

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

PURCHASED OPTIONS - 17.8%(a)(b)	Notional Amount	Contracts	Value
Call Options - 17.8%			
SPDR S&P 500 ETF, Expiration: 05/31/2024; Exercise Price: \$417.85	\$ 2,510,736	48	\$ 528,926
TOTAL PURCHASED OPTIONS (Cost \$184,850)			<u>\$ 528,926</u>
SHORT-TERM INVESTMENTS - 82.3%			
Money Market Funds - 0.2%			
First American Treasury Obligations Fund - Class X, 5.22%(c)		Shares 6,917	6,917
U.S. Treasury Bills - 82.1%			
5.38%, 05/16/2024(d)	\$ 2,458,000	Par	2,441,950
TOTAL SHORT-TERM INVESTMENTS (Cost \$2,449,850)			<u>2,448,867</u>
TOTAL INVESTMENTS - 100.1% (Cost \$2,634,700)			\$ 2,977,793
Liabilities in Excess of Other Assets - (0.1)%			(2,178)
TOTAL NET ASSETS - 100.0%			<u>\$ 2,975,615</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 (June) 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: 05/31/2024; Exercise Price: \$376.07	\$ 3,452,262	66	\$ 1,523
TOTAL OPTIONS WRITTEN (Premiums received \$89,690)			<u>\$ 1,523</u>

Percentages are stated as a percent of net assets.

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

TrueShares Structured Outcome (June) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 528,926	\$ —	\$ 528,926
Money Market Funds	6,917	—	—	6,917
U.S. Treasury Bills	—	2,441,950	—	2,441,950
Total Assets	<u>\$ 6,917</u>	<u>\$ 2,970,876</u>	<u>\$ —</u>	<u>\$ 2,977,793</u>
Liabilities:				
Options Written	\$ —	\$ 1,523	\$ —	\$ 1,523
Total Liabilities	<u>\$ —</u>	<u>\$ 1,523</u>	<u>\$ —</u>	<u>\$ 1,523</u>