

## 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      | 66,138,814.46        | 0.00              | USD | 18/01/2022 | 170.89017     | 387,025.27448      | 66,138,814.46         |



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

### from 18/01/2022 to 18/01/2022

#### ▼ 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>Coupons &amp; Dividends</b>       |        |                                         |               |                    |            |             |              |          |     |         |                  |                |            |           |        |
| <b>18/01/2022</b>                    |        |                                         |               |                    |            |             |              |          |     |         |                  |                |            |           |        |
| 286770724                            |        | Cash collection from a corporate action | CA45790B1040  | INNERGEX RWBLE ENG | 195,313.00 |             | 35,156.34    |          | CAD | 1.25790 | 27,948.43        | 6,987.10       | 20,961.33  | 26,367.26 | 341.75 |
| <b>Total 18/01/2022</b>              |        |                                         |               |                    |            |             |              |          |     |         | 27,948.43        | 6,987.10       | 20,961.33  |           |        |
| <b>Total Coupons &amp; Dividends</b> |        |                                         |               |                    |            |             |              |          |     |         | 27,948.43        | 6,987.10       | 20,961.33  |           |        |

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

### from 17/01/2022 to 18/01/2022

#### ▼ 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      |            | 173.68757 | 170.89017 | -2.79740   | -1.611 %        |

#### ▼ NAV Progression

| Class | Previous NAV | 30 days  | 90 days   | 1 year    | YTD      |
|-------|--------------|----------|-----------|-----------|----------|
| E     | -1.611 %     | -9.201 % | -13.288 % | -11.599 % | -8.610 % |

## 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      | 91,649.000    | 32.2800    | 2,958,429.72  | 4.473 %  |                |                  | -0.7700     | -70,569.73    | 6.518 %  | -2.330 % | -2.330 % |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 3,025,181.000 | 12.1000    | 1,104,879.27  | 1.671 %  |                |                  | -0.2000     | -19,537.25    | 1.805 %  | -1.626 % | -1.738 % |
| BMG162581083                         | BRKF RENEW PARTNERS  | 52,581.000    | 32.6400    | 1,716,243.84  | 2.595 %  |                |                  | -0.1100     | -5,783.91     | 0.534 %  | -0.336 % | -0.336 % |
| CA11284V1058                         | BROKF RENEW CORP     | 13,696.000    | 33.1400    | 453,885.44    | 0.686 %  |                |                  | -0.1600     | -2,191.36     | 0.202 %  | -0.480 % | -0.480 % |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 1,637,765.000 | 17.2200    | 3,619,686.46  | 5.473 %  |                |                  | 0.1600      | 33,552.39     | -3.099 % | 0.938 %  | 0.936 %  |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 3,541,886.000 | 5.4700     | 2,486,612.57  | 3.760 %  |                |                  | 0.0500      | 22,674.58     | -2.094 % | 0.923 %  | 0.920 %  |
| ES0105563003                         | CORPORACION ACCIONA  | 88,690.000    | 28.6500    | 2,882,220.57  | 4.358 %  |                |                  | -0.0700     | -22,325.14    | 2.062 %  | -0.244 % | -0.769 % |
| GB00B1VNSX38                         | DRAX GROUP PLC       | 429,224.000   | 5.8650     | 3,419,333.51  | 5.170 %  |                |                  | -0.2950     | -189,687.11   | 17.520 % | -4.789 % | -5.256 % |
| US2810201077                         | EDISON INTL          | 63,635.000    | 63.7500    | 4,056,731.25  | 6.134 %  |                |                  |             |               |          |          |          |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 722,321.000   | 4.4800     | 3,670,592.62  | 5.550 %  |                |                  | -0.0060     | -24,357.97    | 2.250 %  | -0.134 % | -0.659 % |
| BE0003822393                         | ELIA GROUP           | 16,984.000    | 113.3000   | 2,182,718.97  | 3.300 %  |                |                  | -1.2000     | -34,785.95    | 3.213 %  | -1.048 % | -1.569 % |
| DE0006095003                         | ENCAVIS AG           | 116,614.000   | 14.2100    | 1,879,631.45  | 2.842 %  |                |                  | -0.2000     | -36,537.50    | 3.375 %  | -1.388 % | -1.907 % |
| XXITV0001386                         | ERG SPA              | 63,370.000    | 25.6200    | 1,841,580.74  | 2.784 %  |                |                  | 0.3800      | 17,717.87     | -1.637 % | 1.506 %  | 0.971 %  |
| IT0001157020                         | ERG SPA              | 44,182.000    | 25.6200    | 1,283,962.76  | 1.941 %  |                |                  | 0.3800      | 12,353.02     | -1.141 % | 1.506 %  | 0.971 %  |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 195,313.000   | 17.3700    | 2,707,910.22  | 4.094 %  |                |                  | 0.0700      | 9,747.29      | -0.900 % | 0.405 %  | 0.361 %  |
| FR0011675362                         | NEOEN SPA            | 42,398.000    | 34.1600    | 1,642,824.48  | 2.484 %  |                |                  | -0.8400     | -49,300.90    | 4.554 %  | -2.400 % | -2.914 % |
| US65339F1012                         | NEXTERA ENERGY INC   | 53,401.000    | 81.2500    | 4,338,831.25  | 6.560 %  |                |                  | -1.9500     | -104,131.95   | 9.618 %  | -2.344 % | -2.344 % |
| US65341B1061                         | NEXTERA ENERGY PART  | 38,033.000    | 72.9000    | 2,772,605.70  | 4.192 %  |                |                  | -3.3500     | -127,410.55   | 11.768 % | -4.393 % | -4.393 % |
| US18539C2044                         | NRG YIELD INC        | 89,823.000    | 32.6700    | 2,934,517.41  | 4.437 %  |                |                  | -0.2900     | -26,048.67    | 2.406 %  | -0.880 % | -0.880 % |
| DK0060094928                         | ORSTED SH            | 22,821.000    | 729.0000   | 2,535,544.80  | 3.834 %  |                |                  | -1.8000     | -19,774.42    | 1.826 %  | -0.246 % | -0.774 % |
| GB00BNQMPN80                         | RENEW ENER GLB PLC   | 372,006.000   | 6.3000     | 2,343,637.80  | 3.544 %  |                |                  | -0.4200     | -156,242.52   | 14.431 % | -6.250 % | -6.250 % |
| JP3981200003                         | RENOVA REG           | 43,116.000    | 1,742.0000 | 655,707.96    | 0.991 %  |                |                  | 94.0000     | 35,815.60     | -3.308 % | 5.704 %  | 5.778 %  |
| NO0010715139                         | SCATEC ASA           | 140,434.000   | 133.4000   | 2,129,244.27  | 3.219 %  |                |                  | -4.1500     | -85,397.72    | 7.888 %  | -3.017 % | -3.856 % |
| US86771W1053                         | SUNRUN INC           | 82,684.000    | 29.0400    | 2,401,143.36  | 3.630 %  |                |                  | -2.7700     | -229,034.68   | 21.155 % | -8.708 % | -8.708 % |
| IT0003242622                         | TERNA SPA            | 421,691.000   | 6.8580     | 3,280,346.69  | 4.960 %  |                |                  | 0.0180      | -8,696.36     | 0.803 %  | 0.263 %  | -0.264 % |
| CA8934631091                         | TRANSALTA RENEW INC  | 263,281.000   | 16.6700    | 3,503,147.40  | 5.297 %  |                |                  |             | -1,513.76     | 0.140 %  |          | -0.043 % |
| <b>Total Equities</b>                |                      |               |            | 64,801,970.51 | 97.979 % |                |                  |             | -1,081,466.70 | 99.889 % |          |          |
| <b>Total Securities</b>              |                      |               |            | 64,801,970.51 | 97.979 % |                |                  |             | -1,081,466.70 | 99.889 % |          |          |
| <b>Coupons &amp; Dividends</b>       |                      |               |            |               |          |                |                  |             |               |          |          |          |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |               |          |          |          |
| US2810201077                         | EDISON INTL          | 63,635.000    |            | 31,181.15     | 0.047 %  |                |                  |             |               |          |          |          |
| CA45790B1040                         | INNERGEX RWBLE ENG   |               |            |               |          |                | -93.70           |             | -93.70        | 0.009 %  |          |          |
| CA8934631091                         | TRANSALTA RENEW INC  | 263,281.000   |            | 12,345.60     | 0.019 %  |                |                  |             | -5.33         | %        |          | -0.043 % |
| <b>Total Equities</b>                |                      |               |            | 43,526.75     | 0.066 %  |                |                  |             | -99.03        | 0.009 %  |          |          |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 43,526.75     | 0.066 %  |                |                  |             | -99.03        | 0.009 %  |          |          |
| <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        | 0.7982 | 11.13        | %       | -26,367.26     | 21,055.03        | -0.0003     | -0.01     | %       | -0.043 % | %        |
| BK065EUR  | BkDep EUR SGP | 47,286.980    | 1.1343 | 53,637.62    | 0.081 % |                |                  | -0.0060     | -283.72   | 0.026 % | -0.526 % | -0.526 % |
| BK065GBP  | BkDep GBP SGP | 138.420       | 1.3583 | 188.01       | %       |                |                  | -0.0067     | -0.93     | %       | -0.490 % | -0.492 % |
| BK065USD  | BkDep USD SGP | 1,340,147.480 | 1.0000 | 1,340,147.48 | 2.026 % | 20,961.33      | -20,961.33       |             |           |         |          |          |

| 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>       |                   |             |        | 1,393,984.24  | 2.108 %   |                |                  |             | -284.66       | 0.026 %   |         |         |
| <b>MANAGEMENT FEES</b>             |                   |             |        |               |           |                |                  |             |               |           |         |         |
| F110USD-                           | Acc-1FinManagFees | -62,961.680 | 1.0000 | -62,961.68    | -0.095 %  |                |                  |             |               |           |         |         |
| F109USD-                           | PnA/pAuMFee       | -21,565.760 | 1.0000 | -21,565.76    | -0.033 %  |                |                  |             |               |           |         |         |
| F109USD                            | PnAuMFee          | -1,793.290  | 1.0000 | -1,793.29     | -0.003 %  | -90.60         |                  |             | -90.60        | 0.008 %   |         | 5.321 % |
| F110USD                            | PrFinManagFees    | -14,346.310 | 1.0000 | -14,346.31    | -0.022 %  | -724.82        |                  |             | -724.82       | 0.067 %   |         | 5.321 % |
| <b>Total MANAGEMENT FEES</b>       |                   |             |        | -100,667.04   | -0.152 %  |                |                  |             | -815.42       | 0.075 %   |         |         |
| <b>Total Cash &amp; Equivalent</b> |                   |             |        | 1,293,317.20  | 1.955 %   |                |                  |             | -1,100.08     | 0.102 %   |         |         |
| <b>Total</b>                       |                   |             |        | 66,138,814.46 | 100.000 % |                |                  |             | -1,082,665.81 | 100.000 % |         |         |

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

### from 18/01/2022 to 18/01/2022

#### ▼ 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                |       | 66,139,629.88     | 90.60            | USD       | 90.60           | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 66,139,629.88     | 724.82           | USD       | 724.82          | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 815.42          |          |         |                   |