

FACTSHEET - AS OF 26-Apr-2024

Yorkville PTP Royalty Trust Price Index

DESCRIPTION

The Yorkville PTP Royalty Trust Index (YPROY) consists of the entire universe of royalty trusts which are structured as publicly traded partnerships and issue K-1 tax forms.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0Y21 / SLA0Y2	Base Value / Base Date	100 Points / 06.07.2010
Bloomberg / Reuters	YPROY Index / .YPROY	Last Price	3.35
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.07.2010
Index Members	1		

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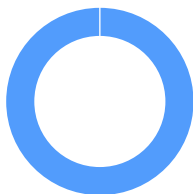
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.29%	-14.10%	-26.05%	-32.32%	-8.22%	-96.65%
Performance (p.a.)						-21.81%
Volatility (p.a.)	21.63%	30.40%	37.78%	40.68%	32.30%	41.90%
High	3.51	3.91	4.45	5.69	3.91	181.16
Low	3.30	3.30	3.30	3.30	3.30	1.21
Sharpe Ratio*	-2.16	-1.69	-1.35	-0.93	-0.88	-0.65
Max. Drawdown	-5.98%	-15.60%	-27.15%	-42.00%	-15.60%	-99.33%
VaR 95 \ 99				-77.6% \ -128.9%		-62.1% \ -121.8%
CVaR 95 \ 99				-108.9% \ -150.9%		-103.0% \ -180.8%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

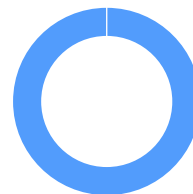
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PERMROCK ROYALTY TRUST	PRT UN Equity	US	USD	100.00%

DISCLAIMER

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