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	51,741,488.96	0.00	USD	23/02/2021	177.38057	291,697.61199	51,741,488.96

SOCIETE GENERALE
Securities Services

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 23/02/2021 to 23/02/2021

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															
23/02/2021															
270563780		Equity Purchase	NO0010715139	SCATEC ASA	4,423.00	247.08100	1,092,839.26		NOK	8.48061	15,195.04	77.32	128,940.57	1,092,839.26	
270563784		Equity Sale	PTREL0AM0008	REDES ENERGETICAS NACIONAIS	121,859.00	2.27630	277,387.64		EUR	0.82240	410,127.17	101.19	337,188.31	297,815.84	-3,467.77
270563786		Equity Sale	GB00BDR05C01	NATIONAL GRID PLC	32,601.00	8.34730	272,130.33		GBP	0.70895	541,431.44	116.57	383,732.25	282,134.66	10,191.02
270563787		Equity Sale	US7445731067	PUBLIC SERVICE ENTERPRISE GROU	10,043.00	57.82040	580,690.28		USD	1.00000	580,690.28	177.18	580,513.10	557,425.22	23,265.06
270618669		Equity Sale	US30161N1019	EXELON CORP	19,168.00	40.68560	779,861.58		USD	1.00000	779,861.58	237.94	779,623.64	836,786.15	-56,924.57
Total 23/02/2021											*2,327,305.51*	*710.20*	*2,209,997.87*		
Total Securities											2,327,305.51	710.20	2,209,997.87		

SOCIETE GENERALE
Securities Services

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 22/02/2021 to 23/02/2021

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	291,697.61199	291,697.61199		178.06192	177.38057	-0.68135	-0.383 %

NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	-0.383 %	-10.910 %	8.185 %	35.465 %	-2.075 %

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	80,336.000	20.5700	1,311,557.31	2.535 %			-0.2200	-12,320.29	6.199 %	-1.058 %	-0.931 %
GB00BLP5YB54	ATLANTICA YIELD	49,678.000	35.8800	1,782,446.64	3.445 %			-0.4700	-23,348.66	11.748 %	-1.293 %	-1.293 %
TH7411010013	BCPG PUBLIC CO LTD	2,380,064.000	14.6000	1,157,430.02	2.237 %			-0.1000	-7,152.61	3.599 %	-0.680 %	-0.614 %
BMG162581083	BRKF RENEW PARTNERS	36,997.000	43.7300	1,617,878.81	3.127 %			-0.6200	-22,938.14	11.541 %	-1.398 %	-1.398 %
CA11284V1058	BROKF RENEW CORP	10,151.000	47.2600	479,736.26	0.927 %			1.0400	10,557.04	-5.312 %	2.250 %	2.250 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,673,750.000	12.0600	2,603,331.27	5.031 %			0.1400	30,278.00	-15.234 %	1.174 %	1.177 %
CNE100000TW9	CHINA SUNTIEN GRE -H	5,797,241.000	2.6100	1,951,431.90	3.772 %			0.0500	37,426.08	-18.831 %	1.953 %	1.955 %
US22282E1029	COVANTA HOLDING	243,181.000	14.3800	3,496,942.78	6.758 %			-0.1000	-24,318.10	12.236 %	-0.691 %	-0.691 %
FR0010242511	EDF	108,052.000	10.0250	1,317,142.94	2.546 %			-0.0250	-895.62	0.451 %	-0.249 %	-0.068 %
US2810201077	EDISON INTL	49,053.000	55.9200	2,743,043.76	5.301 %			0.5700	27,960.21	-14.068 %	1.030 %	1.030 %
PTEDP0AM0009	EDP - ENERGIAS	388,142.000	4.7130	2,224,353.45	4.299 %			0.0190	12,975.53	-6.529 %	0.405 %	0.587 %
BE0003822393	ELIA GROUP	9,653.000	92.8000	1,089,246.06	2.105 %			1.1000	14,858.71	-7.476 %	1.200 %	1.383 %
DE0006095003	ENCAVIS AG	73,398.000	17.9200	1,599,329.50	3.091 %			-0.8600	-73,721.03	37.093 %	-4.579 %	-4.406 %
IT0001157020	ERG SPA	69,201.000	25.1400	2,115,404.19	4.088 %				3,827.37	-1.926 %		0.181 %
US30161N1019	EXELON CORP	37,207.000	40.8000	1,518,045.60	2.934 %	-19,168.00	779,623.64	0.2000	8,844.24	-4.450 %	0.493 %	0.386 %
CA45790B1040	INNERGEX RWBLE ENG	55,143.000	24.5700	1,075,321.49	2.078 %			-0.6200	-25,714.96	12.939 %	-2.461 %	-2.336 %
GB00BDR05C01	NATIONAL GRID PL	63,284.000	8.3680	746,962.59	1.444 %	-32,601.00	383,732.25	0.1040	17,279.95	-8.694 %	1.258 %	1.552 %
US65339F1012	NEXTERA ENERGY INC	37,218.000	74.7100	2,780,556.78	5.374 %			-0.3900	-14,515.02	7.303 %	-0.519 %	-0.519 %
US65341B1061	NEXTERA ENERGY PART	19,115.000	73.0100	1,395,586.15	2.697 %			-1.4100	-26,952.15	13.561 %	-1.895 %	-1.895 %
DK0060094928	ORSTED SH	13,477.000	995.0000	2,192,531.92	4.237 %			11.6000	29,292.77	-14.739 %	1.180 %	1.354 %
US7445731067	PUBLIC SERVICE ENT	19,496.000	57.7700	1,126,283.92	2.177 %	-10,043.00	580,513.10	0.6800	20,415.51	-10.272 %	1.191 %	1.211 %
PTREL0AM0008	REDES ENERG NACIONAI	236,550.000	2.2750	654,365.01	1.265 %	-121,859.00	337,188.31	-0.0150	-4,640.02	2.335 %	-0.655 %	-0.466 %
JP3981200003	RENOVA REG	61,103.000	3,375.0000	1,961,876.03	3.792 %				-653.71	0.329 %		-0.033 %
NO0010715139	SCATEC ASA	45,030.000	249.4000	1,324,253.74	2.559 %	4,423.00	-128,940.57	-8.2000	-36,317.60	18.273 %	-3.183 %	-2.949 %
AU000000SKI7	SPARK INFRASTRUCTU	720,797.000	2.0200	1,151,427.74	2.225 %			-0.0400	-22,126.18	11.133 %	-1.942 %	-1.885 %
GB0007908733	SSE PLC	38,728.000	13.7850	753,034.89	1.455 %			-0.0600	-379.78	0.191 %	-0.433 %	-0.050 %
US86771W1053	SUNRUN INC	29,388.000	60.3300	1,772,978.04	3.427 %			-3.0600	-89,927.28	45.247 %	-4.827 %	-4.827 %
IT0003242622	TERNA SPA	267,603.000	5.8700	1,910,050.26	3.692 %			0.0280	12,550.30	-6.315 %	0.479 %	0.661 %
CA8934631091	TRANSALTA RENEW INC	154,948.000	20.4300	2,512,448.22	4.856 %			-0.3400	-38,523.32	19.383 %	-1.637 %	-1.510 %
Total Equities				*48,364,997.27*	*93.474 %*				*-198,178.76*	*99.714 %*		
Total Securities				48,364,997.27	93.474 %				-198,178.76	99.714 %		
Coupons & Dividends												
Equities												
AU000000SKI7	SPARK INFRASTRUCTU	587,443.000		21,137.30	0.041 %				12.14	-0.006 %		0.057 %
GB0007908733	SSE PLC	35,452.000		12,201.52	0.024 %				46.75	-0.024 %		0.385 %
CA8934631091	TRANSALTA RENEW INC	148,988.000		6,946.78	0.013 %				8.95	-0.005 %		0.129 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Equities				*40,285.60*	*0.078 %*				*67.84*	*-0.034 %*		
Total Coupons & Dividends				40,285.60	0.078 %				67.84	-0.034 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.950	0.7937	11.07	%			0.0010	0.01	%	0.129 %	0.090 %
BK065EUR	BkDep EUR SGP	630.310	1.2160	766.43	0.001 %			0.0022	1.39	-0.001 %	0.181 %	0.182 %
BK065USD	BkDep USD SGP	1,428,062.390	1.0000	1,428,062.39	2.760 %							
BDS065NOK	DsPur-Sec	-1,093,494.960	0.1179	-128,940.57	-0.249 %	-1,093,494.96	128,940.57	0.1179				
SDS065EUR	Vte diff titres EUR	277,304.420	1.2160	337,188.31	0.652 %	277,304.42	-337,188.31	1.2160				
SDS065GBP	Vte diff titres GBP	272,047.690	1.4105	383,732.25	0.742 %	272,047.69	-383,732.25	1.4105				
SDS065USD	Vte diff titres USD	1,360,136.740	1.0000	1,360,136.74	2.629 %	1,360,136.74	-1,360,136.74	1.0000				
Total CASH OR PENDING				*3,380,956.62*	*6.534 %*				*1.40*	*-0.001 %*		
MANAGEMENT FEES												
F110USD-	Acc-1FinManagFees	0.010	1.0000	0.01	%							
F109USD-	PnA/pAuMFee	-8,857.960	1.0000	-8,857.96	-0.017 %							
F109USD	PnAuMFee	-3,988.080	1.0000	-3,988.08	-0.008 %	-70.88			-70.88	0.036 %		1.809 %
F110USD	PrFinManagFees	-31,904.500	1.0000	-31,904.50	-0.062 %	-567.04			-567.04	0.285 %		1.809 %
Total MANAGEMENT FEES				*-44,750.53*	*-0.086 %*				*-637.92*	*0.321 %*		
Total Cash & Equivalent				3,336,206.09	6.448 %				-636.52	0.320 %		
Total				51,741,488.96	100.000 %				-198,747.44	100.000 %		

SOCIETE GENERALE
Securities Services

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 23/02/2021 to 23/02/2021

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		51,742,126.88	70.88	USD	70.88	USD	0.05000	Net Asset Value
Investment Manager fees		51,742,126.88	567.04	USD	567.04	USD	0.40000	Net Asset Value
Total					637.92			