

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

<b>PURCHASED OPTIONS - 13.5%(a)(b)</b>	<b>Notional Amount</b>	<b>Contracts</b>	<b>Value</b>
<b>Call Options - 13.5%</b>			
SPDR S&P 500 ETF, Expiration: 08/30/2024; Exercise Price: \$450.35	\$ 14,802,881	283	\$ 2,413,198
<b>TOTAL PURCHASED OPTIONS (Cost \$1,122,675)</b>			<u>\$ 2,413,198</u>
<b>SHORT-TERM INVESTMENTS - 86.9%</b>			
<b>Money Market Funds - 0.1%</b>			
First American Treasury Obligations Fund - Class X, 5.22%(c)		<u>Shares</u> 21,860	21,860
<b>U.S. Treasury Bills - 86.8%</b>			
5.30%, 08/08/2024(d)	\$ 15,791,000		<u>Par</u> 15,501,358
<b>TOTAL SHORT-TERM INVESTMENTS (Cost \$15,524,631)</b>			<u>15,523,218</u>
<b>TOTAL INVESTMENTS - 100.4% (Cost \$16,647,306)</b>			\$ 17,936,416
Liabilities in Excess of Other Assets - (0.4)%			(69,162)
<b>TOTAL NET ASSETS - 100.0%</b>			<u>\$ 17,867,254</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 (September) ETF**  
**Schedule of Options Written**  
as of March 31, 2024 (Unaudited)

<b>OPTIONS WRITTEN - (0.3)% (a)(b)</b>	<b>Notional Amount</b>	<b>Contracts</b>	<b>Value</b>
<b>Put Options - (0.3)%</b>			
SPDR S&P 500 ETF, Expiration: 08/30/2024; Exercise Price: \$405.32	\$ 20,399,730	390	\$ 60,068
<b>TOTAL OPTIONS WRITTEN (Premiums received \$443,407)</b>			<u>\$ 60,068</u>

Percentages are stated as a percent of net assets.

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

**TrueShares Structured Outcome (September) ETF**

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<b>Assets:</b>				
Purchased Options	\$ —	\$ 2,413,198	\$ —	\$ 2,413,198
Money Market Funds	21,860	—	—	21,860
U.S. Treasury Bills	—	15,501,358	—	15,501,358
<b>Total Assets</b>	<u>\$ 21,860</u>	<u>\$ 17,914,556</u>	<u>\$ —</u>	<u>\$ 17,936,416</u>
<b>Liabilities:</b>				
Options Written	\$ —	\$ 60,068	\$ —	\$ 60,068
<b>Total Liabilities</b>	<u>\$ —</u>	<u>\$ 60,068</u>	<u>\$ —</u>	<u>\$ 60,068</u>