

## 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>                                 |        |      |              |            |                      |                   |     |            |               |                    |                       |
| LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT | 500605 | E    | EVL005060501 | Daily      | 64,627,353.47        | 0.00              | USD | 27/04/2021 | 178.52149     | 362,014.41708      | 64,627,353.47         |



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

### from 27/04/2021 to 27/04/2021

#### ▼ 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 |
|-------------------------|--------|------------------|---------------|-------------------------|------------|-------------|--------------|----------|-----|----------|------------------|----------------|------------|--------------|-----|
| <b>Securities</b>       |        |                  |               |                         |            |             |              |          |     |          |                  |                |            |              |     |
| <b>27/04/2021</b>       |        |                  |               |                         |            |             |              |          |     |          |                  |                |            |              |     |
| 27399032                |        | Equity Purchase  | TH7411010013  | BCPG PUBLIC COMPANY LTD | 207,109.00 | 14.14230    | 2,928,997.61 |          | THB | 31.38430 | 93,326.85        | 98.55          | 93,425.40  | 2,928,997.61 |     |
| <b>Total 27/04/2021</b> |        |                  |               |                         |            |             |              |          |     |          | 93,326.85        | 98.55          | 93,425.40  |              |     |
| <b>Total Securities</b> |        |                  |               |                         |            |             |              |          |     |          | 93,326.85        | 98.55          | 93,425.40  |              |     |

#### ▼ Change

| Transaction type                   | Currencies | Quantity - Ccy #1 | Quantity - Ccy #2 | FX Rate | Net amount |
|------------------------------------|------------|-------------------|-------------------|---------|------------|
| <b>Cash &amp; Equivalent</b>       |            |                   |                   |         |            |
| <b>27/04/2021</b>                  |            |                   |                   |         |            |
| Currency Purchase                  | EUR/USD    | 111,000.00        | 134,316.77        | 0.82640 | 134,316.77 |
| <b>Total 27/04/2021</b>            |            | 111,000.00        | 134,316.77        | 0.82640 | 134,316.77 |
| <b>Total Cash &amp; Equivalent</b> |            | 111,000.00        | 134,316.77        | 0.82640 | 134,316.77 |

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

from 26/04/2021 to 27/04/2021

### ▼ 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 | 362,014.41708           | 362,014.41708      |            | 179.28958 | 178.52149 | -0.76809   | -0.428 %        |

### ▼ NAV Progression

| Class | Previous NAV | 30 days | 90 days  | 1 year   | YTD      |
|-------|--------------|---------|----------|----------|----------|
| E     | -0.428 %     | 2.094 % | -4.929 % | 66.032 % | -1.445 % |

## v 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 | 142,448.000   | 19.9900    | 2,295,106.60  | 3.551 %  |                |                  | -0.0700     | -11,227.86  | 4.038 %   | -0.349 % | -0.487 % |
| GB00BLP5YB54                         | ATLANTICA YIELD      | 78,017.000    | 40.2000    | 3,136,283.40  | 4.853 %  |                |                  | 0.4400      | 34,327.48   | -12.345 % | 1.107 %  | 1.107 %  |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 2,795,976.000 | 13.9000    | 1,238,597.52  | 1.917 %  |                | 132.09           |             | 1,907.21    | -0.686 %  |          | 0.154 %  |
| BMG162581083                         | BRKF RENEW PARTNERS  | 50,055.000    | 40.7000    | 2,037,238.50  | 3.152 %  |                |                  | -0.4600     | -23,025.30  | 8.281 %   | -1.118 % | -1.118 % |
| CA11284V1058                         | BROKF RENEW CORP     | 12,658.000    | 44.0500    | 557,584.90    | 0.863 %  |                |                  | -0.8700     | -11,012.46  | 3.960 %   | -1.937 % | -1.937 % |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 1,820,593.000 | 11.7000    | 2,744,379.04  | 4.246 %  |                |                  | 0.0600      | 13,236.12   | -4.760 %  | 0.515 %  | 0.485 %  |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 6,747,709.000 | 2.8700     | 2,495,075.00  | 3.861 %  |                |                  |             | -765.46     | 0.275 %   |          | -0.031 % |
| US22282E1029                         | COVANTA HOLDING      | 275,767.000   | 13.9700    | 3,852,464.99  | 5.961 %  |                |                  | 0.0700      | 19,303.69   | -6.942 %  | 0.504 %  | 0.504 %  |
| US2810201077                         | EDISON INTL          | 58,814.000    | 58.5000    | 3,440,619.00  | 5.324 %  |                |                  | -0.3700     | -21,761.18  | 7.826 %   | -0.629 % | -0.629 % |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 551,731.000   | 4.7880     | 3,191,555.39  | 4.938 %  |                |                  | -0.0350     | -23,596.18  | 8.486 %   | -0.726 % | -0.734 % |
| BE0003822393                         | ELIA GROUP           | 14,270.000    | 90.2500    | 1,555,937.12  | 2.408 %  |                |                  | 0.7500      | 12,802.51   | -4.604 %  | 0.838 %  | 0.830 %  |
| DE0006095003                         | ENCAVIS AG           | 106,265.000   | 17.0000    | 2,182,529.02  | 3.377 %  |                |                  | 0.0300      | 3,671.19    | -1.320 %  | 0.177 %  | 0.168 %  |
| XXITV0001386                         | ERG SPA              | 63,370.000    | 25.7000    | 1,967,603.96  | 3.045 %  |                |                  | -0.5200     | -39,977.60  | 14.377 %  | -1.983 % | -1.991 % |
| IT0001157020                         | ERG SPA              | 30,353.000    | 25.7000    | 942,444.11    | 1.458 %  |                |                  | -0.5200     | -19,148.49  | 6.886 %   | -1.983 % | -1.991 % |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 164,105.000   | 22.5000    | 2,976,035.06  | 4.605 %  |                |                  | -0.0900     | -16,043.88  | 5.770 %   | -0.398 % | -0.536 % |
| FR0011675362                         | NEOEN SPA            | 31,100.000    | 40.7600    | 1,531,494.43  | 2.370 %  |                |                  | 0.4000      | 14,903.86   | -5.360 %  | 0.991 %  | 0.983 %  |
| US65339F1012                         | NEXTERA ENERGY INC   | 50,963.000    | 77.2800    | 3,938,420.64  | 6.094 %  |                |                  | -0.6500     | -33,125.95  | 11.913 %  | -0.834 % | -0.834 % |
| US65341B1061                         | NEXTERA ENERGY PART  | 25,262.000    | 74.3700    | 1,878,734.94  | 2.907 %  |                |                  | 0.7100      | 17,936.02   | -6.450 %  | 0.964 %  | 0.964 %  |
| DK0060094928                         | ORSTED SH            | 20,116.000    | 976.0000   | 3,189,869.54  | 4.936 %  |                |                  | -15.8000    | -51,820.40  | 18.636 %  | -1.593 % | -1.599 % |
| JP3981200003                         | RENOVA REG           | 63,311.000    | 3,355.0000 | 1,958,403.14  | 3.030 %  |                |                  | -95.0000    | -62,441.12  | 22.456 %  | -2.754 % | -3.090 % |
| NO0010715139                         | SCATEC ASA           | 94,781.000    | 265.0000   | 3,030,036.82  | 4.688 %  |                |                  | -1.3000     | -16,485.28  | 5.929 %   | -0.488 % | -0.541 % |
| AU000000SKI7                         | SPARK INFRASTRUCTU   | 718,797.000   | 2.1600     | 1,206,829.78  | 1.867 %  |                |                  |             | -5,834.36   | 2.098 %   |          | -0.481 % |
| GB0007908733                         | SSE PLC              | 101,784.000   | 14.7250    | 2,085,503.31  | 3.227 %  |                |                  | -0.0450     | -3,058.55   | 1.100 %   | -0.305 % | -0.146 % |
| US86771W1053                         | SUNRUN INC           | 48,975.000    | 56.1100    | 2,747,987.25  | 4.252 %  |                |                  | -0.7400     | -36,241.50  | 13.034 %  | -1.302 % | -1.302 % |
| IT0003242622                         | TERNA SPA            | 352,212.000   | 6.1760     | 2,628,041.95  | 4.066 %  |                |                  | -0.0080     | -3,622.01   | 1.303 %   | -0.129 % | -0.138 % |
| CA8934631091                         | TRANSALTA RENEW INC  | 221,212.000   | 19.7900    | 3,528,484.29  | 5.460 %  |                |                  | -0.0600     | -15,601.26  | 5.611 %   | -0.302 % | -0.440 % |
| <b>Total Equities</b>                |                      |               |            | 62,337,259.70 | 96.456 % |                |                  |             | -276,700.76 | 99.511 %  |          |          |
| <b>Total Securities</b>              |                      |               |            | 62,337,259.70 | 96.456 % |                |                  |             | -276,700.76 | 99.511 %  |          |          |
| <b>Coupons &amp; Dividends</b>       |                      |               |            |               |          |                |                  |             |             |           |          |          |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |             |           |          |          |
| US2810201077                         | EDISON INTL          | 58,814.000    |            | 27,274.99     | 0.042 %  |                |                  |             |             |           |          |          |
| NO0010715139                         | SCATEC ASA           | 76,498.000    |            | 7,544.29      | 0.012 %  |                |                  |             | -4.02       | 0.001 %   |          | -0.053 % |
| CA8934631091                         | TRANSALTA RENEW INC  | 195,072.000   |            | 9,236.72      | 0.014 %  |                |                  |             | -12.80      | 0.005 %   |          | -0.138 % |
| <b>Total Equities</b>                |                      |               |            | 44,056.00     | 0.068 %  |                |                  |             | -16.82      | 0.006 %   |          |          |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 44,056.00     | 0.068 %  |                |                  |             | -16.82      | 0.006 %   |          |          |
| <b>Cash &amp; Equivalent</b>         |                      |               |            |               |          |                |                  |             |             |           |          |          |
| <b>CASH OR PENDING</b>               |                      |               |            |               |          |                |                  |             |             |           |          |          |

| ISIN Code | Description         | Quantity      | Price  | Market Value | % TNA   | Quantity Delta | Total Settlement | Price Delta | Total P&L     | P&L %       | Price %    | Perf %       |
|-----------|---------------------|---------------|--------|--------------|---------|----------------|------------------|-------------|---------------|-------------|------------|--------------|
| BK065CAD  | BkDep CAD SGP       | 13.950        | 0.8060 | 11.24        | %       |                |                  | -0.0011     | -0.02         | %           | -0.138 %   | -0.178 %     |
| BK065EUR  | BkDep EUR SGP       | 1,001,324.430 | 1.2082 | 1,209,750.11 | 1.872 % | 1,111,793.87   |                  | -0.0001     | 1,343,224.81  | -483.068 %  | -0.008 %   | -1,006.352 % |
| BK065GBP  | BkDep GBP SGP       | 138.420       | 1.3915 | 192.61       | %       |                |                  | 0.0022      | 0.31          | %           | 0.159 %    | 0.161 %      |
| BK065THB  | BkDep THB SGP       |               |        |              |         | 2,932,090.63   |                  | -0.0318     | 93,311.78     | -33.558 %   | -100.000 % | -100.000 %   |
| BK065USD  | BkDep USD SGP       | 1,071,209.110 | 1.0000 | 1,071,209.11 | 1.658 % | -3,118,618.87  |                  |             | -3,118,618.87 | 1,121.559 % |            | -74.433 %    |
| BDS065THB | DefPayOptPremPurch  |               |        |              |         |                | -93,557.49       |             | -93,557.49    | 33.646 %    |            |              |
| BDC065NOK | DsPur-Ccy           |               |        |              |         | -3,761,801.47  |                  | -0.1207     | -454,054.26   | 163.293 %   | -100.000 % | -100.000 %   |
| BDC065EUR | DsPur-Ccy           |               |        |              |         | -201,393.35    |                  | -1.2083     | -243,333.52   | 87.511 %    | -100.000 % | -100.000 %   |
| BDC065CAD | DsPur-Ccy           |               |        |              |         | -815,857.77    |                  | -0.8071     | -658,490.41   | 236.815 %   | -100.000 % | -100.000 %   |
| BDC065DKK | DsPur-Ccy           |               |        |              |         | -1,468,376.76  |                  | -0.1625     | -238,585.06   | 85.803 %    | -100.000 % | -100.000 %   |
| BDC065GBP | DsPur-Ccy           |               |        |              |         | -113,458.80    |                  | -1.3893     | -157,625.15   | 56.687 %    | -100.000 % | -100.000 %   |
| BDS065NOK | DsPur-Sec           |               |        |              |         | 3,761,801.47   |                  | -0.1207     | 454,054.26    | -163.293 %  | -100.000 % | -100.000 %   |
| BDS065EUR | DsPur-Sec           |               |        |              |         | 841,256.51     |                  | -1.2083     | 1,016,448.18  | -365.549 %  | -100.000 % | -100.000 %   |
| BDS065GBP | DsPur-Sec           |               |        |              |         | 113,458.80     |                  | -1.3893     | 157,625.15    | -56.687 %   | -100.000 % | -100.000 %   |
| BDS065DKK | DsPur-Sec           |               |        |              |         | 1,468,376.76   |                  | -0.1625     | 238,585.06    | -85.803 %   | -100.000 % | -100.000 %   |
| BDS065USD | DsPur-Sec           |               |        |              |         | 1,136,555.11   | 93,425.40        | -1.0000     | 1,229,980.51  | -442.342 %  | -100.000 % | -108.220 %   |
| BDS065CAD | DsPur-Sec           |               |        |              |         | 815,857.77     |                  | -0.8071     | 658,490.41    | -236.815 %  | -100.000 % | -100.000 %   |
| SDC065USD | DsSal-Ccy           |               |        |              |         | 1,754,321.59   |                  | -1.0000     | 1,754,321.59  | -630.913 %  | -100.000 % | -100.000 %   |
| SDS065EUR | Vte diff titres EUR |               |        |              |         | -1,640,657.03  |                  | -1.2083     | -1,982,323.86 | 712.910 %   | -100.000 % | -100.000 %   |

| ISIN Code                          | Description       | Quantity    | Price  | Market Value  | % TNA     | Quantity Delta | Total Settlement | Price Delta | Total P&L   | P&L %     | Price % | Perf %  |
|------------------------------------|-------------------|-------------|--------|---------------|-----------|----------------|------------------|-------------|-------------|-----------|---------|---------|
| <b>Total CASH OR PENDING</b>       |                   |             |        | 2,281,163.07  | 3.530 %   |                |                  |             | -546.58     | 0.197 %   |         |         |
| <b>MANAGEMENT FEES</b>             |                   |             |        |               |           |                |                  |             |             |           |         |         |
| F110USD-                           | Acc-1FinManagFees | 0.010       | 1.0000 | 0.01          | %         |                |                  |             |             |           |         |         |
| F109USD-                           | PnA/pAuMFee       | -8,857.960  | 1.0000 | -8,857.96     | -0.014 %  |                |                  |             |             |           |         |         |
| F109USD                            | PnAuMFee          | -8,779.980  | 1.0000 | -8,779.98     | -0.014 %  | -88.53         |                  |             | -88.53      | 0.032 %   |         | 1.019 % |
| F110USD                            | PrFinManagFees    | -17,487.370 | 1.0000 | -17,487.37    | -0.027 %  | -708.25        |                  |             | -708.25     | 0.255 %   |         | 4.221 % |
| <b>Total MANAGEMENT FEES</b>       |                   |             |        | -35,125.30    | -0.054 %  |                |                  |             | -796.78     | 0.287 %   |         |         |
| <b>Total Cash &amp; Equivalent</b> |                   |             |        | 2,246,037.77  | 3.475 %   |                |                  |             | -1,343.36   | 0.483 %   |         |         |
| <b>Total</b>                       |                   |             |        | 64,627,353.47 | 100.000 % |                |                  |             | -278,060.94 | 100.000 % |         |         |

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

### from 27/04/2021 to 27/04/2021

#### ▼ 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                |       | 64,628,150.25     | 88.53            | USD       | 88.53           | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 64,628,150.25     | 708.25           | USD       | 708.25          | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 796.78          |          |         |                   |