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	35,742,157.25	0.00	USD	31/08/2023	139.01934697	257,102.03672	35,742,157.25

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 31/08/2023 to 31/08/2023

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															
31/08/2023															
315648641		Gone ex-Income - Equity	US18539C2044	CLEARWAY ENERGY	72,389.00		28,166.56		USD	1.00000	28,166.56	8,449.97	19,716.59	19,716.59	
315694201		Cash collection from a corporate action	CA8934631091	TRANSALTA RENEW INC	218,314.00		17,100.53		CAD	1.35952	12,578.33	3,144.58	9,433.75	12,825.40	-90.21
Total 31/08/2023											*40,744.89*	*11,594.55*	*29,150.34*		
Total Coupons & Dividends											40,744.89	11,594.55	29,150.34		

SOCIETE GENERALE
Securities Services

Statement of Holdings of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT as of 31/08/2023

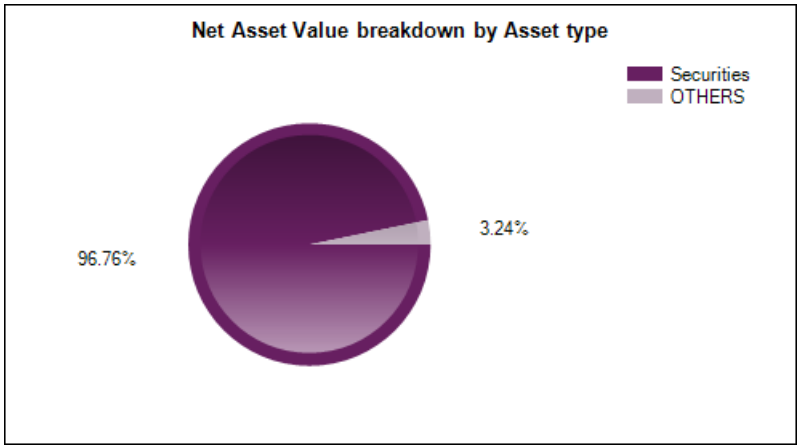
Fund description

Fund description	Code	Net asset value	Ccy	NAV Status
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	35,742,157.25	USD	OFF

Summary

Unit	ISIN Code	NAV per share	Class Net Asset Value	NAV Ccy	Outstanding shares
E	EVL005060501	139.01935	35,742,157.25000	USD	257,102.03672

Market Value FCY	Book Cost FCY	P&L	Accruals
Securities			
34,583,618.83	41,853,686.11	-7,270,067.28	
Coupons & Dividends			
129,907.04	129,857.93	49.11	
Cash & Equivalent			
1,028,631.38	1,029,197.81	-566.43	
Total			
35,742,157.25	43,012,741.85	-7,270,584.60	



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	78,357.000	22.45000	USD	31/08/2023	2,465,463.09	1,759,114.65		-706,348.44	4.92
TH7411010013	BCPG PUBLIC COMPANY LTD	2,091,597.000	10.20000	THB	31/08/2023	1,022,032.20	609,246.40		-412,785.80	1.70
CA11284V1058	BROOKFIELD RENEWABLE CORPORATION	10,532.000	27.95000	USD	31/08/2023	363,755.38	294,369.40		-69,385.98	0.82
BMG162581083	BROOKFIELD RENEWABLE PARTNERS LP	60,739.000	25.42000	USD	31/08/2023	1,848,546.38	1,543,985.38		-304,561.00	4.32
CNE100000HD4	CHINA LONGYUAN POWER GROUP-H	1,154,005.000	6.21000	HKD	31/08/2023	1,319,183.93	913,873.24		-405,310.69	2.56
CNE100000TW9	CHINA SUNTIEN GREEN ENERGY -H	1,406,204.000	2.76000	HKD	31/08/2023	498,716.84	494,930.34		-3,786.50	1.38
US18539C2044	CLEARWAY ENERGY INC	72,389.000	24.77000	USD	31/08/2023	2,441,045.57	1,793,075.53		-647,970.04	5.02
GB00B1VNSX38	DRAX GROUP PLC	302,167.000	5.52000	GBP	31/08/2023	2,179,197.65	2,113,628.00		-65,569.65	5.91
US2810201077	EDISON INTERNATIONAL	12,130.000	68.85000	USD	31/08/2023	775,703.75	835,150.50		59,446.75	2.34
PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	320,248.000	4.20600	EUR	31/08/2023	1,588,138.17	1,461,926.39		-126,211.78	4.09
ES0127797019	EDP RENOVAVEIS	43,079.000	16.90500	EUR	31/08/2023	914,979.64	790,406.68		-124,572.96	2.21
BE0003822393	ELIA GROUP SA	15,266.000	106.50000	EUR	31/08/2023	1,829,360.71	1,764,593.51		-64,767.20	4.94
DE0006095003	ENCAVIS AG	88,182.000	14.16500	EUR	31/08/2023	1,568,479.20	1,355,708.55		-212,770.65	3.79
IT0003128367	ENEL SPA	164,606.000	6.21000	EUR	31/08/2023	1,037,072.08	1,109,448.31		72,376.23	3.10
IT0005497539	ERG SPA	50,696.000	25.30000	EUR	31/08/2023	1,270,211.12	1,392,079.46		121,868.34	3.89
IT0001157020	ERG SPA	25,790.000	25.30000	EUR	31/08/2023	680,909.40	708,176.77		27,267.37	1.98
PTGNV0AM0001	GREENVOLT ENERGIAS RENEVAVEIS SA	91,812.000	6.26000	EUR	31/08/2023	663,126.84	623,797.45		-39,329.39	1.75
CA45790B1040	INNERGEX RENEWABLE ENERGY	144,961.000	12.89000	CAD	31/08/2023	2,083,881.84	1,381,066.98		-702,814.86	3.86
FR0011675362	NEOEN SPA	60,876.000	27.74000	EUR	31/08/2023	2,225,065.58	1,832,830.81		-392,234.77	5.13
US65339F1012	NEXTERA ENERGY INC	34,179.000	66.80000	USD	31/08/2023	2,266,411.10	2,283,157.20		16,746.10	6.39
US65341B1061	NEXTERA ENERGY PARTNERS	34,122.000	49.88000	USD	31/08/2023	2,281,631.61	1,702,005.36		-579,626.25	4.76
DK0060094928	ORSTED SH	20,560.000	442.50000	DKK	31/08/2023	2,347,675.95	1,324,866.63		-1,022,809.32	3.71
GB00BNQMPN80	RENEW ENERGY GLOBAL PLC	287,873.000	6.10000	USD	31/08/2023	2,411,523.82	1,756,025.30		-655,498.52	4.91
JP3981200003	RENOVA REGISTERED SHS	89,235.000	1,381.00000	JPY	31/08/2023	1,385,844.40	846,471.26		-539,373.14	2.37
IT0003242622	TERNA SPA	179,306.000	7.62000	EUR	31/08/2023	1,290,708.55	1,482,926.43		192,217.88	4.15
CA8934631091	TRANSALTA RENEWABLES INC	218,314.000	13.15000	CAD	31/08/2023	2,670,153.30	2,121,866.16		-548,287.14	5.94
VGG9833A1049	XINYI ENERGY HOLDINGS LIMITED	1,324,808.000	1.71000	HKD	31/08/2023	424,868.01	288,892.14		-135,975.87	0.81
Total Equities						*41,853,686.11*	*34,583,618.83*		*-7,270,067.28*	*96.76*
Total Securities						41,853,686.11	34,583,618.83		-7,270,067.28	96.76
Coupons & Dividends										
Equities										
GB00BLP5YB54	ATLANTICA YIELD	78,357.000		USD	31/08/2023	34,868.87	34,868.87			0.10
BMG162581083	BRKF RENEW PARTNERS	60,739.000		USD	31/08/2023	20,499.41	20,499.41			0.06
CA11USDV1058	BROKF RENEW CORP	10,532.000		USD	31/08/2023	2,665.91	2,665.91			0.01
US18539C2044	CLEARWAY ENERGY	72,389.000		USD	31/08/2023	19,716.59	19,716.59			0.06
GB00B1VNSX38	DRAX GROUP PLC	302,167.000		GBP	31/08/2023	35,161.16	35,227.13		65.97	0.10
US65339F1012	NEXTERA ENERGY INC	34,179.000		USD	31/08/2023	11,185.08	11,185.08			0.03
VGG9833A1049	XINYI ENERGY HOL	1,324,808.000		HKD	31/08/2023	5,760.91	5,744.05		-16.86	0.02

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
Total Equities						*129,857.93*	*129,907.04*		*49.11*	*0.36*
Total Coupons & Dividends						129,857.93	129,907.04		49.11	0.36
Cash & Equivalent										
CASH OR PENDING										
BK065CAD	BkDep CAD SGP	14.030	0.73911	CAD	31/08/2023	10.56	10.37		-0.19	
BK065DKK	BkDep DKK SGP	9.020	0.14562	DKK	31/08/2023	1.33	1.31		-0.02	
BK065EUR	BkDep EUR SGP	453,283.800	1.08535	EUR	31/08/2023	492,535.73	491,971.57		-564.16	1.38
BK065GBP	BkDep GBP SGP	143.000	1.26719	GBP	31/08/2023	183.27	181.21		-2.06	
BK065USD	BkDep USD SGP	578,127.260	1.00000	USD	31/08/2023	578,127.26	578,127.26			1.62
Total CASH OR PENDING						*1,070,858.15*	*1,070,291.72*		*-566.43*	*2.99*
MANAGEMENT FEES										
F110USD-	Acc-1FinManagFees	24,269.330	1.00000	USD	31/08/2023	24,269.33	24,269.33			0.07
F109USD-	PnA/pAuMFee	-37,061.320	1.00000	USD	31/08/2023	-37,061.32	-37,061.32			-0.10
F109USD	PnAuMFee	-3,207.560	1.00000	USD	31/08/2023	-3,207.56	-3,207.56			-0.01
F110USD	PrFinManagFees	-25,660.790	1.00000	USD	31/08/2023	-25,660.79	-25,660.79			-0.07
Total MANAGEMENT FEES						*-41,660.34*	*-41,660.34*			*-0.12*
Total Cash & Equivalent						1,029,197.81	1,028,631.38		-566.43	2.88

Used FX Rates

Currency	Price Date	Used FX Rate	Reverse FX Rate
CAD/USD	31/08/2023	0.73911267	1.35297370
DKK/USD	31/08/2023	0.14562495	6.86695536
EUR/USD	31/08/2023	1.08535000	0.92136177
GBP/USD	31/08/2023	1.26719206	0.78914636
HKD/USD	31/08/2023	0.12752246	7.84175612
JPY/USD	31/08/2023	0.00686884	145.58501928
THB/USD	31/08/2023	0.02855715	35.01750588
USD/CAD	31/08/2023	1.35297370	0.73911267

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 30/08/2023 to 31/08/2023

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	257,102.03672	257,102.03672		139.78045	139.01935	-0.76110	-0.544 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	-0.544 %	-5.520 %	-7.608 %	-21.395 %	-10.734 %

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	78,357.000	22.4500	1,759,114.65	4.922 %			0.0100	783.57	-0.400 %	0.045 %	0.045 %
TH7411010013	BCPG PUBLIC CO LTD	2,091,597.000	10.2000	609,246.40	1.705 %				1,302.16	-0.665 %		0.214 %
BMG162581083	BRKF RENEW PARTNERS	60,739.000	25.4200	1,543,985.38	4.320 %			-0.3000	-18,221.70	9.312 %	-1.166 %	-1.166 %
CA11284V1058	BROKF RENEW CORP	10,532.000	27.9500	294,369.40	0.824 %			-0.4900	-5,160.68	2.637 %	-1.723 %	-1.723 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,154,005.000	6.2100	913,873.24	2.557 %			-0.0600	-8,201.68	4.191 %	-0.957 %	-0.889 %
CNE100000TW9	CHINA SUNTIEN GRE -H	1,406,204.000	2.7600	494,930.34	1.385 %			-0.0200	-3,247.15	1.659 %	-0.719 %	-0.652 %
US18539C2044	CLEARWAY ENERGY	72,389.000	24.7700	1,793,075.53	5.017 %		19,716.59	-0.3600	-6,343.45	3.242 %	-1.433 %	-0.349 %
GB00B1VNSX38	DRAX GROUP PLC	302,167.000	5.5200	2,113,628.00	5.914 %			-0.0500	-28,505.88	14.568 %	-0.898 %	-1.331 %
US2810201077	EDISON INTL	12,130.000	68.8500	835,150.50	2.337 %			-1.0800	-13,100.40	6.695 %	-1.544 %	-1.544 %
PTEDP0AM0009	EDP - ENERGIAS	320,248.000	4.2060	1,461,926.39	4.090 %			-0.0540	-29,001.30	14.821 %	-1.268 %	-1.945 %
ES0127797019	EDP RENOVAVEIS	43,079.000	16.9050	790,406.68	2.211 %			-0.2950	-19,350.14	9.889 %	-1.715 %	-2.390 %
BE0003822393	ELIA GROUP	15,266.000	106.5000	1,764,593.51	4.937 %			1.2000	7,826.43	-4.000 %	1.140 %	0.446 %
DE0006095003	ENCAVIS AG	88,182.000	14.1650	1,355,708.55	3.793 %			-0.0200	-11,295.63	5.772 %	-0.141 %	-0.826 %
IT0003128367	ENEL SPA	164,606.000	6.2100	1,109,448.31	3.104 %			0.0250	-3,169.28	1.620 %	0.404 %	-0.285 %
IT0001157020	ERG SPA	25,790.000	25.3000	708,176.77	1.981 %			0.1000	-2,075.19	1.060 %	0.397 %	-0.292 %
IT0005497539	ERG SPA	50,696.000	25.3000	1,392,079.46	3.895 %			0.1000	-4,079.25	2.085 %	0.397 %	-0.292 %
PTGNV0AM0001	GREENVOLT ENERGIAS	91,812.000	6.2600	623,797.45	1.745 %			-0.0050	-4,812.25	2.459 %	-0.080 %	-0.766 %
CA45790B1040	INNERGEX RWBLE ENG	144,961.000	12.8900	1,381,066.98	3.864 %			0.0100	1,120.61	-0.573 %	0.078 %	0.081 %
FR0011675362	NEOEN SPA	60,876.000	27.7400	1,832,830.81	5.128 %			0.0800	-7,342.98	3.753 %	0.289 %	-0.399 %
US65339F1012	NEXTERA ENERGY INC	34,179.000	66.8000	2,283,157.20	6.388 %			-0.2900	-9,911.91	5.065 %	-0.432 %	-0.432 %
US65341B1061	NEXTERA ENERGY PART	34,122.000	49.8800	1,702,005.36	4.762 %			-0.1200	-4,094.64	2.093 %	-0.240 %	-0.240 %
DK0060094928	ORSTED SH	20,560.000	442.5000	1,324,866.63	3.707 %			21.6000	55,954.73	-28.595 %	5.132 %	4.410 %
GB00BNQMPN80	RENEW ENER GLB PLC	287,873.000	6.1000	1,756,025.30	4.913 %			-0.1300	-37,423.49	19.125 %	-2.087 %	-2.087 %
JP3981200003	RENOVA REG	89,235.000	1,381.0000	846,471.26	2.368 %			-34.0000	-19,293.98	9.860 %	-2.403 %	-2.229 %
IT0003242622	TERNA SPA	179,306.000	7.6200	1,482,926.43	4.149 %			0.0280	-4,760.60	2.433 %	0.369 %	-0.320 %
CA8934631091	TRANSALTA RENEW INC	218,314.000	13.1500	2,121,866.16	5.937 %			-0.1000	-16,059.67	8.207 %	-0.755 %	-0.751 %
VGG9833A1049	XINYI ENERGY HOL	1,324,808.000	1.7100	288,892.14	0.808 %			-0.0200	-3,179.93	1.625 %	-1.156 %	-1.089 %
Total Equities				*34,583,618.83*	*96.759 %*				*-191,643.68*	*97.937 %*		
Total Securities				34,583,618.83	96.759 %				-191,643.68	97.937 %		
Coupons & Dividends												
Equities												
GB00BLP5YB54	ATLANTICA YIELD	78,357.000		34,868.87	0.098 %							
BMG162581083	BRKF RENEW PARTNERS	60,739.000		20,499.41	0.057 %							
CA11USDV1058	BROKF RENEW CORP	10,532.000		2,665.91	0.007 %							
US18539C2044	CLEARWAY ENERGY	72,389.000		19,716.59	0.055 %	72,389.00	-19,716.59					
GB00B1VNSX38	DRAX GROUP PLC	302,167.000		35,227.13	0.099 %				-154.61	0.079 %		-0.437 %
US65339F1012	NEXTERA ENERGY INC	34,179.000		11,185.08	0.031 %							

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
CA8934631091	TRANSALTA RENEW INC					-218,314.00	9,433.75		-45.33	0.023 %		-0.478 %
VGG9833A1049	XINYI ENERGY HOL	1,324,808.000		5,744.05	0.016 %				3.91	-0.002 %		0.068 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Equities				*129,907.04*	*0.363 %*				*-196.03*	*0.100 %*		
Total Coupons & Dividends				129,907.04	0.363 %				-196.03	0.100 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	14.030	0.7391	10.37	%						0.004 %	
BK065DKK	BkDep DKK SGP	9.020	0.1456	1.31	%			-0.0010	-0.01	%	-0.687 %	-0.758 %
BK065EUR	BkDep EUR SGP	453,283.800	1.0854	491,971.57	1.376 %	-0.09		-0.0075	-3,399.73	1.737 %	-0.686 %	-0.686 %
BK065GBP	BkDep GBP SGP	143.000	1.2672	181.21	0.001 %			-0.0056	-0.79	%	-0.437 %	-0.434 %
BK065USD	BkDep USD SGP	578,127.260	1.0000	578,127.26	1.617 %	9,433.75	-9,433.75					
Total CASH OR PENDING				*1,070,291.72*	*2.994 %*				*-3,400.53*	*1.738 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	24,269.330	1.0000	24,269.33	0.068 %							
F109USD-	PnA/pAuMFee	-37,061.320	1.0000	-37,061.32	-0.104 %							
F109USD	PnAuMFee	-3,207.560	1.0000	-3,207.56	-0.009 %	-48.96			-48.96	0.025 %		1.550 %
F110USD	PrFinManagFees	-25,660.790	1.0000	-25,660.79	-0.072 %	-391.70			-391.70	0.200 %		1.550 %
Total MANAGEMENT FEES				*-41,660.34*	*-0.117 %*				*-440.66*	*0.225 %*		
Total Cash & Equivalent				1,028,631.38	2.878 %				-3,841.19	1.963 %		
Total				35,742,157.25	100.000 %				-195,680.90	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 31/08/2023 to 31/08/2023

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		35,742,597.91	48.96	USD	48.96	USD	0.05000	Net Asset Value
Investment Manager fees		35,742,597.91	391.70	USD	391.70	USD	0.40000	Net Asset Value
Total					440.66			