

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

PURCHASED OPTIONS - 10.2%(a)(b)	Notional Amount	Contracts	Value
Call Options - 10.2%			
SPDR S&P 500 ETF, Expiration: 01/31/2025; Exercise Price: \$482.88	\$ 4,759,937	91	\$ 630,310
TOTAL PURCHASED OPTIONS (Cost \$395,769)			<u>\$ 630,310</u>
SHORT-TERM INVESTMENTS - 91.2%			
Money Market Funds - 0.6%			
First American Treasury Obligations Fund - Class X, 5.22%(c)		<u>Shares</u> 35,220	35,220
U.S. Treasury Bills - 90.6%			
5.00%, 01/23/2025(d)	\$ 5,860,000		<u>Par</u> 5,628,887
TOTAL SHORT-TERM INVESTMENTS (Cost \$5,672,728)			<u>5,664,107</u>
TOTAL INVESTMENTS - 101.4% (Cost \$6,068,497)			\$ 6,294,417
Liabilities in Excess of Other Assets - (1.4)%			<u>(83,608)</u>
TOTAL NET ASSETS - 100.0%			<u>\$ 6,210,809</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 (February) ETF
Schedule of Options Written
as of March 31, 2024 (Unaudited)

OPTIONS WRITTEN - (1.3)% (a)(b)	Notional Amount	Contracts	Value
Put Options - (1.3)%			
SPDR S&P 500 ETF, Expiration: 01/31/2025; Exercise Price: \$434.59	\$ 7,061,445	135	\$ 80,496
TOTAL OPTIONS WRITTEN (Premiums received \$144,114)			<u>\$ 80,496</u>

Percentages are stated as a percent of net assets.

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

TrueShares Structured Outcome (February) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 630,310	\$ —	\$ 630,310
Money Market Funds	35,220	—	—	35,220
U.S. Treasury Bills	—	5,628,887	—	5,628,887
Total Assets	<u>\$ 35,220</u>	<u>\$ 6,259,197</u>	<u>\$ —</u>	<u>\$ 6,294,417</u>
Liabilities:				
Options Written	\$ —	\$ 80,496	\$ —	\$ 80,496
Total Liabilities	<u>\$ —</u>	<u>\$ 80,496</u>	<u>\$ —</u>	<u>\$ 80,496</u>