

FACTSHEET - AS OF 26-Apr-2024

Yorkville PTP Legacy Partnerships Price Index

DESCRIPTION

The Yorkville PTP Legacy Partnerships Index is a market capitalization weighted index, consisting of the entire universe of PTPs that derive their revenue from one main business segment, other than energy. The income generated by these partnerships would generally not qualify as partnership income based on today's standards.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA6YK9 / SLA6YK	Base Value / Base Date	100 Points / 16.02.2012
Bloomberg / Reuters	YLEGY Index / .YLEGY	Last Price	174.37
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 16.02.2012
Index Members	5		

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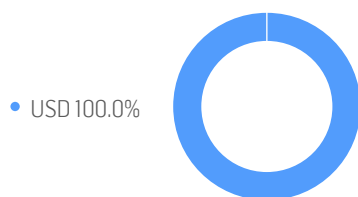
Yorkville PTP Legacy Partnerships Price Index

STATISTICS

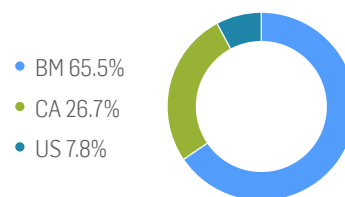
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.51%	-13.68%	14.15%	-23.61%	-14.70%	102.26%
Performance (p.a.)						5.95%
Volatility (p.a.)	30.64%	28.96%	32.00%	29.32%	27.02%	21.85%
High	195.13	206.14	206.75	246.91	206.71	299.39
Low	162.98	162.98	155.46	152.76	162.98	86.21
Sharpe Ratio*	-2.33	-1.74	0.80	-1.00	-1.63	0.03
Max. Drawdown	-16.48%	-20.94%	-21.17%	-38.13%	-21.16%	-51.07%
VaR 95 \ 99				-46.9% \ -80.7%		-29.2% \ -55.1%
CVaR 95 \ 99				-69.2% \ -90.6%		-49.4% \ -97.1%

* 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 (%)
BROOKFIELD INFRASTRUCTURE PARTNERS LP	BIP UN Equity	BM	USD	44.49%
BROOKFIELD RENEWABLE PARTNERS LP	BEP UN Equity	BM	USD	21.01%
BROOKFIELD RENEWABLE CORP	BEPC UN Equity	CA	USD	14.37%
BROOKFIELD INFRASTRUCTURE CORP CLASS A EXCHANGEABLE SUBORDINATE VOTING SHARES	BIPC UN Equity	CA	USD	12.33%
CEDAR FAIR LP	FUN UN Equity	US	USD	7.80%

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