SOCIETE GENERALE
Securities Services

Fund summary

Fund description	Code	Unit	ISIN Code	NAV Period	Fund Net asset value	Holdings in UCITS	Ccy	NAV Date	NAV per share	Outstanding shares	Class Net asset value
Diversified											
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	E	EVL005060501	Daily	49,301,541.08	0.00	USD	20/07/2022	171.20515803	287,967.61528	49,301,541.08

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 20/07/2022 to 20/07/2022

Detailed fund description

Fund description	Code	Ccy	Objective	NAV Period	Previous Year end	Year end
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	USD	Diversified	Daily	31/12/2021	30/12/2022

Details

Code	Status	Transaction type	Security code	Asset description	Quantity	Trade price	Gross amount	Accruals	Ccy	FX	Amount Ptf. Cur.	Fees Ptf. Cur.	Net amount	Book cost	P&L
Coupons & Dividends															
20/07/2022															
297474467		Gone ex-Income - Equity	IT0003128367	ENEL SPA	325,224.00		61,792.56		EUR	0.98082	62,995.89		63,000.60	61,792.56	
297474553		Cash collection from a corporate action	IT0003128367	ENEL SPA	325,224.00		61,792.56		EUR	0.97782	63,193.89		63,193.89	61,792.56	193.29
Total 20/07/2022											*126,189.78*		*126,194.49*		
Total Coupons & Dividends											126,189.78		126,194.49		

Change

Transaction type	Currencies	Quantity - Ccy #1	Quantity - Ccy #2	FX Rate	Net amount
Cash & Equivalent					
20/07/2022					
Currency Sale	GBP/USD	81,675.32	97,975.35	0.83363	97,975.35
Total 20/07/2022		*81,675.32*	*97,975.35*	*0.83363*	*97,975.35*
Total Cash & Equivalent		81,675.32	97,975.35	0.83363	97,975.35

SOCIETE GENERALE
Securities Services

Statement of Holdings of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT as of 20/07/2022

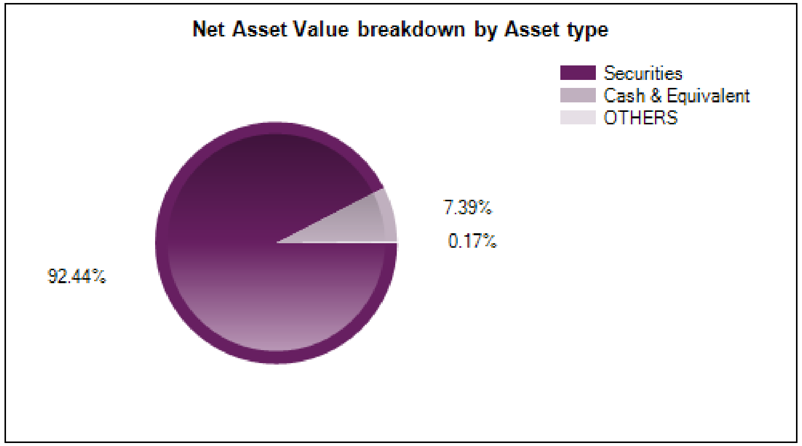
Fund description

Fund description	Code	Net asset value	Ccy	NAV Status
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	49,301,541.08	USD	OFF

Summary

Unit	ISIN Code	NAV per share	Class Net Asset Value	NAV Ccy	Outstanding shares
E	EVL005060501	171.20516	49,301,541.08000	USD	287,967.61528

Market Value FCY	Book Cost FCY	P&L	Accruals
Securities			
45,573,332.51	45,312,144.34	261,188.17	
Coupons & Dividends			
85,811.87	85,762.93	48.94	
Cash & Equivalent			
3,642,396.70	3,641,977.23	419.47	
Total			
49,301,541.08	49,039,884.50	261,656.58	



Holdings

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
Securities										
Equities										
GB00BLP5YB54	ATLANTICA YIELD	79,510.000	32.54000	USD	20/07/2022	2,628,699.80	2,587,255.40		-41,444.40	5.25
TH7411010013	BCPG PUBLIC COMPANY LTD	2,571,404.000	10.20000	THB	20/07/2022	1,256,483.78	715,398.72		-541,085.06	1.45
CA11284V1058	BROOKFIELD RENEWABLE CORPORATION	11,642.000	38.13000	USD	20/07/2022	426,220.08	443,909.46		17,689.38	0.90
BMG162581083	BROOKFIELD RENEWABLE PARTNERS LP	37,990.000	36.98000	USD	20/07/2022	1,108,695.58	1,404,870.20		296,174.62	2.85
CNE100000HD4	CHINA LONGYUAN POWER GROUP-H	1,441,800.000	13.40000	HKD	20/07/2022	1,584,864.80	2,461,180.97		876,316.17	4.99
CNE100000TW9	CHINA SUNTIEN GREEN ENERGY -H	1,161,584.000	4.04000	HKD	20/07/2022	345,501.41	597,813.50		252,312.09	1.21
ES0105563003	CORPORACION ACCIONA ENERGIAS RENOVABLES SA	56,032.000	38.98000	EUR	20/07/2022	1,836,621.38	2,230,540.07		393,918.69	4.52
GB00B1VNSX38	DRAX GROUP PLC	298,961.000	7.41500	GBP	20/07/2022	2,019,319.83	2,659,347.74		640,027.91	5.39
US2810201077	EDISON INTERNATIONAL	36,237.000	60.86000	USD	20/07/2022	2,160,251.80	2,205,383.82		45,132.02	4.47
PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	214,485.000	4.68400	EUR	20/07/2022	1,077,401.53	1,025,996.50		-51,405.03	2.08
BE0003822393	ELIA GROUP SA	7,948.000	141.90000	EUR	20/07/2022	853,911.93	1,151,787.40		297,875.47	2.34
DE0006095003	ENCAVIS AG	60,326.000	19.35500	EUR	20/07/2022	991,308.59	1,192,421.44		201,112.85	2.42
IT0003128367	ENEL SPA	325,224.000	4.81800	EUR	20/07/2022	2,094,509.66	1,600,226.48		-494,283.18	3.25
IT0001157020	ERG SPA	11,629.000	30.52000	EUR	20/07/2022	343,529.79	362,459.07		18,929.28	0.74
XXITV0001386	ERG SPA	63,370.000	30.52000	EUR	20/07/2022	1,587,763.90	1,975,151.01		387,387.11	4.01
CA45790B1040	INNERGEX RENEWABLE ENERGY	134,962.000	18.42000	CAD	20/07/2022	2,252,226.71	1,931,548.65		-320,678.06	3.92
FR0011675362	NEOEN SPA	28,929.000	39.13000	EUR	20/07/2022	1,372,225.35	1,156,046.60		-216,178.75	2.34
US65339F1012	NEXTERA ENERGY INC	45,391.000	78.32000	USD	20/07/2022	2,962,846.69	3,555,023.12		592,176.43	7.21
US65341B1061	NEXTERA ENERGY PARTNERS	36,392.000	72.78000	USD	20/07/2022	2,429,970.16	2,648,609.76		218,639.60	5.37
US18539C2044	NRG YIELD INC	73,659.000	34.12000	USD	20/07/2022	2,596,970.05	2,513,245.08		-83,724.97	5.10
DK0060094928	ORSTED SH	17,458.000	806.00000	DKK	20/07/2022	2,223,420.31	1,930,513.04		-292,907.27	3.92
GB00BNQMPN80	RENEW ENERGY GLOBAL PLC	353,406.000	6.88000	USD	20/07/2022	3,190,440.78	2,431,433.28		-759,007.50	4.93
JP3981200003	RENOVA REGISTERED SHS	55,752.000	2,392.00000	JPY	20/07/2022	912,084.56	965,773.18		53,688.62	1.96
US86771W1053	SUNRUN INC	58,437.000	24.49000	USD	20/07/2022	2,534,793.20	1,431,122.13		-1,103,671.07	2.90
IT0003242622	TERNA SPA	202,524.000	7.09200	EUR	20/07/2022	1,451,030.62	1,466,821.59		15,790.97	2.98
CA8934631091	TRANSALTA RENEWABLES INC	223,230.000	16.89000	CAD	20/07/2022	3,071,052.05	2,929,454.30		-141,597.75	5.94
Total Equities						*45,312,144.34*	*45,573,332.51*		*261,188.17*	*92.44*
Total Securities						45,312,144.34	45,573,332.51		261,188.17	92.44
Coupons & Dividends										
Equities										
CNE1HKD00HD4	CHINA LONGYUAN PWR-H	1,392,100.000		HKD	20/07/2022	27,459.62	27,452.07		-7.55	0.06
CNE100000TW9	CHINA SUNTIEN GRE -H	1,366,569.000		CNY	20/07/2022	30,579.79	30,414.32		-165.47	0.06
US2810201077	EDISON INTL	36,237.000		USD	20/07/2022	17,756.13	17,756.13			0.04
CA8934631091	TRANSALTA RENEW INC	223,230.000		CAD	20/07/2022	9,967.39	10,189.35		221.96	0.02
Total Equities						*85,762.93*	*85,811.87*		*48.94*	*0.17*
Total Coupons & Dividends						85,762.93	85,811.87		48.94	0.17
Cash & Equivalent										
CASH OR PENDING										
BK065CAD	BkDep CAD SGP	13.950	0.77697	CAD	20/07/2022	10.76	10.84		0.08	

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
BK065EUR	BkDep EUR SGP	159,916.310	1.02125	EUR	20/07/2022	162,505.46	163,314.53		809.07	0.33
BK065GBP	BkDep GBP SGP	138.520	1.19964	GBP	20/07/2022	163.24	166.17		2.93	
BK065USD	BkDep USD SGP	3,556,599.890	1.00000	USD	20/07/2022	3,556,599.89	3,556,599.89			7.21
BDC065HKD	DsPur-Ccy	665,694.450	0.12739	HKD	20/07/2022	84,900.26	84,802.50		-97.76	0.17
BDC065USD	DsPur-Ccy	97,975.350	1.00000	USD	20/07/2022	97,975.35	97,975.35			0.20
BDS065HKD	DsPur-Sec	-665,694.450	0.12739	HKD	20/07/2022	-84,802.56	-84,802.50		0.06	-0.17
SDC065USD	DsSal-Ccy	-84,900.260	1.00000	USD	20/07/2022	-84,900.26	-84,900.26			-0.17
SDC065GBP	DsSal-Ccy	-81,675.320	1.19964	GBP	20/07/2022	-97,975.35	-97,980.64		-5.29	-0.20
SDS065GBP	Vte diff titres GBP	81,675.320	1.19964	GBP	20/07/2022	98,270.26	97,980.64		-289.62	0.20

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
Total CASH OR PENDING						*3,732,747.05*	*3,733,166.52*		*419.47*	*7.57*
MANAGEMENT FEES										
F110USD-	Acc-1FinManagFees	17,740.700	1.00000	USD	20/07/2022	17,740.70	17,740.70			0.04
F109USD-	PnA/pAuMFee	-21,565.760	1.00000	USD	20/07/2022	-21,565.76	-21,565.76			-0.04
F109USD	PnAuMFee	-16,858.180	1.00000	USD	20/07/2022	-16,858.18	-16,858.18			-0.03
F110USD	PrFinManagFees	-70,086.580	1.00000	USD	20/07/2022	-70,086.58	-70,086.58			-0.14
Total MANAGEMENT FEES						*-90,769.82*	*-90,769.82*			*-0.18*
Total Cash & Equivalent						3,641,977.23	3,642,396.70		419.47	7.39

Used FX Rates

Currency	Price Date	Used FX Rate	Reverse FX Rate
CAD/USD	20/07/2022	0.77697048	1.28705018
CNY/USD	20/07/2022	0.14807699	6.75324357
DKK/USD	20/07/2022	0.13719656	7.28881273
EUR/USD	20/07/2022	1.02125000	0.97919217
GBP/USD	20/07/2022	1.19963585	0.83358629
HKD/USD	20/07/2022	0.12738953	7.84993880
JPY/USD	20/07/2022	0.00724192	138.08499449
THB/USD	20/07/2022	0.02727581	36.66252137
USD/CAD	20/07/2022	1.28705018	0.77697048

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 19/07/2022 to 20/07/2022

Fund description

Fund description	Code	Ccy	Objective	NAV Period	Previous Year end	Year end
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	USD	Diversified	Daily	31/12/2021	30/12/2022

Summary

Unit	Ccy	ISIN Code	Outstanding shares 1	Number of shares 2	Difference	NAV 1	NAV 2	Difference	NAV Progression
E	USD	EVL005060501	287,967.61528	287,967.61528		173.09884	171.20516	-1.89368	-1.094 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	-1.094 %	3.700 %	-4.160 %	-5.578 %	-8.441 %

Details

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Securities												
Equities												
GB00BLP5YB54	ATLANTICA YIELD	79,510.000	32.5400	2,587,255.40	5.248 %			-0.5900	-46,910.90	8.602 %	-1.781 %	-1.781 %
TH7411010013	BCPG PUBLIC CO LTD	2,571,404.000	10.2000	715,398.72	1.451 %			-0.1000	-8,000.88	1.467 %	-0.971 %	-1.106 %
BMG162581083	BRKF RENEW PARTNERS	37,990.000	36.9800	1,404,870.20	2.850 %			0.9100	34,570.90	-6.340 %	2.523 %	2.523 %
CA11284V1058	BROKF RENEW CORP	11,642.000	38.1300	443,909.46	0.900 %			0.7500	8,731.50	-1.601 %	2.006 %	2.006 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,441,800.000	13.4000	2,461,180.97	4.992 %			0.1200	22,048.07	-4.043 %	0.904 %	0.904 %
CNE100000TW9	CHINA SUNTIEN GRE -H	1,161,584.000	4.0400	597,813.50	1.213 %			0.0100	1,481.61	-0.272 %	0.248 %	0.248 %
ES0105563003	CORPORACION ACCIONA	56,032.000	38.9800	2,230,540.07	4.524 %			-0.3400	-27,166.83	4.982 %	-0.865 %	-1.203 %
GB00B1VNSX38	DRAX GROUP PLC	298,961.000	7.4150	2,659,347.74	5.394 %			-0.1200	-51,025.34	9.357 %	-1.593 %	-1.883 %
US2810201077	EDISON INTL	36,237.000	60.8600	2,205,383.82	4.473 %			-0.7800	-28,264.86	5.183 %	-1.265 %	-1.265 %
PTEDP0AM0009	EDP - ENERGIAS	214,485.000	4.6840	1,025,996.50	2.081 %			0.0070	-1,977.72	0.363 %	0.150 %	-0.192 %
BE0003822393	ELIA GROUP	7,948.000	141.9000	1,151,787.40	2.336 %			-5.2000	-46,299.88	8.490 %	-3.535 %	-3.864 %
DE0006095003	ENCAVIS AG	60,326.000	19.3550	1,192,421.44	2.419 %			0.0950	1,786.18	-0.328 %	0.493 %	0.150 %
IT0003128367	ENEL SPA	325,224.000	4.8180	1,600,226.48	3.246 %		16,380.16	-0.1555	-40,928.08	7.505 %	-3.127 %	-2.469 %
IT0001157020	ERG SPA	11,629.000	30.5200	362,459.07	0.735 %			-0.9600	-12,682.35	2.326 %	-3.050 %	-3.381 %
XXITV0001386	ERG SPA	63,370.000	30.5200	1,975,151.01	4.006 %			-0.9600	-69,110.06	12.673 %	-3.050 %	-3.381 %
CA45790B1040	INNERGEX RWBLE ENG	134,962.000	18.4200	1,931,548.65	3.918 %			-0.1700	-14,660.75	2.688 %	-0.914 %	-0.753 %
FR0011675362	NEOEN SPA	28,929.000	39.1300	1,156,046.60	2.345 %			0.3800	7,303.13	-1.339 %	0.981 %	0.636 %
US65339F1012	NEXTERA ENERGY INC	45,391.000	78.3200	3,555,023.12	7.211 %			-0.6100	-27,688.51	5.077 %	-0.773 %	-0.773 %
US65341B1061	NEXTERA ENERGY PART	36,392.000	72.7800	2,648,609.76	5.372 %			-2.8500	-103,717.20	19.020 %	-3.768 %	-3.768 %
US18539C2044	NRG YIELD INC	73,659.000	34.1200	2,513,245.08	5.098 %			0.1200	8,839.08	-1.621 %	0.353 %	0.353 %
DK0060094928	ORSTED SH	17,458.000	806.0000	1,930,513.04	3.916 %			-9.0000	-27,983.57	5.132 %	-1.104 %	-1.429 %
GB00BNQMPN80	RENEW ENER GLB PLC	353,406.000	6.8800	2,431,433.28	4.932 %			-0.0400	-14,136.24	2.592 %	-0.578 %	-0.578 %
JP3981200003	RENOVA REG	55,752.000	2,392.0000	965,773.18	1.959 %			-35.0000	-15,695.01	2.878 %	-1.442 %	-1.599 %
US86771W1053	SUNRUN INC	58,437.000	24.4900	1,431,122.13	2.903 %			-0.1200	-7,012.44	1.286 %	-0.488 %	-0.488 %
IT0003242622	TERNA SPA	202,524.000	7.0920	1,466,821.59	2.975 %			-0.1760	-41,553.46	7.620 %	-2.422 %	-2.755 %
CA8934631091	TRANSALTA RENEW INC	223,230.000	16.8900	2,929,454.30	5.942 %			-0.2800	-43,727.91	8.019 %	-1.631 %	-1.471 %
Total Equities				*45,573,332.51*	*92.438 %*				*-543,781.52*	*99.718 %*		
Total Securities				45,573,332.51	92.438 %				-543,781.52	99.718 %		
Coupons & Dividends												
Equities												
CNE1HKD00HD4	CHINA LONGYUAN PWR-H	1,392,100.000		27,452.07	0.056 %				0.08	%		%
CNE100000TW9	CHINA SUNTIEN GRE -H	1,366,569.000		30,414.32	0.062 %				-45.94	0.008 %		-0.151 %
US2810201077	EDISON INTL	36,237.000		17,756.13	0.036 %							
IT0003128367	ENEL SPA					-325,224.00	46,813.73		-44.49	0.008 %		-0.095 %
CA8934631091	TRANSALTA RENEW INC	223,230.000		10,189.35	0.021 %				16.55	-0.003 %		0.163 %
Total Equities				*85,811.87*	*0.174 %*				*-73.80*	*0.014 %*		

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Coupons & Dividends				85,811.87	0.174 %				-73.80	0.014 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.950	0.7770	10.84	%			0.0013	0.02	%	0.163 %	0.185 %
BK065EUR	BkDep EUR SGP	159,916.310	1.0213	163,314.53	0.331 %			-0.0035	-559.71	0.103 %	-0.342 %	-0.342 %
BK065GBP	BkDep GBP SGP	138.520	1.1996	166.17	%			-0.0035	-0.49	%	-0.295 %	-0.294 %
BK065USD	BkDep USD SGP	3,556,599.890	1.0000	3,556,599.89	7.214 %	63,193.89	-63,193.89					
BDC065USD	DsPur-Ccy	97,975.350	1.0000	97,975.35	0.199 %	97,975.35		1.0000	97,975.35	-17.967 %		
BDC065HKD	DsPur-Ccy	665,694.450	0.1274	84,802.50	0.172 %				0.26	%	%	%
BDS065HKD	DsPur-Sec	-665,694.450	0.1274	-84,802.50	-0.172 %				-0.26	%	%	%
SDC065USD	DsSal-Ccy	-84,900.260	1.0000	-84,900.26	-0.172 %							
SDC065GBP	DsSal-Ccy	-81,675.320	1.1996	-97,980.64	-0.199 %	-81,675.32		1.1996	-97,980.64	17.968 %		
SDS065GBP	Vte diff titres GBP	81,675.320	1.1996	97,980.64	0.199 %			-0.0035	-289.62	0.053 %	-0.295 %	-0.295 %
Total CASH OR PENDING				*3,733,166.52*	*7.572 %*				*-855.09*	*0.157 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	17,740.700	1.0000	17,740.70	0.036 %							
F109USD-	PnA/pAuMFee	-21,565.760	1.0000	-21,565.76	-0.044 %							
F109USD	PnAuMFee	-16,858.180	1.0000	-16,858.18	-0.034 %	-67.54			-67.54	0.012 %		0.402 %
F110USD	PrFinManagFees	-70,086.580	1.0000	-70,086.58	-0.142 %	-540.30			-540.30	0.099 %		0.777 %
Total MANAGEMENT FEES				*-90,769.82*	*-0.184 %*				*-607.84*	*0.111 %*		
Total Cash & Equivalent				3,642,396.70	7.388 %				-1,462.93	0.268 %		
Total				49,301,541.08	100.000 %				-545,318.25	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 20/07/2022 to 20/07/2022

Fund description

Fund description	Code	Base ccy	Objective	NAV Period	Previous Year end	Year end
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	USD	Diversified	Daily	31/12/2021	30/12/2022

Fees Details

Fees description	Class	Calculation Basis	Fees - Local ccy	Local ccy	Fees - Base ccy	Base ccy	Rate	Calculation basis
AuM fees		49,302,148.92	67.54	USD	67.54	USD	0.05000	Net Asset Value
Investment Manager fees		49,302,148.92	540.30	USD	540.30	USD	0.40000	Net Asset Value
Total					607.84			