

## 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 |
|-----------------------------------------------------------------------------|--------|------|--------------|------------|----------------------|-------------------|-----|------------|---------------|--------------------|-----------------------|
| <b>Diversified</b><br>LYXOR SEB IMPACT FUND - TORTOISE<br>ADVISORS UK LIMIT | 500605 | E    | EVL005060501 | Daily      | 53,458,516.06        | 0.00              | USD | 18/03/2021 | 169.80378     | 314,825.24949      | 53,458,516.06         |

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

### from 18/03/2021 to 18/03/2021

#### ▼ 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 |
|------|--------|------------------|---------------|-------------------|----------|-------------|--------------|----------|-----|----|------------------|----------------|------------|-----------|-----|
|------|--------|------------------|---------------|-------------------|----------|-------------|--------------|----------|-----|----|------------------|----------------|------------|-----------|-----|

No data found

#### ▼ Change

| Transaction type | Currencies | Quantity - Ccy #1 | Quantity - Ccy #2 | FX Rate | Net amount |
|------------------|------------|-------------------|-------------------|---------|------------|
|------------------|------------|-------------------|-------------------|---------|------------|

No data found

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

### from 16/03/2021 to 18/03/2021

#### ▼ 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<br>1 | Number of shares 2 | Difference | NAV 1     | NAV 2     | Difference | NAV Progression |
|------|-----|--------------|-------------------------|--------------------|------------|-----------|-----------|------------|-----------------|
| E    | USD | EVL005060501 | 314,825.24949           | 314,825.24949      |            | 176.28302 | 169.80378 | -6.47925   | -3.675 %        |

#### ▼ NAV Progression

| Class | Previous NAV | 30 days   | 90 days  | 1 year   | YTD      |
|-------|--------------|-----------|----------|----------|----------|
| E     | -3.675 %     | -10.346 % | -0.987 % | 85.781 % | -6.258 % |

## ▼ Details

| ISIN Code                            | Description          | Quantity      | Price      | Market Value  | % TNA    | Quantity Delta | Total Settlement | Price Delta | Total P&L     | P&L %    | Price %   | Perf %    |
|--------------------------------------|----------------------|---------------|------------|---------------|----------|----------------|------------------|-------------|---------------|----------|-----------|-----------|
| <b>Securities</b>                    |                      |               |            |               |          |                |                  |             |               |          |           |           |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |               |          |           |           |
| CA0158571053                         | ALGONQUIN POWER & UT | 116,310.000   | 19.4600    | 1,819,901.34  | 3.404 %  |                |                  | -0.6200     | -56,025.45    | 2.747 %  | -3.088 %  | -2.987 %  |
| GB00BLP5YB54                         | ATLANTICA YIELD      | 68,798.000    | 33.0100    | 2,271,021.98  | 4.248 %  |                |                  | -3.4100     | -234,601.18   | 11.501 % | -9.363 %  | -9.363 %  |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 2,282,952.000 | 14.8000    | 1,096,024.13  | 2.050 %  |                |                  | -0.1000     | -9,648.29     | 0.473 %  | -0.671 %  | -0.873 %  |
| BMG162581083                         | BRKF RENEW PARTNERS  | 46,134.000    | 39.7400    | 1,833,365.16  | 3.430 %  |                |                  | -2.3400     | -107,953.56   | 5.292 %  | -5.561 %  | -5.561 %  |
| CA11284V1058                         | BROKF RENEW CORP     | 12,658.000    | 44.4200    | 562,268.36    | 1.052 %  |                |                  | -2.1200     | -26,834.96    | 1.316 %  | -4.555 %  | -4.555 %  |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 2,006,826.000 | 9.5900     | 2,478,612.06  | 4.637 %  |                |                  | -0.1000     | -25,579.52    | 1.254 %  | -1.032 %  | -1.021 %  |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 6,318,993.000 | 2.6800     | 2,181,036.33  | 4.080 %  |                |                  | 0.0200      | 16,506.55     | -0.809 % | 0.752 %   | 0.763 %   |
| US22282E1029                         | COVANTA HOLDING      | 243,181.000   | 14.4500    | 3,513,965.45  | 6.573 %  |                |                  | -0.3400     | -82,681.54    | 4.053 %  | -2.299 %  | -2.299 %  |
| FR0010242511                         | EDF                  | 134,736.000   | 11.0000    | 1,767,399.48  | 3.306 %  |                |                  | -0.1000     | -11,505.78    | 0.564 %  | -0.901 %  | -0.647 %  |
| US2810201077                         | EDISON INTL          | 58,814.000    | 58.5600    | 3,444,147.84  | 6.443 %  |                |                  | -1.0000     | -58,814.00    | 2.883 %  | -1.679 %  | -1.679 %  |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 510,862.000   | 4.7810     | 2,912,599.23  | 5.448 %  |                |                  | -0.0560     | -26,578.69    | 1.303 %  | -1.158 %  | -0.904 %  |
| BE0003822393                         | ELIA GROUP           | 13,213.000    | 88.0000    | 1,386,572.22  | 2.594 %  |                |                  | -2.2000     | -31,029.28    | 1.521 %  | -2.439 %  | -2.189 %  |
| DE0006095003                         | ENCAVIS AG           | 106,265.000   | 17.0000    | 2,154,257.21  | 4.030 %  |                |                  | -1.0600     | -128,470.88   | 6.298 %  | -5.869 %  | -5.628 %  |
| IT0001157020                         | ERG SPA              | 75,429.000    | 23.7600    | 2,137,190.20  | 3.998 %  |                |                  | -1.2600     | -107,579.78   | 5.274 %  | -5.036 %  | -4.792 %  |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 116,012.000   | 21.4500    | 2,000,866.73  | 3.743 %  |                |                  | -1.0800     | -98,552.77    | 4.831 %  | -4.794 %  | -4.694 %  |
| US65339F1012                         | NEXTERA ENERGY INC   | 44,941.000    | 71.1300    | 3,196,653.33  | 5.980 %  |                |                  | -4.2500     | -190,999.25   | 9.363 %  | -5.638 %  | -5.638 %  |
| US65341B1061                         | NEXTERA ENERGY PART  | 20,627.000    | 66.3600    | 1,368,807.72  | 2.561 %  |                |                  | -7.5200     | -155,115.04   | 7.604 %  | -10.179 % | -10.179 % |
| DK0060094928                         | ORSTED SH            | 17,739.000    | 946.4000   | 2,692,278.31  | 5.036 %  |                |                  | -46.0000    | -123,676.10   | 6.063 %  | -4.635 %  | -4.392 %  |
| JP3981200003                         | RENOVA REG           | 58,628.000    | 3,425.0000 | 1,842,632.53  | 3.447 %  |                |                  | 35.0000     | 19,582.60     | -0.960 % | 1.032 %   | 1.074 %   |
| NO0010715139                         | SCATEC ASA           | 65,193.000    | 243.8000   | 1,879,903.66  | 3.517 %  |                |                  | -25.2000    | -187,931.38   | 9.213 %  | -9.368 %  | -9.088 %  |
| AU000000SKI7                         | SPARK INFRASTRUCTU   | 864,236.000   | 2.1200     | 1,428,116.24  | 2.671 %  |                |                  | -0.0100     | 1,781.45      | -0.087 % | -0.469 %  | 0.125 %   |
| GB0007908733                         | SSE PLC              | 46,435.000    | 14.0550    | 909,575.04    | 1.701 %  |                |                  | -0.0900     | -2,949.88     | 0.145 %  | -0.636 %  | -0.323 %  |
| US86771W1053                         | SUNRUN INC           | 39,989.000    | 51.4700    | 2,058,233.83  | 3.850 %  |                |                  | -5.3000     | -211,941.70   | 10.390 % | -9.336 %  | -9.336 %  |
| IT0003242622                         | TERNA SPA            | 352,212.000   | 6.1080     | 2,565,438.25  | 4.799 %  |                |                  | -0.1480     | -55,441.40    | 2.718 %  | -2.366 %  | -2.115 %  |
| CA8934631091                         | TRANSALTA RENEW INC  | 195,072.000   | 19.1500    | 3,003,666.20  | 5.619 %  |                |                  | -0.9300     | -142,587.69   | 6.990 %  | -4.631 %  | -4.532 %  |
| <b>Total Equities</b>                |                      |               |            | 52,504,532.83 | 98.215 % |                |                  |             | -2,038,627.52 | 99.941 % |           |           |
| <b>Total Securities</b>              |                      |               |            | 52,504,532.83 | 98.215 % |                |                  |             | -2,038,627.52 | 99.941 % |           |           |
| <b>Coupons &amp; Dividends</b>       |                      |               |            |               |          |                |                  |             |               |          |           |           |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |               |          |           |           |
| GB00BLP5YB54                         | ATLANTICA YIELD      | 68,798.000    |            | 28,895.16     | 0.054 %  |                |                  |             |               |          |           |           |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 2,618,064.000 |            | 12,993.71     | 0.024 %  |                |                  |             | -26.41        | 0.001 %  |           | -0.203 %  |
| BMG162581083                         | BRKF RENEW PARTNERS  | 38,477.000    |            | 11,687.39     | 0.022 %  |                |                  |             |               |          |           |           |
| CA11USDV1058                         | BROKF RENEW CORP     | 10,557.000    |            | 2,405.02      | 0.004 %  |                |                  |             |               |          |           |           |
| CA8934631091                         | TRANSALTA RENEW INC  | 195,072.000   |            | 9,214.51      | 0.017 %  |                |                  |             | 9.60          | %        |           | 0.104 %   |
| <b>Total Equities</b>                |                      |               |            | 65,195.79     | 0.122 %  |                |                  |             | -16.81        | 0.001 %  |           |           |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 65,195.79     | 0.122 %  |                |                  |             | -16.81        | 0.001 %  |           |           |
| <b>Cash &amp; Equivalent</b>         |                      |               |            |               |          |                |                  |             |               |          |           |           |

| ISIN Code                          | Description         | Quantity    | Price  | Market Value         | % TNA            | Quantity Delta | Total Settlement | Price Delta | Total P&L            | P&L %            | Price %    | Perf %     |
|------------------------------------|---------------------|-------------|--------|----------------------|------------------|----------------|------------------|-------------|----------------------|------------------|------------|------------|
| <b>CASH OR PENDING</b>             |                     |             |        |                      |                  |                |                  |             |                      |                  |            |            |
| BK065AUD                           | BkDep AUD SGP       | 26,728.660  | 0.7795 | 20,833.99            | 0.039 %          |                |                  | 0.0046      | 123.67               | -0.006 %         | 0.597 %    | 0.597 %    |
| BK065CAD                           | BkDep CAD SGP       | 13.950      | 0.8041 | 11.22                | %                |                |                  | 0.0008      | 0.02                 | %                | 0.104 %    | 0.179 %    |
| BK065EUR                           | BkDep EUR SGP       | 2,437.020   | 1.1925 | 2,906.15             | 0.005 %          |                |                  | 0.0031      | 7.44                 | %                | 0.256 %    | 0.257 %    |
| BK065GBP                           | BkDep GBP SGP       | 145.980     | 1.3937 | 203.45               | %                |                |                  | 0.0044      | 0.64                 | %                | 0.315 %    | 0.316 %    |
| BK065USD                           | BkDep USD SGP       | 924,259.000 | 1.0000 | 924,259.00           | 1.729 %          | 257,648.25     |                  |             | 257,648.25           | -12.631 %        |            | 38.650 %   |
| SDS065USD                          | Vte diff titres USD |             |        |                      |                  | -257,648.25    |                  | -1.0000     | -257,648.25          | 12.631 %         | -100.000 % | -100.000 % |
| <b>Total CASH OR PENDING</b>       |                     |             |        | <b>948,213.81</b>    | <b>1.774 %</b>   |                |                  |             | <b>131.77</b>        | <b>-0.006 %</b>  |            |            |
| <b>MANAGEMENT FEES</b>             |                     |             |        |                      |                  |                |                  |             |                      |                  |            |            |
| F110USD-                           | Acc-1FinManagFees   | 0.010       | 1.0000 | 0.01                 | %                |                |                  |             |                      |                  |            |            |
| F109USD-                           | PnA/pAuMFee         | -8,857.960  | 1.0000 | -8,857.96            | -0.017 %         |                |                  |             |                      |                  |            |            |
| F109USD                            | PnAuMFee            | -5,618.720  | 1.0000 | -5,618.72            | -0.011 %         | -146.47        |                  |             | -146.47              | 0.007 %          |            | 2.677 %    |
| F110USD                            | PrFinManagFees      | -44,949.700 | 1.0000 | -44,949.70           | -0.084 %         | -1,171.72      |                  |             | -1,171.72            | 0.057 %          |            | 2.677 %    |
| <b>Total MANAGEMENT FEES</b>       |                     |             |        | <b>-59,426.37</b>    | <b>-0.111 %</b>  |                |                  |             | <b>-1,318.19</b>     | <b>0.065 %</b>   |            |            |
| <b>Total Cash &amp; Equivalent</b> |                     |             |        | <b>888,787.44</b>    | <b>1.663 %</b>   |                |                  |             | <b>-1,186.42</b>     | <b>0.058 %</b>   |            |            |
| <b>Total</b>                       |                     |             |        | <b>53,458,516.06</b> | <b>100.000 %</b> |                |                  |             | <b>-2,039,830.75</b> | <b>100.000 %</b> |            |            |

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

### from 18/03/2021 to 18/03/2021

#### ▼ 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                |       | 53,459,834.25     | 146.47           | USD       | 146.47          | USD      | 0.05000  | Net Asset Value   |
| Investment Manager fees |       | 53,459,834.25     | 1,171.72         | USD       | 1,171.72        | USD      | 0.40000  | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           |                 |          | 1,318.19 |                   |