

This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

## Chimera S&P Japan UCITS ETF (THE "FUND")

A sub-fund of Chimera UCITS ICAV (the "ICAV")

Class D ISIN IE000M10VZK6

This ICAV has appointed FundRock Management Company S.A. as its Management Company

### OBJECTIVES AND INVESTMENT POLICY

#### Objective:

The Fund seeks to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the S&P Japan BMI Liquid 35/20 Capped Index.

#### Policy:

The investment policy of the Fund is to invest 100% of its net assets in a portfolio of equity securities that consists of the equity securities of the Index.

The Fund attempts to replicate, before fees and expenses, the performance of the Index. The Investment Manager will seek to do this by replicating so far as possible the investments in the Index by holding all of the securities comprising the Index in approximately the same proportion as its weighting in the Index.

The Investment Manager will monitor the Fund's tracking accuracy on a daily basis and will seek to maintain an appropriate correlation between the return of the Index and the return of the Fund. It is expected, but not guaranteed that, the level of annual Tracking Difference shall not exceed 2% and the level of annualised Tracking Error shall not exceed 1%, in normal market conditions.

The Index applies a capping screen of 35%/20%. This will mean that the Fund, through investing in the equity securities, may invest up to 20% of its net assets in a single security with the 20% limit being raised up to 35% in the case of a single issuer where justified by exceptional market conditions such as a material price movement impacting the weighting of that single component within the Index and necessitating a larger exposure. The index provider, Standard and Poor's, has put in place reset triggers at 33%/19% respectively to reset levels to ensure UCITS compliance. As such components which exceed exposures of 33% and 19% will be reset back to 33% and 19% at the next opportunity to ensure they do not hit the limits as set out in the UCITS Rules.

In exceptional market conditions it may not be possible (e.g. due to a market suspension of trading in a security) to acquire in the open market an equity or equities forming part of the Index. This in turn may result in increased Tracking Difference and Tracking Error in the Fund. In such circumstances and subject to the Investment

Restrictions set out in the Prospectus the Investment Manager may, on a temporary basis, use financial derivative instruments in the form of swaps (i.e. equity swaps and/or total return swaps) for investment purposes in order to obtain economic exposure to the Index, a basket of Index securities or a particular Index security. Under normal market conditions, the Fund does not expect to use financial derivative instruments for investment purposes and so will not be leveraged as a result. Where financial derivative instruments are used, the Fund will use the commitment approach for the purpose of calculating global exposure. Accordingly, global exposure and leverage as a result of the Fund's investment in financial derivative instruments shall not exceed 100% of the Net Asset Value of the Fund.

The Fund may enter into stock lending arrangements solely for the purposes of efficient portfolio management, subject to the conditions and within the limits set out in the Prospectus. The maximum proportion of the Net Asset Value of the Fund that can be subject to securities lending is 100%. The expected proportion of the Net Asset Value of the Fund that can be subject to securities lending is 100%.

#### Benchmark:

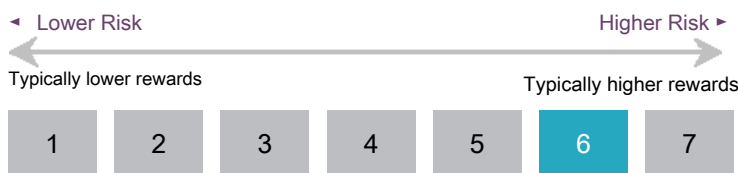
The Index is a modified weighted total return index measuring the performance of the top 30 Japan domiciled companies ranked in the S&P Japan BMI Index. The S&P Japan BMI Index is a leading benchmark for tracking performance of Japanese companies and as of 19 June 2023 comprised 1717 securities.

#### Other information:

Investment in the Fund may be appropriate for investors who have a medium-term investment horizon. The Fund is designed for investors who are willing to accept a medium to high level of volatility, including the possibility of a decline in the value of their investment and/or who are not seeking to invest to meet short term goals. As this fund is an exchange traded fund, hence it is traded on a secondary market and it may include retail, institutional and professional investors.

These shares are distribution shares. Income and capital gains may be distributed. The Fund Currency is JPY. The Share Class Currency is AED.

### RISK AND REWARD PROFILE OF THE FUND



This indicator is based on historical data and may not be a reliable indication of the future risk profile of the Fund.

- The risk category shown is not guaranteed to remain unchanged and may shift over time.

- The lowest category does not mean 'risk free'.

- The "Class" Shares above appear as a '6' on the scale.

In addition to the risk captured by the indicator, the overall Fund value may be considerably affected by:

- Counterparty Risk: The Fund is subject to the risk that third parties with which the Fund may transact may go bankrupt or fail to pay money due to the Fund or return property belonging to the Fund.

- Tracking Error Risk: The Fund's performance may not exactly track the Index. This can result from market fluctuations, changes in the composition of the Index,

transaction costs, the costs of making changes to the Fund's portfolio and other Fund expenses.

- 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.

- Intellectual Property Risk: Each Fund relies on a license and related sublicense that permits a Fund to use its Index and associated trade names, trademarks and service marks (the "Intellectual Property") in connection with the name and investment strategies of a Fund. Such license and related sublicense may be terminated by the Index Provider, and, as a result, a Fund may lose its ability to use the Intellectual Property.

There can be no certainty that Shares can always be bought or sold on a stock exchange or that the market price will reflect the net asset value (the "Net Asset Value") of the Fund.

It may be difficult for the Fund to buy or sell certain investments in some market conditions. Consequently, the price obtained when the Fund buys or sells securities may compare adversely to the price under normal market conditions.

For a complete overview of all risks attached to this Fund, refer to the section entitled "Risk Factors" in the supplement and the prospectus.

## CHARGES FOR THE FUND

These charges are used to pay the costs of running the Fund, including the costs of marketing and selling it. Overall, they reduce the potential growth of your investment.

### One-off charges taken before or after you invest

Class D Inc (AED)

**Entry charge** 0.00%

**Exit charge** 0.00%

This is the maximum that might be taken out of your money before it is invested.

### Charges taken from the Fund over a year

**Ongoing charges** 1.00%

### Charges taken from the Fund under certain specific conditions

**Performance fee** None

The ongoing charge is based on the annual management fee paid to the Manager. The following expenses will be discharged out of the annual management fee, all operational expenses, costs attributable to the Manager, Depositary, Administrator, Investment Manager, Investment Advisor, Marketing Agent and Directors. It excludes portfolio transaction costs except in the case of an entry or exit charge paid by the Fund when buying or selling shares/units in another fund.

Because the Fund is an Exchange Traded Fund, investors will typically only be able to buy shares in the secondary market. Accordingly, investors may incur brokerage and / or transaction fees in connection with their dealings. You should discuss these fees and costs with your broker before you invest, as they may reduce the amount of your initial investment and the amount you receive on disposal.

Please see "Fees and Expenses" section of the prospectus and the supplement for further information about charges.

## PAST PERFORMANCE

As the share CHIMERA S&P JAPAN UCITS ETF-D UNHEDGED does not yet have performance data for one complete calendar year, there is insufficient data to provide a useful indication of past performance to investors.

Please be aware that past performance is not a reliable indicator of future results.

The Fund was first authorised on 17 January 2024.

Base Currency: JPY

## PRACTICAL INFORMATION

**Manager:** FundRock Management Company S.A.

**Investment Manager:** Lunate Capital Limited.

**Global Distributor:** Lunate Capital Limited.

**Depositary:** The Bank of New York Mellon SA/NV, Dublin Branch.

**Administrator, Registrar and Transfer Agent:** BNY Mellon Trust Company (Ireland) Limited.

**NAV/Pricing:** The Net Asset Value per share will be available on [www.chimerainvestment.com](http://www.chimerainvestment.com) and the indicative Net Asset Value will be available on Abu Dhabi Securities Exchange website.

**Tax:** The Fund is subject to the tax laws and regulations of Ireland. Depending on your home country of residence, this may have an impact on your investment. For further details, please speak to an adviser.

**Switching:** The switching charge for the conversion of shares in a Fund into shares of another Fund shall be up to 3% of the Net Asset Value per share.

**Umbrella UCITS:** The Fund is a sub-fund of the ICAV, an open-ended umbrella type Irish Collective Asset-management Vehicle. The assets of the Fund are segregated from those of other sub-funds in the ICAV, meaning the liabilities of one fund cannot impact another fund. You can find out more information about the umbrella in the prospectus and about the Fund in the supplement. The prospectus and periodic reports are in the name of the ICAV.

**Remuneration Policy:** With effect from January, 2018, the Management Company has established and applies a remuneration policy in accordance with principles laid out under UCITS V directive and any related legal and regulatory provisions applicable in Luxembourg. The up-to-date remuneration policy of the Management Company, including, but not limited to, a description of how remuneration and benefits are calculated, the identity of persons responsible for awarding the remuneration and benefits, including the composition of the remuneration committee, are available at [www.fundrock.com/pdf/Fundrock\\_Remuneration\\_policy.pdf](http://www.fundrock.com/pdf/Fundrock_Remuneration_policy.pdf) and a paper copy will be made available free of charge upon request at the Management Company's registered office.

**Prospectus and Reports:** Additional information and copies of the prospectus, the latest annual and half yearly reports may be obtained (free of charge) from the Administrator. They are available in English.

The ICAV may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the prospectus.