

## 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      | 58,747,781.93        | 0.00              | USD | 05/05/2022 | 171.39412756  | 342,764.26368      | 58,747,781.93         |



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

### from 05/05/2022 to 05/05/2022

#### ▼ 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>05/05/2022</b>                    |        |                         |               |                         |           |             |              |          |     |         |                  |                |            |            |     |
| 293674807                            |        | Equity Purchase         | US65341B1061  | NEXTERA ENERGY PARTNERS | 2,226.00  | 66.87112    | 148,855.11   |          | USD | 1.00000 | 148,855.11       | 22.26          | 148,877.37 | 148,855.11 |     |
| <b>Total 05/05/2022</b>              |        |                         |               |                         |           |             |              |          |     |         | 148,855.11       | 22.26          | 148,877.37 |            |     |
| <b>Total Securities</b>              |        |                         |               |                         |           |             |              |          |     |         | 148,855.11       | 22.26          | 148,877.37 |            |     |
| <b>Coupons &amp; Dividends</b>       |        |                         |               |                         |           |             |              |          |     |         |                  |                |            |            |     |
| <b>05/05/2022</b>                    |        |                         |               |                         |           |             |              |          |     |         |                  |                |            |            |     |
| 293674812                            |        | Gone ex-Income - Equity | US65341B1061  | NEXTERA ENERGY PART     | 40,259.00 |             | 29,489.72    |          | USD | 1.00000 | 29,489.72        | 8,846.92       | 20,642.80  | 20,642.80  |     |
| <b>Total 05/05/2022</b>              |        |                         |               |                         |           |             |              |          |     |         | 29,489.72        | 8,846.92       | 20,642.80  |            |     |
| <b>Total Coupons &amp; Dividends</b> |        |                         |               |                         |           |             |              |          |     |         | 29,489.72        | 8,846.92       | 20,642.80  |            |     |

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

from 04/05/2022 to 05/05/2022

### ▼ 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 | 342,764.26368           | 342,764.26368      |            | 174.42886 | 171.39413 | -3.03473   | -1.740 %        |

### ▼ NAV Progression

| Class | Previous NAV | 30 days  | 90 days | 1 year  | YTD      |
|-------|--------------|----------|---------|---------|----------|
| E     | -1.740 %     | -9.979 % | 3.070 % | 1.156 % | -8.340 % |

## ▼ 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    | 31.3400    | 2,719,841.90  | 4.630 %  |                |                  | -1.2900     | -111,952.65   | 10.763 % | -3.953 % | -3.953 % |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 3,025,181.000 | 12.0000    | 1,065,752.30  | 1.814 %  |                |                  | -0.1000     | 4,900.56      | -0.471 % | -0.826 % | 0.462 %  |
| BMG162581083                         | BRKF RENEW PARTNERS  | 44,694.000    | 35.0400    | 1,566,077.76  | 2.666 %  |                |                  | -1.2100     | -54,079.74    | 5.199 %  | -3.338 % | -3.338 % |
| CA11284V1058                         | BROKF RENEW CORP     | 13,696.000    | 36.3100    | 497,301.76    | 0.847 %  |                |                  | -1.2600     | -17,256.96    | 1.659 %  | -3.354 % | -3.354 % |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 1,637,765.000 | 15.4800    | 3,229,862.35  | 5.498 %  |                |                  | -0.0800     | -16,938.44    | 1.628 %  | -0.514 % | -0.522 % |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 1,366,569.000 | 4.2600     | 741,656.21    | 1.262 %  |                |                  | -0.0100     | -1,797.45     | 0.173 %  | -0.234 % | -0.242 % |
| ES0105563003                         | CORPORACION ACCIONA  | 84,750.000    | 33.8200    | 3,018,299.30  | 5.138 %  |                |                  | -0.3400     | -35,554.74    | 3.418 %  | -0.995 % | -1.164 % |
| GB00B1VNSX38                         | DRAX GROUP PLC       | 286,614.000   | 8.0400     | 2,851,329.22  | 4.854 %  |                |                  | 0.0600      | -7,916.49     | 0.761 %  | 0.752 %  | -0.277 % |
| US2810201077                         | EDISON INTL          | 41,039.000    | 68.8200    | 2,824,303.98  | 4.808 %  |                |                  | -1.5400     | -63,200.06    | 6.076 %  | -2.189 % | -2.189 % |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 497,318.000   | 4.2930     | 2,248,247.19  | 3.827 %  |                |                  | -0.0420     | -25,876.00    | 2.488 %  | -0.969 % | -1.138 % |
| BE0003822393                         | ELIA GROUP           | 7,547.000     | 154.1000   | 1,224,689.46  | 2.085 %  |                |                  | 0.6000      | 2,683.18      | -0.258 % | 0.391 %  | 0.220 %  |
| DE0006095003                         | ENCAVIS AG           | 85,105.000    | 20.0400    | 1,795,981.20  | 3.057 %  |                |                  | -0.1500     | -16,535.86    | 1.590 %  | -0.743 % | -0.912 % |
| IT0003128367                         | ENEL SPA             | 347,833.000   | 6.0550     | 2,217,858.95  | 3.775 %  |                |                  | -0.1390     | -54,791.75    | 5.267 %  | -2.244 % | -2.411 % |
| IT0001157020                         | ERG SPA              | 49,021.000    | 31.5000    | 1,626,079.27  | 2.768 %  |                |                  | -0.5000     | -28,634.39    | 2.753 %  | -1.563 % | -1.730 % |
| XXITV0001386                         | ERG SPA              | 63,370.000    | 31.5000    | 2,102,051.02  | 3.578 %  |                |                  | -0.5000     | -37,016.00    | 3.559 %  | -1.563 % | -1.730 % |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 158,779.000   | 16.6900    | 2,067,497.80  | 3.519 %  |                |                  | -0.4600     | -54,169.80    | 5.208 %  | -2.682 % | -2.553 % |
| FR0011675362                         | NEOEN SPA            | 33,918.000    | 37.7000    | 1,346,544.09  | 2.292 %  |                |                  | -0.1900     | -9,099.57     | 0.875 %  | -0.501 % | -0.671 % |
| US65339F1012                         | NEXTERA ENERGY INC   | 53,401.000    | 71.8400    | 3,836,327.84  | 6.530 %  |                |                  | -1.2200     | -65,149.22    | 6.263 %  | -1.670 % | -1.670 % |
| US65341B1061                         | NEXTERA ENERGY PART  | 40,259.000    | 67.2500    | 2,707,417.75  | 4.609 %  | 2,226.00       | -147,735.99      | -1.9700     | -72,962.50    | 7.014 %  | -2.846 % | -2.771 % |
| US18539C2044                         | NRG YIELD INC        | 84,883.000    | 32.1500    | 2,728,988.45  | 4.645 %  |                |                  | -0.7500     | -63,662.25    | 6.120 %  | -2.280 % | -2.280 % |
| DK0060094928                         | ORSTED SH            | 20,539.000    | 719.2000   | 2,090,904.60  | 3.559 %  |                |                  | -30.8000    | -92,933.25    | 8.934 %  | -4.107 % | -4.256 % |
| GB00BNQMPN80                         | RENEW ENER GLB PLC   | 353,406.000   | 7.5900     | 2,682,351.54  | 4.566 %  |                |                  | -0.4900     | -173,168.94   | 16.648 % | -6.064 % | -6.064 % |
| JP3981200003                         | RENOVA REG           | 73,174.000    | 1,638.0000 | 920,258.05    | 1.566 %  |                |                  |             | -1,876.24     | 0.180 %  |          | -0.203 % |
| US86771W1053                         | SUNRUN INC           | 82,684.000    | 24.9900    | 2,066,273.16  | 3.517 %  |                |                  | 0.6500      | 53,744.60     | -5.167 % | 2.671 %  | 2.671 %  |
| IT0003242622                         | TERNA SPA            | 264,737.000   | 7.7020     | 2,147,173.55  | 3.655 %  |                |                  | -0.0060     | -5,345.77     | 0.514 %  | -0.078 % | -0.248 % |
| CA8934631091                         | TRANSALTA RENEW INC  | 262,623.000   | 17.6900    | 3,624,567.96  | 6.170 %  |                |                  | -0.4500     | -87,280.17    | 8.391 %  | -2.481 % | -2.351 % |
| <b>Total Equities</b>                |                      |               |            | 55,947,636.66 | 95.234 % |                |                  |             | -1,035,869.90 | 99.584 % |          |          |
| <b>Total Securities</b>              |                      |               |            | 55,947,636.66 | 95.234 % |                |                  |             | -1,035,869.90 | 99.584 % |          |          |
| <b>Coupons &amp; Dividends</b>       |                      |               |            |               |          |                |                  |             |               |          |          |          |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |               |          |          |          |
| GB00B1VNSX38                         | DRAX GROUP PLC       | 286,614.000   |            | 40,074.65     | 0.068 %  |                |                  |             | -413.41       | 0.040 %  |          | -1.021 % |
| US65341B1061                         | NEXTERA ENERGY PART  | 40,259.000    |            | 20,642.80     | 0.035 %  | 2,226.00       | -1,141.38        |             |               |          |          |          |
| <b>Total Equities</b>                |                      |               |            | 60,717.45     | 0.103 %  |                |                  |             | -413.41       | 0.040 %  |          |          |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 60,717.45     | 0.103 %  |                |                  |             | -413.41       | 0.040 %  |          |          |
| <b>Cash &amp; Equivalent</b>         |                      |               |            |               |          |                |                  |             |               |          |          |          |
| <b>CASH OR PENDING</b>               |                      |               |            |               |          |                |                  |             |               |          |          |          |
| BK065CAD                             | BkDep CAD SGP        | 13.950        | 0.7802     | 10.88         | %        |                |                  | 0.0010      | 0.01          | %        | 0.133 %  | 0.092 %  |

| 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 | 1,770,980.950 | 1.0531 | 1,864,931.49 | 3.174 % |                |                  | -0.0018     | -3,187.77   | 0.306 %   | -0.171 % | -0.171 %  |
| BK065GBP  | BkDep GBP SGP | 138.440       | 1.2374 | 171.30       | %       |                |                  | -0.0128     | -1.77       | %         | -1.021 % | -1.023 %  |
| BK065USD  | BkDep USD SGP | 977,756.410   | 1.0000 | 977,756.41   | 1.664 % | -148,877.37    |                  |             | -148,877.37 | 14.312 %  |          | -13.214 % |
| BDS065USD | DsPur-Sec     |               |        |              |         |                | 148,877.37       |             | 148,877.37  | -14.312 % |          |           |

| 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>       |                   |             |        | 2,842,870.08  | 4.839 %   |                |                  |             | -3,189.53     | 0.307 %   |         |         |
| <b>MANAGEMENT FEES</b>             |                   |             |        |               |           |                |                  |             |               |           |         |         |
| F110USD-                           | Acc-1FinManagFees | 17,740.700  | 1.0000 | 17,740.70     | 0.030 %   |                |                  |             |               |           |         |         |
| F109USD-                           | PnA/pAuMFee       | -21,565.760 | 1.0000 | -21,565.76    | -0.037 %  |                |                  |             |               |           |         |         |
| F109USD                            | PnAuMFee          | -11,068.550 | 1.0000 | -11,068.55    | -0.019 %  | -80.48         |                  |             | -80.48        | 0.008 %   |         | 0.732 % |
| F110USD                            | PrFinManagFees    | -88,548.650 | 1.0000 | -88,548.65    | -0.151 %  | -643.82        |                  |             | -643.82       | 0.062 %   |         | 0.732 % |
| <b>Total MANAGEMENT FEES</b>       |                   |             |        | -103,442.26   | -0.176 %  |                |                  |             | -724.30       | 0.070 %   |         |         |
| <b>Total Cash &amp; Equivalent</b> |                   |             |        | 2,739,427.82  | 4.663 %   |                |                  |             | -3,913.83     | 0.376 %   |         |         |
| <b>Total</b>                       |                   |             |        | 58,747,781.93 | 100.000 % |                |                  |             | -1,040,197.14 | 100.000 % |         |         |

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

from 05/05/2022 to 05/05/2022

### ▼ 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                |       | 58,748,506.23     | 80.48            | USD       | 80.48           | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 58,748,506.23     | 643.82           | USD       | 643.82          | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 724.30          |          |         |                   |