

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

PURCHASED OPTIONS - 13.8%(a)(b)	Notional Amount	Contracts	Value
Call Options - 13.8%			
SPDR S&P 500 ETF, Expiration: 06/28/2024; Exercise Price: \$443.28	\$ 8,578,348	164	\$ 1,410,989
TOTAL PURCHASED OPTIONS (Cost \$575,282)			<u>\$ 1,410,989</u>
SHORT-TERM INVESTMENTS - 86.4%			
Money Market Funds - 0.0%(c)			
First American Treasury Obligations Fund - Class X, 5.22%(d)		Shares 4,267	4,267
U.S. Treasury Bills - 86.4%			
5.03%, 06/13/2024(e)	\$ 8,883,000		Par <u>8,789,144</u>
TOTAL SHORT-TERM INVESTMENTS (Cost \$8,794,890)			<u>8,793,411</u>
TOTAL INVESTMENTS - 100.2% (Cost \$9,370,172)			\$ 10,204,400
Liabilities in Excess of Other Assets - (0.2)%			<u>(18,604)</u>
TOTAL NET ASSETS - 100.0%			<u>\$ 10,185,796</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 (July) ETF
Schedule of Options Written
as of March 31, 2024 (Unaudited)

OPTIONS WRITTEN - (0.1)% (a)(b)	Notional Amount	Contracts	Value
Put Options - (0.1)%			
SPDR S&P 500 ETF, Expiration: 06/28/2024; Exercise Price: \$398.95	\$ 11,664,461	223	\$ 13,233
TOTAL OPTIONS WRITTEN (Premiums received \$251,733)			<u>\$ 13,233</u>

Percentages are stated as a percent of net assets.

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

TrueShares Structured Outcome (July) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 1,410,989	\$ —	\$ 1,410,989
Money Market Funds	4,267	—	—	4,267
U.S. Treasury Bills	—	8,789,144	—	8,789,144
Total Assets	<u>\$ 4,267</u>	<u>\$ 10,200,133</u>	<u>\$ —</u>	<u>\$ 10,204,400</u>
Liabilities:				
Options Written	\$ —	\$ 13,233	\$ —	\$ 13,233
Total Liabilities	<u>\$ —</u>	<u>\$ 13,233</u>	<u>\$ —</u>	<u>\$ 13,233</u>