ –	\$ 1,940,753	\$ –	\$ 1,940,753
Money Market Funds	7,041	–	–	7,041
U.S. Treasury Bills	–	14,078,017	–	14,078,017
Total Assets	<u>\$ 7,041</u>	<u>\$ 16,018,770</u>	<u>\$ –</u>	<u>\$ 16,025,811</u>
Liabilities:				
Options Written	\$ –	\$ 41,175	\$ –	\$ 41,175
Total Liabilities	<u>\$ –</u>	<u>\$ 41,175</u>	<u>\$ –</u>	<u>\$ 41,175</u>

Refer to the Schedule of Investments for industry classifications.