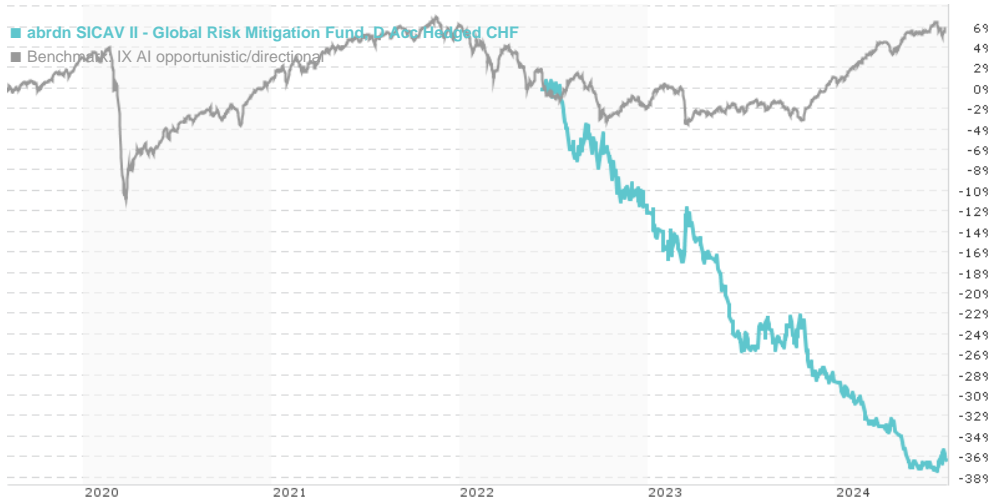


abrdn SICAV II - Global Risk Mitigation Fund, D Acc Hedged CHF / LU2462142717 / ABR004 / abrdn Inv.(LU)

Last 08/02/2024 ¹	Region	Branch	Type of yield	Type
6.37 CHF	Worldwide	AI Hedgefonds Single Strategy	reinvestment	Alternative Investm.



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating ²	EDA ³						
	-						

Yearly Performance

2023	-18.62%
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Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	5.00%	Minimum investment	USD 1,000,000.00
Category	Alternative Investments	Planned administr. fee	0.00%	Savings plan	-
Sub category	AI Hedgefonds Single Strategy	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(08/02/2024) USD 0.003 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(08/02/2024) USD 17.60 mill.	Dividends		Investment company	
Launch date	6/10/2022			abrdn Inv.(LU)	
KESt report funds	No			Avenue John F Kennedy 35a, L-1855, Luxembourg	
Business year start	01.01.			Luxembourg	
Sustainability type	-			www.abrdn.com/de-at	
Fund manager	Russell Barlow				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.23%	-9.33%	-10.86%	-14.70%	-32.30%	-	-	-36.25%
Performance p.a.	-	-	-	-14.66%	-17.70%	-	-	-18.91%
Sharpe ratio	-0.10	-2.88	-3.02	-1.95	-1.90	-	-	-2.03
Volatility	8.85%	7.46%	7.18%	9.41%	11.27%	0.00%	0.00%	11.14%
Worst month	-	-4.02%	-4.02%	-6.85%	-6.85%	-6.85%	0.00%	-6.85%
Best month	-	1.68%	1.68%	1.89%	1.89%	1.89%	0.00%	1.89%
Maximum loss	-1.63%	-10.92%	-12.23%	-19.64%	-35.17%	0.00%	0.00%	-

Distribution permission

Germany, Switzerland

¹ Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

² The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

³ Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

abrdrn SICAV II - Global Risk Mitigation Fund, D Acc Hedged CHF / LU2462142717 / ABR004 / abrdrn Inv.(LU)

Investment strategy

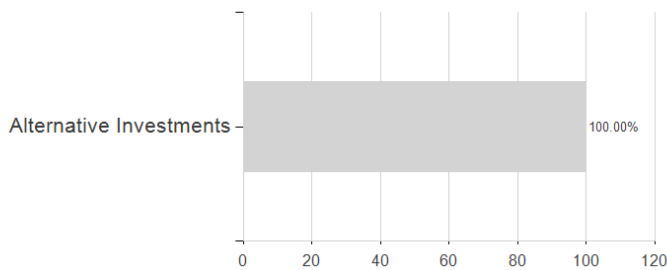
The Fund: Will enter in one or more total return swap(s), to gain exposure to GRM strategies which will include investments in derivatives such as, but not exclusively, futures, options, credit swaptions, credit default swaps, forwards and UCITS eligible certificates which give exposure to commodity indices, to provide investors with returns linked to a diverse range of asset classes including equities, commodities, fixed interest securities and currencies. Will invest directly in money market instruments, which may include bank deposits, fixed or floating rate commercial paper, floating or variable rate notes, certificates of deposit, debentures and short-dated government or corporate bonds, cash or cash equivalents (including treasury bills) and undertakings of collective investment that are rated as investment grade, debt securities, including bonds, issued by governments, government related and corporate entities worldwide denominated in local currencies which may be fixed or floating rate. May hold any substantial cash balances resulting from the extensive use of derivatives managed to maintain liquidity in accordance with the principle of risk diversification. Will invest in financial indices which are compliant with applicable UCITS regulations and detailed on the website at abrdrn.com.

Investment goal

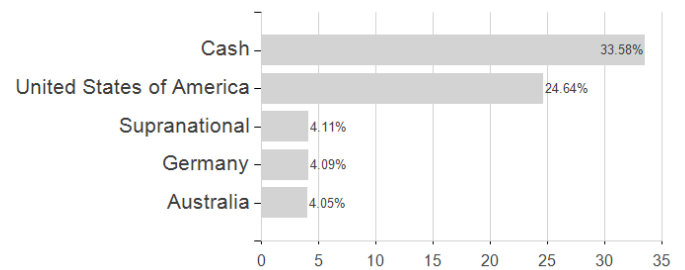
The objective of the Fund is to provide investors with a strategy that delivers strong positive returns when global equity markets experience material declines and volatility is high and costs comparable to, or less than other systematic derivative based hedging strategies such as rolling puts. The Fund aims to have a negative beta to equity markets. The nature of the strategy is expected to experience a degree of loss during periods when equity markets rise and experience low volatility. It is therefore intended to mitigate other investment exposures an investor may have in their overall portfolio. Invested capital is at risk and there is no guarantee that the objective will be attained over any time period. The Fund is actively managed and no benchmark is used for performance comparison or portfolio construction.

Assessment Structure

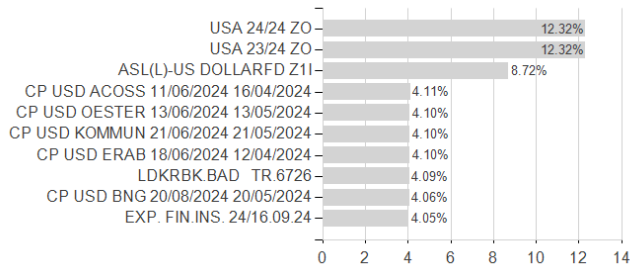
Assets



Countries



Largest positions



Currencies

