

## 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      | 66,485,693.52        | 0.00              | USD | 28/02/2022 | 176.75821     | 376,139.20298      | 66,485,693.52         |



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

### from 28/02/2022 to 28/02/2022

#### ▼ 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>28/02/2022</b>                    |        |                                         |               |                     |            |             |              |          |     |         |                  |                |            |            |        |
| 289195569                            |        | Equity Purchase                         | US18539C2044  | NRG YIELD INC       | 4,491.00   | 33.14168    | 148,839.28   |          | USD | 1.00000 | 148,839.28       | 44.91          | 148,884.19 | 148,839.28 |        |
| <b>Total 28/02/2022</b>              |        |                                         |               |                     |            |             |              |          |     |         | 148,839.28       | 44.91          | 148,884.19 |            |        |
| <b>Total Securities</b>              |        |                                         |               |                     |            |             |              |          |     |         | 148,839.28       | 44.91          | 148,884.19 |            |        |
| <b>Coupons &amp; Dividends</b>       |        |                                         |               |                     |            |             |              |          |     |         |                  |                |            |            |        |
| <b>28/02/2022</b>                    |        |                                         |               |                     |            |             |              |          |     |         |                  |                |            |            |        |
| 289196442                            |        | Gone ex-Income - Equity                 | US18539C2044  | NRG YIELD INC       | 89,823.00  |             | 31,150.62    |          | USD | 1.00000 | 31,150.62        | 9,345.18       | 21,805.43  | 21,805.43  |        |
| 289196443                            |        | Gone ex-Income - Equity                 | US65339F1012  | NEXTERA ENERGY INC  | 53,401.00  |             | 22,695.43    |          | USD | 1.00000 | 22,695.43        | 6,808.63       | 15,886.80  | 15,886.80  |        |
| 289247582                            |        | Cash collection from a corporate action | CA8934631091  | TRANSALTA RENEW INC | 276,445.00 |             | 21,653.93    |          | CAD | 1.28284 | 16,879.72        | 4,219.93       | 12,659.79  | 16,240.45  | -80.77 |
| <b>Total 28/02/2022</b>              |        |                                         |               |                     |            |             |              |          |     |         | 70,725.76        | 20,373.74      | 50,352.02  |            |        |
| <b>Total Coupons &amp; Dividends</b> |        |                                         |               |                     |            |             |              |          |     |         | 70,725.76        | 20,373.74      | 50,352.02  |            |        |

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

from 25/02/2022 to 28/02/2022

### ▼ 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 | 376,139.20298           | 376,139.20298      |            | 170.60632 | 176.75821 | 6.15190    | 3.606 %         |

### ▼ NAV Progression

| Class | Previous NAV | 30 days | 90 days  | 1 year  | YTD      |
|-------|--------------|---------|----------|---------|----------|
| E     | 3.606 %      | 8.359 % | -6.352 % | 1.835 % | -5.472 % |

## ▼ 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      | 96,231.000    | 33.7500    | 3,247,796.25  | 4.885 %  |                |                  | 0.4300      | 41,379.33    | 1.788 %   | 1.291 %  | 1.291 %  |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 3,025,181.000 | 12.5000    | 1,157,299.86  | 1.741 %  |                |                  |             | -6,590.35    | -0.285 %  |          | -0.566 % |
| BMG162581083                         | BRKF RENEW PARTNERS  | 44,694.000    | 35.9200    | 1,605,408.48  | 2.415 %  |                |                  | 1.2900      | 57,655.26    | 2.492 %   | 3.725 %  | 3.725 %  |
| CA11284V1058                         | BROKF RENEW CORP     | 13,696.000    | 37.3700    | 511,819.52    | 0.770 %  |                |                  | 1.7200      | 23,557.12    | 1.018 %   | 4.825 %  | 4.825 %  |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 1,637,765.000 | 16.0000    | 3,353,626.78  | 5.044 %  |                |                  | 0.4000      | 81,849.17    | 3.537 %   | 2.564 %  | 2.502 %  |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 2,390,773.000 | 5.1800     | 1,584,934.29  | 2.384 %  |                |                  | 0.1400      | 41,896.83    | 1.811 %   | 2.778 %  | 2.715 %  |
| ES0105563003                         | CORPORACION ACCIONA  | 94,167.000    | 30.1200    | 3,185,743.44  | 4.792 %  |                |                  | 0.5800      | 57,590.37    | 2.489 %   | 1.963 %  | 1.841 %  |
| GB00B1VNSX38                         | DRAX GROUP PLC       | 386,302.000   | 7.0600     | 3,659,412.86  | 5.504 %  |                |                  | 0.4200      | 217,878.92   | 9.416 %   | 6.325 %  | 6.331 %  |
| US2810201077                         | EDISON INTL          | 63,635.000    | 63.4200    | 4,035,731.70  | 6.070 %  |                |                  | 1.0700      | 68,089.45    | 2.943 %   | 1.716 %  | 1.716 %  |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 552,576.000   | 4.3640     | 2,708,531.27  | 4.074 %  |                |                  | 0.1670      | 100,518.24   | 4.344 %   | 3.979 %  | 3.854 %  |
| BE0003822393                         | ELIA GROUP           | 10,509.000    | 128.6000   | 1,517,956.95  | 2.283 %  |                |                  | 4.4000      | 50,174.27    | 2.168 %   | 3.543 %  | 3.418 %  |
| DE0006095003                         | ENCAVIS AG           | 85,105.000    | 15.3700    | 1,469,217.32  | 2.210 %  |                |                  | 1.3600      | 128,392.68   | 5.549 %   | 9.707 %  | 9.576 %  |
| XXITV0001386                         | ERG SPA              | 63,370.000    | 28.2600    | 2,011,467.22  | 3.025 %  |                |                  | 1.7200      | 120,154.27   | 5.193 %   | 6.481 %  | 6.353 %  |
| IT0001157020                         | ERG SPA              | 54,937.000    | 28.2600    | 1,743,790.04  | 2.623 %  |                |                  | 1.7200      | 104,164.68   | 4.502 %   | 6.481 %  | 6.353 %  |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 195,313.000   | 18.4300    | 2,838,053.91  | 4.269 %  |                |                  | 0.6600      | 113,739.39   | 4.915 %   | 3.714 %  | 4.175 %  |
| FR0011675362                         | NEOEN SPA            | 33,918.000    | 34.4600    | 1,312,812.20  | 1.975 %  |                |                  | 3.5800      | 134,972.20   | 5.833 %   | 11.593 % | 11.459 % |
| US65339F1012                         | NEXTERA ENERGY INC   | 53,401.000    | 78.2700    | 4,179,696.27  | 6.287 %  |                | 15,886.80        | 1.1100      | 75,161.91    | 3.248 %   | 1.439 %  | 1.824 %  |
| US65341B1061                         | NEXTERA ENERGY PART  | 41,836.000    | 78.0100    | 3,263,626.36  | 4.909 %  |                |                  | 2.4800      | 103,753.28   | 4.484 %   | 3.283 %  | 3.283 %  |
| US18539C2044                         | NRG YIELD INC        | 94,314.000    | 33.4000    | 3,150,087.60  | 4.738 %  | 4,491.00       | -127,078.76      | 0.4800      | 66,035.68    | 2.854 %   | 1.458 %  | 2.233 %  |
| DK0060094928                         | ORSTED SH            | 22,821.000    | 861.2000   | 2,967,654.50  | 4.464 %  |                |                  | 83.0000     | 284,053.66   | 12.276 %  | 10.666 % | 10.585 % |
| GB00BNQMPN80                         | RENEW ENER GLB PLC   | 372,006.000   | 7.9000     | 2,938,847.40  | 4.420 %  |                |                  | 0.0800      | 29,760.48    | 1.286 %   | 1.023 %  | 1.023 %  |
| JP3981200003                         | RENOVA REG           | 73,174.000    | 1,423.0000 | 904,073.02    | 1.360 %  |                |                  | 45.0000     | 31,657.69    | 1.368 %   | 3.266 %  | 3.629 %  |
| US86771W1053                         | SUNRUN INC           | 82,684.000    | 27.2800    | 2,255,619.52  | 3.393 %  |                |                  | 2.6400      | 218,285.76   | 9.433 %   | 10.714 % | 10.714 % |
| IT0003242622                         | TERNA SPA            | 341,570.000   | 7.3420     | 2,816,768.76  | 4.237 %  |                |                  | 0.1700      | 61,913.60    | 2.676 %   | 2.370 %  | 2.247 %  |
| CA8934631091                         | TRANSALTA RENEW INC  | 276,445.000   | 17.4500    | 3,803,367.80  | 5.721 %  |                |                  | 0.4400      | 112,302.58   | 4.853 %   | 2.587 %  | 3.043 %  |
| <b>Total Equities</b>                |                      |               |            | 62,223,343.32 | 93.589 % |                |                  |             | 2,318,346.47 | 100.189 % |          |          |
| <b>Total Securities</b>              |                      |               |            | 62,223,343.32 | 93.589 % |                |                  |             | 2,318,346.47 | 100.189 % |          |          |
| <b>Coupons &amp; Dividends</b>       |                      |               |            |               |          |                |                  |             |              |           |          |          |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |              |           |          |          |
| BMG162581083                         | BRKF RENEW PARTNERS  | 44,694.000    |            | 14,302.08     | 0.022 %  |                |                  |             |              |           |          |          |
| CA11USDV1058                         | BROKF RENEW CORP     | 13,696.000    |            | 3,287.04      | 0.005 %  |                |                  |             |              |           |          |          |
| US65339F1012                         | NEXTERA ENERGY INC   | 53,401.000    |            | 15,886.80     | 0.024 %  | 53,401.00      | -15,886.80       |             |              |           |          |          |
| US18539C2044                         | NRG YIELD INC        | 89,823.000    |            | 21,805.43     | 0.033 %  | 89,823.00      | -21,805.43       |             |              |           |          |          |
| CA8934631091                         | TRANSALTA RENEW INC  |               |            |               |          | -276,445.00    | 12,659.79        |             | -88.05       | -0.004 %  |          | -0.691 % |
| <b>Total Equities</b>                |                      |               |            | 55,281.35     | 0.083 %  |                |                  |             | -88.05       | -0.004 %  |          |          |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 55,281.35     | 0.083 %  |                |                  |             | -88.05       | -0.004 %  |          |          |

| ISIN Code                          | Description         | Quantity      | Price  | Market Value  | % TNA     | Quantity Delta | Total Settlement | Price Delta | Total P&L    | P&L %     | Price %    | Perf %     |
|------------------------------------|---------------------|---------------|--------|---------------|-----------|----------------|------------------|-------------|--------------|-----------|------------|------------|
| <b>Cash &amp; Equivalent</b>       |                     |               |        |               |           |                |                  |             |              |           |            |            |
| <b>CASH OR PENDING</b>             |                     |               |        |               |           |                |                  |             |              |           |            |            |
| BK065CAD                           | BkDep CAD SGP       | 13.950        | 0.7884 | 11.00         | %         |                |                  | 0.0035      | 0.05         | %         | 0.444 %    | 0.457 %    |
| BK065EUR                           | BkDep EUR SGP       | 1,352,590.520 | 1.1232 | 1,519,229.67  | 2.285 %   | -3.10          |                  | -0.0014     | -1,829.49    | -0.079 %  | -0.120 %   | -0.120 %   |
| BK065GBP                           | BkDep GBP SGP       | 138.420       | 1.3418 | 185.73        | %         |                |                  | 0.0001      | 0.01         | %         | 0.005 %    | 0.005 %    |
| BK065USD                           | BkDep USD SGP       | 2,960,757.270 | 1.0000 | 2,960,757.27  | 4.453 %   | 618,259.50     | -12,659.79       |             | 605,599.71   | 26.171 %  |            | 25.853 %   |
| BDC065USD                          | DsPur-Ccy           |               |        |               |           | -605,599.71    |                  | -1.0000     | -605,599.71  | -26.171 % | -100.000 % | -100.000 % |
| BDS065USD                          | DsPur-Sec           | -148,884.190  | 1.0000 | -148,884.19   | -0.224 %  | -148,884.19    | 148,884.19       | 1.0000      |              |           |            |            |
| SDC065EUR                          | DsSal-Ccy           |               |        |               |           | 543,250.82     |                  | -1.1246     | 610,912.71   | 26.401 %  | -100.000 % | -100.000 % |
| SDS065EUR                          | Vte diff titres EUR |               |        |               |           | -543,250.82    |                  | -1.1246     | -610,912.71  | -26.401 % | -100.000 % | -100.000 % |
| <b>Total CASH OR PENDING</b>       |                     |               |        | 4,331,299.48  | 6.515 %   |                |                  |             | -1,829.43    | -0.079 %  |            |            |
| <b>MANAGEMENT FEES</b>             |                     |               |        |               |           |                |                  |             |              |           |            |            |
| F110USD-                           | Acc-1FinManagFees   | -53,994.750   | 1.0000 | -53,994.75    | -0.081 %  |                |                  |             |              |           |            |            |
| F109USD-                           | PnA/pAuMFee         | -21,565.760   | 1.0000 | -21,565.76    | -0.032 %  |                |                  |             |              |           |            |            |
| F109USD                            | PnAuMFee            | -5,407.770    | 1.0000 | -5,407.77     | -0.008 %  | -273.24        |                  |             | -273.24      | -0.012 %  |            | 5.322 %    |
| F110USD                            | PrFinManagFees      | -43,262.350   | 1.0000 | -43,262.35    | -0.065 %  | -2,185.91      |                  |             | -2,185.91    | -0.094 %  |            | 5.322 %    |
| <b>Total MANAGEMENT FEES</b>       |                     |               |        | -124,230.63   | -0.187 %  |                |                  |             | -2,459.15    | -0.106 %  |            |            |
| <b>Total Cash &amp; Equivalent</b> |                     |               |        | 4,207,068.85  | 6.328 %   |                |                  |             | -4,288.58    | -0.185 %  |            |            |
| <b>Total</b>                       |                     |               |        | 66,485,693.52 | 100.000 % |                |                  |             | 2,313,969.84 | 100.000 % |            |            |

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

from 28/02/2022 to 28/02/2022

### ▼ 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                |       | 66,488,152.67     | 273.24           | USD       | 273.24          | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 66,488,152.67     | 2,185.91         | USD       | 2,185.91        | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 2,459.15        |          |         |                   |