

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

PURCHASED OPTIONS - 19.0%(a)(b)	Notional Amount	Contracts	Value
Call Options - 19.0%			
SPDR S&P 500 ETF, Expiration: 10/31/2024; Exercise Price: \$418.20	\$ 14,802,881	283	\$ 3,365,213
TOTAL PURCHASED OPTIONS (Cost \$1,115,314)			<u>\$ 3,365,213</u>
SHORT-TERM INVESTMENTS - 81.5%			
Money Market Funds - 0.2%		Shares	
First American Treasury Obligations Fund - Class X, 5.22%(c)		37,090	37,090
U.S. Treasury Bills - 81.3%		Par	
5.22%, 10/03/2024(d)	\$ 14,755,000		14,374,457
TOTAL SHORT-TERM INVESTMENTS (Cost \$14,400,458)			<u>14,411,547</u>
TOTAL INVESTMENTS - 100.5% (Cost \$15,515,772)			\$ 17,776,760
Liabilities in Excess of Other Assets - (0.5)%			(80,154)
TOTAL NET ASSETS - 100.0%			<u>\$ 17,696,606</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 (November) ETF
Schedule of Options Written
as of March 31, 2024 (Unaudited)

OPTIONS WRITTEN - (0.4)% (a)(b)	Notional Amount	Contracts	Value
Put Options - (0.4)%			
SPDR S&P 500 ETF, Expiration: 10/31/2024; Exercise Price: \$376.38	\$ 20,504,344	392	\$ 71,211
TOTAL OPTIONS WRITTEN (Premiums received \$475,869)			<u>71,211</u>

Percentages are stated as a percent of net assets.

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

TrueShares Structured Outcome (November) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 3,365,213	\$ —	\$ 3,365,213
Money Market Funds	37,090	—	—	37,090
U.S. Treasury Bills	—	14,374,457	—	14,374,457
Total Assets	<u>\$ 37,090</u>	<u>\$ 17,739,670</u>	<u>\$ —</u>	<u>\$ 17,776,760</u>
Liabilities:				
Options Written	\$ —	\$ 71,211	\$ —	\$ 71,211
Total Liabilities	<u>\$ —</u>	<u>\$ 71,211</u>	<u>\$ —</u>	<u>\$ 71,211</u>