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 | 61,109,661.30 | 0.00 | USD | 31/05/2022 | 178.28480905 | 342,764.26368 | 61,109,661.30 |

SOCIETE GENERALE
Securities Services

# Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 31/05/2022 to 31/05/2022

## 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** | | | | | | | | | | | | | | | |
| *31/05/2022* | | | | | | | | | | | | | | | |
| 294916681 | | Equity Sale | ES0105563003 | CORPORACION ACCIONA ENERGIAS RENOVABLES SA | 7,824.00 | 36.50860 | 285,643.29 | | EUR | 0.93349 | 305,995.37 | 183.60 | 305,811.77 | 216,722.29 | 49,539.67 |
| 294986324 | | Equity Purchase | GB00BLP5YB54 | ATLANTICA YIELD | 3,052.00 | 33.42200 | 102,003.94 | | USD | 1.00000 | 102,003.94 | 51.00 | 102,054.94 | 102,003.94 | |
| *Total 31/05/2022* | | | | | | | | | | | *407,999.31* | *234.60* | *407,866.71* | | |
| **Total Securities** | | | | | | | | | | | 407,999.31 | 234.60 | 407,866.71 | | |
| **Coupons & Dividends** | | | | | | | | | | | | | | | |
| *31/05/2022* | | | | | | | | | | | | | | | |
| 294917063 | | Gone ex-Income - Equity | US18539C2044 | NRG YIELD INC | 86,658.00 | | 30,642.27 | | USD | 1.00000 | 30,642.27 | 9,192.68 | 21,449.59 | 21,449.59 | |
| 294971608 | | Cash collection from a corporate action | CA8934631091 | TRANSALTA RENEW INC | 262,623.00 | | 20,571.25 | | CAD | 1.27182 | 16,174.68 | 4,043.67 | 12,131.01 | 15,428.44 | 283.33 |
| 294986338 | | Gone ex-Income - Equity | GB00BLP5YB54 | ATLANTICA YIELD | 89,837.00 | | 39,528.28 | | USD | 1.00000 | 39,528.28 | | 39,528.28 | 39,528.28 | |
| *Total 31/05/2022* | | | | | | | | | | | *86,345.23* | *13,236.35* | *73,108.88* | | |
| **Total Coupons & Dividends** | | | | | | | | | | | 86,345.23 | 13,236.35 | 73,108.88 | | |

SOCIETE GENERALE
Securities Services

# NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 30/05/2022 to 31/05/2022

## 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 | 342,764.26368 | 342,764.26368 | | 179.75019 | 178.28481 | -1.46538 | -0.815 % |

## NAV Progression

| Class | Previous NAV | 30 days | 90 days | 1 year | YTD |
|---|---|---|---|---|---|
| E | -0.815 % | 3.195 % | 2.460 % | 2.631 % | -4.655 % |

## 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 | 89,837.000 | 32.6500 | 2,933,178.05 | 4.800 % | 3,052.00 | -100,712.06 | -0.5300 | -47,060.31 | 9.369 % | -1.597 % | -1.634 % |
| TH7411010013 | BCPG PUBLIC CO LTD | 3,025,181.000 | 11.8000 | 1,043,166.57 | 1.707 % | | | -0.1000 | -13,160.90 | 2.620 % | -0.840 % | -1.246 % |
| BMG162581083 | BRKF RENEW PARTNERS | 44,694.000 | 35.5800 | 1,590,212.52 | 2.602 % | | | -1.1500 | -51,398.10 | 10.233 % | -3.131 % | -3.131 % |
| CA11284V1058 | BROKF RENEW CORP | 13,696.000 | 36.1800 | 495,521.28 | 0.811 % | | | -1.2900 | -17,667.84 | 3.518 % | -3.443 % | -3.443 % |
| CNE100000HD4 | CHINA LONGYUAN PWR-H | 1,637,765.000 | 16.8600 | 3,519,536.92 | 5.759 % | | | 0.8200 | 172,376.68 | -34.319 % | 5.112 % | 5.150 % |
| CNE100000TW9 | CHINA SUNTIEN GRE -H | 1,366,569.000 | 4.5800 | 797,762.12 | 1.305 % | | | 0.3100 | 54,263.80 | -10.803 % | 7.260 % | 7.298 % |
| ES0105563003 | CORPORACION ACCIONA | 76,926.000 | 36.3800 | 2,997,965.84 | 4.906 % | -7,824.00 | 305,811.77 | -0.2200 | -39,861.60 | 7.936 % | -0.601 % | -1.192 % |
| GB00B1VNSX38 | DRAX GROUP PLC | 215,181.000 | 6.7350 | 1,826,581.18 | 2.989 % | | | 0.1350 | 30,700.17 | -6.112 % | 2.045 % | 1.709 % |
| US2810201077 | EDISON INTL | 37,002.000 | 69.9100 | 2,586,809.82 | 4.233 % | | | -0.1500 | -5,550.30 | 1.105 % | -0.214 % | -0.214 % |
| PTEDP0AM0009 | EDP - ENERGIAS | 497,318.000 | 4.6720 | 2,489,016.92 | 4.073 % | | | -0.0450 | -39,691.02 | 7.902 % | -0.954 % | -1.570 % |
| BE0003822393 | ELIA GROUP | 7,547.000 | 153.3000 | 1,239,388.15 | 2.028 % | | | 2.4000 | 11,773.09 | -2.344 % | 1.590 % | 0.959 % |
| DE0006095003 | ENCAVIS AG | 78,041.000 | 20.1900 | 1,687,912.70 | 2.762 % | | | -0.1100 | -19,810.51 | 3.944 % | -0.542 % | -1.160 % |
| IT0003128367 | ENEL SPA | 347,833.000 | 6.0440 | 2,252,091.71 | 3.685 % | | | -0.1180 | -58,329.13 | 11.613 % | -1.915 % | -2.525 % |
| IT0001157020 | ERG SPA | 49,021.000 | 32.3600 | 1,699,344.83 | 2.781 % | | | -0.3200 | -27,537.84 | 5.483 % | -0.979 % | -1.595 % |
| XXITV0001386 | ERG SPA | 63,370.000 | 32.3600 | 2,196,762.24 | 3.595 % | | | -0.3200 | -35,598.48 | 7.087 % | -0.979 % | -1.595 % |
| CA45790B1040 | INNERGEX RWBLE ENG | 158,779.000 | 17.0600 | 2,141,606.39 | 3.505 % | | | -0.1700 | -19,714.90 | 3.925 % | -0.987 % | -0.912 % |
| FR0011675362 | NEOEN SPA | 33,918.000 | 38.9100 | 1,413,781.52 | 2.314 % | | | -0.0900 | -12,132.90 | 2.416 % | -0.231 % | -0.851 % |
| US65339F1012 | NEXTERA ENERGY INC | 53,401.000 | 75.6900 | 4,041,921.69 | 6.614 % | | | -1.7400 | -92,917.74 | 18.499 % | -2.247 % | -2.247 % |
| US65341B1061 | NEXTERA ENERGY PART | 42,814.000 | 71.6500 | 3,067,623.10 | 5.020 % | | | -0.5700 | -24,403.98 | 4.859 % | -0.789 % | -0.789 % |
| US18539C2044 | NRG YIELD INC | 86,658.000 | 35.0500 | 3,037,362.90 | 4.970 % | | 21,449.59 | -1.1000 | -73,874.21 | 14.708 % | -3.043 % | -2.358 % |
| DK0060094928 | ORSTED SH | 20,539.000 | 784.2000 | 2,319,186.67 | 3.795 % | | | 1.3000 | -10,824.32 | 2.155 % | 0.166 % | -0.465 % |
| GB00BNQMPN80 | RENEW ENER GLB PLC | 353,406.000 | 7.0000 | 2,473,842.00 | 4.048 % | | | -0.1500 | -53,010.90 | 10.554 % | -2.098 % | -2.098 % |
| JP3981200003 | RENOVA REG | 96,924.000 | 1,908.0000 | 1,437,529.65 | 2.352 % | | | -33.0000 | -36,435.02 | 7.254 % | -1.700 % | -2.472 % |
| US86771W1053 | SUNRUN INC | 82,684.000 | 26.1200 | 2,159,706.08 | 3.534 % | | | -0.3200 | -26,458.88 | 5.268 % | -1.210 % | -1.210 % |
| IT0003242622 | TERNA SPA | 238,263.000 | 7.8900 | 2,013,837.59 | 3.295 % | | | -0.0920 | -36,224.18 | 7.212 % | -1.153 % | -1.767 % |
| CA8934631091 | TRANSALTA RENEW INC | 262,623.000 | 17.3400 | 3,600,388.92 | 5.892 % | | | -0.0900 | -15,966.75 | 3.179 % | -0.516 % | -0.442 % |
| ***Total Equities*** | | | | *57,062,037.36* | *93.376 %* | | | | *-488,516.07* | *97.259 %* | | |
| **Total Securities** | | | | 57,062,037.36 | 93.376 % | | | | -488,516.07 | 97.259 % | | |
| **Coupons & Dividends** | | | | | | | | | | | | |
| ***Equities*** | | | | | | | | | | | | |
| GB00BLP5YB54 | ATLANTICA YIELD | 89,837.000 | | 39,528.28 | 0.065 % | 3,052.00 | -1,342.88 | | | | | |
| BMG162581083 | BRKF RENEW PARTNERS | 44,694.000 | | 14,302.08 | 0.023 % | | | | | | | |
| CA11USDV1058 | BROKF RENEW CORP | 13,696.000 | | 3,287.04 | 0.005 % | | | | | | | |
| BE0003822393 | ELIA GROUP | 7,547.000 | | 9,903.79 | 0.016 % | | | | -61.94 | 0.012 % | | -0.622 % |
| DE0006095003 | ENCAVIS AG | 78,041.000 | | 18,465.47 | 0.030 % | | | | -115.49 | 0.023 % | | -0.622 % |
| US65339F1012 | NEXTERA ENERGY INC | 53,401.000 | | 15,886.80 | 0.026 % | | | | | | | |
| US18539C2044 | NRG YIELD INC | 86,658.000 | | 21,449.59 | 0.035 % | 86,658.00 | -21,449.59 | | | | | |

| 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 | | | | | -262,623.00 | 12,131.01 | | -57.85 | 0.012 % | | -0.475 % |

| ISIN Code | Description | Quantity | Price | Market Value | % TNA | Quantity Delta | Total Settlement | Price Delta | Total P&L | P&L % | Price % | Perf % |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| *Total Equities* | | | | *122,823.05* | *0.201 %* | | | | *-235.28* | *0.047 %* | | |
| Total Coupons & Dividends | | | | 122,823.05 | 0.201 % | | | | -235.28 | 0.047 % | | |
| Cash & Equivalent | | | | | | | | | | | | |
| *CASH OR PENDING* | | | | | | | | | | | | |
| BK065CAD | BkDep CAD SGP | 13.950 | 0.7906 | 11.03 | % | | | 0.0006 | 0.01 | % | 0.075 % | 0.091 % |
| BK065EUR | BkDep EUR SGP | 1,906,850.490 | 1.0713 | 2,042,713.59 | 3.343 % | | | -0.0067 | -12,775.90 | 2.544 % | -0.622 % | -0.622 % |
| BK065GBP | BkDep GBP SGP | 138.430 | 1.2604 | 174.47 | % | -0.01 | | -0.0042 | -0.59 | % | -0.329 % | -0.337 % |
| BK065USD | BkDep USD SGP | 1,696,669.220 | 1.0000 | 1,696,669.22 | 2.776 % | -89,923.93 | -12,131.01 | | -102,054.94 | 20.318 % | | -5.712 % |
| BDS065USD | DsPur-Sec | -62,995.060 | 1.0000 | -62,995.06 | -0.103 % | | 102,054.94 | | 102,054.94 | -20.318 % | | -162.005 % |
| SDS065EUR | Vte diff titres EUR | 285,471.900 | 1.0713 | 305,811.77 | 0.500 % | 285,471.90 | -305,811.77 | 1.0713 | | | | |
| *Total CASH OR PENDING* | | | | *3,982,385.02* | *6.517 %* | | | | *-12,776.48* | *2.544 %* | | |
| *MANAGEMENT FEES* | | | | | | | | | | | | |
| F110USD- | Acc-1FinManagFees | 17,740.700 | 1.0000 | 17,740.70 | 0.029 % | | | | | | | |
| F109USD- | PnA/pAuMFee | -21,565.760 | 1.0000 | -21,565.76 | -0.035 % | | | | | | | |
| F109USD | PnAuMFee | -13,170.870 | 1.0000 | -13,170.87 | -0.022 % | -83.71 | | | -83.71 | 0.017 % | | 0.640 % |
| F110USD | PrFinManagFees | -40,588.200 | 1.0000 | -40,588.20 | -0.066 % | -669.70 | | | -669.70 | 0.133 % | | 1.678 % |
| *Total MANAGEMENT FEES* | | | | *-57,584.13* | *-0.094 %* | | | | *-753.41* | *0.150 %* | | |
| Total Cash & Equivalent | | | | 3,924,800.89 | 6.423 % | | | | -13,529.89 | 2.694 % | | |
| Total | | | | 61,109,661.30 | 100.000 % | | | | -502,281.24 | 100.000 % | | |

SOCIETE GENERALE
Securities Services

# Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 31/05/2022 to 31/05/2022

## 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 | | 61,110,414.71 | 83.71 | USD | 83.71 | USD | 0.05000 | Net Asset Value |
| Investment Manager fees | | 61,110,414.71 | 669.70 | USD | 669.70 | USD | 0.40000 | Net Asset Value |
| **Total** | | | | | 753.41 | | | |