

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

PURCHASED OPTIONS - 13.3%(a)(b)	Notional Amount	Contracts	Value
Call Options - 13.3%			
SPDR S&P 500 ETF, Expiration: 11/29/2024; Exercise Price: \$456.40	\$ 36,614,900	700	\$ 6,083,287
TOTAL PURCHASED OPTIONS (Cost \$2,880,647)			<u>\$ 6,083,287</u>
SHORT-TERM INVESTMENTS - 87.5%			
Money Market Funds - 0.6%		Shares	
First American Treasury Obligations Fund - Class X, 5.22%(c)		259,772	259,772
U.S. Treasury Bills - 86.9%		Par	
5.07%, 11/29/2024(d)	\$ 41,079,000		39,735,430
TOTAL SHORT-TERM INVESTMENTS (Cost \$39,999,824)			<u>39,995,202</u>
TOTAL INVESTMENTS - 100.8% (Cost \$42,880,471)			\$ 46,078,489
Liabilities in Excess of Other Assets - (0.8)%			(350,139)
TOTAL NET ASSETS - 100.0%			<u>\$ 45,728,350</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 as of March 31, 2024.

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

OPTIONS WRITTEN - (0.7)% (a)(b)	Notional Amount	Contracts	Value
Put Options - (0.7)%			
SPDR S&P 500 ETF, Expiration: 11/29/2024; Exercise Price: \$410.76	\$ 52,307,000	1,000	\$ 327,260
TOTAL OPTIONS WRITTEN (Premiums received \$1,056,434)			<u>\$ 327,260</u>

Percentages are stated as a percent of net assets.

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

TrueShares Structured Outcome (December) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 6,083,287	\$ —	\$ 6,083,287
Money Market Funds	259,772	—	—	259,772
U.S. Treasury Bills	—	39,735,430	—	39,735,430
Total Assets	<u>\$ 259,772</u>	<u>\$ 45,818,717</u>	<u>\$ —</u>	<u>\$ 46,078,489</u>
Liabilities:				
Options Written	\$ —	\$ 327,260	\$ —	\$ 327,260
Total Liabilities	<u>\$ —</u>	<u>\$ 327,260</u>	<u>\$ —</u>	<u>\$ 327,260</u>