

## 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      | 72,726,840.30        | 0.00              | USD | 14/09/2021 | 192.23321     | 378,326.10688      | 72,726,840.30         |



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

### from 14/09/2021 to 14/09/2021

#### ▼ 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                |        |                         |               |                                            |            |             |              |          |     |         |                  |                |            |            |     |  |
| 14/09/2021                |        |                         |               |                                            |            |             |              |          |     |         |                  |                |            |            |     |  |
| 280593859                 |        | Equity Purchase         | ES0105563003  | CORPORACION ACCIONA ENERGIAS RENOVABLES SA | 3,358.00   | 30.00000    | 100,740.00   |          | EUR | 0.84592 | 119,089.79       | 71.45          | 119,161.24 | 100,740.00 |     |  |
| Total 14/09/2021          |        |                         |               |                                            |            |             |              |          |     |         | 119,089.79       | 71.45          | 119,161.24 |            |     |  |
| Total Securities          |        |                         |               |                                            |            |             |              |          |     |         | 119,089.79       | 71.45          | 119,161.24 |            |     |  |
| Coupons & Dividends       |        |                         |               |                                            |            |             |              |          |     |         |                  |                |            |            |     |  |
| 14/09/2021                |        |                         |               |                                            |            |             |              |          |     |         |                  |                |            |            |     |  |
| 280593939                 |        | Gone ex-Income - Equity | CA8934631091  | TRANSALTA RENEW INC                        | 255,613.00 |             | 20,022.17    |          | CAD | 1.26773 | 15,796.88        | 3,948.42       | 11,845.26  | 15,016.62  |     |  |
| Total 14/09/2021          |        |                         |               |                                            |            |             |              |          |     |         | 15,796.88        | 3,948.42       | 11,845.26  |            |     |  |
| Total Coupons & Dividends |        |                         |               |                                            |            |             |              |          |     |         | 15,796.88        | 3,948.42       | 11,845.26  |            |     |  |

#### ▼ Change

| Transaction type                   | Currencies | Quantity - Ccy #1 | Quantity - Ccy #2 | FX Rate | Net amount |
|------------------------------------|------------|-------------------|-------------------|---------|------------|
| <b>Cash &amp; Equivalent</b>       |            |                   |                   |         |            |
| <b>14/09/2021</b>                  |            |                   |                   |         |            |
| Currency Purchase                  | GBP/USD    | 133,920.39        | 185,948.46        | 0.72020 | 185,948.46 |
| Currency Purchase                  | GBP/USD    | 118,758.03        | 164,919.28        | 0.72010 | 164,919.28 |
| <b>Total 14/09/2021</b>            |            | 252,678.42        | 350,867.74        | 1.44030 | 350,867.74 |
| <b>Total Cash &amp; Equivalent</b> |            | 252,678.42        | 350,867.74        | 1.44030 | 350,867.74 |

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

### from 13/09/2021 to 14/09/2021

#### ▼ 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 | 378,326.10688           | 378,326.10688      |            | 192.93145 | 192.23321 | -0.69825   | -0.362 %        |

#### ▼ NAV Progression

| Class | Previous NAV | 30 days | 90 days | 1 year   | YTD     |
|-------|--------------|---------|---------|----------|---------|
| E     | -0.362 %     | 3.290 % | 6.255 % | 42.894 % | 6.124 % |

## 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>                |                      |               |            |               |          |                |                  |             |             |           |          |          |
| GB00BLP5YB54                   | ATLANTICA YIELD      | 88,980.000    | 37.4600    | 3,333,190.80  | 4.583 %  |                |                  | 0.2700      | 24,024.60   | -9.095 %  | 0.726 %  | 0.726 %  |
| TH7411010013                   | BCPG PUBLIC CO LTD   | 2,937,069.000 | 14.2000    | 1,266,418.63  | 1.741 %  |                |                  |             | -963.81     | 0.365 %   |          | -0.076 % |
| BMG162581083                   | BRKF RENEW PARTNERS  | 52,581.000    | 39.3300    | 2,068,010.73  | 2.844 %  |                |                  | -0.0100     | -525.81     | 0.199 %   | -0.025 % | -0.025 % |
| CA11284V1058                   | BROKF RENEW CORP     | 13,297.000    | 42.3200    | 562,729.04    | 0.774 %  |                |                  | 0.0900      | 1,196.73    | -0.453 %  | 0.213 %  | 0.213 %  |
| CNE100000HD4                   | CHINA LONGYUAN PWR-H | 1,467,715.000 | 16.0400    | 3,026,650.17  | 4.162 %  |                |                  | -0.4600     | -86,224.81  | 32.641 %  | -2.788 % | -2.770 % |
| CNE100000TW9                   | CHINA SUNTIEN GRE -H | 4,696,927.000 | 5.9500     | 3,592,914.69  | 4.940 %  |                |                  | -0.3500     | -210,646.10 | 79.740 %  | -5.556 % | -5.538 % |
| ES0105563003                   | CORPORACION ACCIONA  | 81,637.000    | 30.2000    | 2,914,516.82  | 4.007 %  | 3,358.00       | -119,161.24      | -0.8000     | -70,516.89  | 26.694 %  | -2.581 % | -2.461 % |
| US22282E1029                   | COVANTA HOLDING      | 241,167.000   | 20.1000    | 4,847,456.70  | 6.665 %  |                |                  | 0.0100      | 2,411.67    | -0.913 %  | 0.050 %  | 0.050 %  |
| GB00B1VNSX38                   | DRAX GROUP PLC       | 345,111.000   | 4.3600     | 2,084,324.05  | 2.866 %  |                |                  | 0.1100      | 53,015.48   | -20.069 % | 2.588 %  | 2.610 %  |
| US2810201077                   | EDISON INTL          | 61,782.000    | 58.4800    | 3,613,011.36  | 4.968 %  |                |                  | -0.5800     | -35,833.56  | 13.565 %  | -0.982 % | -0.982 % |
| PTEDP0AM0009                   | EDP - ENERGIAS       | 579,573.000   | 4.8230     | 3,304,440.94  | 4.544 %  |                |                  | -0.0030     | 1,161.15    | -0.440 %  | -0.062 % | 0.035 %  |
| BE0003822393                   | ELIA GROUP           | 16,489.000    | 107.0000   | 2,085,694.43  | 2.868 %  |                |                  | 0.6000      | 13,713.07   | -5.191 %  | 0.564 %  | 0.662 %  |
| DE0006095003                   | ENCAVIS AG           | 113,217.000   | 15.1800    | 2,031,683.25  | 2.794 %  |                |                  | -0.0400     | -3,371.95   | 1.276 %   | -0.263 % | -0.166 % |
| IT0001157020                   | ERG SPA              | 44,545.000    | 25.5200    | 1,343,854.41  | 1.848 %  |                |                  | 0.2400      | 13,933.14   | -5.274 %  | 0.949 %  | 1.048 %  |
| XXITV0001386                   | ERG SPA              | 63,370.000    | 25.5200    | 1,911,775.82  | 2.629 %  |                |                  | 0.2400      | 19,821.38   | -7.503 %  | 0.949 %  | 1.048 %  |
| CA45790B1040                   | INNERGEX RWBLE ENG   | 189,624.000   | 20.8400    | 3,117,190.81  | 4.286 %  |                |                  | 0.2300      | 29,056.26   | -10.999 % | 1.116 %  | 0.941 %  |
| FR0011675362                   | NEOEN SPA            | 41,163.000    | 34.9800    | 1,702,156.20  | 2.340 %  |                |                  | 0.6000      | 30,823.97   | -11.668 % | 1.745 %  | 1.844 %  |
| US65339F1012                   | NEXTERA ENERGY INC   | 56,212.000    | 84.6400    | 4,757,783.68  | 6.542 %  |                |                  | 0.0600      | 3,372.72    | -1.277 %  | 0.071 %  | 0.071 %  |
| US65341B1061                   | NEXTERA ENERGY PART  | 33,568.000    | 79.6000    | 2,672,012.80  | 3.674 %  |                |                  | 0.4900      | 16,448.32   | -6.227 %  | 0.619 %  | 0.619 %  |
| DK0060094928                   | ORSTED SH            | 21,131.000    | 944.0000   | 3,171,105.19  | 4.360 %  |                |                  | -2.6000     | -5,704.70   | 2.160 %   | -0.275 % | -0.180 % |
| GB00BNQMPN80                   | RENEW ENER GLB PLC   | 164,208.000   | 9.6800     | 1,589,533.44  | 2.186 %  |                |                  | -0.0700     | -11,494.56  | 4.351 %   | -0.718 % | -0.718 % |
| JP3981200003                   | RENOVA REG           | 44,585.000    | 6,130.0000 | 2,492,303.34  | 3.427 %  |                |                  |             | 6,007.21    | -2.274 %  |          | 0.242 %  |
| NO0010715139                   | SCATEC ASA           | 136,344.000   | 173.8000   | 2,745,489.97  | 3.775 %  |                |                  | 1.8000      | 27,747.96   | -10.504 % | 1.047 %  | 1.021 %  |
| AU000000SKI7                   | SPARK INFRASTRUCTU   | 733,277.000   | 2.8200     | 1,515,826.99  | 2.084 %  |                |                  |             | -8,687.89   | 3.289 %   |          | -0.570 % |
| US86771W1053                   | SUNRUN INC           | 59,421.000    | 44.4900    | 2,643,640.29  | 3.635 %  |                |                  | -1.4600     | -86,754.66  | 32.841 %  | -3.177 % | -3.177 % |
| IT0003242622                   | TERNA SPA            | 323,644.000   | 6.7120     | 2,567,982.71  | 3.531 %  |                |                  | 0.0800      | 33,076.03   | -12.521 % | 1.206 %  | 1.305 %  |
| CA8934631091                   | TRANSALTA RENEW INC  | 255,613.000   | 19.8000    | 3,992,275.43  | 5.489 %  |                | 11,845.26        | -0.1100     | -17,296.38  | 6.548 %   | -0.552 % | -0.430 % |
| <b>Total Equities</b>          |                      |               |            | 70,953,972.69 | 97.562 % |                |                  |             | -262,211.43 | 99.261 %  |          |          |
| <b>Total Securities</b>        |                      |               |            | 70,953,972.69 | 97.562 % |                |                  |             | -262,211.43 | 99.261 %  |          |          |
| <b>Coupons &amp; Dividends</b> |                      |               |            |               |          |                |                  |             |             |           |          |          |
| <b>Equities</b>                |                      |               |            |               |          |                |                  |             |             |           |          |          |
| GB00BLP5YB54                   | ATLANTICA YIELD      | 86,412.000    |            | 37,157.16     | 0.051 %  |                |                  |             |             |           |          |          |
| TH7411010013                   | BCPG PUBLIC CO LTD   | 2,852,299.000 |            | 12,471.89     | 0.017 %  |                |                  |             | -9.49       | 0.004 %   |          | -0.076 % |
| BMG162581083                   | BRKF RENEW PARTNERS  | 51,063.000    |            | 15,510.39     | 0.021 %  |                |                  |             |             |           |          |          |
| CA11USDV1058                   | BROKF RENEW CORP     | 12,913.000    |            | 2,941.74      | 0.004 %  |                |                  |             |             |           |          |          |
| US65339F1012                   | NEXTERA ENERGY INC   | 54,590.000    |            | 14,712.01     | 0.020 %  |                |                  |             |             |           |          |          |

| ISIN Code    | Description            | Quantity    | Price | Market Value | % TNA   | Quantity Delta | Total Settlement | Price Delta | Total P&L | P&L %    | Price % | Perf %   |
|--------------|------------------------|-------------|-------|--------------|---------|----------------|------------------|-------------|-----------|----------|---------|----------|
| AU000000SKI7 | SPARK<br>INFRASTRUCTU  | 733,277.000 |       | 23,516.82    | 0.032 % |                |                  |             | -134.79   | 0.051 %  |         | -0.570 % |
| GB0007908733 | SSE PLC                | 51,917.000  |       | 40,704.83    | 0.056 % |                |                  |             | 8.60      | -0.003 % |         | 0.021 %  |
| CA8934631091 | TRANSALTA RENEW<br>INC | 255,613.000 |       | 11,845.26    | 0.016 % | 255,613.00     | -11,845.26       |             |           |          |         |          |

| 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>                |                   |               |        | 158,860.10    | 0.218 %   |                |                  |             | -135.68     | 0.051 %   |          |           |
| <b>Total Coupons &amp; Dividends</b> |                   |               |        | 158,860.10    | 0.218 %   |                |                  |             | -135.68     | 0.051 %   |          |           |
| <b>Cash &amp; Equivalent</b>         |                   |               |        |               |           |                |                  |             |             |           |          |           |
| <b>CASH OR PENDING</b>               |                   |               |        |               |           |                |                  |             |             |           |          |           |
| BK065CAD                             | BkDep CAD SGP     | 13.950        | 0.7888 | 11.00         | %         |                |                  | -0.0014     | -0.02       | %         | -0.173 % | -0.181 %  |
| BK065EUR                             | BkDep EUR SGP     | 3,808.160     | 1.1822 | 4,501.82      | 0.006 %   |                |                  | 0.0012      | 4.38        | -0.002 %  | 0.097 %  | 0.097 %   |
| BK065GBP                             | BkDep GBP SGP     | 138.420       | 1.3852 | 191.74        | %         |                |                  | 0.0003      | 0.04        | %         | 0.021 %  | 0.021 %   |
| BK065USD                             | BkDep USD SGP     | 1,991,034.890 | 1.0000 | 1,991,034.89  | 2.738 %   | -164,919.28    |                  |             | -164,919.28 | 62.430 %  |          | -7.649 %  |
| BDC065GBP                            | DsPur-Ccy         | 133,920.390   | 1.3852 | 185,509.71    | 0.255 %   | 133,920.39     |                  | 1.3852      | 185,509.71  | -70.225 % |          |           |
| BDS065GBP                            | DsPur-Sec         | -133,920.390  | 1.3852 | -185,509.71   | -0.255 %  | 118,758.03     |                  | 0.0003      | 164,432.49  | -62.246 % | 0.021 %  | -46.988 % |
| BDS065EUR                            | DsPur-Sec         | -100,800.440  | 1.1822 | -119,161.24   | -0.164 %  | -100,800.44    | 119,161.24       | 1.1822      |             |           |          |           |
| SDC065USD                            | DsSal-Ccy         | -185,948.460  | 1.0000 | -185,948.46   | -0.256 %  | -185,948.46    |                  | 1.0000      | -185,948.46 | 70.391 %  |          |           |
| <b>Total CASH OR PENDING</b>         |                   |               |        | 1,690,629.75  | 2.325 %   |                |                  |             | -921.14     | 0.349 %   |          |           |
| <b>MANAGEMENT FEES</b>               |                   |               |        |               |           |                |                  |             |             |           |          |           |
| F110USD-                             | Acc-1FinManagFees | 0.010         | 1.0000 | 0.01          | %         |                |                  |             |             |           |          |           |
| F109USD-                             | PnA/pAuMFee       | -3,825.070    | 1.0000 | -3,825.07     | -0.005 %  |                |                  |             |             |           |          |           |
| F109USD                              | PnAuMFee          | -15,219.310   | 1.0000 | -15,219.31    | -0.021 %  | -99.63         |                  |             | -99.63      | 0.038 %   |          | 0.659 %   |
| F110USD                              | PrFinManagFees    | -57,577.870   | 1.0000 | -57,577.87    | -0.079 %  | -797.02        |                  |             | -797.02     | 0.302 %   |          | 1.404 %   |
| <b>Total MANAGEMENT FEES</b>         |                   |               |        | -76,622.24    | -0.105 %  |                |                  |             | -896.65     | 0.339 %   |          |           |
| <b>Total Cash &amp; Equivalent</b>   |                   |               |        | 1,614,007.51  | 2.219 %   |                |                  |             | -1,817.79   | 0.688 %   |          |           |
| <b>Total</b>                         |                   |               |        | 72,726,840.30 | 100.000 % |                |                  |             | -264,164.90 | 100.000 % |          |           |

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

from 14/09/2021 to 14/09/2021

### ▼ 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                |       | 72,727,736.95     | 99.63            | USD       | 99.63           | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 72,727,736.95     | 797.02           | USD       | 797.02          | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 896.65          |          |         |                   |