

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

PURCHASED OPTIONS - 17.4%(a)(b)	Notional Amount	Contracts	Value
Call Options - 17.4%			
SPDR S&P 500 ETF, Expiration: 04/30/2024; Exercise Price: \$415.93	\$ 3,766,104	72	\$ 789,749
TOTAL PURCHASED OPTIONS (Cost \$279,373)			<u>\$ 789,749</u>
SHORT-TERM INVESTMENTS - 82.7%			
Money Market Funds - 0.2%			
First American Treasury Obligations Fund - Class X, 5.22%(c)		Shares 7,483	7,483
U.S. Treasury Bills - 82.5%			
5.41%, 04/18/2024(d)	\$ 3,738,000	Par	3,728,717
TOTAL SHORT-TERM INVESTMENTS (Cost \$3,737,443)			<u>3,736,200</u>
TOTAL INVESTMENTS - 100.1% (Cost \$4,016,816)			\$ 4,525,949
Liabilities in Excess of Other Assets - (0.1)%			(3,409)
TOTAL NET ASSETS - 100.0%			<u>\$ 4,522,540</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 (May) ETF
Schedule of Options Written
as of March 31, 2024 (Unaudited)

OPTIONS WRITTEN - 0.0% (a)(b)(c)	Notional Amount	Contracts	Value
Put Options - 0.0% (b)			
SPDR S&P 500 ETF, Expiration: 04/30/2024; Exercise Price: \$374.34	\$ 5,230,700	100	\$ 853
TOTAL OPTIONS WRITTEN (Premiums received \$144,065)			<u>\$ 853</u>

Percentages are stated as a percent of net assets.

- (a) Exchange-traded.
- (b) Represents less than 0.05% of net assets.
- (c) 100 shares per contract.

TrueShares Structured Outcome (May) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 789,749	\$ —	\$ 789,749
Money Market Funds	7,483	—	—	7,483
U.S. Treasury Bills	—	3,728,717	—	3,728,717
Total Assets	<u>\$ 7,483</u>	<u>\$ 4,518,466</u>	<u>\$ —</u>	<u>\$ 4,525,949</u>
Liabilities:				
Options Written	\$ —	\$ 853	\$ —	\$ 853
Total Liabilities	<u>\$ —</u>	<u>\$ 853</u>	<u>\$ —</u>	<u>\$ 853</u>