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	53,747,105.06	0.00	USD	16/02/2021	189.39855	283,777.80479	53,747,105.06

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 16/02/2021 to 16/02/2021

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															
16/02/2021															
270196251		Equity Purchase	DK0060094928	ORSTED SH	617.00	1,034.12310	638,053.95		DKK	6.13644	16,944.34	62.39	104,040.28	638,053.95	
270196254		Equity Purchase	NO0010715139	SCATEC ASA	1,859.00	298.86250	555,585.39		NOK	8.41530	7,845.34	39.61	66,060.49	555,585.39	
270196257		Equity Purchase	GB00BDR05C01	NATIONAL GRID PLC	4,566.00	8.49060	38,768.08		GBP	0.71796	75,208.95	287.66	54,284.94	38,768.08	
270196259		Equity Purchase	GB0007908733	SSE PLC	1,844.00	14.19400	26,173.74		GBP	0.71796	50,776.30	194.66	36,650.19	26,173.74	
270196261		Equity Purchase	PTREL0AM0008	REDES ENERGETICAS NACIONAIS	17,067.00	2.31640	39,534.00		EUR	0.82515	58,063.65	14.37	47,925.63	39,534.00	
270196263		Equity Purchase	PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	17,772.00	4.95530	88,065.59		EUR	0.82515	129,342.07	32.02	106,758.71	88,065.59	
270196264		Equity Purchase	DE0006095003	ENCAVIS AG	3,361.00	20.59660	69,225.17		EUR	0.82515	101,671.12	25.17	83,919.15	69,225.17	
270196265		Equity Purchase	IT0001157020	ERG SPA	3,169.00	25.56400	81,012.32		EUR	0.82515	118,982.92	127.63	98,306.46	81,012.32	
270196266		Equity Purchase	IT0003242622	TERNA SPA	12,253.00	6.06030	74,256.86		EUR	0.82515	109,061.17	117.00	90,108.89	74,256.86	
Total 16/02/2021											*667,895.86*	*900.51*	*688,054.74*		
Total Securities											667,895.86	900.51	688,054.74		

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 15/02/2021 to 16/02/2021

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		190.11993	189.39855	-0.72138	-0.379 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	-0.379 %	-1.508 %	19.380 %	42.662 %	4.559 %

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	22.1500	1,349,270.93	2.510 %			-0.3300	-24,073.11	11.759 %	-1.468 %	-1.753 %
GB00BLP5YB54	ATLANTICA YIELD	47,767.000	39.4100	1,882,497.47	3.503 %			-0.5400	-25,794.18	12.600 %	-1.352 %	-1.352 %
TH7411010013	BCPG PUBLIC CO LTD	2,179,546.000	15.1000	1,101,905.61	2.050 %				646.51	-0.316 %		0.059 %
BMG162581083	BRKF RENEW PARTNERS	36,997.000	45.2200	1,673,004.34	3.113 %			-1.0700	-39,586.79	19.338 %	-2.312 %	-2.312 %
CA11284V1058	BROKF RENEW CORP	10,151.000	48.5400	492,729.54	0.917 %			-1.9900	-20,200.49	9.868 %	-3.938 %	-3.938 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,945,810.000	15.5600	3,905,468.06	7.266 %			1.4200	356,627.38	-174.209 %	10.042 %	10.049 %
CNE100000TW9	CHINA SUNTIEN GRE -H	5,574,270.000	2.6700	1,919,828.03	3.572 %			0.1500	107,965.67	-52.740 %	5.952 %	5.959 %
US22282E1029	COVANTA HOLDING	243,181.000	14.9300	3,630,692.33	6.755 %			-0.3600	-87,545.16	42.765 %	-2.354 %	-2.354 %
FR0010242511	EDF	102,907.000	10.5400	1,314,474.95	2.446 %			-0.1200	-16,391.64	8.007 %	-1.126 %	-1.232 %
US2810201077	EDISON INTL	47,166.000	56.9800	2,687,518.68	5.000 %			-0.9300	-43,864.38	21.427 %	-1.606 %	-1.606 %
PTEDP0AM0009	EDP - ENERGIAS	373,213.000	4.9570	2,242,035.41	4.171 %	17,772.00	-106,758.71	0.0150	4,182.42	-2.043 %	0.304 %	0.196 %
BE0003822393	ELIA GROUP	9,193.000	96.8000	1,078,448.48	2.007 %			-1.1000	-13,425.09	6.558 %	-1.124 %	-1.230 %
DE0006095003	ENCAVIS AG	70,575.000	20.6000	1,761,914.76	3.278 %	3,361.00	-83,919.15	-0.5500	-46,660.51	22.793 %	-2.600 %	-2.705 %
IT0001157020	ERG SPA	66,539.000	25.6600	2,069,186.84	3.850 %	3,169.00	-98,306.46	-0.1800	-15,711.33	7.675 %	-0.697 %	-0.791 %
US30161N1019	EXELON CORP	54,207.000	41.9800	2,275,609.86	4.234 %			-0.2300	-12,467.61	6.090 %	-0.545 %	-0.545 %
CA45790B1040	INNERGEX RWBLE ENG	53,022.000	27.1500	1,135,207.82	2.112 %			0.2800	8,449.40	-4.127 %	1.042 %	0.750 %
GB00BDR05C01	NATIONAL GRID PL	95,885.000	8.4860	1,133,316.77	2.109 %	4,566.00	-54,284.94	-0.1680	-20,338.86	9.935 %	-1.941 %	-1.850 %
US65339F1012	NEXTERA ENERGY INC	35,787.000	81.1900	2,905,546.53	5.406 %			-1.9400	-69,426.78	33.914 %	-2.334 %	-2.334 %
US65341B1061	NEXTERA ENERGY PART	18,380.000	80.0300	1,470,951.40	2.737 %			-1.6700	-30,694.60	14.994 %	-2.044 %	-2.044 %
DK0060094928	ORSTED SH	12,959.000	1,033.5000	2,182,556.90	4.061 %	617.00	-104,040.28	-24.5000	-51,583.37	25.198 %	-2.316 %	-2.422 %
US7445731067	PUBLIC SERVICE ENT	29,539.000	57.9500	1,711,785.05	3.185 %			-0.3200	-9,452.48	4.617 %	-0.549 %	-0.549 %
PTREL0AM0008	REDES ENERG NACIONAI	358,409.000	2.3150	1,005,533.84	1.871 %	17,067.00	-47,925.63		-1,070.59	0.523 %		-0.112 %
JP3981200003	RENOVA REG	58,756.000	3,555.0000	1,975,855.01	3.676 %			135.0000	68,718.19	-33.568 %	3.947 %	3.603 %
NO0010715139	SCATEC ASA	39,045.000	299.0000	1,387,289.51	2.581 %	1,859.00	-66,060.49	5.8000	20,787.49	-10.154 %	1.978 %	1.598 %
AU000000SKI7	SPARK INFRASTRUCTU	660,070.000	2.1300	1,092,994.88	2.034 %				-1,172.45	0.573 %		-0.107 %
GB0007908733	SSE PLC	38,728.000	14.1850	765,159.59	1.424 %	1,844.00	-36,650.19	-0.4450	-22,159.55	10.825 %	-3.042 %	-2.952 %
US86771W1053	SUNRUN INC	25,688.000	77.2200	1,983,627.36	3.691 %			-6.4600	-165,944.48	81.062 %	-7.720 %	-7.720 %
IT0003242622	TERNA SPA	257,311.000	6.0520	1,887,226.63	3.511 %	12,253.00	-90,108.89	-0.1060	-33,682.54	16.454 %	-1.721 %	-1.840 %
CA8934631091	TRANSALTA RENEW INC	148,988.000	21.1000	2,479,037.97	4.612 %			-0.1100	-20,150.46	9.843 %	-0.519 %	-0.806 %
Total Equities				*52,500,674.55*	*97.681 %*				*-204,019.39*	*99.661 %*		
Total Securities				52,500,674.55	97.681 %				-204,019.39	99.661 %		
Coupons & Dividends												
Equities												
AU000000SKI7	SPARK INFRASTRUCTU	587,443.000		20,779.05	0.039 %				-22.29	0.011 %		-0.107 %
GB0007908733	SSE PLC	35,452.000		12,048.37	0.022 %				14.74	-0.007 %		0.122 %
CA8934631091	TRANSALTA RENEW INC	148,988.000		6,902.24	0.013 %				-20.02	0.010 %		-0.289 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Equities				*39,729.66*	*0.074 %*				*-27.57*	*0.013 %*		
Total Coupons & Dividends				39,729.66	0.074 %				-27.57	0.013 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.950	0.7886	11.00	%			-0.0023	-0.03	%	-0.289 %	-0.272 %
BK065EUR	BkDep EUR SGP	2,092.030	1.2119	2,535.33	0.005 %			-0.0013	-2.72	0.001 %	-0.107 %	-0.107 %
BK065USD	BkDep USD SGP	1,932,413.750	1.0000	1,932,413.75	3.595 %	-81,496.57			-81,496.57	39.810 %		-4.047 %
BDC065HKD	DsPur-Ccy					-630,989.54		-0.1290	-81,387.71	39.757 %	-100.000 %	-100.000 %
BDS065HKD	DsPur-Sec					630,989.54		-0.1290	81,387.71	-39.757 %	-100.000 %	-100.000 %
BDS065DKK	DsPur-Sec	-638,436.780	0.1630	-104,040.28	-0.194 %	-638,436.78	104,040.28	0.1630				
BDS065GBP	DsPur-Sec	-65,288.110	1.3928	-90,935.13	-0.169 %	-65,288.11	90,935.13	1.3928				
BDS065NOK	DsPur-Sec	-555,918.740	0.1188	-66,060.49	-0.123 %	-555,918.74	66,060.49	0.1188				
BDS065EUR	DsPur-Sec	-352,354.840	1.2119	-427,018.83	-0.794 %	-352,354.84	427,018.84	1.2119	0.01	%		
SDC065USD	DsSal-Ccy					81,496.57		-1.0000	81,496.57	-39.810 %	-100.000 %	-100.000 %
Total CASH OR PENDING				*1,246,905.35*	*2.320 %*				*-2.74*	*0.001 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	0.010	1.0000	0.01	%							
F109USD-	PnA/pAuMFee	-8,857.960	1.0000	-8,857.96	-0.016 %							
F109USD	PnAuMFee	-3,482.970	1.0000	-3,482.97	-0.006 %	-73.63			-73.63	0.036 %		2.160 %
F110USD	PrFinManagFees	-27,863.580	1.0000	-27,863.58	-0.052 %	-589.02			-589.02	0.288 %		2.160 %
Total MANAGEMENT FEES				*-40,204.50*	*-0.075 %*				*-662.65*	*0.324 %*		
Total Cash & Equivalent				1,206,700.85	2.245 %				-665.39	0.325 %		
Total				53,747,105.06	100.000 %				-204,712.35	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 16/02/2021 to 16/02/2021

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		53,747,767.71	73.63	USD	73.63	USD	0.05000	Net Asset Value
Investment Manager fees		53,747,767.71	589.02	USD	589.02	USD	0.40000	Net Asset Value
Total					662.65			