TrueShares Structured Outcome (August) ETF

Schedule of Investments

September 30, 2023 (Unaudited)

	Shares / Principal Amount	Value	Notional Value
SHORT-TERM INVESTMENTS - 100.7%			
Money Market Funds - 0.5%			
First American Treasury Obligations Fund - Class X, 5.26% (a)	77,900	$ 77,900	
Total Money Market Funds (Cost $77,900)		77,900	
U.S. Treasury Bills - 100.2%			
5.44%, 07/11/2024 (c)(d)	16,130,000	15,470,367	
Total U.S. Treasury Bills (Cost $15,483,295)		15,470,367	
TOTAL SHORT-TERM INVESTMENTS (Cost $15,561,195)		15,548,267	
	Number of Contracts (b)		**Notional Value**
PURCHASED OPTIONS - 3.1%			
PURCHASED CALL OPTIONS - 3.1%			
CBOE SPDR S&P 500 ETF Trust			
Expiration: July 31, 2024, Exercise Price: $457.79	274	480,826	$ 11,712,952
TOTAL PURCHASED OPTIONS (Cost $1,067,118)		480,826	
TOTAL INVESTMENTS (Cost $16,628,313) - 103.8%		16,029,093	
Other Assets and Liabilities, net - (3.8)%		(580,610)	
TOTAL NET ASSETS - 100.0%		**$ 15,448,483**	

Percentages are stated as a percent of net assets.

CBOE Chicago Board Options Exchange

SPDR Standard & Poor's Depositary Receipt

(a) The rate shown is the seven day yield at period end.

(b) Each contract has a multiplier of 100.

(c) The rate shown is the effective yield as of September 30, 2023.

(d) Designated as collateral for written options.

TrueShares Structured Outcome (August) ETF

Schedule of Written Options

September 30, 2023 (Unaudited)

	Number of Contracts (a)	Value	Notional Value
WRITTEN OPTIONS - 4.0%			
WRITTEN PUT OPTIONS - 4.0%			
CBOE SPDR S&P 500 ETF Trust			
Expiration: July 31, 2024, Exercise Price: $412.01	391	$ 615,012	$ 16,714,468
TOTAL WRITTEN OPTIONS (Premiums Received $450,866)		**$ 615,012**	

Percentages are stated as a percent of net assets.

CBOE Chicago Board Options Exchange

SPDR Standard & Poor's Depositary Receipt

(a) Each contract has a multiplier of 100.

Fair Value Measurements

Various inputs are used in determining the value of the Fund's investments. These inputs are summarized in three broad levels. Level 1 includes quoted prices in active markets for identical securities. Level 2 includes other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds and credit risk). Level 3 includes significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments). The level assigned to the securities valuations may not be an indication of the risk or liquidity associated with investing in those securities.

The Fund did not hold any investments during the period with significant unobservable inputs which would be classified as Level 3.

The following is a summary of the inputs used to value the Fund's investments carried at fair value as of September 30, 2023:

	Level 1	Level 2	Level 3	Total
Investments - Assets:				
Money Market Funds	$ 77,900	$ -	$ -	$ 77,900
U.S. Treasury Bills	-	15,470,367	-	15,470,367
Purchased Call Options	-	480,826	-	480,826
Total Investments - Assets	$ 77,900	$ 15,951,193	$ -	$ 16,029,093
Other Financial Instruments - Liabilities:				
Written Put Options	$ -	$ 615,012	$ -	$ 615,012