



# Chimera JP Morgan Global Sukuk ETF

NOVEMBER 2024 FACT SHEET

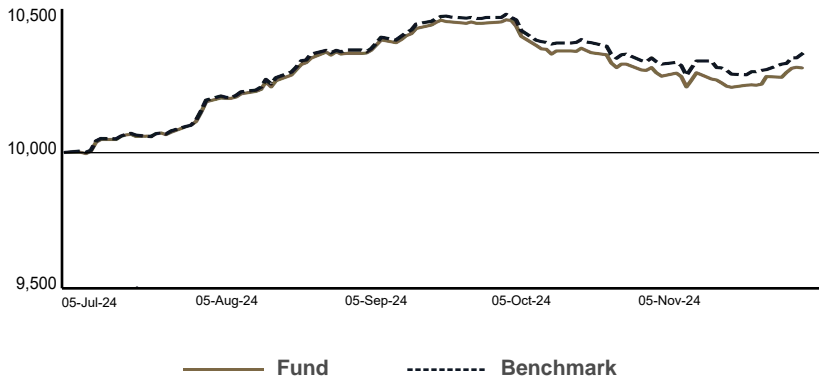
This is a marketing communication

# Lunate

## FUND OVERVIEW

Chimera JP Morgan Global Sukuk ETF (SUKUK) 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 Global IG Sukuk Index. The fund allows a single access point to the Global Sukuk Market. Returns received by the fund will be distributed quarterly when available.

## GROWTH OF 10,000 SINCE INCEPTION



Dividend of USD 0.0101/share: Ex Date on 16th Oct 2024

## PERFORMANCE

	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	Since Inception*
ETF	0.14%	-0.46%	N/A	N/A	N/A	N/A	2.71%
Benchmark	0.26%	-0.10%	4.28%	6.94%	1.49%	10.36%	3.20%

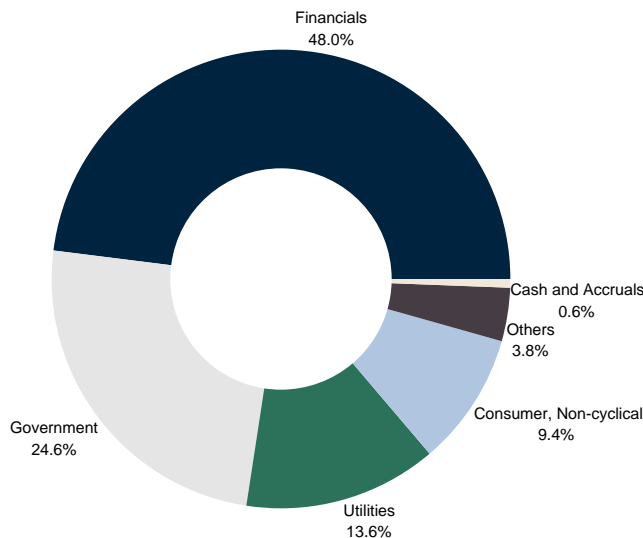
Performance quoted represents past performance, which is no guarantee of future results. Performance returns for periods of less than one year are not annualized and have been calculated based on changes in the net asset value of the fund rather than the last quoted price. Performance return reflects 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 5th July 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.

Net Asset Value calculated by Lunate 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 Lunate Capital LLC against information produced by BNY Mellon as a fund service provider.

## SECTOR ALLOCATION



## KEY FACTS

Asset Class	Fixed Income
Fund Base Currency	USD
Share Class Currency	AED
Inception Date	05th July 2024
Benchmark	J.P. Morgan Global IG Sukuk Index Total Return
ISIN	AEC01443C244
Total Expense Ratio	0.50%
Dividend Treatment	Distributing
Domicile	UAE
Methodology	Sampling
Product Structure	Physical
Rebalance Frequency	Monthly
Management Company	Lunate Capital LLC
Investment Manager	Lunate Capital LLC
NAV (AED)	3.736
AUM (AED mln)	18.68
Shares Outstanding	5,000,000
Number Of Holdings	23
ETF's Distribution Yield	0.99%
Benchmark Ticker	JPEIEMSI
Type	Umbrella
Average Yield to Maturity	4.85%
Average Return	4.43%
Average Maturity	6.05
Average Duration	4.75
Average Credit Rating	A

## DEALING INFORMATION

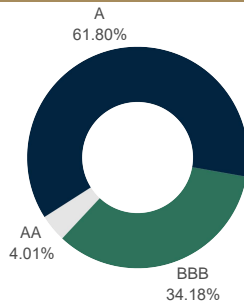
Exchange	Abu Dhabi Securities Exchange
Ticker	SUKUK
Bloomberg Ticker	SUKUK
Reuters RIC	SUKUK.AD
CUSIP	M2366F197
Trading Currency	AED
Trading Hours	10am - 3pm GST
Settlement	T + 2

## TOP 5 ISSUERS

INDONESIA GOVT SUKUK	24.58%
SAUDI ELECTRICITY SUKUK PROGRAMME CO	13.64%
DIB SUKUK LTD	12.65%
SUCI SECOND INVESTMENT COMPANY	10.89%
DP WORLD CRESCENT LTD	9.41%



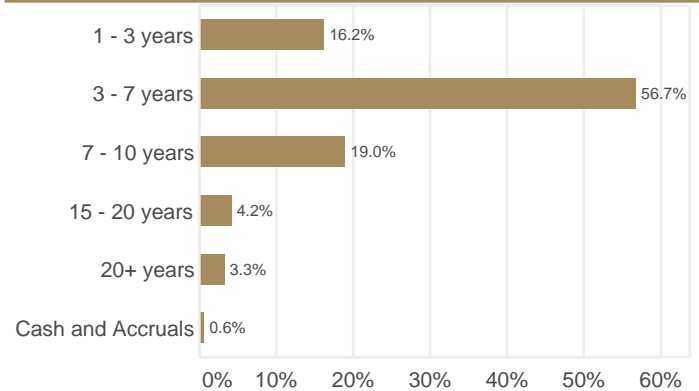
### CREDIT RATING



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 sukuk if held until maturity, computed by solving for the interest rate that equates the present value of all future cash flows (return payments and principal repayment) to the current market price of the sukuk. For the fund, this is the weighted average YTM for all sukuk instruments held in the fund.

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

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

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

**Average Credit Rating:** Credit Rating is an evaluation of the creditworthiness of a sukuk 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 instruments held in the fund.

### DISCLAIMER

Chimera JP Morgan Global Sukuk ETF - Income (SUKUK) is an Exchange Traded Fund ("ETF") developed solely for Lunate Capital LLC (together with its affiliates "Lunate"). Investors should carefully consider the investment objectives and risks as well as charges and expenses related to the SUKUK before investing. The summary and full prospectuses contain this and other information about SUKUK. Read the prospectus carefully before investing. Investment in the products mentioned in this document may not be suitable for all investors.

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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. Index performance and results are unmanaged and 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 Global Sukuk ETF - Income is managed by Lunate Capital LLC with the objective to track the J.P. Morgan Global IG Sukuk Index. The Index aims to track the performance of liquid, USD-denominated Sukuk instruments across emerging markets. The index includes Investment Grade sovereign, quasi-sovereign and corporate Sukuk instruments with at least \$500 million in face amount outstanding. This document may not be distributed without written authorization from Lunate.

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