

## 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      | 65,449,550.60        | 0.00              | USD | 02/03/2022 | 174.00353     | 376,139.20298      | 65,449,550.60         |



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

from 02/03/2022 to 02/03/2022

### ▼ 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 |

### ▼ Change

| Transaction type                   | Currencies | Quantity - Ccy #1 | Quantity - Ccy #2 | FX Rate        | Net amount        |
|------------------------------------|------------|-------------------|-------------------|----------------|-------------------|
| Cash & Equivalent                  |            |                   |                   |                |                   |
| 02/03/2022                         |            |                   |                   |                |                   |
| Currency Sale                      | EUR/USD    | 253,378.21        | 280,407.84        | 0.90361        | 280,407.84        |
| <b>Total 02/03/2022</b>            |            | <b>253,378.21</b> | <b>280,407.84</b> | <b>0.90361</b> | <b>280,407.84</b> |
| <b>Total Cash &amp; Equivalent</b> |            | <b>253,378.21</b> | <b>280,407.84</b> | <b>0.90361</b> | <b>280,407.84</b> |

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

from 01/03/2022 to 02/03/2022

### ▼ 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      |            | 174.34655 | 174.00353 | -0.34301   | -0.197 %        |

### ▼ NAV Progression

| Class | Previous NAV | 30 days | 90 days  | 1 year   | YTD      |
|-------|--------------|---------|----------|----------|----------|
| E     | -0.197 %     | 3.518 % | -7.310 % | -1.029 % | -6.945 % |

## ▼ 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    | 35.0800    | 3,375,783.48  | 5.158 %  |                |                  | 1.0700      | 102,967.17  | -79.807 %  | 3.146 %  | 3.146 %  |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 3,025,181.000 | 12.5000    | 1,156,767.15  | 1.767 %  |                |                  |             | -2,838.59   | 2.200 %    |          | -0.245 % |
| BMG162581083                         | BRKF RENEW PARTNERS  | 44,694.000    | 36.5900    | 1,635,353.46  | 2.499 %  |                |                  | 0.2800      | 12,514.32   | -9.699 %   | 0.771 %  | 0.771 %  |
| CA11284V1058                         | BROKF RENEW CORP     | 13,696.000    | 37.5500    | 514,284.80    | 0.786 %  |                |                  | 0.3600      | 4,930.56    | -3.822 %   | 0.968 %  | 0.968 %  |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 1,637,765.000 | 16.2200    | 3,399,509.02  | 5.194 %  |                |                  | -0.1000     | -19,927.88  | 15.445 %   | -0.613 % | -0.583 % |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 2,390,773.000 | 5.1700     | 1,581,767.50  | 2.417 %  |                |                  | 0.0600      | 18,828.25   | -14.593 %  | 1.174 %  | 1.205 %  |
| ES0105563003                         | CORPORACION ACCIONA  | 94,167.000    | 27.7600    | 2,893,128.52  | 4.420 %  |                |                  | -0.9300     | -116,916.20 | 90.618 %   | -3.242 % | -3.884 % |
| GB00B1VNSX38                         | DRAX GROUP PLC       | 386,302.000   | 6.7150     | 3,453,541.85  | 5.277 %  |                |                  | 0.2350      | 111,242.78  | -86.221 %  | 3.627 %  | 3.328 %  |
| US2810201077                         | EDISON INTL          | 63,635.000    | 64.4900    | 4,103,821.15  | 6.270 %  |                |                  | 0.8400      | 53,453.40   | -41.430 %  | 1.320 %  | 1.320 %  |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 552,576.000   | 4.1190     | 2,519,030.00  | 3.849 %  |                |                  | -0.0720     | -61,169.84  | 47.411 %   | -1.718 % | -2.371 % |
| BE0003822393                         | ELIA GROUP           | 10,509.000    | 129.6000   | 1,507,356.31  | 2.303 %  |                |                  | -3.2000     | -47,546.08  | 36.851 %   | -2.410 % | -3.058 % |
| DE0006095003                         | ENCAVIS AG           | 85,105.000    | 14.9700    | 1,410,023.68  | 2.154 %  |                |                  | 0.2200      | 11,432.58   | -8.861 %   | 1.492 %  | 0.817 %  |
| IT0001157020                         | ERG SPA              | 54,937.000    | 27.7000    | 1,684,202.24  | 2.573 %  |                |                  | 0.2800      | 5,877.27    | -4.555 %   | 1.021 %  | 0.350 %  |
| XXITV0001386                         | ERG SPA              | 63,370.000    | 27.7000    | 1,942,732.51  | 2.968 %  |                |                  | 0.2800      | 6,779.45    | -5.255 %   | 1.021 %  | 0.350 %  |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 195,313.000   | 18.3900    | 2,829,144.81  | 4.323 %  |                |                  | -0.0100     | -5,837.18   | 4.524 %    | -0.054 % | -0.206 % |
| FR0011675362                         | NEOEN SPA            | 33,918.000    | 33.9400    | 1,274,065.06  | 1.947 %  |                |                  | 0.1800      | -1,716.55   | 1.330 %    | 0.533 %  | -0.135 % |
| US65339F1012                         | NEXTERA ENERGY INC   | 53,401.000    | 77.5500    | 4,141,247.55  | 6.327 %  |                |                  | 0.1100      | 5,874.11    | -4.553 %   | 0.142 %  | 0.142 %  |
| US65341B1061                         | NEXTERA ENERGY PART  | 41,836.000    | 78.6400    | 3,289,983.04  | 5.027 %  |                |                  | 0.5200      | 21,754.72   | -16.861 %  | 0.666 %  | 0.666 %  |
| US18539C2044                         | NRG YIELD INC        | 94,314.000    | 34.0300    | 3,209,505.42  | 4.904 %  |                |                  | 1.4200      | 133,925.88  | -103.802 % | 4.354 %  | 4.354 %  |
| DK0060094928                         | ORSTED SH            | 22,821.000    | 798.0000   | 2,709,396.31  | 4.140 %  |                |                  | -14.6000    | -68,334.92  | 52.964 %   | -1.797 % | -2.460 % |
| GB00BNQMPN80                         | RENEW ENER GLB PLC   | 372,006.000   | 7.4400     | 2,767,724.64  | 4.229 %  |                |                  | -0.1600     | -59,520.96  | 46.133 %   | -2.105 % | -2.105 % |
| JP3981200003                         | RENOVA REG           | 73,174.000    | 1,541.0000 | 975,611.24    | 1.491 %  |                |                  | -31.0000    | -26,344.42  | 20.419 %   | -1.972 % | -2.629 % |
| US86771W1053                         | SUNRUN INC           | 82,684.000    | 26.6400    | 2,202,701.76  | 3.365 %  |                |                  | -1.4900     | -123,199.16 | 95.488 %   | -5.297 % | -5.297 % |
| IT0003242622                         | TERNA SPA            | 307,413.000   | 7.2980     | 2,482,993.70  | 3.794 %  |                |                  | -0.1780     | -77,567.66  | 60.120 %   | -2.381 % | -3.029 % |
| CA8934631091                         | TRANSALTA RENEW INC  | 276,445.000   | 17.7800    | 3,871,531.46  | 5.915 %  |                |                  | 0.0500      | 5,024.42    | -3.894 %   | 0.282 %  | 0.130 %  |
| <b>Total Equities</b>                |                      |               |            | 60,931,206.66 | 93.096 % |                |                  |             | -116,314.53 | 90.152 %   |          |          |
| <b>Total Securities</b>              |                      |               |            | 60,931,206.66 | 93.096 % |                |                  |             | -116,314.53 | 90.152 %   |          |          |
| <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 %  |                |                  |             |             |            |          |          |
| US18539C2044                         | NRG YIELD INC        | 89,823.000    |            | 21,805.43     | 0.033 %  |                |                  |             |             |            |          |          |
| <b>Total Equities</b>                |                      |               |            | 55,281.35     | 0.084 %  |                |                  |             |             |            |          |          |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 55,281.35     | 0.084 %  |                |                  |             |             |            |          |          |
| <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        | 0.7877 | 10.99        | %        |                |                  | -0.0012     | -0.01       | %          | -0.152 %   | -0.091 %   |
| BK065EUR  | BkDep EUR SGP       | 1,352,096.180 | 1.1068 | 1,496,432.45 | 2.286 %  |                |                  | -0.0074     | -10,005.51  | 7.755 %    | -0.664 %   | -0.664 %   |
| BK065GBP  | BkDep GBP SGP       | 138.420       | 1.3313 | 184.29       | %        |                |                  | -0.0038     | -0.53       | %          | -0.288 %   | -0.287 %   |
| BK065USD  | BkDep USD SGP       | 2,811,873.080 | 1.0000 | 2,811,873.08 | 4.296 %  | -148,884.19    |                  |             | -148,884.19 | 115.395 %  |            | -5.029 %   |
| BDC065USD | DsPur-Ccy           | 280,407.840   | 1.0000 | 280,407.84   | 0.428 %  | 280,407.84     |                  | 1.0000      | 280,407.84  | -217.335 % |            |            |
| BDS065USD | DsPur-Sec           |               |        |              |          | 148,884.19     |                  | -1.0000     | 148,884.19  | -115.395 % | -100.000 % | -100.000 % |
| SDC065EUR | DsSal-Ccy           | -253,378.210  | 1.1068 | -280,426.33  | -0.428 % | -253,378.21    |                  | 1.1068      | -280,426.33 | 217.349 %  |            |            |
| SDS065EUR | Vte diff titres EUR | 253,378.210   | 1.1068 | 280,426.33   | 0.428 %  |                |                  | -0.0074     | -1,875.00   | 1.453 %    | -0.664 %   | -0.664 %   |

| 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>       |                   |             |        | 4,588,908.65  | 7.011 %   |                |                  |             | -11,899.54  | 9.223 %   |         |         |
| <b>MANAGEMENT FEES</b>             |                   |             |        |               |           |                |                  |             |             |           |         |         |
| F110USD-                           | Acc-1FinManagFees | -53,994.750 | 1.0000 | -53,994.75    | -0.082 %  |                |                  |             |             |           |         |         |
| F109USD-                           | PnA/pAuMFee       | -21,565.760 | 1.0000 | -21,565.76    | -0.033 %  |                |                  |             |             |           |         |         |
| F109USD                            | PnAuMFee          | -5,587.260  | 1.0000 | -5,587.26     | -0.009 %  | -89.66         |                  |             | -89.66      | 0.069 %   |         | 1.631 % |
| F110USD                            | PrFinManagFees    | -44,698.290 | 1.0000 | -44,698.29    | -0.068 %  | -717.26        |                  |             | -717.26     | 0.556 %   |         | 1.631 % |
| <b>Total MANAGEMENT FEES</b>       |                   |             |        | -125,846.06   | -0.192 %  |                |                  |             | -806.92     | 0.625 %   |         |         |
| <b>Total Cash &amp; Equivalent</b> |                   |             |        | 4,463,062.59  | 6.819 %   |                |                  |             | -12,706.46  | 9.848 %   |         |         |
| <b>Total</b>                       |                   |             |        | 65,449,550.60 | 100.000 % |                |                  |             | -129,020.99 | 100.000 % |         |         |

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

from 02/03/2022 to 02/03/2022

### ▼ 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                |       | 65,450,357.52     | 89.66            | USD       | 89.66           | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 65,450,357.52     | 717.26           | USD       | 717.26          | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 806.92          |          |         |                   |