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	39,733,500.22	0.00	USD	12/12/2022	161.48870973	246,045.06585	39,733,500.22

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 12/12/2022 to 12/12/2022

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
Securities															
12/12/2022															
304086149		Equity Purchase	GB00B1VNSX38	DRAX GROUP PLC	19,691.00	6.17810	121,652.97		GBP	0.81614	149,059.24	836.40	149,895.65	121,652.97	
Total 12/12/2022											*149,059.24*	*836.40*	*149,895.65*		
Total Securities											149,059.24	836.40	149,895.65		

SOCIETE GENERALE
Securities Services

Statement of Holdings of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT as of 12/12/2022

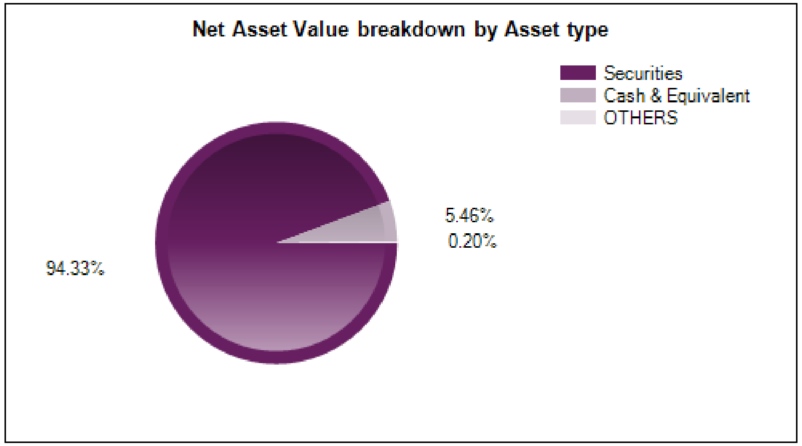
Fund description

Fund description	Code	Net asset value	Ccy	NAV Status
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	39,733,500.22	USD	OFF

Summary

Unit	ISIN Code	NAV per share	Class Net Asset Value	NAV Ccy	Outstanding shares
E	EVL005060501	161.48871	39,733,500.22000	USD	246,045.06585

Market Value FCY	Book Cost FCY	P&L	Accruals
Securities			
37,481,904.99	39,136,426.48	-1,654,521.49	
Coupons & Dividends			
81,435.28	81,435.28		
Cash & Equivalent			
2,170,159.95	2,166,650.61	3,509.34	
Total			
39,733,500.22	41,384,512.37	-1,651,012.15	



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	68,394.000	27.47000	USD	12/12/2022	2,231,164.09	1,878,783.18		-352,380.91	4.73
TH7411010013	BCPG PUBLIC COMPANY LTD	2,365,692.000	10.10000	THB	09/12/2022	1,155,965.23	686,545.20		-469,420.03	1.73
CA11284V1058	BROOKFIELD RENEWABLE CORPORATION	13,608.000	31.10000	USD	12/12/2022	486,523.23	423,208.80		-63,314.43	1.07
BMG162581083	BROOKFIELD RENEWABLE PARTNERS LP	69,468.000	27.28000	USD	12/12/2022	2,134,340.03	1,895,087.04		-239,252.99	4.77
CNE100000HD4	CHINA LONGYUAN POWER GROUP-H	1,326,456.000	8.73000	HKD	12/12/2022	1,458,075.62	1,489,177.65		31,102.03	3.75
CNE100000TW9	CHINA SUNTIEN GREEN ENERGY -H	1,068,657.000	3.16000	HKD	12/12/2022	317,861.21	434,275.00		116,413.79	1.09
ES0105563003	CORPORACION ACCIONA ENERGIAS RENOVABLES SA	27,767.000	37.22000	EUR	12/12/2022	910,148.94	1,087,384.13		177,235.19	2.74
GB00B1VNSX38	DRAX GROUP PLC	264,627.000	6.19500	GBP	12/12/2022	1,847,724.65	2,008,684.19		160,959.54	5.06
US2810201077	EDISON INTERNATIONAL	25,166.000	67.42000	USD	12/12/2022	1,502,483.21	1,696,691.72		194,208.51	4.27
PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	214,969.000	4.62400	EUR	12/12/2022	1,056,148.34	1,045,854.63		-10,293.71	2.63
ES0127797019	EDP RENOVAVEIS	33,993.000	21.91000	EUR	12/12/2022	720,191.67	783,627.25		63,435.58	1.97
BE0003822393	ELIA GROUP SA	8,715.000	137.60000	EUR	12/12/2022	962,428.14	1,261,721.45		299,293.31	3.18
DE0006095003	ENCAVIS AG	55,500.000	19.37500	EUR	12/12/2022	912,005.22	1,131,390.05		219,384.83	2.85
IT0003128367	ENEL SPA	239,366.000	5.19800	EUR	12/12/2022	1,541,566.43	1,309,110.78		-232,455.65	3.29
XXITV0001386	ERG SPA	63,370.000	30.20000	EUR	12/12/2022	1,587,763.90	2,013,577.31		425,813.41	5.07
IT0001157020	ERG SPA	462.000	30.20000	EUR	12/12/2022	13,647.84	14,680.02		1,032.18	0.04
CA45790B1040	INNERGEX RENEWABLE ENERGY	115,304.000	17.04000	CAD	12/12/2022	1,842,137.66	1,436,733.12		-405,404.54	3.62
FR0011675362	NEOEN SPA	26,615.000	37.76000	EUR	12/12/2022	1,262,462.50	1,057,392.23		-205,070.27	2.66
US65339F1012	NEXTERA ENERGY INC	33,721.000	86.55000	USD	12/12/2022	2,201,100.51	2,918,552.55		717,452.04	7.35
US65341B1061	NEXTERA ENERGY PARTNERS	28,459.000	76.05000	USD	12/12/2022	1,900,267.12	2,164,306.95		264,039.83	5.45
US18539C2044	NRG YIELD INC	60,194.000	33.29000	USD	12/12/2022	2,135,947.46	2,003,858.26		-132,089.20	5.04
DK0060094928	ORSTED SH	19,434.000	643.70000	DKK	12/12/2022	2,376,635.78	1,769,662.91		-606,972.87	4.45
GB00BNQMPN80	RENEW ENERGY GLOBAL PLC	294,128.000	5.91000	USD	12/12/2022	2,655,297.21	1,738,296.48		-917,000.73	4.37
JP3981200003	RENOVA REGISTERED SHS	32,827.000	2,637.00000	JPY	12/12/2022	537,039.02	629,951.56		92,912.54	1.59
US86771W1053	SUNRUN INC	34,285.000	29.74000	USD	12/12/2022	1,391,950.62	1,019,635.90		-372,314.72	2.57
IT0003242622	TERNA SPA	226,421.000	7.35400	EUR	12/12/2022	1,593,986.22	1,751,935.00		157,948.78	4.41
CA8934631091	TRANSALTA RENEWABLES INC	174,566.000	14.35000	CAD	12/12/2022	2,401,564.63	1,831,781.63		-569,783.00	4.61
Total Equities						*39,136,426.48*	*37,481,904.99*		*-1,654,521.49*	*94.33*
Total Securities						39,136,426.48	37,481,904.99		-1,654,521.49	94.33
Coupons & Dividends										
Equities										
GB00BLP5YB54	ATLANTICA YIELD	68,394.000		USD	12/12/2022	30,435.33	30,435.33			0.08
BMG162581083	BRKF RENEW PARTNERS	69,468.000		USD	12/12/2022	22,229.76	22,229.76			0.06
CA11USDV1058	BROKF RENEW CORP	13,608.000		USD	12/12/2022	3,265.92	3,265.92			0.01
US65339F1012	NEXTERA ENERGY INC	33,721.000		USD	12/12/2022	10,032.00	10,032.00			0.03
US18539C2044	NRG YIELD INC	60,194.000		USD	12/12/2022	15,472.27	15,472.27			0.04
Total Equities						*81,435.28*	*81,435.28*			*0.20*
Total Coupons & Dividends						81,435.28	81,435.28			0.20
Cash & Equivalent										

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
CASH OR PENDING										
BK065CAD	BkDep CAD SGP	13.950	0.73124	CAD	12/12/2022	10.46	10.20		-0.26	
BK065DKK	BkDep DKK SGP	9.020	0.14146	DKK	12/12/2022	1.17	1.28		0.11	
BK065EUR	BkDep EUR SGP	192,139.960	1.05215	EUR	12/12/2022	198,489.83	202,160.06		3,670.23	0.51
BK065GBP	BkDep GBP SGP	139.600	1.22528	GBP	12/12/2022	171.05	171.05			
BK065USD	BkDep USD SGP	2,177,677.360	1.00000	USD	12/12/2022	2,177,677.36	2,177,677.36			5.48
BDS065GBP	DsPur-Sec	-122,335.590	1.22528	GBP	12/12/2022	-149,734.91	-149,895.65		-160.74	-0.38
Total CASH OR PENDING						*2,226,614.96*	*2,230,124.30*		*3,509.34*	*5.61*
MANAGEMENT FEES										
F110USD-	Acc-1FinManagFees	17,740.700	1.00000	USD	12/12/2022	17,740.70	17,740.70			0.04
F109USD-	PnA/pAuMFee	-21,565.760	1.00000	USD	12/12/2022	-21,565.76	-21,565.76			-0.05
F109USD	PnAuMFee	-25,543.160	1.00000	USD	12/12/2022	-25,543.16	-25,543.16			-0.06
F110USD	PrFinManagFees	-30,596.130	1.00000	USD	12/12/2022	-30,596.13	-30,596.13			-0.08
Total MANAGEMENT FEES						*-59,964.35*	*-59,964.35*			*-0.15*
Total Cash & Equivalent						2,166,650.61	2,170,159.95		3,509.34	5.46

Used FX Rates

Currency	Price Date	Used FX Rate	Reverse FX Rate
CAD/USD	12/12/2022	0.73124370	1.36753315
DKK/USD	12/12/2022	0.14146364	7.06895405
EUR/USD	12/12/2022	1.05215000	0.95043482
GBP/USD	12/12/2022	1.22528240	0.81613838
HKD/USD	12/12/2022	0.12859954	7.77607756
JPY/USD	12/12/2022	0.00727723	137.41500796
THB/USD	12/12/2022	0.02873357	34.80249963
USD/CAD	12/12/2022	1.36753315	0.73124370

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 09/12/2022 to 12/12/2022

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	246,045.06585	246,045.06585		159.64371	161.48871	1.84500	1.156 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	1.156 %	-0.809 %	-11.324 %	-14.275 %	-13.638 %

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	68,394.000	27.4700	1,878,783.18	4.728 %			0.5700	38,984.58	8.588 %	2.119 %	2.119 %
TH7411010013	BCPG PUBLIC CO LTD	2,365,692.000	10.1000	686,545.20	1.728 %				0.47	%		%
BMG162581083	BRKF RENEW PARTNERS	69,468.000	27.2800	1,895,087.04	4.769 %			0.2800	19,451.04	4.285 %	1.037 %	1.037 %
CA11284V1058	BROKF RENEW CORP	13,608.000	31.1000	423,208.80	1.065 %			0.2200	2,993.76	0.659 %	0.712 %	0.712 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,326,456.000	8.7300	1,489,177.65	3.748 %			-0.3700	-61,587.31	-13.567 %	-4.066 %	-3.971 %
CNE100000TW9	CHINA SUNTIEN GRE -H	1,068,657.000	3.1600	434,275.00	1.093 %			-0.0400	-5,064.30	-1.116 %	-1.250 %	-1.153 %
ES0105563003	CORPORACION ACCIONA	27,767.000	37.2200	1,087,384.13	2.737 %			0.7600	20,279.91	4.467 %	2.084 %	1.900 %
GB00B1VNSX38	DRAX GROUP PLC	264,627.000	6.1950	2,008,684.19	5.055 %	19,691.00	-149,895.65	0.1550	40,168.52	8.849 %	2.566 %	2.209 %
US2810201077	EDISON INTL	25,166.000	67.4200	1,696,691.72	4.270 %			1.6300	41,020.58	9.036 %	2.478 %	2.478 %
PTEDP0AM0009	EDP - ENERGIAS	214,969.000	4.6240	1,045,854.63	2.632 %			0.0460	8,534.43	1.880 %	1.005 %	0.823 %
ES0127797019	EDP RENOVAVEIS	33,993.000	21.9100	783,627.25	1.972 %			0.3800	12,200.42	2.688 %	1.765 %	1.582 %
BE0003822393	ELIA GROUP	8,715.000	137.6000	1,261,721.45	3.175 %			-1.3000	-14,220.30	-3.133 %	-0.936 %	-1.114 %
DE0006095003	ENCAVIS AG	55,500.000	19.3750	1,131,390.05	2.847 %			0.3000	15,506.84	3.416 %	1.573 %	1.390 %
IT0003128367	ENEL SPA	239,366.000	5.1980	1,309,110.78	3.295 %			-0.0240	-8,419.31	-1.855 %	-0.460 %	-0.639 %
XXITV0001386	ERG SPA	63,370.000	30.2000	2,013,577.31	5.068 %			0.4000	23,081.88	5.085 %	1.342 %	1.160 %
IT0001157020	ERG SPA	462.000	30.2000	14,680.02	0.037 %			0.4000	168.28	0.037 %	1.342 %	1.160 %
CA45790B1040	INNERGEX RWBLE ENG	115,304.000	17.0400	1,436,733.12	3.616 %			0.5500	42,215.06	9.299 %	3.335 %	3.027 %
FR0011675362	NEOEN SPA	26,615.000	37.7600	1,057,392.23	2.661 %			0.5400	13,239.44	2.916 %	1.451 %	1.268 %
US65339F1012	NEXTERA ENERGY INC	33,721.000	86.5500	2,918,552.55	7.345 %			2.0400	68,790.84	15.154 %	2.414 %	2.414 %
US65341B1061	NEXTERA ENERGY PART	28,459.000	76.0500	2,164,306.95	5.447 %			1.5300	43,542.27	9.592 %	2.053 %	2.053 %
US18539C2044	NRG YIELD INC	60,194.000	33.2900	2,003,858.26	5.043 %			0.3100	18,660.14	4.111 %	0.940 %	0.940 %
DK0060094928	ORSTED SH	19,434.000	643.7000	1,769,662.91	4.454 %			4.5000	9,198.06	2.026 %	0.704 %	0.522 %
GB00BNQMPN80	RENEW ENER GLB PLC	294,128.000	5.9100	1,738,296.48	4.375 %			0.2600	76,473.28	16.846 %	4.602 %	4.602 %
JP3981200003	RENOVA REG	32,827.000	2,637.0000	629,951.56	1.585 %			24.0000	1,986.21	0.438 %	0.918 %	0.316 %
US86771W1053	SUNRUN INC	34,285.000	29.7400	1,019,635.90	2.566 %			1.0900	37,370.65	8.232 %	3.805 %	3.805 %
IT0003242622	TERNA SPA	226,421.000	7.3540	1,751,935.00	4.409 %			-0.0080	-5,072.96	-1.118 %	-0.109 %	-0.289 %
CA8934631091	TRANSALTA RENEW INC	174,566.000	14.3500	1,831,781.63	4.610 %			0.1700	16,286.85	3.588 %	1.199 %	0.897 %
Total Equities				*37,481,904.99*	*94.333 %*				*455,789.33*	*100.404 %*		
Total Securities				37,481,904.99	94.333 %				455,789.33	100.404 %		
Coupons & Dividends												
Equities												
GB00BLP5YB54	ATLANTICA YIELD	68,394.000		30,435.33	0.077 %							
BMG162581083	BRKF RENEW PARTNERS	69,468.000		22,229.76	0.056 %							
CA11USDV1058	BROKF RENEW CORP	13,608.000		3,265.92	0.008 %							
US65339F1012	NEXTERA ENERGY INC	33,721.000		10,032.00	0.025 %							
US18539C2044	NRG YIELD INC	60,194.000		15,472.27	0.039 %							
Total Equities				*81,435.28*	*0.205 %*							

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Coupons & Dividends				81,435.28	0.205 %							
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.950	0.7312	10.20	%			-0.0022	-0.03	%	-0.298 %	-0.293 %
BK065DKK	BkDep DKK SGP	9.020	0.1415	1.28	%			-0.0003			-0.180 %	
BK065EUR	BkDep EUR SGP	192,139.960	1.0522	202,160.06	0.509 %			-0.0019	-365.06	-0.080 %	-0.180 %	-0.180 %
BK065GBP	BkDep GBP SGP	139.600	1.2253	171.05	%			-0.0040	-0.56	%	-0.326 %	-0.326 %
BK065USD	BkDep USD SGP	2,177,677.360	1.0000	2,177,677.36	5.481 %	87,006.30			87,006.30	19.166 %		4.162 %
BDC065EUR	DsPur-Ccy					-223,377.78		-1.0541	-235,451.35	-51.867 %	-100.000 %	-100.000 %
BDC065GBP	DsPur-Ccy					-71,676.51		-1.2293	-88,110.82	-19.410 %	-100.000 %	-100.000 %
BDS065EUR	DsPur-Sec					223,377.78		-1.0541	235,451.35	51.867 %	-100.000 %	-100.000 %
BDS065GBP	DsPur-Sec	-122,335.590	1.2253	-149,895.65	-0.377 %	-50,659.08	149,895.65	-0.0040	88,110.82	19.410 %	-0.326 %	-100.000 %
SDC065USD	DsSal-Ccy					324,253.49		-1.0000	324,253.49	71.429 %	-100.000 %	-100.000 %
SDS065USD	Vte diff titres USD					-411,259.79		-1.0000	-411,259.79	-90.595 %	-100.000 %	-100.000 %
Total CASH OR PENDING				*2,230,124.30*	*5.613 %*				*-365.65*	*-0.081 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	17,740.700	1.0000	17,740.70	0.045 %							
F109USD-	PnA/pAuMFee	-21,565.760	1.0000	-21,565.76	-0.054 %							
F109USD	PnAuMFee	-25,543.160	1.0000	-25,543.16	-0.064 %	-163.29			-163.29	-0.036 %		0.643 %
F110USD	PrFinManagFees	-30,596.130	1.0000	-30,596.13	-0.077 %	-1,306.36			-1,306.36	-0.288 %		4.460 %
Total MANAGEMENT FEES				*-59,964.35*	*-0.151 %*				*-1,469.65*	*-0.324 %*		
Total Cash & Equivalent				2,170,159.95	5.462 %				-1,835.30	-0.404 %		
Total				39,733,500.22	100.000 %				453,954.03	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 12/12/2022 to 12/12/2022

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		39,734,969.87	163.29	USD	163.29	USD	0.05000	Net Asset Value
Investment Manager fees		39,734,969.87	1,306.36	USD	1,306.36	USD	0.40000	Net Asset Value
Total					1,469.65			