

## 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      | 68,889,291.26        | 0.00              | USD | 12/07/2021 | 186.69391     | 368,995.91488      | 68,889,291.26         |

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

### from 12/07/2021 to 12/07/2021

#### ▼ 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>Coupons &amp; Dividends</b>       |        |                         |               |                               |              |             |              |          |     |         |                  |                |            |              |            |
| <b>12/07/2021</b>                    |        |                         |               |                               |              |             |              |          |     |         |                  |                |            |              |            |
| 277816117                            |        | Gone ex-Income - Equity | CNEHKD000TW9  | CHINA SUNTIEN GREEN GREE      | 7,867,829.00 |             | 1,289,618.21 |          | HKD | 7.76532 | 166,011.19       | 16,607.40      | 149,466.57 | 1,160,656.39 |            |
| <b>Total 12/07/2021</b>              |        |                         |               |                               |              |             |              |          |     |         | 166,011.19       | 16,607.40      | 149,466.57 |              |            |
| <b>Total Coupons &amp; Dividends</b> |        |                         |               |                               |              |             |              |          |     |         | 166,011.19       | 16,607.40      | 149,466.57 |              |            |
| <b>Securities</b>                    |        |                         |               |                               |              |             |              |          |     |         |                  |                |            |              |            |
| <b>12/07/2021</b>                    |        |                         |               |                               |              |             |              |          |     |         |                  |                |            |              |            |
| 277816119                            |        | Equity Sale             | CNE100000TW9  | CHINA SUNTIEN GREEN ENERGY -H | 383,919.00   | 3.57780     | 1,373,585.40 |          | HKD | 7.76226 | 176,956.93       | 296.81         | 176,660.12 | 885,830.26   | 62,764.10  |
| 277816121                            |        | Equity Sale             | CNE100000TW9  | CHINA SUNTIEN GREEN ENERGY -H | 281,395.00   | 3.43870     | 967,632.99   |          | HKD | 7.76307 | 124,645.60       | 171.68         | 124,473.92 | 649,272.91   | 40,947.50  |
| 277816123                            |        | Equity Sale             | CNE100000TW9  | CHINA SUNTIEN GREEN ENERGY -H | 676,046.00   | 3.77720     | 2,553,560.95 |          | HKD | 7.76574 | 328,824.05       | 551.50         | 328,272.55 | 1,559,865.50 | 127,741.00 |
| <b>Total 12/07/2021</b>              |        |                         |               |                               |              |             |              |          |     |         | 630,426.58       | 1,019.99       | 629,406.59 |              |            |
| <b>Total Securities</b>              |        |                         |               |                               |              |             |              |          |     |         | 630,426.58       | 1,019.99       | 629,406.59 |              |            |

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

from 09/07/2021 to 12/07/2021

### ▼ 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 | 368,995.91488           | 368,995.91488      |            | 183.66557 | 186.69391 | 3.02834    | 1.649 %         |

### ▼ NAV Progression

| Class | Previous NAV | 30 days | 90 days | 1 year   | YTD     |
|-------|--------------|---------|---------|----------|---------|
| E     | 1.649 %      | 4.420 % | 4.515 % | 46.575 % | 3.066 % |

## ▼ 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 | 193,019.000   | 18.8000    | 2,913,217.24  | 4.229 %  |                |                  | 0.0300      | 9,631.21     | 0.862 %   | 0.160 %  | 0.332 %  |
| GB00BLP5YB54                   | ATLANTICA YIELD      | 79,589.000    | 37.8100    | 3,009,260.09  | 4.368 %  |                |                  | 0.4800      | 38,202.72    | 3.419 %   | 1.286 %  | 1.286 %  |
| TH7411010013                   | BCPG PUBLIC CO LTD   | 2,852,299.000 | 13.6000    | 1,187,457.12  | 1.724 %  |                |                  | -0.1000     | -11,116.06   | -0.995 %  | -0.730 % | -0.927 % |
| BMG162581083                   | BRKF RENEW PARTNERS  | 51,063.000    | 37.8800    | 1,934,266.44  | 2.808 %  |                |                  | -0.1700     | -8,680.71    | -0.777 %  | -0.447 % | -0.447 % |
| CA11284V1058                   | BROKF RENEW CORP     | 12,913.000    | 40.2600    | 519,877.38    | 0.755 %  |                |                  | -0.6000     | -7,747.80    | -0.693 %  | -1.468 % | -1.468 % |
| CNE100000HD4                   | CHINA LONGYUAN PWR-H | 1,751,481.000 | 13.2000    | 2,976,614.21  | 4.321 %  |                |                  | -0.0400     | -8,609.13    | -0.770 %  | -0.302 % | -0.288 % |
| CNE100000TW9                   | CHINA SUNTIEN GRE -H | 6,526,469.000 | 4.0500     | 3,403,113.96  | 4.940 %  |                | -16,607.39       | 0.4900      | 395,539.09   | 35.397 %  | 13.764 % | 13.224 % |
| ES0105563003                   | CORPORACION ACCIONA  | 69,109.000    | 30.5400    | 2,504,846.86  | 3.636 %  |                |                  | -0.0600     | -4,180.96    | -0.374 %  | -0.196 % | -0.167 % |
| US22282E1029                   | COVANTA HOLDING      | 234,206.000   | 18.7700    | 4,396,046.62  | 6.381 %  |                |                  | 1.0200      | 238,890.12   | 21.378 %  | 5.746 %  | 5.746 %  |
| US2810201077                   | EDISON INTL          | 59,999.000    | 58.2000    | 3,491,941.80  | 5.069 %  |                |                  | -0.0800     | -4,799.92    | -0.430 %  | -0.137 % | -0.137 % |
| PTEDP0AM0009                   | EDP - ENERGIAS       | 562,845.000   | 4.7690     | 3,185,617.83  | 4.624 %  |                |                  | 0.1330      | 89,755.21    | 8.032 %   | 2.869 %  | 2.899 %  |
| BE0003822393                   | ELIA GROUP           | 14,557.000    | 92.0500    | 1,590,278.59  | 2.308 %  |                |                  | 1.4000      | 24,648.60    | 2.206 %   | 1.544 %  | 1.574 %  |
| DE0006095003                   | ENCAVIS AG           | 109,949.000   | 16.5500    | 2,159,567.68  | 3.135 %  |                |                  | 0.2800      | 37,162.60    | 3.326 %   | 1.721 %  | 1.751 %  |
| XXITV0001386                   | ERG SPA              | 63,370.000    | 25.4800    | 1,916,287.51  | 2.782 %  |                |                  | -0.0800     | -5,449.69    | -0.488 %  | -0.313 % | -0.284 % |
| IT0001157020                   | ERG SPA              | 32,240.000    | 25.4800    | 974,926.77    | 1.415 %  |                |                  | -0.0800     | -2,772.57    | -0.248 %  | -0.313 % | -0.284 % |
| CA45790B1040                   | INNERGEX RWBLE ENG   | 167,410.000   | 22.0400    | 2,962,156.14  | 4.300 %  |                |                  | -0.1600     | -16,392.76   | -1.467 %  | -0.721 % | -0.550 % |
| FR0011675362                   | NEOEN SPA            | 39,975.000    | 37.3800    | 1,773,394.30  | 2.574 %  |                |                  | 0.2800      | 13,802.93    | 1.235 %   | 0.755 %  | 0.784 %  |
| US65339F1012                   | NEXTERA ENERGY INC   | 51,990.000    | 75.0900    | 3,903,929.10  | 5.667 %  |                |                  | 0.1000      | 5,199.00     | 0.465 %   | 0.133 %  | 0.133 %  |
| US65341B1061                   | NEXTERA ENERGY PART  | 32,599.000    | 75.4100    | 2,458,290.59  | 3.568 %  |                |                  | 0.0800      | 2,607.92     | 0.233 %   | 0.106 %  | 0.106 %  |
| DK0060094928                   | ORSTED SH            | 20,521.000    | 951.0000   | 3,114,036.92  | 4.520 %  |                |                  | 24.4000     | 80,364.00    | 7.192 %   | 2.633 %  | 2.649 %  |
| JP3981200003                   | RENOVA REG           | 43,385.000    | 4,885.0000 | 1,921,884.00  | 2.790 %  |                |                  | 25.0000     | 7,493.00     | 0.671 %   | 0.514 %  | 0.391 %  |
| NO0010715139                   | SCATEC ASA           | 106,360.000   | 240.1000   | 2,942,175.94  | 4.271 %  |                |                  | 7.1000      | 91,857.34    | 8.220 %   | 3.047 %  | 3.223 %  |
| AU000000SKI7                   | SPARK INFRASTRUCTU   | 733,277.000   | 2.2600     | 1,241,531.49  | 1.802 %  |                |                  | 0.0200      | 12,591.14    | 1.127 %   | 0.893 %  | 1.025 %  |
| GB0007908733                   | SSE PLC              | 103,834.000   | 15.3850    | 2,219,629.45  | 3.222 %  |                |                  | 0.0950      | 23,355.96    | 2.090 %   | 0.621 %  | 1.063 %  |
| US86771W1053                   | SUNRUN INC           | 52,460.000    | 54.5700    | 2,862,742.20  | 4.156 %  |                |                  | 1.9900      | 104,395.40   | 9.342 %   | 3.785 %  | 3.785 %  |
| IT0003242622                   | TERNA SPA            | 314,303.000   | 6.5120     | 2,429,072.38  | 3.526 %  |                |                  | 0.0900      | 34,277.79    | 3.068 %   | 1.401 %  | 1.431 %  |
| CA8934631091                   | TRANSALTA RENEW INC  | 225,668.000   | 21.4700    | 3,889,707.87  | 5.646 %  |                |                  | -0.1500     | -20,465.68   | -1.831 %  | -0.694 % | -0.523 % |
| <b>Total Equities</b>          |                      |               |            | 67,881,870.48 | 98.538 % |                |                  |             | 1,119,558.75 | 100.189 % |          |          |
| <b>Total Securities</b>        |                      |               |            | 67,881,870.48 | 98.538 % |                |                  |             | 1,119,558.75 | 100.189 % |          |          |
| <b>Coupons &amp; Dividends</b> |                      |               |            |               |          |                |                  |             |              |           |          |          |
| <b>Equities</b>                |                      |               |            |               |          |                |                  |             |              |           |          |          |
| CA01585USD53                   | ALGONQUIN POWER & UT | 193,019.000   |            | 24,696.78     | 0.036 %  |                |                  |             |              |           |          |          |
| CNE1HKD00HD4                   | CHINA LONGYUAN PWR-H | 2,122,812.000 |            | 34,978.15     | 0.051 %  |                |                  |             | 4.81         | %         |          | 0.014 %  |
| CNEHKD000TW9                   | CHINA SUNTIEN GREE   |               |            |               |          |                | -151.92          |             | -151.92      | -0.014 %  |          |          |
| US2810201077                   | EDISON INTL          | 59,999.000    |            | 27,824.54     | 0.040 %  |                |                  |             |              |           |          |          |

| ISIN Code    | Description           | Quantity    | Price | Market Value | % TNA   | Quantity Delta | Total Settlement | Price Delta | Total P&L | P&L %   | Price % | Perf %  |
|--------------|-----------------------|-------------|-------|--------------|---------|----------------|------------------|-------------|-----------|---------|---------|---------|
| CA45790B1040 | INNERGEX RWBLE<br>ENG | 167,410.000 |       | 18,143.88    | 0.026 % |                |                  |             | 31.08     | 0.003 % |         | 0.172 % |
| AU000000SKI7 | SPARK<br>INFRASTRUCTU | 733,277.000 |       | 24,034.07    | 0.035 % |                |                  |             | 31.33     | 0.003 % |         | 0.131 % |

| ISIN Code                            | Description         | Quantity        | Price  | Market Value  | % TNA     | Quantity Delta | Total Settlement | Price Delta | Total P&L    | P&L %     | Price %    | Perf %   |
|--------------------------------------|---------------------|-----------------|--------|---------------|-----------|----------------|------------------|-------------|--------------|-----------|------------|----------|
| <b>Total Equities</b>                |                     |                 |        | 129,677.42    | 0.188 %   |                |                  |             | -84.70       | -0.008 %  |            |          |
| <b>Total Coupons &amp; Dividends</b> |                     |                 |        | 129,677.42    | 0.188 %   |                |                  |             | -84.70       | -0.008 %  |            |          |
| <b>Cash &amp; Equivalent</b>         |                     |                 |        |               |           |                |                  |             |              |           |            |          |
| <b>CASH OR PENDING</b>               |                     |                 |        |               |           |                |                  |             |              |           |            |          |
| BK065CAD                             | BkDep CAD SGP       | 13.950          | 0.8028 | 11.20         | %         |                |                  | 0.0014      | 0.02         | %         | 0.172 %    | 0.179 %  |
| BK065EUR                             | BkDep EUR SGP       | 1,481,147.900   | 1.1868 | 1,757,826.33  | 2.552 %   |                |                  | 0.0004      | 518.40       | 0.046 %   | 0.029 %    | 0.029 %  |
| BK065GBP                             | BkDep GBP SGP       | 138.420         | 1.3895 | 192.33        | %         |                |                  | 0.0061      | 0.84         | %         | 0.439 %    | 0.439 %  |
| BK065HKD                             | BkDep HKD SGP       |                 |        |               |           | -1,289,618.21  | 166,013.95       | -0.1287     |              |           | -100.000 % |          |
| BK065USD                             | BkDep USD SGP       | -1,431,441.910  | 1.0000 | -1,431,441.91 | -2.078 %  | 149,254.64     | -149,254.64      |             |              |           |            |          |
| BDC065USD                            | DsPur-Ccy           | 637,258.090     | 1.0000 | 637,258.09    | 0.925 %   |                |                  |             |              |           |            |          |
| SDC065JPY                            | DsSal-Ccy           | -70,315,058.000 | 0.0091 | -637,633.81   | -0.926 %  |                |                  |             | 781.23       | 0.070 %   | -0.122 %   | -0.122 % |
| SDS065JPY                            | Vte diff titres JPY | 70,315,058.000  | 0.0091 | 637,633.81    | 0.926 %   |                |                  |             | -781.23      | -0.070 %  | -0.122 %   | -0.122 % |
| <b>Total CASH OR PENDING</b>         |                     |                 |        | 963,846.04    | 1.399 %   |                |                  |             | 519.26       | 0.046 %   |            |          |
| <b>MANAGEMENT FEES</b>               |                     |                 |        |               |           |                |                  |             |              |           |            |          |
| F110USD-                             | Acc-1FinManagFees   | 0.010           | 1.0000 | 0.01          | %         |                |                  |             |              |           |            |          |
| F109USD-                             | PnA/pAuMFee         | -3,825.070      | 1.0000 | -3,825.07     | -0.006 %  |                |                  |             |              |           |            |          |
| F109USD                              | PnAuMFee            | -9,141.950      | 1.0000 | -9,141.95     | -0.013 %  | -283.12        |                  |             | -283.12      | -0.025 %  |            | 3.196 %  |
| F110USD                              | PrFinManagFees      | -73,135.670     | 1.0000 | -73,135.67    | -0.106 %  | -2,264.94      |                  |             | -2,264.94    | -0.203 %  |            | 3.196 %  |
| <b>Total MANAGEMENT FEES</b>         |                     |                 |        | -86,102.68    | -0.125 %  |                |                  |             | -2,548.06    | -0.228 %  |            |          |
| <b>Total Cash &amp; Equivalent</b>   |                     |                 |        | 877,743.36    | 1.274 %   |                |                  |             | -2,028.80    | -0.182 %  |            |          |
| <b>Total</b>                         |                     |                 |        | 68,889,291.26 | 100.000 % |                |                  |             | 1,117,445.25 | 100.000 % |            |          |

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

### from 12/07/2021 to 12/07/2021

#### ▼ 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                |       | 68,891,839.32     | 283.12           | USD       | 283.12          | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 68,891,839.32     | 2,264.94         | USD       | 2,264.94        | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 2,548.06        |          |         |                   |