

## 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      | 59,116,721.70        | 0.00              | USD | 18/05/2022 | 172.47049347  | 342,764.26368      | 59,116,721.70         |

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

### from 18/05/2022 to 18/05/2022

#### ▼ 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 |
|------|--------|------------------|---------------|-------------------|----------|-------------|--------------|----------|-----|----|------------------|----------------|------------|-----------|-----|
|------|--------|------------------|---------------|-------------------|----------|-------------|--------------|----------|-----|----|------------------|----------------|------------|-----------|-----|

No data found

#### ▼ Change

| Transaction type | Currencies | Quantity - Ccy #1 | Quantity - Ccy #2 | FX Rate | Net amount |
|------------------|------------|-------------------|-------------------|---------|------------|
|------------------|------------|-------------------|-------------------|---------|------------|

No data found

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

from 17/05/2022 to 18/05/2022

### ▼ 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      |            | 171.40972 | 172.47049 | 1.06078    | 0.619 %         |

### ▼ NAV Progression

| Class | Previous NAV | 30 days  | 90 days | 1 year  | YTD      |
|-------|--------------|----------|---------|---------|----------|
| E     | 0.619 %      | -5.782 % | 4.152 % | 2.278 % | -7.765 % |

## ▼ 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    | 32.8100    | 2,847,415.85  | 4.817 %  |                |                  | 0.0700      | 6,074.95   | 1.671 %   | 0.214 %  | 0.214 %  |
| TH7411010013                         | BCPG PUBLIC CO LTD   | 3,025,181.000 | 12.1000    | 1,057,633.71  | 1.789 %  |                |                  | 0.1000      | 5,854.76   | 1.610 %   | 0.833 %  | 0.557 %  |
| BMG162581083                         | BRKF RENEW PARTNERS  | 44,694.000    | 34.6100    | 1,546,859.34  | 2.617 %  |                |                  | -0.0500     | -2,234.70  | -0.615 %  | -0.144 % | -0.144 % |
| CA11284V1058                         | BROKF RENEW CORP     | 13,696.000    | 35.4800    | 485,934.08    | 0.822 %  |                |                  | 0.0300      | 410.88     | 0.113 %   | 0.085 %  | 0.085 %  |
| CNE100000HD4                         | CHINA LONGYUAN PWR-H | 1,637,765.000 | 15.9400    | 3,325,969.57  | 5.626 %  |                |                  | 0.6000      | 125,443.74 | 34.501 %  | 3.911 %  | 3.919 %  |
| CNE100000TW9                         | CHINA SUNTIEN GRE -H | 1,366,569.000 | 4.1200     | 717,310.44    | 1.213 %  |                |                  | 0.0800      | 13,983.39  | 3.846 %   | 1.980 %  | 1.988 %  |
| ES0105563003                         | CORPORACION ACCIONA  | 84,750.000    | 35.5400    | 3,166,380.77  | 5.356 %  |                |                  | 1.0600      | 87,718.03  | 24.125 %  | 3.074 %  | 2.849 %  |
| GB00B1VNSX38                         | DRAX GROUP PLC       | 286,614.000   | 8.0850     | 2,876,413.38  | 4.866 %  |                |                  | 0.2150      | 63,389.76  | 17.434 %  | 2.732 %  | 2.253 %  |
| US2810201077                         | EDISON INTL          | 37,002.000    | 65.8300    | 2,435,841.66  | 4.120 %  |                |                  | -0.8300     | -30,711.66 | -8.447 %  | -1.245 % | -1.245 % |
| PTEDP0AM0009                         | EDP - ENERGIAS       | 497,318.000   | 4.5520     | 2,379,810.86  | 4.026 %  |                |                  | 0.0720      | 32,517.64  | 8.943 %   | 1.607 %  | 1.385 %  |
| BE0003822393                         | ELIA GROUP           | 7,547.000     | 152.9000   | 1,213,075.54  | 2.052 %  |                |                  | 1.5000      | 9,272.66   | 2.550 %   | 0.991 %  | 0.770 %  |
| DE0006095003                         | ENCAVIS AG           | 78,041.000    | 19.9850    | 1,639,581.42  | 2.773 %  |                |                  | 0.6350      | 48,622.57  | 13.373 %  | 3.282 %  | 3.056 %  |
| IT0003128367                         | ENEL SPA             | 347,833.000   | 5.9380     | 2,171,285.76  | 3.673 %  |                |                  | -0.0720     | -31,135.58 | -8.563 %  | -1.198 % | -1.414 % |
| IT0001157020                         | ERG SPA              | 49,021.000    | 33.4400    | 1,723,274.43  | 2.915 %  |                |                  | 0.0400      | -1,704.46  | -0.469 %  | 0.120 %  | -0.099 % |
| XXITV0001386                         | ERG SPA              | 63,370.000    | 33.4400    | 2,227,696.31  | 3.768 %  |                |                  | 0.0400      | -2,203.37  | -0.606 %  | 0.120 %  | -0.099 % |
| CA45790B1040                         | INNERGEX RWBLE ENG   | 158,779.000   | 17.3500    | 2,149,723.45  | 3.636 %  |                |                  | 0.1600      | 24,864.98  | 6.839 %   | 0.931 %  | 1.170 %  |
| FR0011675362                         | NEOEN SPA            | 33,918.000    | 38.5400    | 1,374,193.71  | 2.325 %  |                |                  | 0.7700      | 24,508.86  | 6.741 %   | 2.039 %  | 1.816 %  |
| US65339F1012                         | NEXTERA ENERGY INC   | 53,401.000    | 71.0000    | 3,791,471.00  | 6.414 %  |                |                  | -1.0200     | -54,469.02 | -14.981 % | -1.416 % | -1.416 % |
| US65341B1061                         | NEXTERA ENERGY PART  | 40,259.000    | 65.3800    | 2,632,133.42  | 4.452 %  |                |                  | -0.3000     | -12,077.70 | -3.322 %  | -0.457 % | -0.457 % |
| US18539C2044                         | NRG YIELD INC        | 84,883.000    | 33.1600    | 2,814,720.28  | 4.761 %  |                |                  | 0.0800      | 6,790.64   | 1.868 %   | 0.242 %  | 0.242 %  |
| DK0060094928                         | ORSTED SH            | 20,539.000    | 723.0000   | 2,097,837.62  | 3.549 %  |                |                  | -1.6000     | -9,313.27  | -2.561 %  | -0.221 % | -0.442 % |
| GB00BNQMPN80                         | RENEW ENER GLB PLC   | 353,406.000   | 6.6600     | 2,353,683.96  | 3.981 %  |                |                  | -0.0700     | -24,738.42 | -6.804 %  | -1.040 % | -1.040 % |
| JP3981200003                         | RENOVA REG           | 96,924.000    | 1,960.0000 | 1,478,661.46  | 2.501 %  |                |                  | 53.0000     | 48,776.68  | 13.415 %  | 2.779 %  | 3.411 %  |
| US86771W1053                         | SUNRUN INC           | 82,684.000    | 22.3900    | 1,851,294.76  | 3.132 %  |                |                  | 0.4300      | 35,554.12  | 9.778 %   | 1.958 %  | 1.958 %  |
| IT0003242622                         | TERNA SPA            | 238,263.000   | 8.0960     | 2,027,837.33  | 3.430 %  |                |                  | 0.1280      | 27,694.17  | 7.617 %   | 1.606 %  | 1.385 %  |
| CA8934631091                         | TRANSALTA RENEW INC  | 262,623.000   | 17.5300    | 3,592,565.77  | 6.077 %  |                |                  | -0.1600     | -24,210.63 | -6.659 %  | -0.904 % | -0.669 % |
| <b>Total Equities</b>                |                      |               |            | 55,978,605.88 | 94.692 % |                |                  |             | 368,679.02 | 101.398 % |          |          |
| <b>Total Securities</b>              |                      |               |            | 55,978,605.88 | 94.692 % |                |                  |             | 368,679.02 | 101.398 % |          |          |
| <b>Coupons &amp; Dividends</b>       |                      |               |            |               |          |                |                  |             |            |           |          |          |
| <b>Equities</b>                      |                      |               |            |               |          |                |                  |             |            |           |          |          |
| CA8934631091                         | TRANSALTA RENEW INC  | 262,623.000   |            | 12,039.60     | 0.020 %  |                |                  |             | 28.49      | 0.008 %   |          | 0.237 %  |
| <b>Total Equities</b>                |                      |               |            | 12,039.60     | 0.020 %  |                |                  |             | 28.49      | 0.008 %   |          |          |
| <b>Total Coupons &amp; Dividends</b> |                      |               |            | 12,039.60     | 0.020 %  |                |                  |             | 28.49      | 0.008 %   |          |          |
| <b>Cash &amp; Equivalent</b>         |                      |               |            |               |          |                |                  |             |            |           |          |          |
| <b>CASH OR PENDING</b>               |                      |               |            |               |          |                |                  |             |            |           |          |          |
| BK065CAD                             | BkDep CAD SGP        | 13.950        | 0.7804     | 10.89         | %        |                |                  | 0.0018      | 0.03       | %         | 0.237 %  | 0.276 %  |
| BK065EUR                             | BkDep EUR SGP        | 1,905,206.080 | 1.0513     | 2,002,847.89  | 3.388 %  |                |                  | -0.0023     | -4,381.98  | -1.205 %  | -0.218 % | -0.218 % |

| ISIN Code | Description   | Quantity      | Price  | Market Value | % TNA   | Quantity Delta | Total Settlement | Price Delta | Total P&L | P&L % | Price %  | Perf %   |
|-----------|---------------|---------------|--------|--------------|---------|----------------|------------------|-------------|-----------|-------|----------|----------|
| BK065GBP  | BkDep GBP SGP | 138.440       | 1.2413 | 171.84       | %       |                |                  | -0.0058     | -0.81     | %     | -0.466 % | -0.469 % |
| BK065USD  | BkDep USD SGP | 1,235,660.490 | 1.0000 | 1,235,660.49 | 2.090 % |                |                  |             |           |       |          |          |

| 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>       |                   |             |        | 3,238,691.11  | 5.478 %   |                |                  |             | -4,382.76  | -1.205 %  |         |         |
| <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    | -0.036 %  |                |                  |             |            |           |         |         |
| F109USD                            | PnAuMFee          | -12,087.720 | 1.0000 | -12,087.72    | -0.020 %  | -80.98         |                  |             | -80.98     | -0.022 %  |         | 0.674 % |
| F110USD                            | PrFinManagFees    | -96,702.110 | 1.0000 | -96,702.11    | -0.164 %  | -647.86        |                  |             | -647.86    | -0.178 %  |         | 0.674 % |
| <b>Total MANAGEMENT FEES</b>       |                   |             |        | -112,614.89   | -0.190 %  |                |                  |             | -728.84    | -0.200 %  |         |         |
| <b>Total Cash &amp; Equivalent</b> |                   |             |        | 3,126,076.22  | 5.288 %   |                |                  |             | -5,111.60  | -1.406 %  |         |         |
| <b>Total</b>                       |                   |             |        | 59,116,721.70 | 100.000 % |                |                  |             | 363,595.91 | 100.000 % |         |         |

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

from 18/05/2022 to 18/05/2022

### ▼ 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                |       | 59,117,450.54     | 80.98            | USD       | 80.98           | USD      | 0.05000 | Net Asset Value   |
| Investment Manager fees |       | 59,117,450.54     | 647.86           | USD       | 647.86          | USD      | 0.40000 | Net Asset Value   |
| <b>Total</b>            |       |                   |                  |           | 728.84          |          |         |                   |