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	44,909,699.66	0.00	USD	23/02/2023	152.12052480	295,224.45915	44,909,699.66

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 23/02/2023 to 23/02/2023

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	31/12/2022	29/12/2023

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															
23/02/2023															
307569009		Equity Purchase	US65341B1061	NEXTERA ENERGY PARTNERS	6,546.00	70.56850	461,941.40		USD	1.00000	461,941.40	138.58	462,079.98	461,941.40	
307569100		Equity Purchase	GB00BLP5YB54	ATLANTICA YIELD	16,572.00	27.55180	456,588.43		USD	1.00000	456,588.43	136.98	456,725.41	456,588.43	
307569142		Equity Purchase	GB00BNQMPN80	RENEW ENERGY GLOBAL PLC	67,649.00	5.54810	375,323.42		USD	1.00000	375,323.42	112.60	375,436.02	375,323.42	
Total 23/02/2023											*1,293,853.25*	*388.16*	*1,294,241.41*		
Total Securities											1,293,853.25	388.16	1,294,241.41		

SOCIETE GENERALE
Securities Services

Statement of Holdings of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT as of 23/02/2023

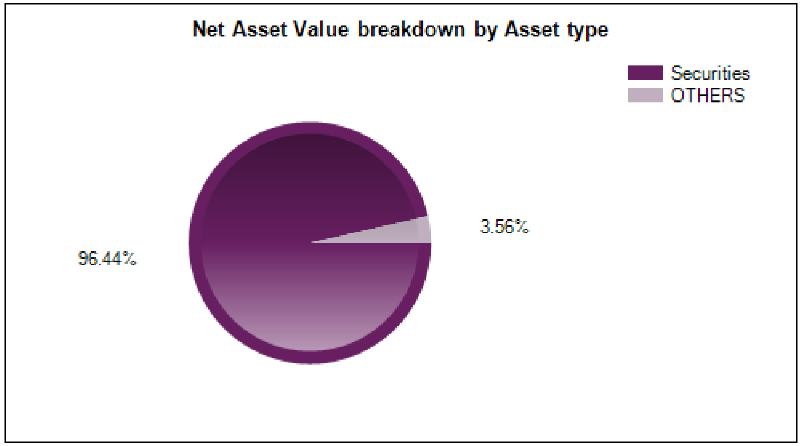
Fund description

Fund description	Code	Net asset value	Ccy	NAV Status
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	44,909,699.66	USD	OFF

Summary

Unit	ISIN Code	NAV per share	Class Net Asset Value	NAV Ccy	Outstanding shares
E	EVL005060501	152.12052	44,909,699.66000	USD	295,224.45915

Market Value FCY	Book Cost FCY	P&L	Accruals
Securities			
43,310,236.74	47,763,251.52	-4,453,014.78	
Coupons & Dividends			
8,704.54	8,833.37	-128.83	
Cash & Equivalent			
1,590,758.38	1,591,395.51	-637.13	
Total			
44,909,699.66	49,363,480.40	-4,453,780.74	



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	88,625.000	27.29000	USD	23/02/2023	2,788,540.48	2,418,576.25		-369,964.23	5.39
TH7411010013	BCPG PUBLIC COMPANY LTD	2,365,692.000	9.85000	THB	23/02/2023	1,155,965.23	672,158.21		-483,807.02	1.50
CA11284V1058	BROOKFIELD RENEWABLE CORPORATION	16,738.000	28.67410	USD	23/02/2023	578,098.89	479,947.09		-98,151.80	1.07
BMG162581083	BROOKFIELD RENEWABLE PARTNERS LP	76,331.000	26.96000	USD	23/02/2023	2,323,077.33	2,057,883.76		-265,193.57	4.58
CNE100000HD4	CHINA LONGYUAN POWER GROUP-H	1,631,541.000	10.20000	HKD	23/02/2023	1,865,072.22	2,120,831.61		255,759.39	4.72
CNE100000TW9	CHINA SUNTIEN GREEN ENERGY -H	1,445,893.000	3.60000	HKD	23/02/2023	495,878.18	663,356.03		167,477.85	1.48
ES0105563003	CORPORACION ACCIONA ENERGIAS RENOVABLES SA	36,545.000	36.42000	EUR	23/02/2023	1,261,211.05	1,410,361.19		149,150.14	3.14
GB00B1VNSX38	DRAX GROUP PLC	325,491.000	6.49000	GBP	23/02/2023	2,347,385.12	2,539,933.54		192,548.42	5.66
US2810201077	EDISON INTERNATIONAL	16,247.000	65.86000	USD	23/02/2023	991,780.36	1,070,027.42		78,247.06	2.38
PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	304,073.000	4.75700	EUR	23/02/2023	1,510,773.97	1,532,757.51		21,983.54	3.41
ES0127797019	EDP RENOVAVEIS	48,083.000	19.37000	EUR	23/02/2023	1,034,877.04	986,923.79		-47,953.25	2.20
BE0003822393	ELIA GROUP SA	10,719.000	126.00000	EUR	23/02/2023	1,239,363.04	1,431,156.93		191,793.89	3.19
DE0006095003	ENCAVIS AG	78,845.000	18.37500	EUR	23/02/2023	1,378,181.39	1,535,196.42		157,015.03	3.42
IT0003128367	ENEL SPA	294,420.000	5.26000	EUR	23/02/2023	1,854,943.09	1,641,026.12		-213,916.97	3.65
XXITV0001386	ERG SPA	63,370.000	26.94000	EUR	23/02/2023	1,587,763.90	1,809,021.55		221,257.65	4.03
IT0001157020	ERG SPA	16,134.000	26.94000	EUR	23/02/2023	490,553.41	460,576.83		-29,976.58	1.03
CA45790B1040	INNERGEX RENEWABLE ENERGY	141,824.000	14.27000	CAD	23/02/2023	2,144,580.46	1,493,731.18		-650,849.28	3.33
FR0011675362	NEOEN SPA	32,736.000	34.18000	EUR	23/02/2023	1,494,828.56	1,185,659.85		-309,168.71	2.64
US65339F1012	NEXTERA ENERGY INC	36,817.000	72.87000	USD	23/02/2023	2,431,904.83	2,682,854.79		250,949.96	5.97
US65341B1061	NEXTERA ENERGY PARTNERS	35,005.000	67.72000	USD	23/02/2023	2,362,208.52	2,370,538.60		8,330.08	5.28
US18539C2044	NRG YIELD INC	74,039.000	31.15000	USD	23/02/2023	2,584,756.67	2,306,314.85		-278,441.82	5.14
DK0060094928	ORSTED SH	26,294.000	618.50000	DKK	23/02/2023	3,002,421.75	2,315,023.25		-687,398.50	5.15
GB00BNQMPN80	RENEW ENERGY GLOBAL PLC	361,777.000	4.93000	USD	23/02/2023	3,030,620.63	1,783,560.61		-1,247,060.02	3.97
JP3981200003	RENOVA REGISTERED SHS	73,622.000	2,120.00000	JPY	22/02/2023	1,201,992.30	1,157,424.11		-44,568.19	2.58
US86771W1053	SUNRUN INC	42,171.000	23.56000	USD	23/02/2023	1,581,668.85	993,548.76		-588,120.09	2.21
IT0003242622	TERNA SPA	278,498.000	7.15800	EUR	23/02/2023	2,004,727.97	2,112,400.28		107,672.31	4.70
CA8934631091	TRANSALTA RENEWABLES INC	246,924.000	11.41000	CAD	23/02/2023	3,020,076.28	2,079,446.21		-940,630.07	4.63
Total Equities						*47,763,251.52*	*43,310,236.74*		*-4,453,014.78*	*96.44*
Total Securities						47,763,251.52	43,310,236.74		-4,453,014.78	96.44
Coupons & Dividends										
Equities										
CA8934631091	TRANSALTA RENEW INC	200,751.000		CAD	23/02/2023	8,833.37	8,704.54		-128.83	0.02
Total Equities						*8,833.37*	*8,704.54*		*-128.83*	*0.02*
Total Coupons & Dividends						8,833.37	8,704.54		-128.83	0.02
Cash & Equivalent										
CASH OR PENDING										
BK065CAD	BkDep CAD SGP	13.970	0.73807	CAD	23/02/2023	10.31	10.31			
BK065DKK	BkDep DKK SGP	9.020	0.14235	DKK	23/02/2023	1.28	1.28			
BK065EUR	BkDep EUR SGP	-473,262.890	1.05965	EUR	23/02/2023	-501,493.02	-501,493.02			-1.12

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
BK065GBP	BkDep GBP SGP	140.280	1.20237	GBP	23/02/2023	168.67	168.67			
BK065USD	BkDep USD SGP	2,934,277.060	1.00000	USD	23/02/2023	2,934,277.06	2,934,277.06			6.53
BDC065HKD	DsPur-Ccy	4,196,754.260	0.12744	HKD	23/02/2023	535,430.05	534,837.15		-592.90	1.19
BDC065JPY	DsPur-Ccy	29,321,607.000	0.00742	JPY	23/02/2023	217,826.37	217,438.69		-387.68	0.48
BDS065HKD	DsPur-Sec	-4,196,754.260	0.12744	HKD	23/02/2023	-534,962.67	-534,837.15		125.52	-1.19
BDS065JPY	DsPur-Sec	-29,321,607.000	0.00742	JPY	23/02/2023	-217,656.62	-217,438.69		217.93	-0.48
SDC065USD	DsSal-Ccy	-753,256.420	1.00000	USD	23/02/2023	-753,256.42	-753,256.42			-1.68

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
Total CASH OR PENDING						*1,680,345.01*	*1,679,707.88*		*-637.13*	*3.74*
MANAGEMENT FEES										
F110USD-	Acc-1FinManagFees	-13,968.220	1.00000	USD	23/02/2023	-13,968.22	-13,968.22			-0.03
F109USD-	PnA/pAuMFee	-48,064.090	1.00000	USD	23/02/2023	-48,064.09	-48,064.09			-0.11
F109USD	PnAuMFee	-2,990.780	1.00000	USD	23/02/2023	-2,990.78	-2,990.78			-0.01
F110USD	PrFinManagFees	-23,926.410	1.00000	USD	23/02/2023	-23,926.41	-23,926.41			-0.05
Total MANAGEMENT FEES						*-88,949.50*	*-88,949.50*			*-0.20*
Total Cash & Equivalent						1,591,395.51	1,590,758.38		-637.13	3.54

Used FX Rates

Currency	Price Date	Used FX Rate	Reverse FX Rate
CAD/USD	23/02/2023	0.73807202	1.35488133
DKK/USD	23/02/2023	0.14235050	7.02491389
EUR/USD	23/02/2023	1.05965000	0.94370783
GBP/USD	23/02/2023	1.20237150	0.83168971
HKD/USD	23/02/2023	0.12744066	7.84678903
JPY/USD	23/02/2023	0.00741565	134.84999846
THB/USD	23/02/2023	0.02884543	34.66753178
USD/CAD	23/02/2023	1.35488133	0.73807202

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 22/02/2023 to 23/02/2023

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	31/12/2022	29/12/2023

Summary

Unit	Ccy	ISIN Code	Outstanding shares 1	Number of shares 2	Difference	NAV 1	NAV 2	Difference	NAV Progression
E	USD	EVL005060501	295,224.45915	295,224.45915		154.97273	152.12052	-2.85220	-1.840 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	-1.840 %	-6.734 %	-7.078 %	-5.191 %	-2.322 %

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	88,625.000	27.2900	2,418,576.25	5.385 %	16,572.00	-456,725.41	0.2000	9,935.07	-1.180 %	0.738 %	0.509 %
TH7411010013	BCPG PUBLIC CO LTD	2,365,692.000	9.8500	672,158.21	1.497 %			-0.1500	-11,716.21	1.391 %	-1.500 %	-1.713 %
BMG162581083	BRKF RENEW PARTNERS	76,331.000	26.9600	2,057,883.76	4.582 %			-0.2600	-19,846.06	2.357 %	-0.955 %	-0.955 %
CA11284V1058	BROKF RENEW CORP	16,738.000	28.6741	479,947.09	1.069 %			-0.4899	-8,200.61	0.974 %	-1.680 %	-1.680 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,631,541.000	10.2000	2,120,831.61	4.722 %			-0.2200	-46,319.64	5.501 %	-2.111 %	-2.137 %
CNE100000TW9	CHINA SUNTIEN GRE -H	1,445,893.000	3.6000	663,356.03	1.477 %			-0.0800	-14,921.59	1.772 %	-2.174 %	-2.200 %
ES0105563003	CORPORACION ACCIONA	36,545.000	36.4200	1,410,361.19	3.140 %			-0.2800	-15,067.76	1.789 %	-0.763 %	-1.057 %
GB00B1VNSX38	DRAX GROUP PLC	325,491.000	6.4900	2,539,933.54	5.656 %			-0.2500	-107,033.10	12.711 %	-3.709 %	-4.044 %
US2810201077	EDISON INTL	16,247.000	65.8600	1,070,027.42	2.383 %			-0.3400	-5,523.98	0.656 %	-0.514 %	-0.514 %
PTEDP0AM0009	EDP - ENERGIAS	304,073.000	4.7570	1,532,757.51	3.413 %			-0.0010	-4,879.56	0.579 %	-0.021 %	-0.317 %
ES0127797019	EDP RENOVAVEIS	48,083.000	19.3700	986,923.79	2.198 %			0.1650	5,498.11	-0.653 %	0.859 %	0.560 %
BE0003822393	ELIA GROUP	10,719.000	126.0000	1,431,156.93	3.187 %			-2.7000	-35,013.19	4.158 %	-2.098 %	-2.388 %
DE0006095003	ENCAVIS AG	78,845.000	18.3750	1,535,196.42	3.418 %			0.1400	7,167.86	-0.851 %	0.768 %	0.469 %
IT0003128367	ENEL SPA	294,420.000	5.2600	1,641,026.12	3.654 %			0.0210	1,692.85	-0.201 %	0.401 %	0.103 %
XXITV0001386	ERG SPA	63,370.000	26.9400	1,809,021.55	4.028 %			-0.1600	-16,153.59	1.918 %	-0.590 %	-0.885 %
IT0001157020	ERG SPA	16,134.000	26.9400	460,576.83	1.026 %			-0.1600	-4,112.70	0.488 %	-0.590 %	-0.885 %
CA45790B1040	INNERGEX RWBLE ENG	141,824.000	14.2700	1,493,731.18	3.326 %			-1.2600	-132,872.53	15.780 %	-8.113 %	-8.169 %
FR0011675362	NEOEN SPA	32,736.000	34.1800	1,185,659.85	2.640 %			-0.1900	-10,135.03	1.204 %	-0.553 %	-0.848 %
US65339F1012	NEXTERA ENERGY INC	36,817.000	72.8700	2,682,854.79	5.974 %			-0.8100	-29,821.77	3.542 %	-1.099 %	-1.099 %
US65341B1061	NEXTERA ENERGY PART	35,005.000	67.7200	2,370,538.60	5.278 %	6,546.00	-462,079.98	-1.3100	-56,066.15	6.658 %	-1.898 %	-2.854 %
US18539C2044	NRG YIELD INC	74,039.000	31.1500	2,306,314.85	5.135 %			-0.8900	-65,894.71	7.826 %	-2.778 %	-2.778 %
DK0060094928	ORSTED SH	26,294.000	618.5000	2,315,023.25	5.155 %			-8.4000	-38,289.73	4.547 %	-1.340 %	-1.627 %
GB00BNQMPN80	RENEW ENER GLB PLC	361,777.000	4.9300	1,783,560.61	3.971 %	67,649.00	-375,436.02	-0.3300	-138,988.69	16.506 %	-6.274 %	-8.984 %
JP3981200003	RENOVA REG	73,622.000	2,120.0000	1,157,424.11	2.577 %				-2,063.66	0.245 %		-0.178 %
US86771W1053	SUNRUN INC	42,171.000	23.5600	993,548.76	2.212 %			-0.5200	-21,928.92	2.604 %	-2.159 %	-2.159 %
IT0003242622	TERNA SPA	278,498.000	7.1580	2,112,400.28	4.704 %			-0.0620	-24,630.73	2.925 %	-0.859 %	-1.153 %
CA8934631091	TRANSALTA RENEW INC	246,924.000	11.4100	2,079,446.21	4.630 %			-0.3100	-57,784.90	6.862 %	-2.645 %	-2.704 %
Total Equities				*43,310,236.74*	*96.438 %*				*-842,970.92*	*100.111 %*		
Total Securities				43,310,236.74	96.438 %				-842,970.92	100.111 %		
Coupons & Dividends												
Equities												
CA8934631091	TRANSALTA RENEW INC	200,751.000		8,704.54	0.019 %				-5.25	0.001 %		-0.060 %
Total Equities				*8,704.54*	*0.019 %*				*-5.25*	*0.001 %*		
Total Coupons & Dividends				8,704.54	0.019 %				-5.25	0.001 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.970	0.7381	10.31	%			-0.0004	-0.01	%	-0.060 %	-0.097 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
BK065DKK	BkDep DKK SGP	9.020	0.1424	1.28	%			-0.0004	-0.01	%	-0.291 %	-0.775 %
BK065EUR	BkDep EUR SGP	-473,262.890	1.0597	-501,493.02	-1.117 %	-477,512.86		-0.0032	-506,009.89	60.093 %	-0.296 %	-11,202.667 %
BK065GBP	BkDep GBP SGP	140.280	1.2024	168.67	%			-0.0042	-0.59	%	-0.347 %	-0.349 %
BK065USD	BkDep USD SGP	2,934,277.060	1.0000	2,934,277.06	6.534 %	-6,363,572.21			-6,363,572.21	755.733 %		-68.441 %
BDC065EUR	DsPur-Ccy					-1,930,186.11		-1.0628	-2,051,401.80	243.623 %	-100.000 %	-100.000 %
BDC065CAD	DsPur-Ccy					-954,575.32		-0.7385	-704,970.22	83.722 %	-100.000 %	-100.000 %
BDC065DKK	DsPur-Ccy					-3,143,268.57		-0.1428	-448,751.85	53.293 %	-100.000 %	-100.000 %
BDC065HKD	DsPur-Ccy	4,196,754.260	0.1274	534,837.15	1.191 %				-142.24	0.017 %	-0.027 %	-0.027 %
BDC065GBP	DsPur-Ccy					-413,800.34		-1.2066	-499,275.70	59.294 %	-100.000 %	-100.000 %
BDC065JPY	DsPur-Ccy	29,321,607.000	0.0074	217,438.69	0.484 %				-387.69	0.046 %	-0.178 %	-0.178 %
BDS065DKK	DsPur-Sec					3,143,268.57		-0.1428	448,751.85	-53.293 %	-100.000 %	-100.000 %
BDS065USD	DsPur-Sec					1,353,215.29	1,294,241.41	-1.0000	2,647,456.70	-314.410 %	-100.000 %	-195.642 %
BDS065GBP	DsPur-Sec					413,800.34		-1.2066	499,275.70	-59.294 %	-100.000 %	-100.000 %
BDS065JPY	DsPur-Sec	-29,321,607.000	0.0074	-217,438.69	-0.484 %				387.69	-0.046 %	-0.178 %	-0.178 %
BDS065HKD	DsPur-Sec	-4,196,754.260	0.1274	-534,837.15	-1.191 %				142.24	-0.017 %	-0.027 %	-0.027 %
BDS065CAD	DsPur-Sec					954,575.32		-0.7385	704,970.22	-83.722 %	-100.000 %	-100.000 %
BDS065EUR	DsPur-Sec					2,407,698.97		-1.0628	2,558,902.47	-303.893 %	-100.000 %	-100.000 %
SDC065USD	DsSal-Ccy	-753,256.420	1.0000	-753,256.42	-1.677 %	3,716,115.51			3,716,115.51	-441.323 %		-83.146 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total CASH OR PENDING				*1,679,707.88*	*3.740 %*				*1,490.17*	*-0.177 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	-13,968.220	1.0000	-13,968.22	-0.031 %							
F109USD-	PnA/pAuMFee	-48,064.090	1.0000	-48,064.09	-0.107 %							
F109USD	PnAuMFee	-2,990.780	1.0000	-2,990.78	-0.007 %	-61.52			-61.52	0.007 %		2.100 %
F110USD	PrFinManagFees	-23,926.410	1.0000	-23,926.41	-0.053 %	-492.17			-492.17	0.058 %		2.100 %
Total MANAGEMENT FEES				*-88,949.50*	*-0.198 %*				*-553.69*	*0.066 %*		
Total Cash & Equivalent				1,590,758.38	3.542 %				936.48	-0.111 %		
Total				44,909,699.66	100.000 %				-842,039.69	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 23/02/2023 to 23/02/2023

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	31/12/2022	29/12/2023

Fees Details

Fees description	Class	Calculation Basis	Fees - Local ccy	Local ccy	Fees - Base ccy	Base ccy	Rate	Calculation basis
AuM fees		44,910,253.35	61.52	USD	61.52	USD	0.05000	Net Asset Value
Investment Manager fees		44,910,253.35	492.17	USD	492.17	USD	0.40000	Net Asset Value
Total					553.69			