

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	54,416,356.38	0.00	USD	17/02/2021	186.55057	291,697.61199	54,416,356.38

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

from 17/02/2021 to 17/02/2021

▼ 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															
17/02/2021															
270265293		Equity Sale	CNE100000HD4	CHINA LONGYUAN POWER GROUP-H	272,060.00	14.62780	3,979,639.27		HKD	7.75241	66,217.05	860.92	512,481.05	1,241,262.50	353,461.65
270265295		Equity Purchase	TH7411010013	BCPG PUBLIC COMPANY LTD	108,977.00	15.07510	1,642,839.17		THB	29.86748	1,841.61	58.08	55,062.36	1,642,839.17	
270265297		Equity Purchase	PTEDP0AM0009	EDP - ENERGIAS DE PORTUGAL	14,929.00	4.95010	73,900.04		EUR	0.83108	106,993.26	26.68	88,946.90	73,900.04	
270265299		Equity Purchase	DE0006095003	ENCAVIS AG	2,823.00	20.09620	56,731.57		EUR	0.83108	82,136.57	20.48	68,282.74	56,731.57	
270265301		Equity Purchase	NO0010715139	SCATEC ASA	1,562.00	295.51710	461,597.71		NOK	8.52691	6,348.64	16.24	54,150.49	461,597.71	
270265304		Equity Purchase	DK0060094928	ORSTED SH	518.00	1,030.05790	533,569.99		DKK	6.18093	13,966.39	25.90	86,351.14	533,569.99	
270265307		Equity Purchase	IT0001157020	ERG SPA	2,662.00	25.11230	66,848.94		EUR	0.83108	96,784.60	104.56	80,540.55	66,848.94	
270265309		Equity Purchase	IT0003242622	TERNA SPA	10,292.00	6.03560	62,118.40		EUR	0.83108	89,935.68	97.17	74,841.14	62,118.40	
270265311		Equity Purchase	CA0158571053	ALGONQUIN POWER & UTILITIES	3,090.00	22.05110	68,137.90		CAD	1.27255	42,076.21	16.06	53,560.29	68,137.90	
270265312		Equity Purchase	US86771W1053	SUNRUN INC	1,028.00	73.61790	75,679.20		USD	1.00000	75,679.20	22.70	75,701.90	75,679.20	
270265313		Equity Purchase	CA8934631091	TRANSALTA RENEWABLES INC	5,960.00	21.03260	125,354.30		CAD	1.27255	77,408.23	29.55	98,535.67	125,354.30	
270265315		Equity Purchase	US2810201077	EDISON INTERNATIONAL	1,887.00	56.50710	106,628.90		USD	1.00000	106,628.90	31.99	106,660.89	106,628.90	
270265316		Equity Purchase	US30161N1019	EXELON CORP	2,168.00	41.96740	90,985.32		USD	1.00000	90,985.32	27.30	91,012.62	90,985.32	
270265317		Equity Purchase	US65339F1012	NEXTERA ENERGY INC	1,431.00	80.32570	114,946.08		USD	1.00000	114,946.08	34.48	114,980.56	114,946.08	

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
270265318		Equity Purchase	CA45790B1040	INNERGEX RENEWABLE ENERGY	2,121.00	26.83980	56,927.22		CAD	1.27255	35,153.44	13.42	44,748.06	56,927.22	
270265319		Equity Purchase	US65341B1061	NEXTERA ENERGY PARTNERS	735.00	78.58960	57,763.36		USD	1.00000	57,763.36	17.33	57,780.69	57,763.36	
270265320		Equity Purchase	GB00BLP5YB54	ATLANTICA YIELD	1,911.00	39.13530	74,787.56		USD	1.00000	74,787.56	22.44	74,810.00	74,787.56	
270292233		Equity Purchase	AU000000SKI7	SPARK INFRASTRUCTURE GROUP	33,004.00	2.12680	70,192.91		AUD	1.29258	42,012.32	16.29	54,320.68	70,192.91	

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 17/02/2021											1,181,664.42	1,441.61	1,792,767.73		
Total Securities											1,181,664.42	1,441.61	1,792,767.73		

▼ Change

Transaction type	Currencies	Quantity - Ccy #1	Quantity - Ccy #2	FX Rate	Net amount
Cash & Equivalent					
17/02/2021					
Currency Purchase	GBP/USD	26,313.50	36,559.90	0.71974	36,559.90
Currency Purchase	GBP/USD	38,974.61	54,151.21	0.71974	54,151.21
Currency Purchase	NOK/USD	555,918.74	65,751.96	8.45479	65,751.96
Currency Purchase	EUR/USD	69,245.94	83,730.67	0.82701	83,730.67
Currency Purchase	DKK/USD	638,436.78	103,866.10	6.14673	103,866.10
Currency Purchase	EUR/USD	81,117.63	98,085.65	0.82701	98,085.65
Currency Purchase	EUR/USD	74,353.40	89,906.50	0.82701	89,906.50
Currency Purchase	EUR/USD	39,545.86	47,817.98	0.82701	47,817.98
Currency Purchase	EUR/USD	88,092.01	106,518.92	0.82701	106,518.92
Currency Sale	HKD/USD	3,972,965.06	511,881.09	7.76150	511,881.09
Total 17/02/2021		5,584,963.53	1,198,269.98	27.93753	1,198,269.98
Total Cash & Equivalent		5,584,963.53	1,198,269.98	27.93753	1,198,269.98

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

from 16/02/2021 to 17/02/2021

▼ 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	291,697.61199	7,919.80720	189.39855	186.55057	-2.84798	-1.504 %

▼ NAV Progression

Class	Previous NAV	30 days	90 days	1 year	YTD
E	-1.504 %	-3.498 %	17.902 %	39.276 %	2.987 %

▼ 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	21.9800	1,387,592.17	2.550 %	3,090.00	-53,560.29	-0.1700	-15,239.05	1.834 %	-0.767 %	-1.129 %
GB00BLP5YB54	ATLANTICA YIELD	49,678.000	39.4500	1,959,797.10	3.601 %	1,911.00	-74,810.00	0.0400	2,489.63	-0.300 %	0.101 %	0.132 %
TH7411010013	BCPG PUBLIC CO LTD	2,288,523.000	14.9000	1,137,296.30	2.090 %	108,977.00	-55,062.36	-0.2000	-19,671.67	2.368 %	-1.325 %	-1.785 %
BMG162581083	BRKF RENEW PARTNERS	36,997.000	45.4300	1,680,773.71	3.089 %			0.2100	7,769.37	-0.935 %	0.464 %	0.464 %
CA11284V1058	BROKF RENEW CORP	10,151.000	48.3100	490,394.81	0.901 %			-0.2300	-2,334.73	0.281 %	-0.474 %	-0.474 %
CNE100000HD4	CHINA LONGYUAN PWR-H	1,673,750.000	14.4600	3,121,885.02	5.737 %	-272,060.00	512,481.05	-1.1000	-271,101.99	32.633 %	-7.069 %	-6.942 %
CNE100000TW9	CHINA SUNTIEN GRE -H	5,574,270.000	2.6700	1,919,805.73	3.528 %				-22.30	0.003 %		-0.001 %
US22282E1029	COVANTA HOLDING	243,181.000	14.6400	3,560,169.84	6.542 %			-0.2900	-70,522.49	8.489 %	-1.942 %	-1.942 %
FR0010242511	EDF	102,907.000	10.5850	1,310,664.85	2.409 %			0.0450	-3,810.10	0.459 %	0.427 %	-0.290 %
US2810201077	EDISON INTL	49,053.000	56.4900	2,771,003.97	5.092 %	1,887.00	-106,660.89	-0.4900	-23,175.60	2.790 %	-0.860 %	-0.862 %
PTEDP0AM0009	EDP - ENERGIAS	388,142.000	4.9530	2,313,208.81	4.251 %	14,929.00	-88,946.90	-0.0040	-17,773.50	2.139 %	-0.081 %	-0.793 %
BE0003822393	ELIA GROUP	9,193.000	96.0000	1,061,901.82	1.951 %			-0.8000	-16,546.66	1.992 %	-0.826 %	-1.534 %
DE0006095003	ENCAVIS AG	73,398.000	20.1000	1,775,154.48	3.262 %	2,823.00	-68,282.74	-0.5000	-55,043.02	6.626 %	-2.427 %	-3.124 %
IT0001157020	ERG SPA	69,201.000	25.0800	2,088,313.87	3.838 %	2,662.00	-80,540.55	-0.5800	-61,413.52	7.393 %	-2.260 %	-2.968 %
US30161N1019	EXELON CORP	56,375.000	42.1700	2,377,333.75	4.369 %	2,168.00	-91,012.62	0.1900	10,711.27	-1.289 %	0.453 %	0.471 %
CA45790B1040	INNERGEX RWBLE ENG	55,143.000	26.8100	1,161,745.91	2.135 %	2,121.00	-44,748.06	-0.3400	-18,209.97	2.192 %	-1.252 %	-1.604 %
GB00BDR05C01	NATIONAL GRID PL	95,885.000	8.6460	1,148,555.41	2.111 %			0.1600	15,238.64	-1.834 %	1.885 %	1.345 %
US65339F1012	NEXTERA ENERGY INC	37,218.000	80.6800	3,002,748.24	5.518 %	1,431.00	-114,980.56	-0.5100	-17,778.85	2.140 %	-0.628 %	-0.612 %
US65341B1061	NEXTERA ENERGY PART	19,115.000	78.7900	1,506,070.85	2.768 %	735.00	-57,780.69	-1.2400	-22,661.24	2.728 %	-1.549 %	-1.541 %
DK0060094928	ORSTED SH	13,477.000	1,031.0000	2,248,010.33	4.131 %	518.00	-86,351.14	-2.5000	-20,897.71	2.516 %	-0.242 %	-0.957 %
US7445731067	PUBLIC SERVICE ENT	29,539.000	58.0100	1,713,557.39	3.149 %			0.0600	1,772.34	-0.213 %	0.104 %	0.104 %
PTREL0AM0008	REDES ENERG NACIONAL	358,409.000	2.3150	998,356.79	1.835 %				-7,177.05	0.864 %		-0.714 %
JP3981200003	RENOVA REG	58,756.000	3,420.0000	1,897,054.80	3.486 %			-135.0000	-78,800.21	9.485 %	-3.797 %	-3.988 %
NO0010715139	SCATEC ASA	40,607.000	295.4000	1,406,759.66	2.585 %	1,562.00	-54,150.49	-3.6000	-34,680.34	4.175 %	-1.204 %	-2.500 %
AU000000SKI7	SPARK INFRASTRUCTU	693,074.000	2.1300	1,142,091.53	2.099 %	33,004.00	-54,320.68		-5,224.03	0.629 %		-0.478 %
GB0007908733	SSE PLC	38,728.000	14.2800	766,195.02	1.408 %			0.0950	1,035.43	-0.125 %	0.670 %	0.135 %
US86771W1053	SUNRUN INC	26,716.000	74.2000	1,982,327.20	3.643 %	1,028.00	-75,701.90	-3.0200	-77,002.06	9.269 %	-3.911 %	-3.882 %
IT0003242622	TERNA SPA	267,603.000	6.0420	1,945,483.58	3.575 %	10,292.00	-74,841.14	-0.0100	-16,584.19	1.996 %	-0.165 %	-0.879 %
CA8934631091	TRANSALTA RENEW INC	154,948.000	21.0500	2,563,079.19	4.710 %	5,960.00	-98,535.67	-0.0500	-14,494.45	1.745 %	-0.237 %	-0.585 %
Total Equities				52,437,332.13	96.363 %				-831,148.05	100.048 %		
Total Securities				52,437,332.13	96.363 %				-831,148.05	100.048 %		
Coupons & Dividends												
Equities												
AU000000SKI7	SPARK INFRASTRUCTU	587,443.000		20,678.49	0.038 %				-100.56	0.012 %		-0.484 %
GB0007908733	SSE PLC	35,452.000		11,984.41	0.022 %				-63.96	0.008 %		-0.531 %
CA8934631091	TRANSALTA RENEW INC	148,988.000		6,878.04	0.013 %				-24.20	0.003 %		-0.351 %

ISIN Code	Description	Quantity	Price	Market Value	% TNA	Quantity Delta	Total Settlement	Price Delta	Total P&L	P&L %	Price %	Perf %
Total Equities				39,540.94	0.073 %				-188.72	0.023 %		
Total Coupons & Dividends				39,540.94	0.073 %				-188.72	0.023 %		
Cash & Equivalent												
CASH OR PENDING												
BK065CAD	BkDep CAD SGP	13.950	0.7858	10.96	%			-0.0028	-0.04	%	-0.351 %	-0.364 %
BK065EUR	BkDep EUR SGP	2,092.030	1.2033	2,517.24	0.005 %			-0.0087	-18.09	0.002 %	-0.714 %	-0.714 %
BK065USD	BkDep USD SGP	3,432,413.750	1.0000	3,432,413.75	6.308 %	1,500,000.00	-1,500,000.00					
BDS065THB	DefPayOptPremPurch	-1,644,574.010	0.0334	-54,851.12	-0.101 %	-1,644,574.01	55,062.36	0.0334	211.24	-0.025 %		
BDC065GBP	DsPur-Ccy	65,288.110	1.3854	90,452.41	0.166 %	65,288.11		1.3854	90,452.41	-10.888 %		
BDC065NOK	DsPur-Ccy	555,918.740	0.1173	65,195.83	0.120 %	555,918.74		0.1173	65,195.83	-7.848 %		
BDC065USD	DsPur-Ccy	511,881.090	1.0000	511,881.09	0.941 %	511,881.09		1.0000	511,881.09	-61.617 %		
BDC065EUR	DsPur-Ccy	352,354.840	1.2033	423,970.96	0.779 %	352,354.84		1.2033	423,970.96	-51.035 %		
BDC065DKK	DsPur-Ccy	638,436.780	0.1618	103,291.43	0.190 %	638,436.78		0.1618	103,291.43	-12.434 %		
BDS065DKK	DsPur-Sec	-1,172,166.840	0.1618	-189,642.57	-0.349 %	-533,730.06	86,351.14	-0.0012	748.85	-0.090 %	-0.720 %	-0.720 %
BDS065EUR	DsPur-Sec	-612,160.640	1.2033	-736,582.29	-1.354 %	-259,805.80	312,611.33	-0.0087	3,047.87	-0.367 %	-0.714 %	-0.714 %
BDS065USD	DsPur-Sec	-520,946.660	1.0000	-520,946.66	-0.957 %	-520,946.66	520,946.66	1.0000				
BDS065NOK	DsPur-Sec	-1,017,654.930	0.1173	-119,346.33	-0.219 %	-461,736.19	54,150.49	-0.0016	864.65	-0.104 %	-1.309 %	-1.309 %
BDS065AUD	DsPur-Sec	-70,213.970	0.7736	-54,320.68	-0.100 %	-70,213.97	54,320.68	0.7736				
BDS065GBP	DsPur-Sec	-65,288.110	1.3854	-90,452.41	-0.166 %			-0.0074	482.72	-0.058 %	-0.531 %	-0.531 %
BDS065CAD	DsPur-Sec	-250,494.550	0.7858	-196,844.02	-0.362 %	-250,494.55	196,844.02	0.7858				
SDC065HKD	DsSal-Ccy	-3,972,965.060	0.1290	-512,475.10	-0.942 %	-3,972,965.06		0.1290	-512,475.10	61.688 %		
SDC065USD	DsSal-Ccy	-686,388.890	1.0000	-686,388.89	-1.261 %	-686,388.89		1.0000	-686,388.89	82.623 %		
SDS065HKD	DsSal-Sec	3,972,965.060	0.1290	512,475.10	0.942 %	3,972,965.06	-512,481.05	0.1290	-5.95	0.001 %		
Total CASH OR PENDING				1,980,358.70	3.639 %				1,258.98	-0.152 %		
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	-3,557.510	1.0000	-3,557.51	-0.007 %	-74.54			-74.54	0.009 %		2.140 %
F110USD	PrFinManagFees	-28,459.930	1.0000	-28,459.93	-0.052 %	-596.35			-596.35	0.072 %		2.140 %
Total MANAGEMENT FEES				-40,875.39	-0.075 %				-670.89	0.081 %		
Total Cash & Equivalent				1,939,483.31	3.564 %				588.09	-0.071 %		
Total				54,416,356.38	100.000 %				-830,748.68	100.000 %		

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

from 17/02/2021 to 17/02/2021

▼ 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		54,417,027.27	74.54	USD	74.54	USD	0.05000	Net Asset Value
Investment Manager fees		54,417,027.27	596.35	USD	596.35	USD	0.40000	Net Asset Value
Total					670.89			