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	44,709,345.49	0.00	USD	08/03/2023	151.44187450	295,224.45915	44,709,345.49

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 08/03/2023 to 08/03/2023

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
Coupons & Dividends															
08/03/2023															
308157041		Gone ex-Income - Equity	DK0060094928	ORSTED SH	26,294.00		354,969.00		DKK	7.05174	50,337.23	14,094.58	36,243.20	255,577.68	
Total 08/03/2023											*50,337.23*	*14,094.58*	*36,243.20*		
Total Coupons & Dividends											50,337.23	14,094.58	36,243.20		
Securities															
08/03/2023															
308157042		Right issue	FR001400GA06	NEOEN SPA RIGHTS 22/03/2023	32,736.00				EUR	0.94764					
308175532		Equity Sale	US2810201077	EDISON INTERNATIONAL	2,315.00	68.14575	157,757.40		USD	1.00000	157,757.40	24.42	157,732.98	141,316.65	16,440.75
Total 08/03/2023											*157,757.40*	*24.42*	*157,732.98*		
Total Securities											157,757.40	24.42	157,732.98		

SOCIETE GENERALE
Securities Services

Statement of Holdings of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT as of 08/03/2023

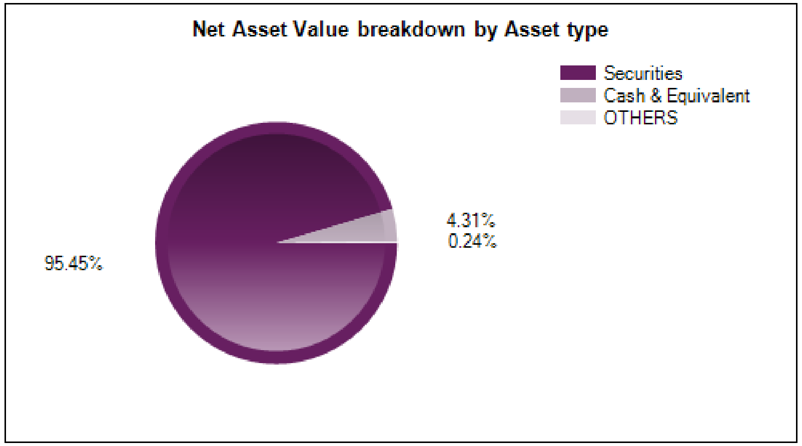
Fund description

Fund description	Code	Net asset value	Ccy	NAV Status
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	44,709,345.49	USD	OFF

Summary

Unit	ISIN Code	NAV per share	Class Net Asset Value	NAV Ccy	Outstanding shares
E	EVL005060501	151.44187	44,709,345.49000	USD	295,224.45915

Market Value FCY	Book Cost FCY	P&L	Accruals
Securities			
42,673,449.75	47,581,189.20	-4,907,739.45	
Coupons & Dividends			
107,410.33	107,517.40	-107.07	
Cash & Equivalent			
1,928,485.41	1,927,716.01	769.40	
Total			
44,709,345.49	49,616,422.61	-4,907,077.12	



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	28.87000	USD	08/03/2023	2,788,540.48	2,558,603.75		-229,936.73	5.72
TH7411010013	BCPG PUBLIC COMPANY LTD	2,365,692.000	9.30000	THB	08/03/2023	1,155,965.23	627,164.13		-528,801.10	1.40
CA11284V1058	BROOKFIELD RENEWABLE CORPORATION	16,738.000	30.01326	USD	08/03/2023	578,098.89	502,361.95		-75,736.94	1.12
BMG162581083	BROOKFIELD RENEWABLE PARTNERS LP	76,331.000	28.10000	USD	08/03/2023	2,323,077.33	2,144,901.10		-178,176.23	4.80
CNE100000HD4	CHINA LONGYUAN POWER GROUP-H	1,631,541.000	9.84000	HKD	08/03/2023	1,865,072.22	2,045,169.61		180,097.39	4.57
CNE100000TW9	CHINA SUNTIEN GREEN ENERGY -H	1,590,482.000	3.66000	HKD	08/03/2023	564,071.90	741,559.64		177,487.74	1.66
GB00B1VNSX38	DRAX GROUP PLC	325,491.000	6.33500	GBP	08/03/2023	2,347,385.12	2,440,866.22		93,481.10	5.46
US2810201077	EDISON INTERNATIONAL	13,120.000	68.29000	USD	08/03/2023	800,896.06	895,964.80		95,068.74	2.00
PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	358,561.000	4.72100	EUR	08/03/2023	1,778,135.73	1,786,291.83		8,156.10	4.00
ES0127797019	EDP RENOVAVEIS	48,083.000	20.29000	EUR	08/03/2023	1,034,877.04	1,029,506.19		-5,370.85	2.30
BE0003822393	ELIA GROUP SA	12,381.000	118.10000	EUR	08/03/2023	1,453,052.84	1,542,982.43		89,929.59	3.45
DE0006095003	ENCAVIS AG	90,672.000	17.05500	EUR	08/03/2023	1,612,122.75	1,631,850.17		19,727.42	3.65
IT0003128367	ENEL SPA	294,420.000	5.32000	EUR	08/03/2023	1,854,943.09	1,652,853.27		-202,089.82	3.70
XXITV0001386	ERG SPA	63,370.000	26.84000	EUR	08/03/2023	1,587,763.90	1,794,822.81		207,058.91	4.01
IT0001157020	ERG SPA	16,134.000	26.84000	EUR	08/03/2023	490,553.41	456,961.83		-33,591.58	1.02
CA45790B1040	INNERGEX RENEWABLE ENERGY	141,824.000	14.98000	CAD	08/03/2023	2,144,580.46	1,540,562.41		-604,018.05	3.45
FR0011675362	NEOEN SPA	32,736.000	27.52000	EUR	08/03/2023	1,494,828.56	950,669.15		-544,159.41	2.13
FR001400GA06	NEOEN SPA RIGHTS 22/03/2023	32,736.000	2.29000	EUR	08/03/2023		79,107.28		79,107.28	0.18
US65339F1012	NEXTERA ENERGY INC	38,658.000	74.25000	USD	08/03/2023	2,563,413.80	2,870,356.50		306,942.70	6.42
US65341B1061	NEXTERA ENERGY PARTNERS	35,005.000	66.27000	USD	08/03/2023	2,362,208.52	2,319,781.35		-42,427.17	5.19
US18539C2044	NRG YIELD INC	77,741.000	31.19000	USD	08/03/2023	2,699,022.89	2,424,741.79		-274,281.10	5.42
DK0060094928	ORSTED SH	26,294.000	599.90000	DKK	08/03/2023	3,002,421.75	2,236,861.78		-765,559.97	5.00
GB00BNQMPN80	RENEW ENERGY GLOBAL PLC	361,777.000	4.58000	USD	08/03/2023	3,030,620.63	1,656,938.66		-1,373,681.97	3.71
JP3981200003	RENOVA REGISTERED SHS	89,082.000	2,240.00000	JPY	08/03/2023	1,443,063.50	1,457,533.93		14,470.43	3.26
US86771W1053	SUNRUN INC	42,171.000	24.25000	USD	08/03/2023	1,581,668.85	1,022,646.75		-559,022.10	2.29
IT0003242622	TERNA SPA	278,498.000	7.16200	EUR	08/03/2023	2,004,727.97	2,104,804.48		100,076.51	4.71
CA8934631091	TRANSALTA RENEWABLES INC	246,924.000	12.05000	CAD	08/03/2023	3,020,076.28	2,157,585.94		-862,490.34	4.83
Total Equities						*47,581,189.20*	*42,673,449.75*		*-4,907,739.45*	*95.45*
Total Securities						47,581,189.20	42,673,449.75		-4,907,739.45	95.45
Coupons & Dividends										
Equities										
TH7411010013	BCPG PUBLIC CO LTD	2,365,692.000		THB	08/03/2023	9,818.00	9,710.93		-107.07	0.02
BMG162581083	BRKF RENEW PARTNERS	76,331.000		USD	08/03/2023	25,761.71	25,761.71			0.06
CA11USDV1058	BROKF RENEW CORP	16,738.000		USD	08/03/2023	4,236.81	4,236.81			0.01
US65339F1012	NEXTERA ENERGY INC	36,817.000		USD	08/03/2023	12,048.36	12,048.36			0.03
US18539C2044	NRG YIELD INC	74,039.000		USD	08/03/2023	19,409.32	19,409.32			0.04
DK0060094928	ORSTED SH	26,294.000		DKK	08/03/2023	36,243.20	36,243.20			0.08
Total Equities						*107,517.40*	*107,410.33*		*-107.07*	*0.24*
Total Coupons & Dividends						107,517.40	107,410.33		-107.07	0.24
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	13.980	0.72513	CAD	08/03/2023	10.31	10.14		-0.17	
BK065DKK	BkDep DKK SGP	9.020	0.14181	DKK	08/03/2023	1.28	1.28			
BK065EUR	BkDep EUR SGP	-194,981.660	1.05525	EUR	08/03/2023	-206,526.59	-205,754.40		772.19	-0.46
BK065GBP	BkDep GBP SGP	140.610	1.18375	GBP	08/03/2023	169.07	166.45		-2.62	
BK065USD	BkDep USD SGP	2,034,186.660	1.00000	USD	08/03/2023	2,034,186.66	2,034,186.66			4.55
SDS065USD	Vte diff titres USD	157,732.980	1.00000	USD	08/03/2023	157,732.98	157,732.98			0.35
Total CASH OR PENDING						*1,985,573.71*	*1,986,343.11*		*769.40*	*4.44*
MANAGEMENT FEES										
F110USD-	Acc-1FinManagFees	24,269.330	1.00000	USD	08/03/2023	24,269.33	24,269.33			0.05
F109USD-	PnA/pAuMFee	-48,064.090	1.00000	USD	08/03/2023	-48,064.09	-48,064.09			-0.11
F109USD	PnAuMFee	-3,784.750	1.00000	USD	08/03/2023	-3,784.75	-3,784.75			-0.01
F110USD	PrFinManagFees	-30,278.190	1.00000	USD	08/03/2023	-30,278.19	-30,278.19			-0.07
Total MANAGEMENT FEES						*-57,857.70*	*-57,857.70*			*-0.13*
Total Cash & Equivalent						1,927,716.01	1,928,485.41		769.40	4.31

Used FX Rates

Currency	Price Date	Used FX Rate	Reverse FX Rate
CAD/USD	08/03/2023	0.72513314	1.37905710
DKK/USD	08/03/2023	0.14180895	7.05174129
EUR/USD	08/03/2023	1.05525000	0.94764274
GBP/USD	08/03/2023	1.18374558	0.84477612
HKD/USD	08/03/2023	0.12739027	7.84989339
JPY/USD	08/03/2023	0.00730434	136.90499855
THB/USD	08/03/2023	0.02850625	35.08002840
USD/CAD	08/03/2023	1.37905710	0.72513314

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 07/03/2023 to 08/03/2023

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		151.15280	151.44187	0.28908	0.191 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	0.191 %	-5.058 %	-5.331 %	-15.662 %	-2.757 %

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	28.8700	2,558,603.75	5.723 %			0.7900	70,013.75	82.038 %	2.813 %	2.813 %
TH7411010013	BCPG PUBLIC CO LTD	2,365,692.000	9.3000	627,164.13	1.403 %			-0.0500	-12,905.76	-15.122 %	-0.535 %	-2.016 %
BMG162581083	BRKF RENEW PARTNERS	76,331.000	28.1000	2,144,901.10	4.797 %			0.2200	16,792.82	19.677 %	0.789 %	0.789 %
CA11284V1058	BROKF RENEW CORP	16,738.000	30.0133	502,361.95	1.124 %			0.2520	4,218.31	4.943 %	0.847 %	0.847 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,631,541.000	9.8400	2,045,169.61	4.574 %			-0.2200	-45,739.09	-53.594 %	-2.187 %	-2.188 %
CNE100000TW9	CHINA SUNTIEN GRE -H	1,590,482.000	3.6600	741,559.64	1.659 %			-0.0600	-12,161.67	-14.250 %	-1.613 %	-1.614 %
GB00B1VNSX38	DRAX GROUP PLC	325,491.000	6.3350	2,440,866.22	5.459 %			0.0350	6,031.07	7.067 %	0.556 %	0.248 %
US2810201077	EDISON INTL	13,120.000	68.2900	895,964.80	2.004 %	-2,315.00	157,732.98	0.9000	13,533.13	15.857 %	1.336 %	1.301 %
PTEDP0AM0009	EDP - ENERGIAS	358,561.000	4.7210	1,786,291.83	3.995 %			-0.0560	-26,841.20	-31.451 %	-1.172 %	-1.480 %
ES0127797019	EDP RENOVAVEIS	48,083.000	20.2900	1,029,506.19	2.303 %			-0.1200	-9,327.29	-10.929 %	-0.588 %	-0.898 %
BE0003822393	ELIA GROUP	12,381.000	118.1000	1,542,982.43	3.451 %			-1.2000	-20,552.34	-24.082 %	-1.006 %	-1.314 %
DE0006095003	ENCAVIS AG	90,672.000	17.0550	1,631,850.17	3.650 %			-0.0800	-12,781.62	-14.977 %	-0.467 %	-0.777 %
IT0003128367	ENEL SPA	294,420.000	5.3200	1,652,853.27	3.697 %			0.0250	2,622.62	3.073 %	0.472 %	0.159 %
IT0001157020	ERG SPA	16,134.000	26.8400	456,961.83	1.022 %			0.0400	-745.87	-0.874 %	0.149 %	-0.163 %
XXITV0001386	ERG SPA	63,370.000	26.8400	1,794,822.81	4.014 %			0.0400	-2,929.59	-3.433 %	0.149 %	-0.163 %
CA45790B1040	INNERGEX RWBLE ENG	141,824.000	14.9800	1,540,562.41	3.446 %			0.2100	14,066.79	16.483 %	1.422 %	0.922 %
FR001400GA06	NEOEN RGT 22/03/2023	32,736.000	2.2900	79,107.28	0.177 %	32,736.00		2.2900	79,107.28	92.693 %		
FR0011675362	NEOEN SPA	32,736.000	27.5200	950,669.15	2.126 %			-2.4100	-86,485.95	-101.339 %	-8.052 %	-8.339 %
US65339F1012	NEXTERA ENERGY INC	38,658.000	74.2500	2,870,356.50	6.420 %			0.5000	19,329.00	22.649 %	0.678 %	0.678 %
US65341B1061	NEXTERA ENERGY PART	35,005.000	66.2700	2,319,781.35	5.189 %			-0.2200	-7,701.10	-9.024 %	-0.331 %	-0.331 %
US18539C2044	NRG YIELD INC	77,741.000	31.1900	2,424,741.79	5.423 %			-0.0800	-6,219.28	-7.287 %	-0.256 %	-0.256 %
DK0060094928	ORSTED SH	26,294.000	599.9000	2,236,861.78	5.003 %		36,243.20	-14.3000	-23,977.08	-28.095 %	-2.328 %	-1.044 %
GB00BNQMPN80	RENEW ENER GLB PLC	361,777.000	4.5800	1,656,938.66	3.706 %			0.2000	72,355.40	84.782 %	4.566 %	4.566 %
JP3981200003	RENOVA REG	89,082.000	2,240.0000	1,457,533.93	3.260 %			92.0000	58,739.14	68.827 %	4.283 %	4.199 %
US86771W1053	SUNRUN INC	42,171.000	24.2500	1,022,646.75	2.287 %			-0.1400	-5,903.94	-6.918 %	-0.574 %	-0.574 %
IT0003242622	TERNA SPA	278,498.000	7.1620	2,104,804.48	4.708 %			0.0500	8,158.02	9.559 %	0.703 %	0.389 %
CA8934631091	TRANSALTA RENEW INC	246,924.000	12.0500	2,157,585.94	4.826 %			0.0300	-5,297.46	-6.207 %	0.250 %	-0.245 %
Total Equities				*42,673,449.75*	*95.446 %*				*85,398.09*	*100.065 %*		
Total Securities				42,673,449.75	95.446 %				85,398.09	100.065 %		
Coupons & Dividends												
Equities												
TH7411010013	BCPG PUBLIC CO LTD	2,365,692.000		9,710.93	0.022 %				-146.83	-0.172 %		-1.489 %
BMG162581083	BRKF RENEW PARTNERS	76,331.000		25,761.71	0.058 %							
CA11USDV1058	BROKF RENEW CORP	16,738.000		4,236.81	0.009 %							
US65339F1012	NEXTERA ENERGY INC	36,817.000		12,048.36	0.027 %							
US18539C2044	NRG YIELD INC	74,039.000		19,409.32	0.043 %							
DK0060094928	ORSTED SH	26,294.000		36,243.20	0.081 %	26,294.00	-36,243.20					

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Equities				*107,410.33*	*0.240 %*				*-146.83*	*-0.172 %*		
Total Coupons & Dividends				107,410.33	0.240 %				-146.83	-0.172 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.980	0.7251	10.14	%			-0.0036	-0.05	%	-0.493 %	-0.491 %
BK065DKK	BkDep DKK SGP	9.020	0.1418	1.28	%			-0.0004			-0.300 %	
BK065EUR	BkDep EUR SGP	-194,981.660	1.0553	-205,754.40	-0.460 %			-0.0033	643.44	0.754 %	-0.312 %	-0.312 %
BK065GBP	BkDep GBP SGP	140.610	1.1837	166.45	%			-0.0036	-0.51	-0.001 %	-0.306 %	-0.305 %
BK065USD	BkDep USD SGP	2,034,186.660	1.0000	2,034,186.66	4.550 %	-195,828.37			-195,828.37	-229.461 %		-8.781 %
BDC065HKD	DsPur-Ccy					-536,374.54		-0.1274	-68,329.34	-80.064 %	-100.000 %	-100.000 %
BDC065JPY	DsPur-Ccy					-17,301,119.00		-0.0073	-126,474.79	-148.196 %	-100.000 %	-100.000 %
BDS065HKD	DsPur-Sec					536,374.54		-0.1274	68,329.34	80.064 %	-100.000 %	-100.000 %
BDS065JPY	DsPur-Sec					17,301,119.00		-0.0073	126,474.79	148.196 %	-100.000 %	-100.000 %
SDC065USD	DsSal-Ccy					195,828.37		-1.0000	195,828.37	229.461 %	-100.000 %	-100.000 %
SDS065USD	Vte diff titres USD	157,732.980	1.0000	157,732.98	0.353 %	157,732.98	-157,732.98	1.0000				
Total CASH OR PENDING				*1,986,343.11*	*4.443 %*				*642.88*	*0.753 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	24,269.330	1.0000	24,269.33	0.054 %							
F109USD-	PnA/pAuMFee	-48,064.090	1.0000	-48,064.09	-0.108 %							
F109USD	PnAuMFee	-3,784.750	1.0000	-3,784.75	-0.008 %	-61.25			-61.25	-0.072 %		1.645 %
F110USD	PrFinManagFees	-30,278.190	1.0000	-30,278.19	-0.068 %	-489.97			-489.97	-0.574 %		1.645 %
Total MANAGEMENT FEES				*-57,857.70*	*-0.129 %*				*-551.22*	*-0.646 %*		
Total Cash & Equivalent				1,928,485.41	4.313 %				91.66	0.107 %		
Total				44,709,345.49	100.000 %				85,342.92	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 08/03/2023 to 08/03/2023

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		44,709,896.71	61.25	USD	61.25	USD	0.05000	Net Asset Value
Investment Manager fees		44,709,896.71	489.97	USD	489.97	USD	0.40000	Net Asset Value
Total					551.22			