

## 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      | 68,171,922.09        | 0.00              | USD | 07/01/2022 | 176.14333     | 387,025.27448      | 68,171,922.09         |



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

### from 07/01/2022 to 07/01/2022

#### ▼ 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      | 31/12/2021        | 30/12/2022 |

#### ▼ 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>07/01/2022</b>       |        |                  |               |                              |           |             |              |          |     |         |                  |                |            |              |     |
| 286226199               |        | Equity Purchase  | CNE100000HD4  | CHINA LONGYUAN POWER GROUP-H | 77,989.00 | 15.86140    | 1,237,014.72 |          | HKD | 7.80046 | 158,582.27       | 313.87         | 158,896.14 | 1,237,014.72 |     |
| <b>Total 07/01/2022</b> |        |                  |               |                              |           |             |              |          |     |         | 158,582.27       | 313.87         | 158,896.14 |              |     |
| <b>Total Securities</b> |        |                  |               |                              |           |             |              |          |     |         | 158,582.27       | 313.87         | 158,896.14 |              |     |

#### ▼ Change

| Transaction type                   | Currencies | Quantity - Ccy #1 | Quantity - Ccy #2 | FX Rate | Net amount |
|------------------------------------|------------|-------------------|-------------------|---------|------------|
| <b>Cash &amp; Equivalent</b>       |            |                   |                   |         |            |
| <b>07/01/2022</b>                  |            |                   |                   |         |            |
| Currency Purchase                  | HKD/USD    | 1,239,463.03      | 159,097.25        | 7.79060 | 159,097.25 |
| <b>Total 07/01/2022</b>            |            | 1,239,463.03      | 159,097.25        | 7.79060 | 159,097.25 |
| <b>Total Cash &amp; Equivalent</b> |            | 1,239,463.03      | 159,097.25        | 7.79060 | 159,097.25 |

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

from 05/01/2022 to 07/01/2022

### ▼ 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      | 31/12/2021        | 30/12/2022 |

### ▼ Summary

| Unit | Ccy | ISIN Code    | Outstanding shares<br>1 | Number of shares 2 | Difference | NAV 1     | NAV 2     | Difference | NAV Progression |
|------|-----|--------------|-------------------------|--------------------|------------|-----------|-----------|------------|-----------------|
| E    | USD | EVL005060501 | 387,025.27448           | 387,025.27448      |            | 181.50615 | 176.14333 | -5.36282   | -2.955 %        |

### ▼ NAV Progression

| Class | Previous NAV | 30 days  | 90 days  | 1 year    | YTD      |
|-------|--------------|----------|----------|-----------|----------|
| E     | -2.955 %     | -7.607 % | -4.648 % | -11.740 % | -5.800 % |

## ▼ 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      | 91,649.000    | 34.1300    | 3,127,980.37  | 4.588 %  |                |                  | -0.3500     | -32,077.15    | 1.545 %  | -1.015 % | -1.015 % |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 3,025,181.000 | 12.0000    | 1,078,415.95  | 1.582 %  |                |                  |             | -15,186.55    | 0.732 %  |          | -1.389 % |
| BMG162581083                         | BRKF RENEW PARTNERS  | 52,581.000    | 34.1200    | 1,794,063.72  | 2.632 %  |                |                  | 0.0700      | 3,680.67      | -0.177 % | 0.206 %  | 0.206 %  |
| CA11284V1058                         | BROKF RENEW CORP     | 13,696.000    | 34.7300    | 475,662.08    | 0.698 %  |                |                  | -0.3000     | -4,108.80     | 0.198 %  | -0.856 % | -0.856 % |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 1,637,765.000 | 15.8000    | 3,318,232.50  | 4.867 %  | 77,989.00      | -158,896.14      | -1.0600     | -214,686.37   | 10.344 % | -6.287 % | -6.363 % |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 3,541,886.000 | 5.7300     | 2,602,479.64  | 3.818 %  |                |                  | -0.3300     | -151,339.43   | 7.292 %  | -5.446 % | -5.496 % |
| ES0105563003                         | CORPORACION ACCIONA  | 88,690.000    | 29.4100    | 2,959,981.57  | 4.342 %  |                |                  | -1.0400     | -101,565.52   | 4.893 %  | -3.415 % | -3.317 % |
| GB00B1VNSX38                         | DRAX GROUP PLC       | 429,224.000   | 5.9650     | 3,475,213.75  | 5.098 %  |                |                  | -0.0700     | -38,900.25    | 1.874 %  | -1.160 % | -1.107 % |
| US2810201077                         | EDISON INTL          | 63,635.000    | 65.0000    | 4,136,275.00  | 6.067 %  |                |                  | -0.2000     | -12,727.00    | 0.613 %  | -0.307 % | -0.307 % |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 722,321.000   | 4.5360     | 3,718,113.26  | 5.454 %  |                |                  | -0.2140     | -171,467.95   | 8.261 %  | -4.505 % | -4.408 % |
| BE0003822393                         | ELIA GROUP           | 16,984.000    | 111.5000   | 2,148,988.92  | 3.152 %  |                |                  | -2.1000     | -38,255.44    | 1.843 %  | -1.849 % | -1.749 % |
| DE0006095003                         | ENCAVIS AG           | 116,614.000   | 14.2700    | 1,888,400.00  | 2.770 %  |                |                  | -0.8300     | -107,811.86   | 5.194 %  | -5.497 % | -5.401 % |
| XXITV0001386                         | ERG SPA              | 63,370.000    | 27.5600    | 1,981,902.33  | 2.907 %  |                |                  | -1.1000     | -77,014.89    | 3.711 %  | -3.838 % | -3.741 % |
| IT0001157020                         | ERG SPA              | 59,011.000    | 27.5600    | 1,845,574.22  | 2.707 %  |                |                  | -1.1000     | -71,717.31    | 3.455 %  | -3.838 % | -3.741 % |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 195,313.000   | 17.4500    | 2,689,315.31  | 3.945 %  |                |                  | -0.2100     | -26,773.22    | 1.290 %  | -1.189 % | -0.986 % |
| FR0011675362                         | NEOEN SPA            | 42,398.000    | 34.3600    | 1,653,171.28  | 2.425 %  |                |                  | -1.4800     | -69,460.14    | 3.347 %  | -4.129 % | -4.032 % |
| US65339F1012                         | NEXTERA ENERGY INC   | 53,401.000    | 86.4100    | 4,614,380.41  | 6.769 %  |                |                  | -3.3200     | -177,291.32   | 8.542 %  | -3.700 % | -3.700 % |
| US65341B1061                         | NEXTERA ENERGY PART  | 38,033.000    | 79.1000    | 3,008,410.30  | 4.413 %  |                |                  | -0.2600     | -9,888.58     | 0.476 %  | -0.328 % | -0.328 % |
| US18539C2044                         | NRG YIELD INC        | 89,823.000    | 33.8600    | 3,041,406.78  | 4.461 %  |                |                  | -0.1100     | -9,880.53     | 0.476 %  | -0.324 % | -0.324 % |
| DK0060094928                         | ORSTED SH            | 22,821.000    | 729.6000   | 2,540,337.43  | 3.726 %  |                |                  | -74.6000    | -256,718.32   | 12.369 % | -9.276 % | -9.178 % |
| GB00BNQMPN80                         | RENEW ENER GLB PLC   | 372,006.000   | 6.9900     | 2,600,321.94  | 3.814 %  |                |                  | -0.3700     | -137,642.22   | 6.632 %  | -5.027 % | -5.027 % |
| JP3981200003                         | RENOVA REG           | 43,116.000    | 1,830.0000 | 682,368.46    | 1.001 %  |                |                  | -55.0000    | -19,537.14    | 0.941 %  | -2.918 % | -2.783 % |
| NO0010715139                         | SCATEC ASA           | 140,434.000   | 139.8000   | 2,215,442.81  | 3.250 %  |                |                  | -13.8000    | -236,658.61   | 11.402 % | -8.984 % | -9.651 % |
| US86771W1053                         | SUNRUN INC           | 75,167.000    | 31.7200    | 2,384,297.24  | 3.497 %  |                |                  | 0.3000      | 22,550.10     | -1.086 % | 0.955 %  | 0.955 %  |
| IT0003242622                         | TERNA SPA            | 421,691.000   | 6.8620     | 3,283,706.80  | 4.817 %  |                |                  | -0.2380     | -110,448.22   | 5.321 %  | -3.352 % | -3.254 % |
| CA8934631091                         | TRANSALTA RENEW INC  | 263,281.000   | 18.1600    | 3,772,684.65  | 5.534 %  |                |                  | -0.0800     | -8,835.54     | 0.426 %  | -0.439 % | -0.234 % |
| <b>Total Equities</b>                |                      |               |            | 67,037,126.72 | 98.335 % |                |                  |             | -2,073,761.59 | 99.914 % |          |          |
| <b>Total Securities</b>              |                      |               |            | 67,037,126.72 | 98.335 % |                |                  |             | -2,073,761.59 | 99.914 % |          |          |
| <b>Coupons &amp; Dividends</b>       |                      |               |            |               |          |                |                  |             |               |          |          |          |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |               |          |          |          |
| US2810201077                         | EDISON INTL          | 63,635.000    |            | 31,181.15     | 0.046 %  |                |                  |             |               |          |          |          |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 195,313.000   |            | 20,805.60     | 0.031 %  |                |                  |             | 42.74         | -0.002 % |          | 0.206 %  |
| <b>Total Equities</b>                |                      |               |            | 51,986.75     | 0.076 %  |                |                  |             | 42.74         | -0.002 % |          |          |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 51,986.75     | 0.076 %  |                |                  |             | 42.74         | -0.002 % |          |          |
| <b>Cash &amp; Equivalent</b>         |                      |               |            |               |          |                |                  |             |               |          |          |          |
| <b>CASH OR PENDING</b>               |                      |               |            |               |          |                |                  |             |               |          |          |          |
| BK065CAD                             | BkDep CAD SGP        | 13.950        | 0.7891     | 11.01         | %        |                |                  | 0.0016      | 0.03          | %        | 0.206 %  | 0.273 %  |

| ISIN Code | Description   | Quantity       | Price  | Market Value | % TNA    | Quantity Delta | Total Settlement | Price Delta | Total P&L   | P&L %    | Price % | Perf %  |
|-----------|---------------|----------------|--------|--------------|----------|----------------|------------------|-------------|-------------|----------|---------|---------|
| BK065EUR  | BkDep EUR SGP | 47,286.980     | 1.1348 | 53,661.26    | 0.079 %  |                |                  | 0.0012      | 54.38       | -0.003 % | 0.101 % | 0.101 % |
| BK065GBP  | BkDep GBP SGP | 138.420        | 1.3573 | 187.88       | %        |                |                  | 0.0007      | 0.10        | %        | 0.054 % | 0.053 % |
| BK065USD  | BkDep USD SGP | 1,279,576.510  | 1.0000 | 1,279,576.51 | 1.877 %  |                |                  |             |             |          |         |         |
| BDC065HKD | DsPur-Ccy     | 1,239,463.030  | 0.1282 | 158,939.45   | 0.233 %  | 1,239,463.03   |                  | 0.1282      | 158,939.45  | -7.658 % |         |         |
| BDS065HKD | DsPur-Sec     | -1,239,463.030 | 0.1282 | -158,939.45  | -0.233 % | -1,239,463.03  | 158,896.14       | 0.1282      | -43.31      | 0.002 %  |         |         |
| SDC065USD | DsSal-Ccy     | -159,097.250   | 1.0000 | -159,097.25  | -0.233 % | -159,097.25    |                  | 1.0000      | -159,097.25 | 7.665 %  |         |         |

| 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>       |                   |             |        | 1,174,339.41  | 1.723 %   |                |                  |             | -146.60       | 0.007 %   |         |          |
| <b>MANAGEMENT FEES</b>             |                   |             |        |               |           |                |                  |             |               |           |         |          |
| F110USD-                           | Acc-1FinManagFees | -62,961.680 | 1.0000 | -62,961.68    | -0.092 %  |                |                  |             |               |           |         |          |
| F109USD-                           | PnA/pAuMFee       | -21,565.760 | 1.0000 | -21,565.76    | -0.032 %  |                |                  |             |               |           |         |          |
| F109USD                            | PnAuMFee          | -778.150    | 1.0000 | -778.15       | -0.001 %  | -186.78        |                  |             | -186.78       | 0.009 %   |         | 31.584 % |
| F110USD                            | PrFinManagFees    | -6,225.200  | 1.0000 | -6,225.20     | -0.009 %  | -1,494.22      |                  |             | -1,494.22     | 0.072 %   |         | 31.584 % |
| <b>Total MANAGEMENT FEES</b>       |                   |             |        | -91,530.79    | -0.134 %  |                |                  |             | -1,681.00     | 0.081 %   |         |          |
| <b>Total Cash &amp; Equivalent</b> |                   |             |        | 1,082,808.62  | 1.588 %   |                |                  |             | -1,827.60     | 0.088 %   |         |          |
| <b>Total</b>                       |                   |             |        | 68,171,922.09 | 100.000 % |                |                  |             | -2,075,546.45 | 100.000 % |         |          |

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

from 07/01/2022 to 07/01/2022

### ▼ 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      | 31/12/2021        | 30/12/2022 |

### ▼ Fees Details

| Fees description        | Class | Calculation Basis | Fees - Local ccy | Local ccy | Fees - Base ccy | Base ccy | Rate    | Calculation basis |
|-------------------------|-------|-------------------|------------------|-----------|-----------------|----------|---------|-------------------|
| AuM fees                |       | 68,173,603.09     | 186.78           | USD       | 186.78          | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 68,173,603.09     | 1,494.22         | USD       | 1,494.22        | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 1,681.00        |          |         |                   |