

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

PURCHASED OPTIONS - 17.0%(a)(b)	Notional Amount	Contracts	Value
Call Options - 17.0%			
SPDR S&P 500 ETF, Expiration: 09/30/2024; Exercise Price: \$427.48	\$ 3,295,341	63	\$ 677,932
TOTAL PURCHASED OPTIONS (Cost \$248,379)			<u>\$ 677,932</u>
SHORT-TERM INVESTMENTS - 83.3%			
Money Market Funds - 0.2%			
First American Treasury Obligations Fund - Class X, 5.22%(c)		Shares 7,738	7,738
U.S. Treasury Bills - 83.1%			
5.31%, 09/05/2024(d)	\$ 3,379,000	Par	3,303,639
TOTAL SHORT-TERM INVESTMENTS (Cost \$3,311,326)			<u>3,311,377</u>
TOTAL INVESTMENTS - 100.3% (Cost \$3,559,705)			\$ 3,989,309
Liabilities in Excess of Other Assets - (0.3)%			(15,755)
TOTAL NET ASSETS - 100.0%			<u>\$ 3,973,554</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 (October) ETF
Schedule of Options Written
as of March 31, 2024 (Unaudited)

OPTIONS WRITTEN - (0.3)% (a)(b)	Notional Amount	Contracts	Value
Put Options - (0.3)%			
SPDR S&P 500 ETF, Expiration: 09/30/2024; Exercise Price: \$384.73	\$ 4,603,016	88	\$ 13,823
TOTAL OPTIONS WRITTEN (Premiums received \$107,693)			<u>\$ 13,823</u>

Percentages are stated as a percent of net assets.

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

TrueShares Structured Outcome (October) ETF

	Level 1	Level 2	Level 3	Total
Assets:				
Purchased Options	\$ —	\$ 677,932	\$ —	\$ 677,932
Money Market Funds	7,738	—	—	7,738
U.S. Treasury Bills	—	3,303,639	—	3,303,639
Total Assets	<u>\$ 7,738</u>	<u>\$ 3,981,571</u>	<u>\$ —</u>	<u>\$ 3,989,309</u>
Liabilities:				
Options Written	\$ —	\$ 13,823	\$ —	\$ 13,823
Total Liabilities	<u>\$ —</u>	<u>\$ 13,823</u>	<u>\$ —</u>	<u>\$ 13,823</u>