

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	51,108,238.94	0.00	USD	25/02/2021	175.20966	291,697.61199	51,108,238.94

Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT

from 25/02/2021 to 25/02/2021

▼ 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															
25/02/2021															
270712330		Equity Purchase	CNE100000HD4	CHINA LONGYUAN POWER GROUP-H	167,375.00	11.73050	1,963,392.44		HKD	7.75455	253,192.40	424.68	253,617.08	1,963,392.44	
270712332		Equity Sale	GB00BDR05C01	NATIONAL GRID PLC	31,642.00	8.25700	261,267.99		GBP	0.70758	369,239.83	112.18	369,127.65	273,835.31	6,573.66
270712335		Equity Purchase	DE0006095003	ENCAVIS AG	11,010.00	18.28560	201,324.46		EUR	0.81806	246,099.02	73.83	246,172.85	201,324.46	
270712337		Equity Sale	PTREL0AM0008	REDES ENERGETICAS NACIONAIS	118,275.00	2.27960	269,619.69		EUR	0.81806	329,583.11	98.88	329,484.23	289,056.77	-1,152.13
270712339		Equity Purchase	DK0060094928	ORSTED SH	2,022.00	1,006.12940	2,034,393.65		DKK	6.08316	334,430.62	100.33	334,530.95	2,034,393.65	
270712342		Equity Purchase	GB0007908733	SSE PLC	3,873.00	13.65340	52,879.62		GBP	0.70758	74,732.70	397.61	75,130.31	52,879.62	
270712344		Equity Purchase	PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	58,221.00	4.83810	281,679.02		EUR	0.81806	344,324.43	103.29	344,427.73	281,679.02	
270712347		Equity Purchase	NO0010715139	SCATEC ASA	6,754.00	254.85400	1,721,283.92		NOK	8.39099	205,134.71	61.54	205,196.25	1,721,283.92	
270712349		Equity Purchase	IT0003242622	TERNA SPA	40,140.00	5.78310	232,133.63		EUR	0.81806	283,760.15	368.88	284,129.03	232,133.63	
270712352		Equity Purchase	TH7411010013	BCPG PUBLIC COMPANY LTD	238,000.00	14.80260	3,523,018.80		THB	30.13502	116,907.79	152.68	117,060.47	3,523,018.80	
270712354		Equity Purchase	US86771W1053	SUNRUN INC	2,939.00	60.02670	176,418.47		USD	1.00000	176,418.47	52.93	176,471.40	176,418.47	
270712356		Equity Purchase	CA0158571053	ALGONQUIN POWER & UTILITIES	12,050.00	20.04570	241,550.69		CAD	1.25164	192,987.95	57.90	193,045.85	241,550.69	
270712359		Equity Purchase	CA45790B1040	INNERGEX RENEWABLE ENERGY	9,099.00	23.97500	218,148.53		CAD	1.25164	174,290.69	52.28	174,342.98	218,148.53	
270712361		Equity Purchase	US65341B1061	NEXTERA ENERGY PARTNERS	1,912.00	73.56460	140,655.52		USD	1.00000	140,655.52	42.20	140,697.72	140,655.52	

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
270712363		Equity Purchase	GB00BLP5YB54	ATLANTICA YIELD	4,968.00	36.59300	181,794.02		USD	1.00000	181,794.02	54.54	181,848.56	181,794.02	
270712364		Equity Purchase	US2810201077	EDISON INTERNATIONAL	4,905.00	55.93080	274,340.57		USD	1.00000	274,340.57	82.30	274,422.87	274,340.57	
270712365		Equity Sale	US7445731067	PUBLIC SERVICE ENTERPRISE GROU	9,748.00	56.06410	546,512.85		USD	1.00000	546,512.85	166.74	546,346.11	541,051.59	5,461.26
270712367		Equity Purchase	CA8934631091	TRANSALTA RENEWABLES INC	15,495.00	19.91950	308,652.65		CAD	1.25164	246,599.35	73.98	246,673.33	308,652.65	
270745675		Equity Purchase	US65339F1012	NEXTERA ENERGY INC	5,583.00	73.71580	411,555.31		USD	1.00000	411,555.31	123.47	411,678.78	411,555.31	
270747646		Equity Sale	US30161N1019	EXELON CORP	37,207.00	39.06360	1,453,439.37		USD	1.00000	1,453,439.37	443.45	1,452,995.92	1,624,285.39	-170,846.02

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
Total 25/02/2021											6,355,998.86	3,043.71	6,357,400.07		
Total Securities											6,355,998.86	3,043.71	6,357,400.07		
Coupons & Dividends															
25/02/2021															
270712381		Gone ex-Income - Equity	BMG162581083	BRKF RENEW PARTNERS	36,997.00		11,237.84		USD	1.00000	11,239.69		11,237.84	11,237.84	
270712383		Gone ex-Income - Equity	CA11USDV1058	BROKF RENEW CORP	10,151.00		3,083.37		USD	1.00000	3,083.87	770.84	2,312.52	2,312.52	
270712386		Gone ex-Income - Equity	US65339F1012	NEXTERA ENERGY INC	37,218.00		14,328.93		USD	1.00000	14,328.93	4,298.68	10,030.25	10,030.25	
Total 25/02/2021											28,652.49	5,069.52	23,580.61		
Total Coupons & Dividends											28,652.49	5,069.52	23,580.61		

▼ Change

Transaction type	Currencies	Quantity - Ccy #1	Quantity - Ccy #2	FX Rate	Net amount
Cash & Equivalent					
25/02/2021					
Currency Purchase	CAD/USD	134,950.96	108,568.75	1.24300	108,568.75
Currency Sale	EUR/USD	269,054.02	328,141.78	0.81993	328,141.78
Currency Sale	GBP/USD	262,767.08	371,336.66	0.70762	371,336.66
Currency Purchase	HKD/USD	1,966,685.66	253,946.11	7.74450	253,946.11
Currency Sale	GBP/USD	272,047.69	384,075.29	0.70832	384,075.29
Total 25/02/2021		2,905,505.41	1,446,068.59	11.22338	1,446,068.59
Total Cash & Equivalent		2,905,505.41	1,446,068.59	11.22338	1,446,068.59

NAV Control of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT

from 24/02/2021 to 25/02/2021

▼ 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		175.95724	175.20966	-0.74759	-0.425 %

▼ NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	-0.425 %	-10.147 %	5.704 %	37.253 %	-3.274 %

▼ 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	92,386.000	20.0700	1,481,410.60	2.899 %	12,050.00	-193,045.85	-0.1800	-6,296.76	2.888 %	-0.889 %	-0.486 %
GB00BLP5YB54	ATLANTICA YIELD	54,646.000	35.9800	1,966,163.08	3.847 %	4,968.00	-181,848.56	-1.1100	-58,242.50	26.708 %	-2.993 %	-3.161 %
TH7411010013	BCPG PUBLIC CO LTD	2,618,064.000	14.8000	1,285,791.27	2.516 %	238,000.00	-117,060.47	0.1000	4,150.20	-1.903 %	0.680 %	0.356 %
BMG162581083	BRKF RENEW PARTNERS	36,997.000	41.2200	1,525,016.34	2.984 %		11,237.84	-1.5800	-47,217.42	21.653 %	-3.692 %	-2.982 %
CA11284V1058	BROKF RENEW CORP	10,151.000	45.5200	462,073.52	0.904 %		2,312.52	-1.2100	-9,970.19	4.572 %	-2.589 %	-2.102 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,841,125.000	11.8000	2,801,782.56	5.482 %	167,375.00	-253,617.08	0.7200	156,646.13	-71.833 %	6.498 %	6.550 %
CNE100000TW9	CHINA SUNTIEN GRE -H	5,797,241.000	2.4800	1,854,138.54	3.628 %				109.28	-0.050 %		0.006 %
US22282E1029	COVANTA HOLDING	243,181.000	13.8300	3,363,193.23	6.581 %			-0.8800	-213,999.28	98.134 %	-5.982 %	-5.982 %
FR0010242511	EDF	108,052.000	9.9860	1,318,978.49	2.581 %			-0.0740	1,258.96	-0.577 %	-0.736 %	0.096 %
US2810201077	EDISON INTL	53,958.000	55.6600	3,003,302.28	5.876 %	4,905.00	-274,422.87	-0.8100	-41,143.50	18.867 %	-1.434 %	-1.485 %
PTEDP0AM0009	EDP - ENERGIAS	446,363.000	4.8210	2,630,502.14	5.147 %	58,221.00	-344,427.73	0.1030	66,136.80	-30.328 %	2.183 %	2.979 %
BE0003822393	ELIA GROUP	9,653.000	91.6000	1,080,864.17	2.115 %			-0.8000	-386.70	0.177 %	-0.866 %	-0.036 %
DE0006095003	ENCAVIS AG	84,408.000	18.1800	1,875,818.57	3.670 %	11,010.00	-246,172.85	0.3800	45,860.01	-21.030 %	2.135 %	2.896 %
IT0001157020	ERG SPA	69,201.000	24.5000	2,072,486.91	4.055 %			-0.3800	-14,669.23	6.727 %	-1.527 %	-0.703 %
US30161N1019	EXELON CORP					-37,207.00	1,452,995.92	-40.1900	-42,353.41	19.422 %	-100.000 %	-2.832 %
CA45790B1040	INNERGEX RWBLE ENG	69,756.000	24.1400	1,345,366.92	2.632 %	9,099.00	-174,342.98	-0.2200	-4,899.96	2.247 %	-0.903 %	-0.417 %
GB00BDR05C01	NATIONAL GRID PL					-31,642.00	369,127.65	-8.2860	-511.83	0.235 %	-100.000 %	-0.138 %
US65339F1012	NEXTERA ENERGY INC	42,801.000	74.0600	3,169,842.06	6.202 %	5,583.00	-401,648.53	0.3000	22,993.85	-10.544 %	0.407 %	0.838 %
US65341B1061	NEXTERA ENERGY PART	21,027.000	72.4800	1,524,036.96	2.982 %	1,912.00	-140,697.72	-2.2800	-45,698.16	20.956 %	-3.050 %	-3.198 %
DK0060094928	ORSTED SH	15,499.000	1,010.0000	2,573,333.61	5.035 %	2,022.00	-334,530.95	21.4000	67,031.38	-30.739 %	2.165 %	3.086 %
US7445731067	PUBLIC SERVICE ENT					-9,748.00	546,346.11	-56.0500	-29.29	0.013 %	-100.000 %	-0.005 %
PTREL0AM0008	REDES ENERG NACIONAL					-118,275.00	329,484.23	-2.2700	4,014.20	-1.841 %	-100.000 %	1.233 %
JP3981200003	RENOVA REG	61,103.000	3,255.0000	1,871,643.95	3.662 %			100.0000	51,849.06	-23.776 %	3.170 %	2.849 %
NO0010715139	SCATEC ASA	51,784.000	256.0000	1,579,873.06	3.091 %	6,754.00	-205,196.25	6.6000	45,039.95	-20.654 %	2.646 %	3.387 %
AU000000SKI7	SPARK INFRASTRUCTU	720,797.000	2.0500	1,175,835.44	2.301 %				5,764.48	-2.643 %		0.493 %
GB0007908733	SSE PLC	42,601.000	13.5800	817,601.92	1.600 %	3,873.00	-75,130.31	-0.2700	-13,741.74	6.302 %	-1.949 %	-1.817 %
US86771W1053	SUNRUN INC	32,327.000	57.9800	1,874,319.46	3.667 %	2,939.00	-176,471.40	-4.5800	-140,665.22	64.505 %	-7.321 %	-7.651 %
IT0003242622	TERNA SPA	307,743.000	5.7740	2,172,092.44	4.250 %	40,140.00	-284,129.03	-0.0340	3,838.13	-1.760 %	-0.585 %	0.204 %
CA8934631091	TRANSALTA RENEW INC	170,443.000	19.8800	2,707,182.04	5.297 %	15,495.00	-246,673.33	-0.5100	-53,832.46	24.686 %	-2.501 %	-2.141 %
Total Equities				47,532,649.56	93.004 %				-218,965.22	100.411 %		
Total Securities				47,532,649.56	93.004 %				-218,965.22	100.411 %		
Coupons & Dividends												
Equities												
BMG162581083	BRKF RENEW PARTNERS	36,997.000		11,237.84	0.022 %	36,997.00	-11,237.84					
CA11USDV1058	BROKF RENEW CORP	10,151.000		2,312.52	0.005 %	10,151.00	-2,312.52					
US65339F1012	NEXTERA ENERGY INC	37,218.000		10,030.25	0.020 %	37,218.00	-10,030.25					

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
AU000000SKI7	SPARK INFRASTRUCTU	587,443.000		21,269.48	0.042 %				104.27	-0.048 %		0.493 %
GB0007908733	SSE PLC	35,452.000		12,225.12	0.024 %				29.60	-0.014 %		0.243 %
CA8934631091	TRANSALTA RENEW INC	148,988.000		6,992.98	0.014 %				27.33	-0.013 %		0.392 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Equities				64,068.19	0.125 %				161.20	-0.074 %		
Total Coupons & Dividends				64,068.19	0.125 %				161.20	-0.074 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.950	0.7990	11.15	%			0.0031	0.05	%	0.392 %	0.450 %
BK065EUR	BkDep EUR SGP	630.310	1.2224	770.49	0.002 %			0.0102	6.40	-0.003 %	0.837 %	0.838 %
BK065USD	BkDep USD SGP	3,378,810.130	1.0000	3,378,810.13	6.611 %	1,950,747.74			1,950,747.74	-894.556 %		136.601 %
BDS065THB	DefPayOptPremPurch	-3,527,619.860	0.0332	-117,060.47	-0.229 %	-3,527,619.86	117,060.47	0.0332				
BDC065CAD	DsPur-Ccy	134,950.960	0.7990	107,819.64	0.211 %	134,950.96		0.7990	107,819.64	-49.443 %		
BDC065HKD	DsPur-Ccy	1,966,685.660	0.1290	253,632.03	0.496 %	1,966,685.66		0.1290	253,632.03	-116.308 %		
BDC065USD	DsPur-Ccy	699,478.440	1.0000	699,478.44	1.369 %	-20,932.18			-20,932.18	9.599 %		-2.906 %
BDC065NOK	DsPur-Ccy					-1,093,494.96		-0.1184	-129,464.72	59.369 %	-100.000 %	-100.000 %
BDS065NOK	DsPur-Sec	-1,721,800.310	0.1192	-205,196.25	-0.401 %	-628,305.35	205,196.25	0.0008	129,464.72	-59.369 %	0.659 %	-100.000 %
BDS065CAD	DsPur-Sec	-903,533.340	0.7990	-721,881.80	-1.412 %	-768,582.38	614,062.16	0.0031	-421.44	0.193 %	0.392 %	0.392 %
BDS065EUR	DsPur-Sec	-715,583.780	1.2224	-874,729.61	-1.712 %	-715,583.78	874,729.61	1.2224				
BDS065GBP	DsPur-Sec	-53,160.960	1.4133	-75,130.31	-0.147 %	-53,160.96	75,130.31	1.4133				
BDS065HKD	DsPur-Sec	-1,966,685.660	0.1290	-253,632.03	-0.496 %	-1,966,685.66	253,617.08	0.1290	-14.95	0.007 %		
BDS065DKK	DsPur-Sec	-2,035,003.970	0.1644	-334,530.95	-0.655 %	-2,035,003.97	334,530.95	0.1644				
BDS065USD	DsPur-Sec	-1,185,119.330	1.0000	-1,185,119.33	-2.319 %	-1,185,119.33	1,185,119.33	1.0000				
SDC065GBP	DsSal-Ccy	-262,767.080	1.4133	-371,358.44	-0.727 %	9,280.61		0.0034	12,184.98	-5.588 %	0.243 %	-3.177 %
SDC065EUR	DsSal-Ccy	-269,054.020	1.2224	-328,891.63	-0.644 %	8,250.40		0.0102	7,270.65	-3.334 %	0.837 %	-2.163 %
SDC065USD	DsSal-Ccy	-362,514.860	1.0000	-362,514.86	-0.709 %	-232,715.25			-232,715.25	106.716 %		179.288 %
SDS065EUR	Vte diff titres EUR	538,592.820	1.2224	658,375.86	1.288 %	-7,765.62	-329,484.23	0.0102	-333,431.39	152.902 %	0.837 %	-50.343 %
SDS065GBP	Vte diff titres GBP	523,955.690	1.4133	740,486.08	1.449 %	-10,859.08	-369,127.65	0.0034	-382,644.25	175.469 %	0.243 %	-50.748 %
SDS065USD	Vte diff titres USD	2,548,196.490	1.0000	2,548,196.49	4.986 %	639,205.29	-1,999,342.03		-1,360,136.74	623.719 %		-71.249 %
Total CASH OR PENDING				3,557,534.63	6.961 %				1,365.29	-0.626 %		
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	-4,128.400	1.0000	-4,128.40	-0.008 %	-70.01			-70.01	0.032 %		1.725 %
F110USD	PrFinManagFees	-33,027.090	1.0000	-33,027.09	-0.065 %	-560.10			-560.10	0.257 %		1.725 %
Total MANAGEMENT FEES				-46,013.44	-0.090 %				-630.11	0.289 %		
Total Cash & Equivalent				3,511,521.19	6.871 %				735.18	-0.337 %		
Total				51,108,238.94	100.000 %				-218,068.84	100.000 %		

Fees Control Report of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT

from 25/02/2021 to 25/02/2021

▼ 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		51,108,869.05	70.01	USD	70.01	USD	0.05000	Net Asset Value
Investment Manager fees		51,108,869.05	560.10	USD	560.10	USD	0.40000	Net Asset Value
Total					630.11			