

FACTSHEET - AS OF 26-Apr-2024

Yorkville PTP Financials Price Index

DESCRIPTION

The Yorkville PTP Financials Index is a market capitalization weighted index, consisting of the entire universe of PTPs which operate in the financial services industry. Financial partnerships include leveraged buyout firms, private equity companies, hedge funds, real estate partnerships, investment advisories, and asset management partnerships.

HISTORICAL PERFORMANCE



CHARACTERISTICS

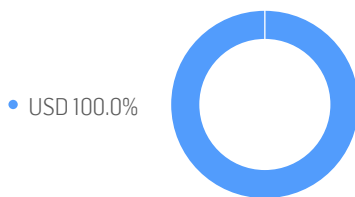
ISIN / WKN	DE000SLA6YM5 / SLA6YM	Base Value / Base Date	100 Points / 16.02.2012
Bloomberg / Reuters	YFINL Index / .YFINL	Last Price	683.81
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Strategy	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.02.2012
Index Members	11		

STATISTICS

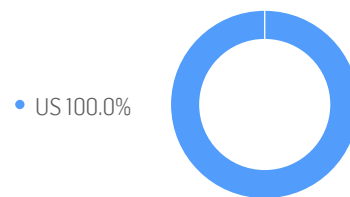
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.48%	2.29%	36.95%	37.81%	0.68%	243.95%
Performance (p.a.)						10.66%
Volatility (p.a.)	23.10%	21.74%	23.64%	25.83%	21.34%	25.72%
High	719.90	720.95	720.95	720.95	720.95	813.20
Low	660.47	660.38	504.25	458.95	633.51	165.26
Sharpe Ratio*	-2.08	0.20	3.55	1.28	-0.15	0.21
Max. Drawdown	-8.26%	-8.39%	-8.39%	-18.78%	-8.39%	-47.80%
VaR 95 \ 99				-40.6% \ -73.5%		-38.7% \ -77.1%
CVaR 95 \ 99				-59.4% \ -103.5%		-63.3% \ -110.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BLACKSTONE INC	BX UN Equity	US	USD	60.07%
APOLLO GLOBAL MANAGEMENT INC	APO UN Equity	US	USD	19.76%
CARLYLE GROUP INC	CG UW Equity	US	USD	11.74%
ICAHN ENTERPRISES LP	IEP UW Equity	US	USD	3.43%
ALLIANCEBERNSTEIN HOLDING LP	AB UN Equity	US	USD	2.36%
COMPASS DIVERSIFIED HOLDINGS	CODI UN Equity	US	USD	1.07%
STEEL PARTNERS HOLDINGS LP	SPLP UN Equity	US	USD	0.55%
ELLINGTON FINANCIAL INC	EFC UN Equity	US	USD	0.48%
GREYSTONE HOUSING IMPACT INVESTORS LP	GHI UN Equity	US	USD	0.25%
NEW ENGLAND REALTY ASSOCIATES LP	NEN UA Equity	US	USD	0.15%
EMPIRE STATE REALTY OP LP	ESBA UP Equity	US	USD	0.14%

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The index is launched on 16-Feb-2012. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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