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	51,622,694.16	0.00	USD	01/02/2021	188.51088	273,844.63749	51,622,694.16

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 01/02/2021 to 01/02/2021

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	31/12/2020	30/12/2021

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															
01/02/2021															
269379511		Equity Purchase	IT0003242622	TERNA SPA	15,268.00	6.06930	92,666.07		EUR	0.82764	135,280.24	179.15	112,142.93	92,666.07	
269435356		Equity Purchase	FR0010242511	ELECTRICITE DE FRANCE SA	2,018.00	10.36970	20,926.05		EUR	0.82491	30,751.88	83.72	25,451.32	20,926.05	
269435772		Equity Purchase	BE0003822393	ELIA GROUP SA	172.00	99.47210	17,109.20		EUR	0.82491	25,142.83	6.22	20,746.85	17,109.20	
269436037		Equity Purchase	BMG162581083	BROOKFIELD RENEWABLE PARTNERS LP	691.00	46.10990	31,861.94		USD	1.00000	31,861.94	9.56	31,871.50	40,799.58	
269436417		Equity Purchase	CA11284V1058	BROOKFIELD RENEWABLE CORPORATION	199.00	55.96110	11,136.26		USD	1.00000	11,136.26	3.34	11,139.60	14,260.11	
Total 01/02/2021											*234,173.14*	*281.98*	*201,352.20*		
Total Securities											234,173.14	281.98	201,352.20		
Coupons & Dividends															
01/02/2021															
269409742		Cash collection from a corporate action	US2810201077	EDISON INTL	43,176.00		28,604.10		USD	1.00000	28,604.10	8,581.23	20,022.87	20,022.87	
Total 01/02/2021											*28,604.10*	*8,581.23*	*20,022.87*		
Total Coupons & Dividends											28,604.10	8,581.23	20,022.87		

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 29/01/2021 to 01/02/2021

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	31/12/2020	30/12/2021

Summary

Unit	Ccy	ISIN Code	Outstanding shares 1	Number of shares 2	Difference	NAV 1	NAV 2	Difference	NAV Progression
E	USD	EVL005060501	273,844.63749	273,844.63749		186.56020	188.51088	1.95068	1.046 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	1.046 %	4.069 %	26.219 %	50.353 %	4.069 %

Details

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Securities												
Equities												
CA0158571053	ALGONQUIN POWER & UT	73,568.000	21.5800	1,236,839.65	2.396 %			0.2700	9,623.07	1.801 %	1.267 %	0.784 %
GB00BLP5YB54	ATLANTICA YIELD	45,492.000	42.2200	1,920,672.24	3.721 %			0.8700	39,578.04	7.409 %	2.104 %	2.104 %
TH7411010013	BCPG PUBLIC CO LTD	2,075,758.000	15.2000	1,052,683.02	2.039 %			0.1000	5,441.06	1.019 %	0.662 %	0.520 %
BMG162581083	BRKF RENEW PARTNERS	35,235.000	45.8300	1,614,820.05	3.128 %	691.00	-31,871.50	0.5300	18,105.35	3.389 %	1.170 %	1.157 %
CA11284V1058	BROKF RENEW CORP	10,151.000	56.1500	569,978.65	1.104 %	199.00	-11,139.60	0.2000	2,024.65	0.379 %	0.357 %	0.364 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,945,810.000	11.7600	2,951,612.90	5.718 %			0.4000	100,847.52	18.879 %	3.521 %	3.538 %
CNE100000TW9	CHINA SUNTIEN GRE -H	5,308,968.000	2.3100	1,581,880.73	3.064 %			0.0400	27,638.59	5.174 %	1.762 %	1.778 %
US22282E1029	COVANTA HOLDING	243,181.000	14.9000	3,623,396.90	7.019 %			0.7500	182,385.75	34.143 %	5.300 %	5.300 %
FR0010242511	EDF	102,907.000	10.3500	1,286,891.91	2.493 %	2,018.00	-25,451.32	0.0700	1,420.52	0.266 %	0.681 %	0.113 %
US2810201077	EDISON INTL	44,920.000	58.0100	2,605,809.20	5.048 %			-0.1500	-6,738.00	-1.261 %	-0.258 %	-0.258 %
PTEDP0AM0009	EDP - ENERGIAS	338,515.000	5.2240	2,136,672.15	4.139 %			0.0520	9,625.74	1.802 %	1.005 %	0.453 %
BE0003822393	ELIA GROUP	8,755.000	101.2000	1,070,516.75	2.074 %	172.00	-20,746.85	1.9000	14,320.47	2.681 %	1.913 %	1.383 %
DE0006095003	ENCAVIS AG	67,214.000	22.0000	1,786,648.94	3.461 %			-0.4500	-46,579.64	-8.720 %	-2.004 %	-2.541 %
IT0001157020	ERG SPA	67,410.000	25.2800	2,059,008.79	3.989 %			0.1000	-3,142.79	-0.588 %	0.397 %	-0.152 %
US30161N1019	EXELON CORP	47,136.000	42.0800	1,983,482.88	3.842 %			0.5200	24,510.72	4.588 %	1.251 %	1.251 %
CA45790B1040	INNERGEX RWBLE ENG	53,022.000	29.2100	1,206,592.64	2.337 %			-0.1100	-10,346.58	-1.937 %	-0.375 %	-0.850 %
GB00BDR05C01	NATIONAL GRID PL	86,970.000	8.6380	1,026,396.81	1.988 %			0.1380	11,240.54	2.104 %	1.624 %	1.107 %
US65339F1012	NEXTERA ENERGY INC	34,083.000	81.7000	2,784,581.10	5.394 %			0.8300	28,288.89	5.296 %	1.026 %	1.026 %
US65341B1061	NEXTERA ENERGY PART	17,505.000	83.1000	1,454,665.50	2.818 %			1.6000	28,008.00	5.243 %	1.963 %	1.963 %
DK0060094928	ORSTED SH	11,754.000	1,190.0000	2,272,344.38	4.402 %			23.0000	31,744.77	5.943 %	1.971 %	1.417 %
US7445731067	PUBLIC SERVICE ENT	28,132.000	57.1500	1,607,743.80	3.114 %			0.7200	20,255.04	3.792 %	1.276 %	1.276 %
PTREL0AM0008	REDES ENERG NACIONAI	325,088.000	2.3400	919,122.93	1.780 %			-0.0050	-7,033.44	-1.317 %	-0.213 %	-0.759 %
JP3981200003	RENOVA REG	55,968.000	3,785.0000	2,018,186.04	3.909 %			75.0000	34,889.72	6.531 %	2.022 %	1.759 %
NO0010715139	SCATEC ASA	35,415.000	325.2000	1,337,726.41	2.591 %			-0.8000	-12,131.43	-2.271 %	-0.245 %	-0.899 %
AU000000SKI7	SPARK INFRASTRUCTU	611,176.000	2.1600	1,005,616.96	1.948 %			-0.0400	-26,015.86	-4.870 %	-1.818 %	-2.522 %
GB0007908733	SSE PLC	36,884.000	15.1200	761,942.90	1.476 %			0.2800	10,291.59	1.927 %	1.887 %	1.369 %
US86771W1053	SUNRUN INC	24,465.000	69.8800	1,709,614.20	3.312 %			0.6100	14,923.65	2.794 %	0.881 %	0.881 %
IT0003242622	TERNA SPA	233,389.000	6.0700	1,711,693.01	3.316 %	15,268.00	-112,142.93	0.0760	11,168.84	2.091 %	1.268 %	0.703 %
CA8934631091	TRANSALTA RENEW INC	141,893.000	21.8000	2,409,852.56	4.668 %			0.3000	21,776.00	4.077 %	1.395 %	0.912 %
Total Equities				*49,706,994.00*	*96.289 %*				*536,120.78*	*100.363 %*		
Total Securities				49,706,994.00	96.289 %				536,120.78	100.363 %		
Coupons & Dividends												
Equities												
US2810201077	EDISON INTL					-43,176.00	20,022.87					
AU000000SKI7	SPARK INFRASTRUCTU	587,443.000		20,360.56	0.039 %				-146.97	-0.028 %		-0.717 %
GB0007908733	SSE PLC	35,452.000		11,818.53	0.023 %				-60.34	-0.011 %		-0.508 %
Total Equities				*32,179.09*	*0.062 %*				*-207.31*	*-0.039 %*		

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Coupons & Dividends				32,179.09	0.062 %				-207.31	-0.039 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.950	0.7791	10.87	%			-0.0037	-0.05	%	-0.477 %	-0.458 %
BK065EUR	BkDep EUR SGP	-37,763.230	1.2083	-45,627.42	-0.088 %	-38,109.44		-0.0067	-46,048.03	-8.620 %	-0.547 %	-10,947.916 %
BK065USD	BkDep USD SGP	2,213,874.120	1.0000	2,213,874.12	4.289 %	-710,009.36	-20,022.87		-730,032.23	-136.663 %		-24.968 %
BDS065THB	DefPayOptPremPurch	-611,901.250	0.0334	-20,415.44	-0.040 %				28.98	0.005 %	-0.142 %	-0.142 %
BDC065AUD	DsPur-Ccy	26,484.190	0.7618	20,174.34	0.039 %			-0.0055	-145.62	-0.027 %	-0.717 %	-0.717 %
BDC065NOK	DsPur-Ccy					-226,865.51		-0.1169	-26,524.77	-4.965 %	-100.000 %	-100.000 %
BDC065CAD	DsPur-Ccy					-123,137.06		-0.7828	-96,391.25	-18.045 %	-100.000 %	-100.000 %
BDC065DKK	DsPur-Ccy					-274,014.09		-0.1633	-44,759.02	-8.379 %	-100.000 %	-100.000 %
BDC065GBP	DsPur-Ccy					-25,613.85		-1.3732	-35,173.81	-6.585 %	-100.000 %	-100.000 %
BDC065EUR	DsPur-Ccy					-138,874.79		-1.2149	-168,718.98	-31.584 %	-100.000 %	-100.000 %
BDC065HKD	DsPur-Ccy	236,501.310	0.1290	30,506.00	0.059 %				4.85	0.001 %	0.016 %	0.016 %
BDS065USD	DsPur-Sec					315,481.66	43,011.10	-1.0000	358,492.76	67.110 %	-100.000 %	-113.633 %
BDS065GBP	DsPur-Sec					25,613.85		-1.3732	35,173.81	6.585 %	-100.000 %	-100.000 %
BDS065HKD	DsPur-Sec	-236,501.310	0.1290	-30,506.00	-0.059 %				-4.85	-0.001 %	0.016 %	0.016 %
BDS065DKK	DsPur-Sec					274,014.09		-0.1633	44,759.02	8.379 %	-100.000 %	-100.000 %
BDS065CAD	DsPur-Sec					123,137.06		-0.7828	96,391.25	18.045 %	-100.000 %	-100.000 %
BDS065NOK	DsPur-Sec					226,865.51		-0.1169	26,524.77	4.965 %	-100.000 %	-100.000 %
BDS065AUD	DsPur-Sec	-26,484.190	0.7618	-20,174.34	-0.039 %			-0.0055	145.62	0.027 %	-0.717 %	-0.717 %
BDS065EUR	DsPur-Sec	-92,814.340	1.2083	-112,142.93	-0.217 %	46,060.45	158,341.10	-0.0067	214,917.15	40.233 %	-0.547 %	-127.382 %
SDC065USD	DsSal-Ccy	-50,941.110	1.0000	-50,941.11	-0.099 %	371,539.47			371,539.47	69.553 %		-87.942 %
Total CASH OR PENDING				*1,984,758.09*	*3.845 %*				*179.07*	*0.034 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	-70,863.440	1.0000	-70,863.44	-0.137 %							
F109USD-	PnA/pAuMFee	-8,857.960	1.0000	-8,857.96	-0.017 %							
F109USD	PnAuMFee	-2,390.630	1.0000	-2,390.63	-0.005 %	-212.16			-212.16	-0.040 %		9.739 %
F110USD	PrFinManagFees	-19,124.990	1.0000	-19,124.99	-0.037 %	-1,697.25			-1,697.25	-0.318 %		9.739 %
Total MANAGEMENT FEES				*-101,237.02*	*-0.196 %*				*-1,909.41*	*-0.357 %*		
Total Cash & Equivalent				1,883,521.07	3.649 %				-1,730.34	-0.324 %		
Total				51,622,694.16	100.000 %				534,183.13	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 01/02/2021 to 01/02/2021

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	31/12/2020	30/12/2021

Fees Details

Fees description	Class	Calculation Basis	Fees - Local ccy	Local ccy	Fees - Base ccy	Base ccy	Rate	Calculation basis
AuM fees		51,624,603.57	212.16	USD	212.16	USD	0.05000	Net Asset Value
Investment Manager fees		51,624,603.57	1,697.25	USD	1,697.25	USD	0.40000	Net Asset Value
Total					1,909.41			