



# Chimera iBoxx US Treasury Bill ETF - Income

JUNE 2025 FACT SHEET

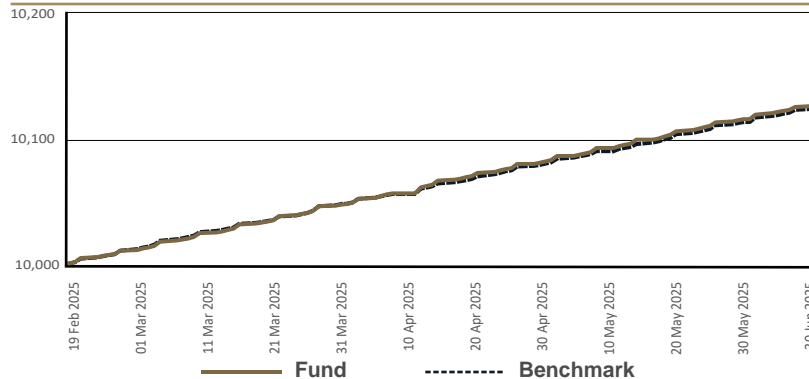
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# Lunate

## FUND OVERVIEW

The Chimera iBoxx US Treasury Bill ETF – Share Class B – Income is an SCA-regulated exchange-traded fund designed to track, before fees and expenses, the performance of the iBoxx USD Treasury Bills Mid Price Index, which reflects the performance of USD-denominated Treasury bills. The ETF provides a single access point to the Treasury bill market, offering investors exposure to a diversified portfolio of U.S. Treasury bills. The interest received by the fund will be distributed quarterly when available.

## GROWTH OF 10,000 SINCE INCEPTION



Dividend of USD 0.0098/share: Ex Date on 01st May 2025

## PERFORMANCE

	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	Since Inception*
ETF	0.30%	0.91%	N/A	N/A	N/A	N/A	1.31%
Benchmark	0.28%	0.86%	1.76%	3.97%	12.00%	12.13%	1.26%

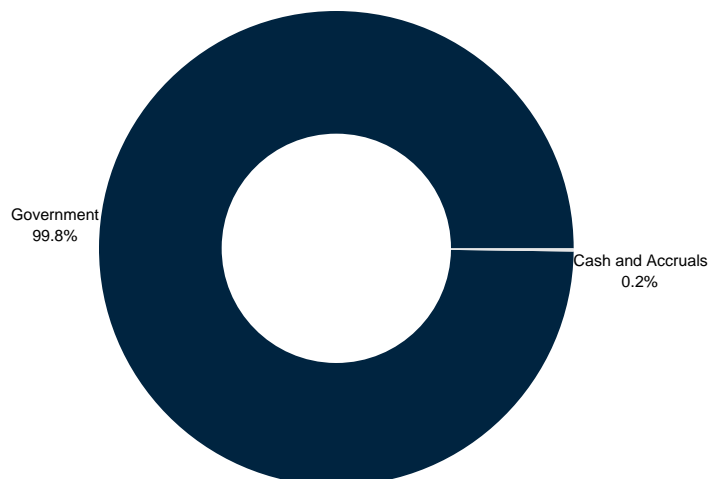
Performance quoted represents past performance, which is no guarantee of future results. Performance returns for periods of less than one year are not annualized and have been calculated based on changes in the net asset value of the fund rather than the last quoted price. Performance return reflects 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 19 Feb 2025.

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	19th Feb 2025
Benchmark	iBoxx USD Treasury Bills Mid Price Index
ISIN	AEC01574C253
Total Expense Ratio	0.50%
Dividend Treatment	Distributing
Domicile	UAE
Methodology	Sampling
Product Structure	Physical
Rebalance Frequency	Monthly
Management Company	Lunate Capital LLC
NAV (AED)	9.462
AUM (AED mln)	8.99
Shares Outstanding	950,000
Number Of Holdings	12
ETF's Distribution Yield	0.38%
Benchmark Ticker	IBXXMIPT
Type	Umbrella
Average Yield to Maturity	4.15%
Average Maturity (Years)	0.16
Average Duration	0.16
Average Credit Rating	AA

## DEALING INFORMATION

Exchange	Abu Dhabi Securities Exchange
Ticker	USTBILL
Bloomberg Ticker	USTBILL
Reuters RIC	USTBILL.AD
CUSIP	M2366F205
Trading Currency	AED
Trading Hours	10am - 3pm GST
Settlement	T + 2

## TOP 10 HOLDINGS

USTBill 07/01/25	20.02%
USTBill 08/26/25	15.46%
USTBill 07/31/25	10.02%
USTBill 07/24/25	9.70%
USTBill 09/04/25	9.53%
USTBill 10/30/25	7.45%
USTBill 09/25/25	6.80%
USTBill 07/29/25	6.48%
USTBill 08/21/25	5.16%
USTBill 01/22/26	3.63%



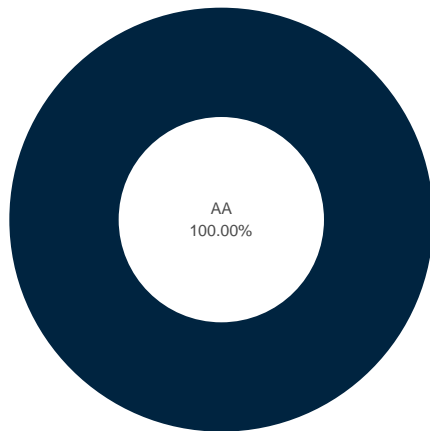
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## CREDIT RATING



The Credit Rating is determined by averaging the ratings assigned by Fitch Ratings, Moody's Investor Service, and S&P Global Ratings.

The Credit Rating can take one of the following values AAA, AA, A, BBB, BB, B, C and NR.

## 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.

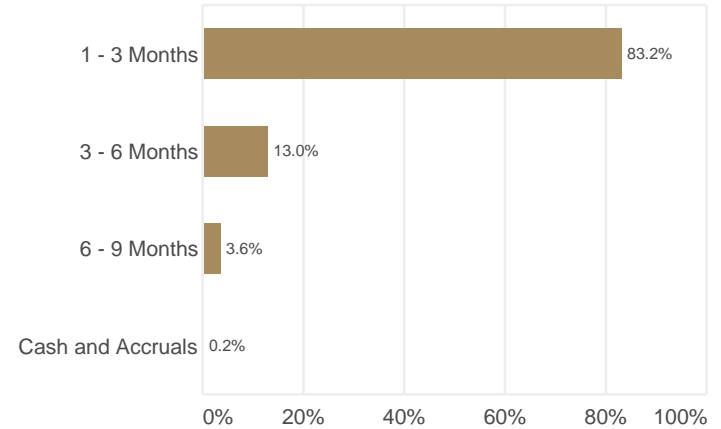
**ETF's Distribution Yield:** The Distribution Yield is calculated by taking the sum of distributions made during the trailing 12 months divided by the most recent month-end Net Asset Value (NAV). Please note that this yield does not necessarily reflect the yield that an investor will receive, and distributions 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 represents the total return expected from a Treasury bill if held until maturity. It is calculated by solving for the interest rate that equates the present value of the bill's future cash flow (the face value at maturity) to its current market price. For the fund, this is the duration-adjusted weighted average YTM for all Treasury bills held in the portfolio.

## MATURITY BREAKDOWN



**Average Maturity (Years):** Maturity refers to the time remaining until the face value of a treasury bill becomes due and payable to the holder. For the fund, this represents the weighted average maturity of all treasury bills held in the portfolio.

**Average Duration:** Duration measures the sensitivity of the price of Treasury bills to interest rate changes. Since Treasury bills are zero-coupon securities, their duration is equal to their time to maturity. For the fund, this is the weighted average duration of all Treasury bills held in the portfolio.

**Average Credit Rating:** Credit Rating is an evaluation of the creditworthiness of a treasury bill 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 treasury bills held in the fund.

## DISCLAIMER

Chimera iBoxx US Treasury Bill ETF – Share Class B – Income (USTBILL) 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 USTBILL before investing. The summary and full prospectuses contain this and other information about the ETF. 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 iBoxx US Treasury Bill ETF – Share Class B – Income is managed by Lunate Capital LLC (together with its affiliates "Lunate") with the objective to track the iBoxx USD Treasury Bill Mid Price Index, which reflects the performance of USD-denominated Treasury bills, and index that is a product of S&P Dow Jones Indices LLC or its affiliates ("SPDJ"). This document may not be distributed without written authorization from Lunate.

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