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	31,750,122.53	0.00	USD	28/09/2023	121.43171515	261,464.82811	31,750,122.53

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 28/09/2023 to 28/09/2023

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															
28/09/2023															
316941789		Gone ex-Income - Equity	CA45790B1040	INNERGEX RWBLE ENG	144,961.00		26,092.98		CAD	1.34971	19,337.80	4,833.07	14,499.20	19,569.74	
316941791		Gone ex-Income - Equity	US2810201077	EDISON INTL	17,575.00		12,961.56		USD	1.00000	12,961.56	3,888.47	9,073.09	9,073.09	
Total 28/09/2023											*32,299.36*	*8,721.54*	*23,572.29*		
Total Coupons & Dividends											32,299.36	8,721.54	23,572.29		
Securities															
28/09/2023															
316942688		Equity Sale	BMG162581083	BROOKFIELD RENEWABLE PARTNERS LP	60,739.00	22.83960	1,387,254.46		USD	1.00000	1,387,254.46	427.28	1,386,827.18	2,435,907.25	-461,291.92
316942690		Equity Sale	CA11284V1058	BROOKFIELD RENEWABLE CORPORATION	10,532.00	24.68100	259,940.29		USD	1.00000	259,940.29	80.06	259,860.23	478,128.70	-103,815.09
Total 28/09/2023											*1,647,194.75*	*507.34*	*1,646,687.41*		
Total Securities											1,647,194.75	507.34	1,646,687.41		

SOCIETE GENERALE
Securities Services

Statement of Holdings of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT as of 28/09/2023

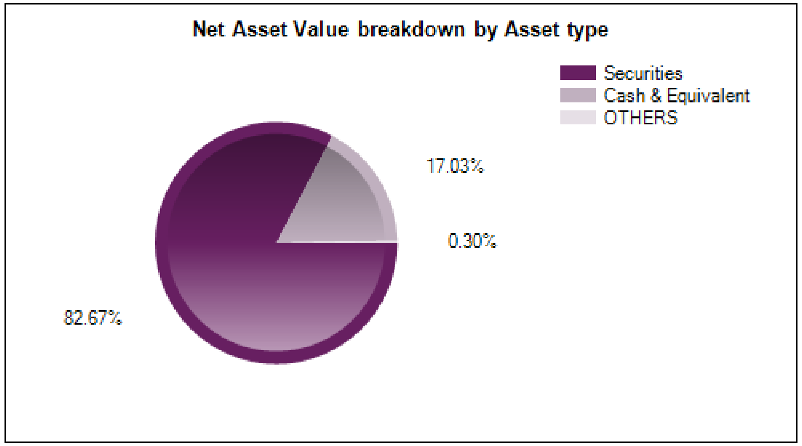
Fund description

Fund description	Code	Net asset value	Ccy	NAV Status
LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT	500605	31,750,122.53	USD	OFF

Summary

Unit	ISIN Code	NAV per share	Class Net Asset Value	NAV Ccy	Outstanding shares
E	EVL005060501	121.43172	31,750,122.53000	USD	261,464.82811

Market Value FCY	Book Cost FCY	P&L	Accruals
Securities			
26,248,373.96	36,072,886.91	-9,824,512.95	
Coupons & Dividends			
94,118.90	95,367.03	-1,248.13	
Cash & Equivalent			
5,407,629.67	5,418,033.70	-10,404.03	
Total			
31,750,122.53	41,586,287.64	-9,836,165.11	



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	18.69000	USD	28/09/2023	2,465,463.09	1,464,492.33		-1,000,970.76	4.61
TH7411010013	BCPG PUBLIC COMPANY LTD	2,091,597.000	9.50000	THB	28/09/2023	1,022,032.20	540,758.42		-481,273.78	1.70
CNE100000HD4	CHINA LONGYUAN POWER GROUP-H	1,154,005.000	6.66000	HKD	28/09/2023	1,319,183.93	981,826.14		-337,357.79	3.09
CNE100000TW9	CHINA SUNTIEN GREEN ENERGY -H	1,406,204.000	2.70000	HKD	28/09/2023	498,716.84	485,025.71		-13,691.13	1.53
US18539C2044	CLEARWAY ENERGY INC	76,008.000	20.79000	USD	28/09/2023	2,532,056.18	1,580,206.32		-951,849.86	4.98
GB00B1VNSX38	DRAX GROUP PLC	302,167.000	4.29700	GBP	28/09/2023	2,179,197.65	1,583,732.30		-595,465.35	4.99
US2810201077	EDISON INTERNATIONAL	17,575.000	63.59000	USD	28/09/2023	1,141,276.32	1,117,594.25		-23,682.07	3.52
PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	320,248.000	3.90800	EUR	28/09/2023	1,588,138.17	1,321,990.27		-266,147.90	4.16
ES0127797019	EDP RENOVAVEIS	47,387.000	15.20000	EUR	28/09/2023	992,006.52	760,834.30		-231,172.22	2.40
BE0003822393	ELIA GROUP SA	15,266.000	91.55000	EUR	28/09/2023	1,829,360.71	1,476,287.31		-353,073.40	4.65
DE0006095003	ENCAVIS AG	88,182.000	12.91500	EUR	28/09/2023	1,568,479.20	1,202,988.94		-365,490.26	3.79
IT0003128367	ENEL SPA	164,606.000	5.78800	EUR	28/09/2023	1,037,072.08	1,006,378.77		-30,693.31	3.17
IT0001157020	ERG SPA	25,790.000	22.54000	EUR	28/09/2023	680,909.40	614,034.16		-66,875.24	1.93
IT0005497539	ERG SPA	50,696.000	22.54000	EUR	28/09/2023	1,270,211.12	1,207,021.17		-63,189.95	3.80
PTGNV0AM0001	GREENVOLT ENERGIAS RENEVAVEIS SA	91,812.000	5.31500	EUR	28/09/2023	663,126.84	515,454.10		-147,672.74	1.62
CA45790B1040	INNERGEX RENEWABLE ENERGY	144,961.000	10.33000	CAD	28/09/2023	2,083,881.84	1,109,457.39		-974,424.45	3.49
FR0011675362	NEOEN SPA	45,657.000	27.46000	EUR	28/09/2023	1,668,799.18	1,324,326.85		-344,472.33	4.17
US65339F1012	NEXTERA ENERGY INC	34,179.000	57.08000	USD	28/09/2023	2,266,411.10	1,950,937.32		-315,473.78	6.14
US65341B1061	NEXTERA ENERGY PARTNERS	34,122.000	30.54000	USD	28/09/2023	2,281,631.61	1,042,085.88		-1,239,545.73	3.28
GB00BNQMPN80	RENEW ENERGY GLOBAL PLC	287,873.000	5.43000	USD	28/09/2023	2,411,523.82	1,563,150.39		-848,373.43	4.92
JP3981200003	RENOVA REGISTERED SHS	89,235.000	1,177.00000	JPY	28/09/2023	1,385,844.40	703,032.82		-682,811.58	2.21
IT0003242622	TERNA SPA	179,306.000	7.03400	EUR	28/09/2023	1,290,708.55	1,332,246.12		41,537.57	4.20
CA8934631091	TRANSALTA RENEWABLES INC	120,351.000	12.19000	CAD	28/09/2023	1,471,988.15	1,086,957.44		-385,030.71	3.42
VGG9833A1049	XINYI ENERGY HOLDINGS LIMITED	1,324,808.000	1.64000	HKD	28/09/2023	424,868.01	277,555.26		-147,312.75	0.87
Total Equities						*36,072,886.91*	*26,248,373.96*		*-9,824,512.95*	*82.67*
Total Securities						36,072,886.91	26,248,373.96		-9,824,512.95	82.67
Coupons & Dividends										
Equities										
BMG162581083	BRKF RENEW PARTNERS	60,739.000		USD	28/09/2023	20,499.41	20,499.41			0.06
CA11USDV1058	BROKF RENEW CORP	10,532.000		USD	28/09/2023	2,665.91	2,665.91			0.01
GB00B1VNSX38	DRAX GROUP PLC	302,167.000		GBP	28/09/2023	35,161.16	33,908.16		-1,253.00	0.11
US2810201077	EDISON INTL	17,575.000		USD	28/09/2023	9,073.09	9,073.09			0.03
CA45790B1040	INNERGEX RWBLE ENG	144,961.000		CAD	28/09/2023	14,499.20	14,499.20			0.05
CA8934631091	TRANSALTA RENEW INC	177,341.000		CAD	28/09/2023	7,707.35	7,718.94		11.59	0.02
VGG9833A1049	XINYI ENERGY HOL	1,324,808.000		HKD	28/09/2023	5,760.91	5,754.19		-6.72	0.02
Total Equities						*95,367.03*	*94,118.90*		*-1,248.13*	*0.30*
Total Coupons & Dividends						95,367.03	94,118.90		-1,248.13	0.30
Cash & Equivalent										
CASH OR PENDING										
SDS065EUR	Ava EUR 0.0 31/03/41	423,290.640	1.05630	EUR	28/09/2023	444,941.96	447,121.90		2,179.94	1.41

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
BK065CAD	BkDep CAD SGP	14.080	0.74090	CAD	28/09/2023	10.50	10.43		-0.07	
BK065DKK	BkDep DKK SGP	9.020	0.14164	DKK	28/09/2023	1.29	1.28		-0.01	
BK065EUR	BkDep EUR SGP	454,569.940	1.05630	EUR	28/09/2023	492,737.25	480,162.23		-12,575.02	1.51
BK065GBP	BkDep GBP SGP	143.620	1.21975	GBP	28/09/2023	184.05	175.18		-8.87	
BK065USD	BkDep USD SGP	2,887,136.330	1.00000	USD	28/09/2023	2,887,136.33	2,887,136.33			9.09
SDS065USD	Vte diff titres USD	1,646,687.410	1.00000	USD	28/09/2023	1,646,687.41	1,646,687.41			5.19

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
Total CASH OR PENDING						*5,471,698.79*	*5,461,294.76*		*-10,404.03*	*17.20*
MANAGEMENT FEES										
F110USD-	Acc-1FinManagFees	24,269.330	1.00000	USD	28/09/2023	24,269.33	24,269.33			0.08
F109USD-	PnA/pAuMFee	-37,061.320	1.00000	USD	28/09/2023	-37,061.32	-37,061.32			-0.12
F109USD	PnAuMFee	-4,541.400	1.00000	USD	28/09/2023	-4,541.40	-4,541.40			-0.01
F110USD	PrFinManagFees	-36,331.700	1.00000	USD	28/09/2023	-36,331.70	-36,331.70			-0.11
Total MANAGEMENT FEES						*-53,665.09*	*-53,665.09*			*-0.17*
Total Cash & Equivalent						5,418,033.70	5,407,629.67		-10,404.03	17.03

Used FX Rates

Currency	Price Date	Used FX Rate	Reverse FX Rate
CAD/USD	28/09/2023	0.74089921	1.34971126
DKK/USD	28/09/2023	0.14163599	7.06035217
EUR/USD	28/09/2023	1.05630000	0.94670075
GBP/USD	28/09/2023	1.21974596	0.81984285
HKD/USD	28/09/2023	0.12774758	7.82793714
JPY/USD	28/09/2023	0.00669366	149.39500997
THB/USD	28/09/2023	0.02721458	36.74500610

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 27/09/2023 to 28/09/2023

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	261,464.82811	261,464.82811		123.61158	121.43172	-2.17987	-1.763 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	-1.763 %	-14.654 %	-18.421 %	-22.498 %	-22.027 %

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	18.6900	1,464,492.33	4.613 %			-0.4400	-34,477.08	6.049 %	-2.300 %	-2.300 %
TH7411010013	BCPG PUBLIC CO LTD	2,091,597.000	9.5000	540,758.42	1.703 %			-0.2500	-17,497.14	3.070 %	-2.564 %	-3.134 %
BMG162581083	BRKF RENEW PARTNERS					-60,739.00	1,386,827.18	-23.9200	-66,049.70	11.588 %	-100.000 %	-4.546 %
CA11284V1058	BROKF RENEW CORP					-10,532.00	259,860.23	-25.6800	-10,601.53	1.860 %	-100.000 %	-3.920 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,154,005.000	6.6600	981,826.14	3.092 %			0.2300	33,072.56	-5.803 %	3.577 %	3.486 %
CNE100000TW9	CHINA SUNTIEN GRE -H	1,406,204.000	2.7000	485,025.71	1.528 %				-426.92	0.075 %		-0.088 %
US18539C2044	CLEARWAY ENERGY	76,008.000	20.7900	1,580,206.32	4.977 %			-0.7000	-53,205.60	9.335 %	-3.257 %	-3.257 %
GB00B1VNSX38	DRAX GROUP PLC	302,167.000	4.2970	1,583,732.30	4.988 %			0.0200	15,419.10	-2.705 %	0.468 %	0.983 %
US2810201077	EDISON INTL	17,575.000	63.5900	1,117,594.25	3.520 %		9,073.09	-1.7100	-20,980.16	3.681 %	-2.619 %	-1.828 %
PTEDP0AM0009	EDP - ENERGIAS	320,248.000	3.9080	1,321,990.27	4.164 %			-0.0650	-15,435.49	2.708 %	-1.636 %	-1.154 %
ES0127797019	EDP RENOVAVEIS	47,387.000	15.2000	760,834.30	2.396 %			-0.1250	-2,516.91	0.442 %	-0.816 %	-0.330 %
BE0003822393	ELIA GROUP	15,266.000	91.5500	1,476,287.31	4.650 %			-2.3000	-29,710.12	5.213 %	-2.451 %	-1.973 %
DE0006095003	ENCAVIS AG	88,182.000	12.9150	1,202,988.94	3.789 %			0.1150	16,524.82	-2.899 %	0.898 %	1.393 %
IT0003128367	ENEL SPA	164,606.000	5.7880	1,006,378.77	3.170 %			-0.0630	-5,994.00	1.052 %	-1.077 %	-0.592 %
IT0001157020	ERG SPA	25,790.000	22.5400	614,034.16	1.934 %			-0.0200	2,451.54	-0.430 %	-0.089 %	0.401 %
IT0005497539	ERG SPA	50,696.000	22.5400	1,207,021.17	3.802 %			-0.0200	4,819.06	-0.846 %	-0.089 %	0.401 %
PTGNV0AM0001	GREENVOLT ENERGIAS	91,812.000	5.3150	515,454.10	1.623 %			-0.1150	-8,585.34	1.506 %	-2.118 %	-1.638 %
CA45790B1040	INNERGEX RWBLE ENG	144,961.000	10.3300	1,109,457.39	3.494 %		14,499.20	-0.6100	-49,236.99	8.639 %	-5.576 %	-4.197 %
FR0011675362	NEOEN SPA	45,657.000	27.4600	1,324,326.85	4.171 %			0.5400	32,372.64	-5.680 %	2.006 %	2.506 %
US65339F1012	NEXTERA ENERGY INC	34,179.000	57.0800	1,950,937.32	6.145 %			-2.8800	-98,435.52	17.271 %	-4.803 %	-4.803 %
US65341B1061	NEXTERA ENERGY PART	34,122.000	30.5400	1,042,085.88	3.282 %			-6.9200	-236,124.24	41.428 %	-18.473 %	-18.473 %
GB00BNQMPN80	RENEW ENER GLB PLC	287,873.000	5.4300	1,563,150.39	4.923 %			-0.0700	-20,151.11	3.536 %	-1.273 %	-1.273 %
JP3981200003	RENOVA REG	89,235.000	1,177.0000	703,032.82	2.214 %			25.0000	15,300.97	-2.685 %	2.170 %	2.225 %
IT0003242622	TERNA SPA	179,306.000	7.0340	1,332,246.12	4.196 %			-0.0880	-10,090.65	1.770 %	-1.236 %	-0.752 %
CA8934631091	TRANSALTA RENEW INC	120,351.000	12.1900	1,086,957.44	3.423 %			-0.2000	-16,161.12	2.835 %	-1.614 %	-1.465 %
VGG9833A1049	XINYI ENERGY HOL	1,324,808.000	1.6400	277,555.26	0.874 %			0.0100	1,449.60	-0.254 %	0.613 %	0.525 %
Total Equities				*26,248,373.96*	*82.672 %*				*-574,269.33*	*100.756 %*		
Total Securities				26,248,373.96	82.672 %				-574,269.33	100.756 %		
Coupons & Dividends												
Equities												
BMG162581083	BRKF RENEW PARTNERS	60,739.000		20,499.41	0.065 %							
CA11USDV1058	BROKF RENEW CORP	10,532.000		2,665.91	0.008 %							
GB00B1VNSX38	DRAX GROUP PLC	302,167.000		33,908.16	0.107 %				173.11	-0.030 %		0.513 %
US2810201077	EDISON INTL	17,575.000		9,073.09	0.029 %	17,575.00	-9,073.09					
CA45790B1040	INNERGEX RWBLE ENG	144,961.000		14,499.20	0.046 %	144,961.00	-14,499.20					
CA8934631091	TRANSALTA RENEW INC	177,341.000		7,718.94	0.024 %				11.69	-0.002 %		0.152 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
VGG9833A1049	XINYI ENERGY HOL	1,324,808.000		5,754.19	0.018 %				-5.07	0.001 %		-0.088 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Equities				*94,118.90*	*0.296 %*				*179.73*	*-0.032 %*		
Total Coupons & Dividends				94,118.90	0.296 %				179.73	-0.032 %		
Cash & Equivalent												
CASH OR PENDING												
SDS065EUR	Ava EUR 0.0 31/03/41	423,290.640	1.0563	447,121.90	1.408 %			0.0052	2,179.94	-0.382 %	0.490 %	0.490 %
BK065CAD	BkDep CAD SGP	14.080	0.7409	10.43	%			0.0011	0.01	%	0.152 %	0.096 %
BK065DKK	BkDep DKK SGP	9.020	0.1416	1.28	%			0.0007	0.01	%	0.465 %	0.787 %
BK065EUR	BkDep EUR SGP	454,569.940	1.0563	480,162.23	1.512 %			0.0052	2,341.04	-0.411 %	0.490 %	0.490 %
BK065GBP	BkDep GBP SGP	143.620	1.2197	175.18	0.001 %			0.0062	0.89	%	0.513 %	0.511 %
BK065USD	BkDep USD SGP	2,887,136.330	1.0000	2,887,136.33	9.093 %	-146,186.58			-146,186.58	25.649 %		-4.819 %
BDS065USD	DsPur-Sec					146,186.58		-1.0000	146,186.58	-25.649 %	-100.000 %	-100.000 %
SDS065USD	Vte diff titres USD	1,646,687.410	1.0000	1,646,687.41	5.186 %	1,646,687.41	-1,646,687.41	1.0000				
Total CASH OR PENDING				*5,461,294.76*	*17.201 %*				*4,521.89*	*-0.793 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	24,269.330	1.0000	24,269.33	0.076 %							
F109USD-	PnA/pAuMFee	-37,061.320	1.0000	-37,061.32	-0.117 %							
F109USD	PnAuMFee	-4,541.400	1.0000	-4,541.40	-0.014 %	-43.49			-43.49	0.008 %		0.967 %
F110USD	PrFinManagFees	-36,331.700	1.0000	-36,331.70	-0.114 %	-347.95			-347.95	0.061 %		0.967 %
Total MANAGEMENT FEES				*-53,665.09*	*-0.169 %*				*-391.44*	*0.069 %*		
Total Cash & Equivalent				5,407,629.67	17.032 %				4,130.45	-0.725 %		
Total				31,750,122.53	100.000 %				-569,959.15	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 28/09/2023 to 28/09/2023

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		31,750,513.97	43.49	USD	43.49	USD	0.05000	Net Asset Value
Investment Manager fees		31,750,513.97	347.95	USD	347.95	USD	0.40000	Net Asset Value
Total					391.44			