

## 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      | 67,541,412.79        | 0.00              | USD | 08/03/2022 | 179.56494     | 376,139.20298      | 67,541,412.79         |



## Operation Ledger of LYXOR SEB IMPACT FUND - TORTOISE ADVISORS UK LIMIT from 08/03/2022 to 08/03/2022

### ▼ 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        |
|------------------------------------|------------|---------------------|-------------------|----------------|-------------------|
| <b>Cash &amp; Equivalent</b>       |            |                     |                   |                |                   |
| <b>08/03/2022</b>                  |            |                     |                   |                |                   |
| Currency Sale                      | DKK/USD    | 1,833,188.15        | 267,459.99        | 6.85406        | 267,459.99        |
| Currency Sale                      | EUR/USD    | 217,817.83          | 237,112.35        | 0.91863        | 237,112.35        |
| <b>Total 08/03/2022</b>            |            | <b>2,051,005.98</b> | <b>504,572.34</b> | <b>7.77269</b> | <b>504,572.34</b> |
| <b>Total Cash &amp; Equivalent</b> |            | <b>2,051,005.98</b> | <b>504,572.34</b> | <b>7.77269</b> | <b>504,572.34</b> |

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

from 07/03/2022 to 08/03/2022

### ▼ 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      |            | 176.19586 | 179.56494 | 3.36908    | 1.912 %         |

### ▼ NAV Progression

| Class | Previous NAV | 30 days | 90 days  | 1 year  | YTD      |
|-------|--------------|---------|----------|---------|----------|
| E     | 1.912 %      | 7.984 % | -5.812 % | 9.879 % | -3.971 % |

## ▼ 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      | 86,785.000    | 35.7100    | 3,099,092.35  | 4.588 %  |                |                  | 0.3500      | 30,374.75    | 2.397 %   | 0.990 %  | 0.990 %  |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 3,025,181.000 | 11.5000    | 1,048,984.20  | 1.553 %  |                |                  | -0.2000     | -24,555.13   | -1.938 %  | -1.709 % | -2.287 % |
| BMG162581083                         | BRKF RENEW PARTNERS  | 44,694.000    | 39.0100    | 1,743,512.94  | 2.581 %  |                |                  | 0.8200      | 36,649.08    | 2.892 %   | 2.147 %  | 2.147 %  |
| CA11284V1058                         | BROKF RENEW CORP     | 13,696.000    | 40.5900    | 555,920.64    | 0.823 %  |                |                  | 0.9200      | 12,600.32    | 0.994 %   | 2.319 %  | 2.319 %  |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 1,637,765.000 | 16.2800    | 3,409,629.16  | 5.048 %  |                |                  | 0.1600      | 32,145.27    | 2.537 %   | 0.993 %  | 0.952 %  |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 2,390,773.000 | 4.6000     | 1,406,362.69  | 2.082 %  |                |                  | -0.1100     | -34,212.44   | -2.700 %  | -2.335 % | -2.375 % |
| ES0105563003                         | CORPORACION ACCIONA  | 94,167.000    | 30.3000    | 3,103,633.67  | 4.595 %  |                |                  | 1.3100      | 134,729.48   | 10.632 %  | 4.519 %  | 4.538 %  |
| GB00B1VNSX38                         | DRAX GROUP PLC       | 386,302.000   | 7.0800     | 3,585,652.65  | 5.309 %  |                |                  | 0.2450      | 117,401.03   | 9.264 %   | 3.584 %  | 3.385 %  |
| US2810201077                         | EDISON INTL          | 63,635.000    | 65.1700    | 4,147,092.95  | 6.140 %  |                |                  | -1.0200     | -64,907.70   | -5.122 %  | -1.541 % | -1.541 % |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 497,318.000   | 4.2680     | 2,308,807.27  | 3.418 %  |                |                  | 0.1170      | 63,704.92    | 5.027 %   | 2.819 %  | 2.838 %  |
| BE0003822393                         | ELIA GROUP           | 10,509.000    | 126.3000   | 1,443,756.11  | 2.138 %  |                |                  | -0.9000     | -10,020.70   | -0.791 %  | -0.708 % | -0.689 % |
| DE0006095003                         | ENCAVIS AG           | 85,105.000    | 17.3800    | 1,608,918.11  | 2.382 %  |                |                  | 1.5200      | 140,980.86   | 11.125 %  | 9.584 %  | 9.604 %  |
| XXITV0001386                         | ERG SPA              | 63,370.000    | 28.3400    | 1,953,496.53  | 2.892 %  |                |                  | 1.8200      | 125,790.02   | 9.926 %   | 6.863 %  | 6.882 %  |
| IT0001157020                         | ERG SPA              | 54,937.000    | 28.3400    | 1,693,533.83  | 2.507 %  |                |                  | 1.8200      | 109,050.44   | 8.605 %   | 6.863 %  | 6.882 %  |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 195,313.000   | 19.6200    | 2,978,103.57  | 4.409 %  |                |                  | 0.3000      | 23,275.86    | 1.837 %   | 1.553 %  | 0.788 %  |
| FR0011675362                         | NEOEN SPA            | 33,918.000    | 38.5600    | 1,422,644.38  | 2.106 %  |                |                  | 3.4400      | 127,154.65   | 10.034 %  | 9.795 %  | 9.815 %  |
| US65339F1012                         | NEXTERA ENERGY INC   | 53,401.000    | 81.9500    | 4,376,211.95  | 6.479 %  |                |                  | -2.2300     | -119,084.23  | -9.397 %  | -2.649 % | -2.649 % |
| US65341B1061                         | NEXTERA ENERGY PART  | 38,033.000    | 79.5000    | 3,023,623.50  | 4.477 %  |                |                  | -0.5000     | -19,016.50   | -1.501 %  | -0.625 % | -0.625 % |
| US18539C2044                         | NRG YIELD INC        | 94,314.000    | 35.3400    | 3,333,056.76  | 4.935 %  |                |                  | 1.3500      | 127,323.90   | 10.047 %  | 3.972 %  | 3.972 %  |
| DK0060094928                         | ORSTED SH            | 20,539.000    | 898.2000   | 2,695,486.45  | 3.991 %  |                |                  | 49.0000     | 146,626.76   | 11.571 %  | 5.770 %  | 5.753 %  |
| GB00BNQMPN80                         | RENEW ENER GLB PLC   | 372,006.000   | 8.5000     | 3,162,051.00  | 4.682 %  |                |                  | 0.2100      | 78,121.26    | 6.165 %   | 2.533 %  | 2.533 %  |
| JP3981200003                         | RENOVA REG           | 73,174.000    | 1,491.0000 | 943,792.68    | 1.397 %  |                |                  | 41.0000     | 24,242.43    | 1.913 %   | 2.828 %  | 2.636 %  |
| US86771W1053                         | SUNRUN INC           | 82,684.000    | 30.5200    | 2,523,515.68  | 3.736 %  |                |                  | 2.6000      | 214,978.40   | 16.964 %  | 9.312 %  | 9.312 %  |
| IT0003242622                         | TERNA SPA            | 307,413.000   | 6.9920     | 2,338,044.33  | 3.462 %  |                |                  | -0.0880     | -28,990.89   | -2.288 %  | -1.243 % | -1.225 % |
| CA8934631091                         | TRANSALTA RENEW INC  | 276,445.000   | 18.6300    | 4,002,499.05  | 5.926 %  |                |                  | 0.2500      | 23,735.45    | 1.873 %   | 1.360 %  | 0.597 %  |
| <b>Total Equities</b>                |                      |               |            | 61,907,422.45 | 91.658 % |                |                  |             | 1,268,097.29 | 100.067 % |          |          |
| <b>Total Securities</b>              |                      |               |            | 61,907,422.45 | 91.658 % |                |                  |             | 1,268,097.29 | 100.067 % |          |          |
| <b>Coupons &amp; Dividends</b>       |                      |               |            |               |          |                |                  |             |              |           |          |          |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |              |           |          |          |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 3,025,181.000 |            | 13,956.05     | 0.021 %  |                |                  |             | -82.54       | -0.007 %  |          | -0.588 % |
| BMG162581083                         | BRKF RENEW PARTNERS  | 44,694.000    |            | 14,302.08     | 0.021 %  |                |                  |             |              |           |          |          |
| 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     | 0.032 %  |                |                  |             |              |           |          |          |
| <b>Total Equities</b>                |                      |               |            | 69,237.40     | 0.103 %  |                |                  |             | -82.54       | -0.007 %  |          |          |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 69,237.40     | 0.103 %  |                |                  |             | -82.54       | -0.007 %  |          |          |
| <b>Cash &amp; Equivalent</b>         |                      |               |            |               |          |                |                  |             |              |           |          |          |

| ISIN Code                          | Description         | Quantity       | Price  | Market Value  | % TNA     | Quantity Delta | Total Settlement | Price Delta | Total P&L    | P&L %     | Price %  | Perf %   |
|------------------------------------|---------------------|----------------|--------|---------------|-----------|----------------|------------------|-------------|--------------|-----------|----------|----------|
| <b>CASH OR PENDING</b>             |                     |                |        |               |           |                |                  |             |              |           |          |          |
| BK065CAD                           | BkDep CAD SGP       | 13.950         | 0.7772 | 10.84         | %         |                |                  | -0.0059     | -0.08        | %         | -0.753 % | -0.733 % |
| BK065EUR                           | BkDep EUR SGP       | 1,352,096.180  | 1.0878 | 1,470,742.62  | 2.178 %   |                |                  | 0.0002      | 270.42       | 0.021 %   | 0.018 %  | 0.018 %  |
| BK065GBP                           | BkDep GBP SGP       | 138.420        | 1.3110 | 181.47        | %         |                |                  | -0.0025     | -0.35        | %         | -0.193 % | -0.192 % |
| BK065USD                           | BkDep USD SGP       | 3,719,982.080  | 1.0000 | 3,719,982.08  | 5.508 %   |                |                  |             |              |           |          |          |
| BDC065USD                          | DsPur-Ccy           | 504,572.340    | 1.0000 | 504,572.34    | 0.747 %   | 504,572.34     |                  | 1.0000      | 504,572.34   | 39.817 %  |          |          |
| SDC065DKK                          | DsSal-Ccy           | -1,833,188.150 | 0.1461 | -267,850.12   | -0.397 %  | -1,833,188.15  |                  | 0.1461      | -267,850.12  | -21.136 % |          |          |
| SDC065EUR                          | DsSal-Ccy           | -217,817.830   | 1.0878 | -236,931.34   | -0.351 %  | -217,817.83    |                  | 1.0878      | -236,931.34  | -18.697 % |          |          |
| SDS065DKK                          | DsSal-Sec           | 1,833,188.150  | 0.1461 | 267,850.12    | 0.397 %   |                |                  |             | -44.31       | -0.003 %  | -0.017 % | -0.017 % |
| SDS065EUR                          | Vte diff titres EUR | 217,817.830    | 1.0878 | 236,931.34    | 0.351 %   |                |                  | 0.0002      | 43.56        | 0.003 %   | 0.018 %  | 0.018 %  |
| <b>Total CASH OR PENDING</b>       |                     |                |        | 5,695,489.35  | 8.433 %   |                |                  |             | 60.12        | 0.005 %   |          |          |
| <b>MANAGEMENT FEES</b>             |                     |                |        |               |           |                |                  |             |              |           |          |          |
| F110USD-                           | Acc-1FinManagFees   | -53,994.750    | 1.0000 | -53,994.75    | -0.080 %  |                |                  |             |              |           |          |          |
| F109USD-                           | PnA/pAuMFee         | -21,565.760    | 1.0000 | -21,565.76    | -0.032 %  |                |                  |             |              |           |          |          |
| F109USD                            | PnAuMFee            | -6,130.630     | 1.0000 | -6,130.63     | -0.009 %  | -92.52         |                  |             | -92.52       | -0.007 %  |          | 1.532 %  |
| F110USD                            | PrFinManagFees      | -49,045.270    | 1.0000 | -49,045.27    | -0.073 %  | -740.19        |                  |             | -740.19      | -0.058 %  |          | 1.532 %  |
| <b>Total MANAGEMENT FEES</b>       |                     |                |        | -130,736.41   | -0.194 %  |                |                  |             | -832.71      | -0.066 %  |          |          |
| <b>Total Cash &amp; Equivalent</b> |                     |                |        | 5,564,752.94  | 8.239 %   |                |                  |             | -772.59      | -0.061 %  |          |          |
| <b>Total</b>                       |                     |                |        | 67,541,412.79 | 100.000 % |                |                  |             | 1,267,242.16 | 100.000 % |          |          |

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

from 08/03/2022 to 08/03/2022

### ▼ 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                |       | 67,542,245.50     | 92.52            | USD       | 92.52           | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 67,542,245.50     | 740.19           | USD       | 740.19          | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 832.71          |          |         |                   |