



# Chimera JP Morgan UAE Bond UCITS ETF - Income

JULY 2025 FACT SHEET

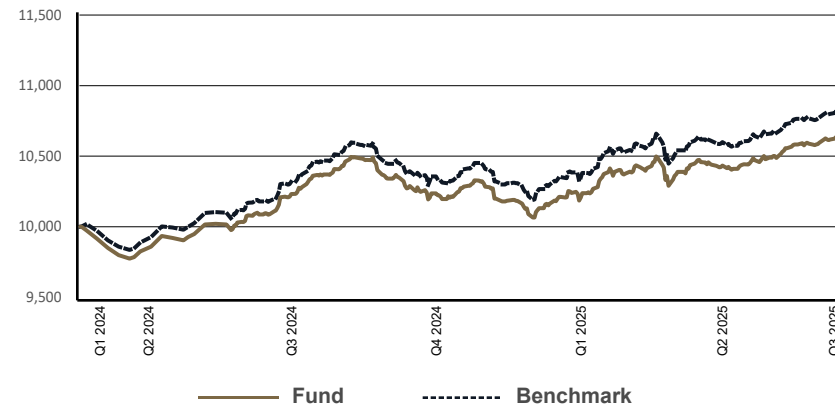
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## FUND OVERVIEW

Chimera JP Morgan UAE Bond UCITS ETF - Income (BONDAE) is an exchange traded fund that seeks to provide investment returns, before fees and other costs, that closely correspond to the performance of the J.P. Morgan MECI UAE Investment Grade Custom Index. The fund allows a single access point to the UAE bond markets. The coupons received by the fund will be distributed semiannually when available.

## GROWTH OF 10,000 SINCE INCEPTION



## PERFORMANCE

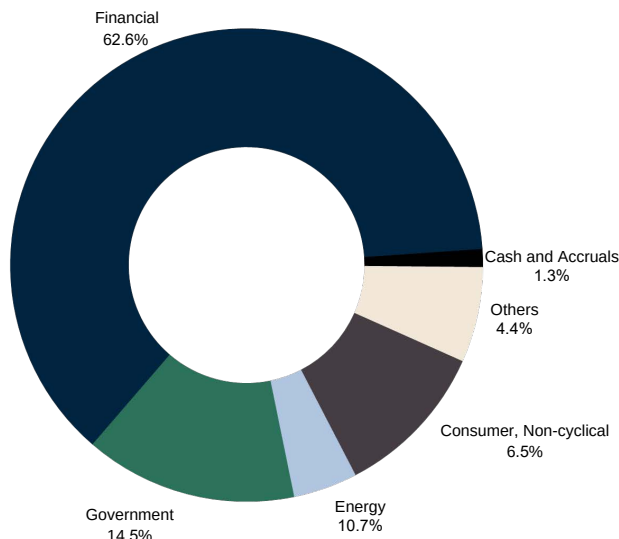
|           | 1 Month | 3 Month | YTD   | 1 Year | 3 Year | 5 Year | Since Inception* |
|-----------|---------|---------|-------|--------|--------|--------|------------------|
| ETF       | 0.74%   | 1.66%   | 4.48% | 5.08%  | N/A    | N/A    | 6.46%            |
| Benchmark | 0.91%   | 1.92%   | 5.07% | 6.04%  | 11.88% | 5.32%  | 8.36%            |

Performance quoted represents past performance, which is no guarantee of future results. Performance returns for periods of less than one year are not annualized and have been calculated based on changes in the net asset value of the fund rather than the last quoted price. Performance return reflects combined capital growth and distribution performance assuming all distributions are reinvested; and are shown net of fees.

\*These returns, for both the fund and the index, are calculated from inception of the fund on 25th March 2024.

Important information: The value of your investment and any income from it will vary and your initial investment amount cannot be guaranteed. ETFs trade on exchanges like stocks and are bought and sold at market prices which may be different to the net asset values of the ETFs.

## SECTOR ALLOCATION



## KEY FACTS

|                           |                                                   |
|---------------------------|---------------------------------------------------|
| Asset Class               | Fixed Income                                      |
| Fund Base Currency        | USD                                               |
| Share Class Currency      | AED                                               |
| Inception Date            | 25th Mar 2024                                     |
| Benchmark                 | J.P.Morgan MECI UAE Investment Grade Custom Index |
| ISIN                      | IE000AUWE6L4                                      |
| Total Expense Ratio       | 0.40%                                             |
| Dividend Treatment        | Distributing                                      |
| Domicile                  | Ireland                                           |
| Methodology               | Sampling                                          |
| Product Structure         | Physical                                          |
| Rebalance Frequency       | Monthly                                           |
| Management Company        | Fundrock Management Co                            |
| Investment Manager        | Lunate Capital Limited                            |
| NAV (AED)                 | 3.779                                             |
| AUM (AED mln)             | 18.90                                             |
| Shares Outstanding        | 5,000,000                                         |
| Number Of Holdings        | 25                                                |
| ETF's Distribution Yield  | 3.33%                                             |
| Benchmark Ticker          | JPEIMIGC                                          |
| Type                      | UCITS                                             |
| Average Yield to Maturity | 4.72%                                             |
| Average Coupon            | 4.63%                                             |
| Average Maturity          | 7.88                                              |
| Average Duration          | 5.75                                              |
| Average Credit Rating     | A                                                 |

## DEALING INFORMATION

|                  |                               |
|------------------|-------------------------------|
| Exchange         | Abu Dhabi Securities Exchange |
| Ticker           | BONDAE                        |
| Bloomberg Ticker | BONDAE                        |
| Reuters RIC      | BONDAE.DU                     |
| CUSIP            | G21026334                     |
| Trading Currency | AED                           |
| Trading Hours    | 10am - 3pm GST                |
| Settlement       | T + 2                         |

## TOP 5 ISSUERS

|                           |       |
|---------------------------|-------|
| FIRST ABU DHABI BANK PJSC | 8.13% |
| ABU DHABI GOVT INT'L      | 7.54% |
| MDGH GMTN RSC LTD         | 7.03% |
| UAE INT'L GOVT BOND       | 7.00% |
| DP WORLD CRESCENT LTD     | 6.52% |



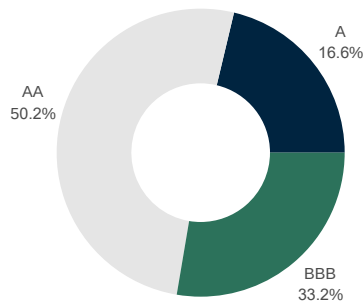
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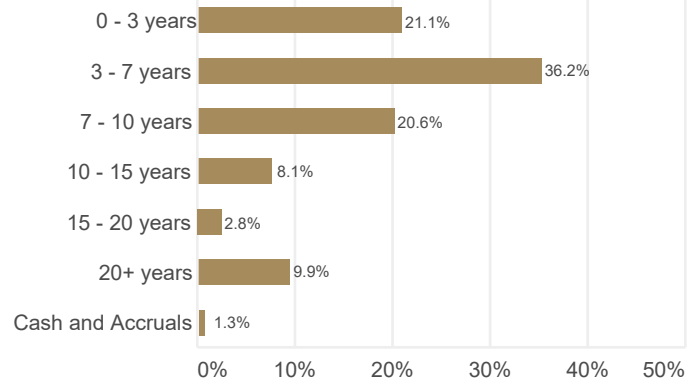
## CREDIT RATING



Credit ratings used are the middle rating from S&P, Moody's and Fitch. When a rating from only two agencies is available, the lower rating is used and when only one agency rates a bond, a single rating is used.

The Credit Bucket column can take one of the following values AAA, AA, A, BBB, BB, B, C and NR\*

## MATURITY BREAKDOWN



## GLOSSARY

**Total Expense Ratio (TER):** A measure of the total costs associated with managing and operating the fund. The TER consists primarily of the management fee (which covers costs for maintaining the fund such as trustee, custodial, and accounting fees) plus other operating expenses. It is expressed as a percentage of the fund's total net asset value.

**ETF's Distribution Yield:** The Distribution Yield is calculated by taking the sum of distributions made during the trailing 12 months divided by the most recent month-end Net Asset Value (NAV). Please note that this yield does not necessarily reflect the yield that an investor will receive, and distributions may vary from time to time.

**Product Structure:** Indicates whether the fund buys the actual underlying securities in the index (i.e. Physical) or whether the fund gains exposure to those securities by buying derivatives, such as swaps (known as "synthetic").

**Methodology:** Indicates whether the product is holding all index securities in the same weight as the index (replicating) or whether an optimised subset of index securities is used (optimised/sampled) in order to efficiently track index performance.

**Average Yield to Maturity (YTM):** YTM is the total return expected from a bond if held until maturity, computed by solving for the interest rate that equates the present value of all future cash flows (coupon payments and principal repayment) to the current market price of the bond. For the fund, this is the weighted average YTM for all bonds held in the fund.

**Average Maturity:** Maturity refers to the date when the principal amount of a bond becomes due and payable to the bondholder. For the fund, this is the weighted average maturities for all bonds held in the fund.

**Average Coupon:** Coupon is the interest rate that a bond issuer promises to pay to bondholders periodically (usually semi-annually or annually) until the bond matures. It is expressed as a percentage of the bond's face value (par value). For the fund, this is the weighted average coupons for all bonds held in the fund.

**Average Duration:** Duration measures the sensitivity of a bond's price to changes in interest rates. It represents the weighted average time it takes for an investor to receive the bond's cash flows (coupon payments and principal repayment) adjusted for their present value. For the fund, this is the weighted average duration for all bonds held in the fund.

**Average Credit Rating:** Credit Rating is an evaluation of the creditworthiness of a bond issuer, indicating the issuer's ability to meet its debt obligations in a timely manner. It is assigned by credit rating agencies based on the issuer's financial stability, repayment history, and overall credit risk. For the fund, this is the weighted average credit rating for all bonds held in the fund.

## DISCLAIMER

Chimera JP Morgan UAE Bond UCITS ETF ("BONDAE") is an Exchange Traded Fund ("ETF") developed solely for Lunate Capital Limited (together with its affiliates "Lunate") is a sub-fund of Chimera UCITS ICAV (the "ICAV"), an investment company organized under the laws of Ireland as an open-ended Irish collective asset-management. The ICAV is governed by the European Communities (Undertakings for Collective Investment in Transferable Securities Regulations 2011) Law and qualifies as a UCITS. Investors should carefully consider the investment objectives and risks as well as charges and expenses related to BONDAE before investing. Investors should be aware of the following risks before making an investment in BONDAE that BONDAE may be affected by: (i) Equity Risk: Shares of companies are generally considered high risk investments and may result in fluctuations in the value of BONDAE due to external factors; (ii) Counterparty Risk: BONDAE is subject to the risk that third parties with which BONDAE may transact may go bankrupt or fail to pay money due to BONDAE or return property belonging to BONDAE; (iii) Tracking Error Risk: BONDAE's performance may not exactly track its benchmark index. This can result from market fluctuations, changes in the composition of the benchmark index, transaction costs, the costs of making changes to BONDAE's portfolio and other fund expenses; and (iv) Single Country Risk: Where a fund invests primarily in securities in a single country or a small number of countries, it may be subject to a greater level of risk and above average volatility, as compared to investing in a broader range of securities covering multiple countries. The ICAV's prospectus, annual and semi-annual reports, and the key investor information documents ("KIID") are available in English. Please refer to the prospectus of the ICAV and to the KIID before making any final investment decisions.

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Any examples herein are for illustrative purposes only. Prior to making any investment or financial decisions, an investor should see individualized advice from an authorized professional.

The performance quoted is past performance and is not a guarantee of future results. Investment return and principal value will fluctuate, so that an investor's units in the ETF, when sold or redeemed, may be worth more or less than the original cost. Current performance may be higher or lower than that quoted. ETFs have fees that reduce their performance, indexes do not. Investors cannot invest directly in an index. The index that the ETF seeks to track is unmanaged and its performance and results do not reflect the deduction of any fees or expenses applicable for the ETF. The index performance reflects all items of income, gain and loss and the reinvestment of dividends and other income. The price of the investments may go up or down and the investor may not get back the amount invested. Your income is not fixed and may fluctuate. ETF returns do not reflect the brokerage fees or the bid/ask spread that investors pay to buy and sell ETF securities on the Abu Dhabi Securities Exchange ("ADX").

Chimera JP Morgan UAE Bond UCITS ETF is managed by Lunate Capital Limited (together with its affiliates "Lunate") with the objective to track the J.P. Morgan MSCI UAE Investment Grade Custom Index, an index composed of the UAE Investment grade USD-denominated Corporate, Quasi-Sovereign, and Sovereign debt issuance, an unman-aged index provided by J.P. Morgan Securities LLC. This document may not be distributed without written authorization from Lunate.

Where BONDAE is marketed in the EU, the manager of the ICAV may terminate the arrangements for marketing under the denotification process in the new Cross-Border Distribution Directive (Directive EU) 2019/1160.

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