

FACTSHEET - AS OF 26-Apr-2024

Yorkville Royalty Trust Oil & Gas Total Return Index

DESCRIPTION

The Yorkville Royalty Trust Oil & Gas Index is a market capitalization weighted index, consisting of the entire universe of royalty trusts involved in a balance of oil and natural gas production.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2YM4 / SLA2YM	Base Value / Base Date	100 Points / 29.10.1980
Bloomberg / Reuters	YRTMX Index / .YRTMX	Last Price	1606.98
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 29.10.1980
Index Members	5		

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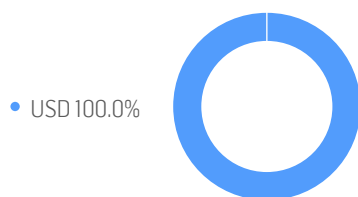
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STATISTICS

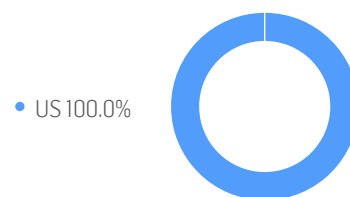
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.57%	-7.83%	-12.54%	-25.18%	-6.81%	1506.98%
Performance (p.a.)						6.59%
Volatility (p.a.)	23.15%	25.39%	24.81%	25.41%	24.19%	21.35%
High	1706.96	1710.31	1842.08	2234.90	1767.45	2456.27
Low	1569.37	1506.67	1506.67	1506.67	1506.67	47.72
Sharpe Ratio*	0.08	-1.32	-1.17	-1.21	-1.02	0.06
Max. Drawdown	-8.06%	-13.58%	-18.21%	-32.58%	-14.75%	-80.34%
VaR 95 \ 99				-46.5% \ -60.6%		-31.9% \ -64.9%
CVaR 95 \ 99				-58.6% \ -83.9%		-52.8% \ -91.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SABINE ROYALTY TRUST	SBR UN Equity	US	USD	60.03%
PERMIAN BASIN ROYALTY TRUST	PBT UN Equity	US	USD	32.59%
PERMIANVILLE ROYALTY TRUST	PVL UN Equity	US	USD	3.66%
PERMROCK ROYALTY TRUST	PRT UN Equity	US	USD	3.19%
MARINE PETROLEUM TRUST	MARPS UR Equity	US	USD	0.53%

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