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	54,498,901.09	0.00	USD	11/02/2021	192.04779	283,777.80479	54,498,901.09

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 11/02/2021 to 11/02/2021

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
Coupons & Dividends															
11/02/2021															
269988547		Gone ex-Income - Equity	CA8934631091	TRANSALTA RENEW INC	148,988.00		11,670.23		CAD	1.26842	7,258.98	2,300.15	6,900.44	8,752.67	
Total 11/02/2021											*7,258.98*	*2,300.15*	*6,900.44*		
Total Coupons & Dividends											7,258.98	2,300.15	6,900.44		
Securities															
11/02/2021															
270028066		Equity Purchase	BMG162581083	BROOKFIELD RENEWABLE PARTNERS LP	1,762.00	48.02900	84,627.10		USD	1.00000	84,627.10	25.39	84,652.49	107,656.02	
270043270		Equity Purchase	TH7411010013	BCPG PUBLIC COMPANY LTD	103,788.00	15.41140	1,599,518.38		THB	29.90700	1,788.31	69.85	53,552.93	1,599,518.38	
Total 11/02/2021											*86,415.41*	*95.24*	*138,205.42*		
Total Securities											86,415.41	95.24	138,205.42		

Change

Transaction type	Currencies	Quantity - Ccy #1	Quantity - Ccy #2	FX Rate	Net amount
Cash & Equivalent					
11/02/2021					
Currency Purchase	EUR/USD	45,000.00	54,598.37	0.82420	54,598.37
Total 11/02/2021		*45,000.00*	*54,598.37*	*0.82420*	*54,598.37*
Total Cash & Equivalent		45,000.00	54,598.37	0.82420	54,598.37

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 10/02/2021 to 11/02/2021

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	283,777.80479	283,777.80479		190.51816	192.04779	1.52963	0.803 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	0.803 %	-1.807 %	21.043 %	47.429 %	6.022 %

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	77,246.000	22.5400	1,372,669.63	2.519 %			0.3300	20,176.11	4.648 %	1.486 %	1.492 %
GB00BLP5YB54	ATLANTICA YIELD	47,767.000	41.1600	1,966,089.72	3.608 %			-0.8400	-40,124.28	-9.244 %	-2.000 %	-2.000 %
TH7411010013	BCPG PUBLIC CO LTD	2,179,546.000	15.5000	1,130,999.26	2.075 %		-214.94		1,579.52	0.364 %		0.140 %
BMG162581083	BRKF RENEW PARTNERS	36,997.000	46.5000	1,720,360.50	3.157 %	1,762.00	-84,652.49	-0.4000	-16,813.49	-3.873 %	-0.853 %	-1.017 %
CA11284V1058	BROKF RENEW CORP	10,151.000	50.2500	510,087.75	0.936 %			-1.7900	-18,170.29	-4.186 %	-3.440 %	-3.440 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,945,810.000	14.1400	3,548,840.68	6.512 %			0.7400	185,442.86	42.721 %	5.522 %	5.514 %
CNE100000TW9	CHINA SUNTIEN GRE -H	5,574,270.000	2.5200	1,811,862.36	3.325 %			0.0200	14,229.42	3.278 %	0.800 %	0.792 %
US22282E1029	COVANTA HOLDING	243,181.000	15.2200	3,701,214.82	6.791 %			0.3700	89,976.97	20.728 %	2.492 %	2.492 %
FR0010242511	EDF	102,907.000	10.6500	1,329,618.13	2.440 %			0.0400	5,157.65	1.188 %	0.377 %	0.389 %
US2810201077	EDISON INTL	47,166.000	58.3400	2,751,664.44	5.049 %			-0.1900	-8,961.54	-2.065 %	-0.325 %	-0.325 %
PTEDP0AM0009	EDP - ENERGIAS	355,441.000	5.0080	2,159,554.88	3.963 %			0.0740	32,173.43	7.412 %	1.500 %	1.512 %
BE0003822393	ELIA GROUP	9,193.000	99.3000	1,107,487.70	2.032 %			0.1000	1,252.09	0.288 %	0.101 %	0.113 %
DE0006095003	ENCAVIS AG	67,214.000	22.8000	1,859,203.77	3.411 %			0.6000	49,150.24	11.323 %	2.703 %	2.715 %
IT0001157020	ERG SPA	63,370.000	26.8000	2,060,396.97	3.781 %			0.3800	29,465.72	6.788 %	1.438 %	1.451 %
US30161N1019	EXELON CORP	54,207.000	42.7400	2,316,807.18	4.251 %			-0.5800	-31,440.06	-7.243 %	-1.339 %	-1.339 %
CA45790B1040	INNERGEX RWBLE ENG	53,022.000	28.3600	1,185,491.50	2.175 %			-0.6500	-27,099.86	-6.243 %	-2.241 %	-2.235 %
GB00BDR05C01	NATIONAL GRID PL	91,319.000	8.5380	1,077,468.67	1.977 %			-0.0120	-3,535.82	-0.815 %	-0.140 %	-0.327 %
US65339F1012	NEXTERA ENERGY INC	35,787.000	83.9500	3,004,318.65	5.513 %			0.0400	1,431.48	0.330 %	0.048 %	0.048 %
US65341B1061	NEXTERA ENERGY PART	18,380.000	82.9300	1,524,253.40	2.797 %			-0.1600	-2,940.80	-0.677 %	-0.193 %	-0.193 %
DK0060094928	ORSTED SH	12,342.000	1,036.0000	2,085,764.73	3.827 %			19.5000	39,567.14	9.115 %	1.918 %	1.934 %
US7445731067	PUBLIC SERVICE ENT	29,539.000	58.5700	1,730,099.23	3.175 %			-0.2800	-8,270.92	-1.905 %	-0.476 %	-0.476 %
PTREL0AM0008	REDES ENERG NACIONAI	341,342.000	2.3100	956,608.22	1.755 %			-0.0300	-12,303.68	-2.834 %	-1.282 %	-1.270 %
JP3981200003	RENOVA REG	58,756.000	3,560.0000	1,997,339.62	3.665 %				-1,144.34	-0.264 %		-0.057 %
NO0010715139	SCATEC ASA	37,186.000	308.4000	1,356,159.04	2.488 %			5.6000	22,059.27	5.082 %	1.849 %	1.653 %
AU000000SKI7	SPARK INFRASTRUCTU	660,070.000	2.1600	1,106,596.73	2.030 %			0.0100	9,120.95	2.101 %	0.465 %	0.831 %
GB0007908733	SSE PLC	36,884.000	14.4900	738,573.55	1.355 %			0.0900	3,212.30	0.740 %	0.625 %	0.437 %
US86771W1053	SUNRUN INC	25,688.000	82.2000	2,111,553.60	3.874 %			4.1200	105,834.56	24.382 %	5.277 %	5.277 %
IT0003242622	TERNA SPA	245,058.000	6.1080	1,815,935.06	3.332 %			-0.0120	-3,342.69	-0.770 %	-0.196 %	-0.184 %
CA8934631091	TRANSALTA RENEW INC	148,988.000	21.4900	2,524,200.33	4.632 %		6,900.44	-0.0700	-1,173.15	-0.270 %	-0.325 %	-0.046 %
Total Equities				*52,561,220.12*	*96.445 %*				*434,508.79*	*100.100 %*		
Total Securities				52,561,220.12	96.445 %				434,508.79	100.100 %		
Coupons & Dividends												
Equities												
US65341B1061	NEXTERA ENERGY PART	17,505.000		7,535.90	0.014 %							
AU000000SKI7	SPARK INFRASTRUCTU	587,443.000		20,745.45	0.038 %				75.30	0.017 %		0.364 %
GB0007908733	SSE PLC	35,452.000		11,954.13	0.022 %				-22.40	-0.005 %		-0.187 %

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	148,988.000		6,900.44	0.013 %	148,988.00	-6,900.44					

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Equities				*47,135.92*	*0.086 %*				*52.90*	*0.012 %*		
Total Coupons & Dividends				47,135.92	0.086 %				52.90	0.012 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.950	0.7884	11.00	%						0.006 %	
BK065EUR	BkDep EUR SGP	2,092.030	1.2132	2,538.05	0.005 %	1,883.40		0.0002	2,284.97	0.526 %	0.012 %	902.865 %
BK065USD	BkDep USD SGP	2,176,335.610	1.0000	2,176,335.61	3.993 %	-1,502,154.59			-1,502,154.59	-346.059 %		-40.836 %
BDS065THB	DefPayOptPremPurch					1,601,607.35	-53,337.99	-0.0334	196.17	0.045 %	-100.000 %	-0.366 %
BDC065EUR	DsPur-Ccy					-193,784.20		-1.2131	-235,069.92	-54.154 %	-100.000 %	-100.000 %
BDC065HKD	DsPur-Ccy	630,989.540	0.1290	81,387.71	0.149 %				-6.81	-0.002 %	-0.008 %	-0.008 %
BDC065NOK	DsPur-Ccy					-534,962.95		-0.1185	-63,383.57	-14.602 %	-100.000 %	-100.000 %
BDC065AUD	DsPur-Ccy					-103,653.88		-0.7733	-80,158.96	-18.467 %	-100.000 %	-100.000 %
BDC065JPY	DsPur-Ccy	10,341,840.000	0.0095	98,752.37	0.181 %				-56.57	-0.013 %	-0.057 %	-0.057 %
BDC065CAD	DsPur-Ccy					-235,313.70		-0.7883	-185,505.95	-42.736 %	-100.000 %	-100.000 %
BDC065USD	DsPur-Ccy					-128,401.00		-1.0000	-128,401.00	-29.580 %	-100.000 %	-100.000 %
BDC065DKK	DsPur-Ccy					-622,036.66		-0.1631	-101,454.34	-23.373 %	-100.000 %	-100.000 %
BDC065GBP	DsPur-Ccy					-37,269.72		-1.3845	-51,600.79	-11.888 %	-100.000 %	-100.000 %
BDS065USD	DsPur-Sec					718,702.83	138,205.42	-1.0000	856,908.25	197.410 %	-100.000 %	-119.230 %
BDS065EUR	DsPur-Sec					236,900.80		-1.2131	287,372.52	66.203 %	-100.000 %	-100.000 %
BDS065DKK	DsPur-Sec					622,036.66		-0.1631	101,454.34	23.373 %	-100.000 %	-100.000 %
BDS065NOK	DsPur-Sec					534,962.95		-0.1185	63,383.57	14.602 %	-100.000 %	-100.000 %
BDS065AUD	DsPur-Sec					103,653.88		-0.7733	80,158.96	18.467 %	-100.000 %	-100.000 %
BDS065CAD	DsPur-Sec					235,313.70		-0.7883	185,505.95	42.736 %	-100.000 %	-100.000 %
BDS065JPY	DsPur-Sec	-10,341,840.000	0.0095	-98,752.37	-0.181 %				56.57	0.013 %	-0.057 %	-0.057 %
BDS065HKD	DsPur-Sec	-630,989.540	0.1290	-81,387.71	-0.149 %				6.81	0.002 %	-0.008 %	-0.008 %
BDS065GBP	DsPur-Sec					37,269.72		-1.3845	51,600.79	11.888 %	-100.000 %	-100.000 %
SDC065EUR	DsSal-Ccy					106,145.04		-1.2131	128,759.24	29.663 %	-100.000 %	-100.000 %
SDC065USD	DsSal-Ccy	-180,594.310	1.0000	-180,594.31	-0.331 %	719,048.97			719,048.97	165.651 %		-79.926 %
SDS065EUR	Vte diff titres EUR					-106,145.04		-1.2131	-128,759.24	-29.663 %	-100.000 %	-100.000 %
Total CASH OR PENDING				*1,998,290.35*	*3.667 %*				*185.37*	*0.043 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	-70,863.440	1.0000	-70,863.44	-0.130 %							
F109USD-	PnA/pAuMFee	-8,857.960	1.0000	-8,857.96	-0.016 %							
F109USD	PnAuMFee	-3,113.780	1.0000	-3,113.78	-0.006 %	-74.66			-74.66	-0.017 %		2.457 %
F110USD	PrFinManagFees	-24,910.120	1.0000	-24,910.12	-0.046 %	-597.26			-597.26	-0.138 %		2.457 %
Total MANAGEMENT FEES				*-107,745.30*	*-0.198 %*				*-671.92*	*-0.155 %*		
Total Cash & Equivalent				1,890,545.05	3.469 %				-486.55	-0.112 %		
Total				54,498,901.09	100.000 %				434,075.14	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 11/02/2021 to 11/02/2021

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		54,499,573.01	74.66	USD	74.66	USD	0.05000	Net Asset Value
Investment Manager fees		54,499,573.01	597.26	USD	597.26	USD	0.40000	Net Asset Value
Total					671.92			