

FACTSHEET - AS OF 26-Apr-2024

Yorkville Royalty Trust Natural Gas Price Index

DESCRIPTION

The Yorkville Royalty Trust Natural Gas Index is a market capitalization weighted index, consisting of the entire universe of royalty trusts involved primarily in natural gas production.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA1YG8 / SLA1YG	Base Value / Base Date	100 Points / 31.07.1980
Bloomberg / Reuters	YRTG Index / .YRTG	Last Price	13.73
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Strategy	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.07.1980
Index Members	5		

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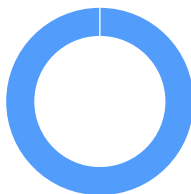
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.85%	-10.90%	-36.26%	-40.10%	-12.60%	-86.27%
Performance (p.a.)						-4.44%
Volatility (p.a.)	35.80%	31.29%	29.84%	30.87%	30.89%	23.65%
High	15.95	16.33	21.66	26.40	16.68	199.30
Low	13.64	13.64	13.64	13.64	13.64	5.02
Sharpe Ratio*	-1.91	-1.36	-2.19	-1.49	-1.27	-0.41
Max. Drawdown	-14.48%	-16.47%	-37.03%	-48.33%	-18.23%	-97.48%
VaR 95 \ 99				-54.6% \ -78.6%		-35.0% \ -71.5%
CVaR 95 \ 99				-77.3% \ -133.6%		-58.7% \ -104.5%

* 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).

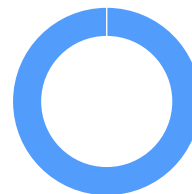
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAN JUAN BASIN ROYALTY TRUST	SJT UN Equity	US	USD	54.31%
CROSS TIMBERS ROYALTY TRUST	CRT UN Equity	US	USD	23.52%
NORTH EUROPEAN OIL ROYALTY TRUST	NRT UN Equity	US	USD	17.44%
MESA ROYALTY TRUST	MTR UN Equity	US	USD	4.73%
DOMINION RESOURCES BLACK WARRIOR TRUST	DOMR UV Equity	US	USD	0.00%

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