

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

PURCHASED OPTIONS - 11.2%(a)(b)	Notional Amount	Contracts	Value
Call Options - 11.2%			
SPDR S&P 500 ETF, Expiration: 12/31/2024; Exercise Price: \$475.31	\$ 5,701,463	109	\$ 786,884
TOTAL PURCHASED OPTIONS (Cost \$375,813)			<u>\$ 786,884</u>
SHORT-TERM INVESTMENTS - 90.0%			
Money Market Funds - 0.4%		Shares	
First American Treasury Obligations Fund - Class X, 5.22%(c)		31,712	31,712
U.S. Treasury Bills - 89.6%		Par	
5.04%, 12/26/2024(d)	\$ 6,571,000		6,334,068
TOTAL SHORT-TERM INVESTMENTS (Cost \$6,376,818)			<u>6,365,780</u>
TOTAL INVESTMENTS - 101.2% (Cost \$6,752,631)			\$ 7,152,664
Liabilities in Excess of Other Assets - (1.2)%			(80,555)
TOTAL NET ASSETS - 100.0%			<u>\$ 7,072,109</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 (January) ETF
Schedule of Options Written
as of March 31, 2024 (Unaudited)

OPTIONS WRITTEN - (1.1)% (a)(b)	Notional Amount	Contracts	Value
Put Options - (1.1)%			
SPDR S&P 500 ETF, Expiration: 12/31/2024; Exercise Price: \$427.78	\$ 8,055,278	154	\$ 74,926
TOTAL OPTIONS WRITTEN (Premiums received \$199,621)			<u>\$ 74,926</u>

Percentages are stated as a percent of net assets.

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

TrueShares Structured Outcome (January) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 786,884	\$ —	\$ 786,884
Money Market Funds	31,712	—	—	31,712
U.S. Treasury Bills	—	6,334,068	—	6,334,068
Total Assets	<u>\$ 31,712</u>	<u>\$ 7,120,952</u>	<u>\$ —</u>	<u>\$ 7,152,664</u>
Liabilities:				
Options Written	\$ —	\$ 74,926	\$ —	\$ 74,926
Total Liabilities	<u>\$ —</u>	<u>\$ 74,926</u>	<u>\$ —</u>	<u>\$ 74,926</u>