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 | 64,991,568.15 | 0.00 | USD | 01/02/2022 | 167.92590 | 387,025.27448 | 64,991,568.15 |

SOCIETE GENERALE
Securities Services

# Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 01/02/2022 to 01/02/2022

## 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 | 31/12/2021 | 30/12/2022 |

## 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** | | | | | | | | | | | | | | | |
| ***01/02/2022*** | | | | | | | | | | | | | | | |
| 287543261 | | Equity Sale | BMG162581083 | BROOKFIELD RENEWABLE PARTNERS LP | 7,887.00 | 31.90450 | 251,630.79 | | USD | 1.00000 | 251,630.79 | 152.27 | 251,478.52 | 297,565.98 | 21,457.53 |
| 287543304 | | Equity Sale | BE0003822393 | ELIA GROUP SA | 1,189.00 | 117.80530 | 140,070.50 | | EUR | 0.89562 | 156,395.72 | 109.48 | 156,286.24 | 106,540.81 | 30,272.68 |
| ***Total 01/02/2022*** | | | | | | | | | | | *408,026.51* | *261.75* | *407,764.76* | | |
| **Total Securities** | | | | | | | | | | | 408,026.51 | 261.75 | 407,764.76 | | |

## Change

| Transaction type | Currencies | Quantity - Ccy #1 | Quantity - Ccy #2 | FX Rate | Net amount |
|---|---|---|---|---|---|
| **Cash & Equivalent** | | | | | |
| ***01/02/2022*** | | | | | |
| Currency Purchase | EUR/USD | 222,851.47 | 251,478.52 | 0.88617 | 251,478.52 |
| ***Total 01/02/2022*** | | *222,851.47* | *251,478.52* | *0.88617* | *251,478.52* |
| **Total Cash & Equivalent** | | 222,851.47 | 251,478.52 | 0.88617 | 251,478.52 |

SOCIETE GENERALE
Securities Services

# NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 31/01/2022 to 01/02/2022

## 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 | 31/12/2021 | 30/12/2022 |

## Summary

| Unit | Ccy | ISIN Code | Outstanding shares 1 | Number of shares 2 | Difference | NAV 1 | NAV 2 | Difference | NAV Progression |
|---|---|---|---|---|---|---|---|---|---|
| E | USD | EVL005060501 | 387,025.27448 | 387,025.27448 | | 168.09031 | 167.92590 | -0.16441 | -0.098 % |

## NAV Progression

| Class | Previous NAV | 30 days | 90 days | 1 year | YTD |
|---|---|---|---|---|---|
| E | -0.098 % | -10.195 % | -15.723 % | -10.920 % | -10.195 % |

## 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 | 91,649.000 | 32.5100 | 2,979,508.99 | 4.584 % | | | -0.1200 | -10,997.88 | 17.284 % | -0.368 % | -0.368 % |
| TH7411010013 | BCPG PUBLIC CO LTD | 3,025,181.000 | 12.2000 | 1,111,245.73 | 1.710 % | | | 0.1000 | 11,840.86 | -18.608 % | 0.826 % | 1.077 % |
| BMG162581083 | BRKF RENEW PARTNERS | 44,694.000 | 33.3500 | 1,490,544.90 | 2.293 % | -7,887.00 | 251,478.52 | -0.2000 | -22,069.13 | 34.682 % | -0.596 % | -1.251 % |
| CA11284V1058 | BROKF RENEW CORP | 13,696.000 | 33.8900 | 464,157.44 | 0.714 % | | | -0.3300 | -4,519.68 | 7.103 % | -0.964 % | -0.964 % |
| CNE100000HD4 | CHINA LONGYUAN PWR-H | 1,637,765.000 | 15.7400 | 3,307,440.04 | 5.089 % | | | | 1,474.50 | -2.317 % | | 0.045 % |
| CNE100000TW9 | CHINA SUNTIEN GRE -H | 2,656,414.000 | 4.7300 | 1,612,102.18 | 2.480 % | | | | 718.69 | -1.129 % | | 0.045 % |
| ES0105563003 | CORPORACION ACCIONA | 88,690.000 | 27.8600 | 2,779,519.23 | 4.277 % | | | 0.7700 | 86,191.07 | -135.453 % | 2.842 % | 3.200 % |
| GB00B1VNSX38 | DRAX GROUP PLC | 429,224.000 | 6.1250 | 3,551,103.18 | 5.464 % | | | 0.1150 | 90,182.56 | -141.725 % | 1.913 % | 2.606 % |
| US2810201077 | EDISON INTL | 63,635.000 | 61.6700 | 3,924,370.45 | 6.038 % | | | -1.1200 | -71,271.20 | 112.005 % | -1.784 % | -1.784 % |
| PTEDP0AM0009 | EDP - ENERGIAS | 722,321.000 | 4.5100 | 3,664,550.41 | 5.639 % | | | -0.0290 | -10,777.03 | 16.937 % | -0.639 % | -0.293 % |
| BE0003822393 | ELIA GROUP | 10,700.000 | 120.9000 | 1,455,204.39 | 2.239 % | -1,189.00 | 156,286.24 | 1.2000 | 16,180.62 | -25.428 % | 1.003 % | 1.014 % |
| DE0006095003 | ENCAVIS AG | 116,614.000 | 13.9100 | 1,824,701.12 | 2.808 % | | | 0.0400 | 11,555.16 | -18.159 % | 0.288 % | 0.637 % |
| XXITV0001386 | ERG SPA | 63,370.000 | 25.6800 | 1,830,596.57 | 2.817 % | | | -0.1400 | -3,598.65 | 5.655 % | -0.542 % | -0.196 % |
| IT0001157020 | ERG SPA | 54,937.000 | 25.6800 | 1,586,988.85 | 2.442 % | | | -0.1400 | -3,119.76 | 4.903 % | -0.542 % | -0.196 % |
| CA45790B1040 | INNERGEX RWBLE ENG | 195,313.000 | 18.7300 | 2,884,769.18 | 4.439 % | | | 0.0800 | 20,573.53 | -32.332 % | 0.429 % | 0.718 % |
| FR0011675362 | NEOEN SPA | 42,398.000 | 32.0800 | 1,530,007.81 | 2.354 % | | | 0.6600 | 36,673.09 | -57.633 % | 2.101 % | 2.456 % |
| US65339F1012 | NEXTERA ENERGY INC | 53,401.000 | 77.2300 | 4,124,159.23 | 6.346 % | | | -0.8900 | -47,526.89 | 74.690 % | -1.139 % | -1.139 % |
| US65341B1061 | NEXTERA ENERGY PART | 41,836.000 | 75.5600 | 3,161,128.16 | 4.864 % | | | 0.3400 | 14,224.24 | -22.354 % | 0.452 % | 0.452 % |
| US18539C2044 | NRG YIELD INC | 89,823.000 | 33.0500 | 2,968,650.15 | 4.568 % | | | -0.6300 | -56,588.49 | 88.931 % | -1.871 % | -1.871 % |
| DK0060094928 | ORSTED SH | 22,821.000 | 689.0000 | 2,377,567.30 | 3.658 % | | | -10.0000 | -25,805.69 | 40.555 % | -1.431 % | -1.074 % |
| GB00BNQMPN80 | RENEW ENER GLB PLC | 372,006.000 | 6.0500 | 2,250,636.30 | 3.463 % | | | -0.3100 | -115,321.86 | 181.233 % | -4.874 % | -4.874 % |
| JP3981200003 | RENOVA REG | 73,174.000 | 1,591.0000 | 1,014,286.93 | 1.561 % | | | -26.0000 | -12,593.83 | 19.792 % | -1.608 % | -1.226 % |
| US86771W1053 | SUNRUN INC | 82,684.000 | 26.0100 | 2,150,610.84 | 3.309 % | | | 0.0800 | 6,614.72 | -10.395 % | 0.309 % | 0.309 % |
| IT0003242622 | TERNA SPA | 379,522.000 | 6.9760 | 2,978,223.90 | 4.582 % | | | 0.0260 | 21,386.97 | -33.610 % | 0.374 % | 0.723 % |
| CA8934631091 | TRANSALTA RENEW INC | 276,445.000 | 17.3200 | 3,775,711.20 | 5.810 % | | | -0.0500 | -21.59 | 0.034 % | -0.288 % | -0.001 % |
| ***Total Equities*** | | | | *60,797,784.48* | *93.547 %* | | | | *-66,595.67* | *104.658 %* | | |
| **Total Securities** | | | | 60,797,784.48 | 93.547 % | | | | -66,595.67 | 104.658 % | | |
| **Cash & Equivalent** | | | | | | | | | | | | |
| ***CASH OR PENDING*** | | | | | | | | | | | | |
| BK065CAD | BkDep CAD SGP | 13.950 | 0.7886 | 11.00 | % | | | 0.0023 | 0.03 | % | 0.288 % | 0.273 % |
| BK065EUR | BkDep EUR SGP | 1,099,813.030 | 1.1249 | 1,237,179.68 | 1.904 % | 222,822.67 | | 0.0039 | 254,073.49 | -399.286 % | 0.348 % | 25.844 % |
| BK065GBP | BkDep GBP SGP | 138.420 | 1.3507 | 186.97 | % | | | 0.0091 | 1.26 | -0.002 % | 0.679 % | 0.678 % |
| BK065USD | BkDep USD SGP | 2,910,800.880 | 1.0000 | 2,910,800.88 | 4.479 % | | | | | | | |
| SDS065EUR | Vte diff titres EUR | 139,972.450 | 1.1249 | 157,455.01 | 0.242 % | 139,972.45 | -156,286.24 | 1.1249 | 1,168.77 | -1.837 % | | |
| SDS065USD | Vte diff titres USD | | | | | | -251,478.52 | | -251,478.52 | 395.208 % | | |
| ***Total CASH OR PENDING*** | | | | *4,305,633.54* | *6.625 %* | | | | *3,765.03* | *-5.917 %* | | |
| ***MANAGEMENT FEES*** | | | | | | | | | | | | |
| F110USD- | Acc-1FinManagFees | -62,961.680 | 1.0000 | -62,961.68 | -0.097 % | | | | | | | |

| ISIN Code | Description | Quantity | Price | Market Value | % TNA | Quantity Delta | Total Settlement | Price Delta | Total P&L | P&L % | Price % | Perf % |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| F109USD- | PnA/pAuMFee | -21,565.760 | 1.0000 | -21,565.76 | -0.033 % | | | | | | | |
| F109USD | PnAuMFee | -3,035.820 | 1.0000 | -3,035.82 | -0.005 % | -89.03 | | | -89.03 | 0.140 % | | 3.021 % |
| F110USD | PrFinManagFees | -24,286.610 | 1.0000 | -24,286.61 | -0.037 % | -712.25 | | | -712.25 | 1.119 % | | 3.021 % |

| ISIN Code | Description | Quantity | Price | Market Value | % TNA | Quantity Delta | Total Settlement | Price Delta | Total P&L | P&L % | Price % | Perf % |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| *Total MANAGEMENT FEES* | | | | *-111,849.87* | *-0.172 %* | | | | *-801.28* | *1.259 %* | | |
| Total Cash & Equivalent | | | | 4,193,783.67 | 6.453 % | | | | 2,963.75 | -4.658 % | | |
| Total | | | | 64,991,568.15 | 100.000 % | | | | -63,631.92 | 100.000 % | | |

SOCIETE GENERALE
Securities Services

# Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 01/02/2022 to 01/02/2022

## 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 | 31/12/2021 | 30/12/2022 |

## Fees Details

| Fees description | Class | Calculation Basis | Fees - Local ccy | Local ccy | Fees - Base ccy | Base ccy | Rate | Calculation basis |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| AuM fees | | 64,992,369.43 | 89.03 | USD | 89.03 | USD | 0.05000 | Net Asset Value |
| Investment Manager fees | | 64,992,369.43 | 712.25 | USD | 712.25 | USD | 0.40000 | Net Asset Value |
| **Total** | | | | | 801.28 | | | |