

Chimera S&P KSA Shariah ETF - Income

August 2023 Factsheet



FUND OVERVIEW

Chimera S&P KSA Shariah ETF - Income is an exchange traded fund that seeks to provide investment returns, before fees and other costs, that closely correspond to the performance of the S&P Saudi Arabia Shariah Liquid 35/20 Capped Index. The fund allows a single access point to the Kingdom of Saudi Arabia equity markets. The dividends received by the fund will be distributed semiannually when available.

PERFORMANCE SINCE INCEPTION



Dividend of SAR 0.0375/share : Ex Date on 14th June 2023

ANNUALISED PERFORMANCE (%)

| | 1 Month | 3 Month | YTD | 1 Year | 3 Year | 5 Year | Since Inception* |
|-----------|---------|---------|-------|--------|--------|--------|------------------|
| ETF | -0.91% | 4.48% | 6.96% | -9.67% | N/A | N/A | -7.45% |
| Benchmark | -1.44% | 4.99% | 6.34% | -9.61% | 46.26% | 39.21% | -7.84% |

12 MONTH PERFORMANCE PERIODS (%)

| | 2018 | 2019 | 2020 | 2021 | 2022 |
|-----------|-------|-------|-------|--------|--------|
| ETF | N/A | N/A | N/A | N/A | N/A |
| Benchmark | 9.47% | 3.59% | 4.79% | 35.80% | -7.36% |

Performance quoted represents past performance, which is no guarantee of future results. Performance returns for periods of less than one year are not annualised and have been calculated based on changes in the net asset value of the Fund rather than the last quoted price. 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.

* These returns, for both the Fund and the Index, are calculated from inception of the fund on 17th January 2022

Important Information: The value of your investment and the 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.

Net Asset Value calculated by Chimera Capital LLC as the Fund Administrator have been reconciled against the Net Asset Values produced by BNY Mellon as a Fund service provider. All financial information of the Fund has been cross verified by Chimera Capital LLC against information produced by BNY Mellon as a Fund service provider.

SECTORS

| | |
|------------------------|--------|
| Cash and Accruals | 0.92% |
| Communication Services | 11.34% |
| Consumer Discretionary | 0.61% |
| Consumer Staples | 0.71% |
| Energy | 9.72% |
| Financials | 41.70% |
| Health Care | 2.19% |
| Industrials | 0.29% |
| Information Technology | 3.43% |
| Materials | 23.67% |
| Real Estate | 2.13% |
| Utilities | 3.29% |

TOP 5 HOLDINGS

| | |
|-----------------------------|--------|
| Al Rajhi Bank | 30.76% |
| Saudi Arabian Oil Co | 9.19% |
| Saudi Basic Industries Corp | 8.66% |
| Saudi Telecom | 7.79% |
| Alinma Bank | 7.21% |

KEY FACTS

| | |
|---------------------|--|
| Asset Class | Equity |
| Fund Base Currency | SAR |
| Inception Date | 17th Jan 2022 |
| Benchmark | S&P Saudi Arabia Shariah Liquid 35/20 Capped Index |
| ISIN | AEC000730049 |
| Total Expense Ratio | 1% |
| Domicile | United Arab Emirates |
| Methodology | Replicated |
| Product Structure | Physical |
| Rebalance Frequency | Quarterly |
| Benchmark Ticker | SPSALCSP |
| NAV (AED) | 3.399 |
| Shares Outstanding | 30,500,000 |

FUND

| | |
|-----------------------------|---------------|
| Number of Holdings | 30 |
| Total Market Cap | SAR10123.23bn |
| Weighted Average Market Cap | SAR939.8bn |
| Weighted Average P/E | 27.8x |
| Weighted Average P/B | 4.02x |
| Weighted Average ROE | 18.56% |
| Dividend Yield | 1.08% |
| Historical 3yr EPS Growth | 330.53% |

DEALING INFORMATION

| | |
|------------------|-------------------------------|
| Exchange | Abu Dhabi Securities Exchange |
| Ticker | CHSASHIN |
| Bloomberg Ticker | CHSASHIN |
| Reuters RIC | CHSASHIN.AD |
| CUSIP | M2364C 105 |
| Trading Currency | AED |
| Trading Hours | 10am - 3pm GST |
| Settlement | T + 2 |

CONTACT DETAILS

| | |
|-----------|-------------------------------|
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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.

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.

Market capitalisation: The aggregate value of a stock calculated by multiplying the number of shares outstanding by the current price. For the fund, this is the sum of the market capitalisation of each stock held by the fund.

Weighted average market cap: The weighted average market capitalisation of all stocks held by the fund.

Price earnings ratio (P/E): The share price of a stock divided by its earnings per share (EPS) over the past year. For the fund, this is the weighted average P/E ratio of all stocks held in the fund. Stocks with negative P/E ratios are excluded from the calculation.

Price book ratio (P/B): The share price of a stock divided by its book value per share. For the fund, this is the weighted average P/B ratio of all stocks held in the fund.

Return on equity: This is the amount of net income of a company expressed as a percentage of shareholders' equity. It reveals how much profit a company generates with the money shareholders have invested. For the fund, this is the weighted average return on equity of all stocks held in the fund. Stocks with a negative return on equity are excluded from the calculation.

Dividend yield: the dividend yield is calculated by taking into account any dividends received in 2023, adjusted for the fund's expenses during the same period, and then 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.

Earnings growth rate: A measure of growth in a company's net income over a specific period of time. For the fund, this is the weighted average growth rate of all stocks held in the fund. Stocks with a negative growth rate are excluded from the calculation.

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