

SICAV II (Lux) Aberdeen Bond US\$

Class: A & B

Product affected by the sale of parts of the GI Business to Aberdeen Asset Management PLC.
Further information on www.credit-suisse.com/global_investors

Switzerland/October 2020

Investment Policy

The aim of the fund is to achieve a high and steady income in USD whilst taking due account of the security of the capital. The fund invests in high and to a limited extent in medium quality bonds and other fixed and variable rate securities of which at least two-thirds are denominated in USD. The Fund may invest in other currencies than the USD. The part of such investments which is not hedged against the USD may not exceed 10% of the Fund's assets.

Fund Facts

Fund manager	Aberdeen AM Ltd / Fixed Income Team
Fund manager since	31.05.2011
Location	Aberdeen
Fund domicile	Luxembourg
Fund currency	USD
Close of financial year	30. Sep
Total net assets (in mil.)	13.43
Inception date	24.06.2005
Management Fee in % p.a.	0.90
Total expense ratio (ex ante) in %	1.19
Issuing commission	as per bank fees
Benchmark (BM)	JPM GBI USA Traded

Unit Class	Category A (distribution)	Category B (capital growth)
ISIN	LU0217725935	LU0217726313
Valor no.	2127598	2127601
Net asset value (NAV)	120.18	161.85
1 Year High	124.00	167.00
1 Year Low	111.94	150.43

Number of holdings

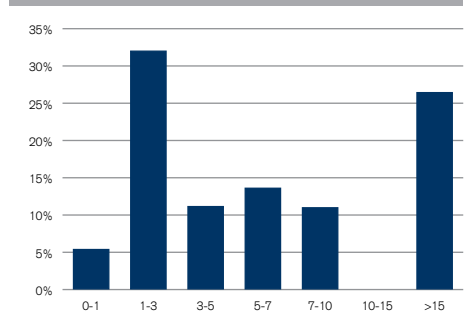
Fund	48
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Duration and Yield

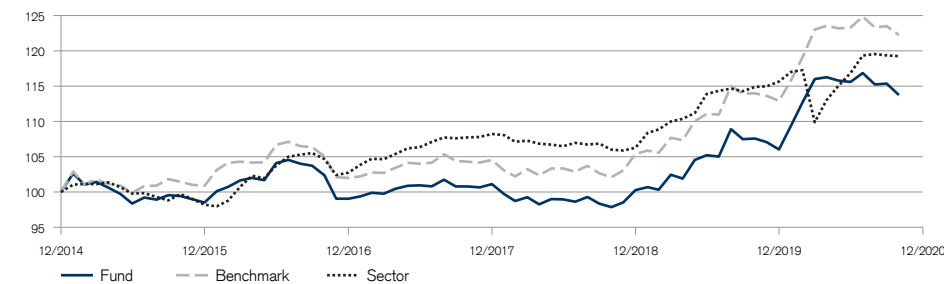
Gross portfolio yield in %	0.66
Average remaining term to maturity in years	8.65
Modified duration in years*	6.93

*Includes futures exposure

Maturities in years



Net performance in USD (rebased to 100)



Net performance to 31.10.2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
	%	%	%	%	%	%	% p.a.	% p.a.
Fund USD	-1.40	-2.66	-2.17	5.73	12.86	14.40	4.11	2.72
Benchmark USD	-1.03	-2.09	-1.06	7.25	17.21	20.50	5.44	3.80
Sector USD	-0.09	-0.06	5.57	3.69	8.96	17.74	2.87	2.17
Fund CHF	-1.64	-1.93	-7.10	-1.79	3.78	6.37	1.24	1.24
Benchmark CHF	-1.26	-1.35	-6.04	-0.38	7.78	12.04	2.53	2.30
Sector CHF	-0.32	0.69	0.25	-3.69	0.19	9.48	2.90	4.13
Net performance calendar year			2015	2016	2017	2018	2019	YTD
			%	%	%	%	%	%
Fund USD			-1.50	0.55	2.09	-0.85	5.75	7.28
Benchmark USD			0.87	1.11	2.49	0.81	7.14	8.27
Sector USD			-1.80	4.63	5.33	-1.81	7.23	2.99
Fund CHF			-0.77	2.09	-2.11	0.30	3.88	1.54
Benchmark CHF			1.62	2.66	-1.73	1.98	5.25	2.48
Sector CHF			-1.07	6.23	0.99	-0.67	5.33	-2.52

Currencies in % (before hedging)

USD	100.32
GBP	0.14
AUD	-0.05
JPY	-0.07
EUR	-0.11
CAD	-0.23

Currencies in % (after hedging)

USD	99.94
AUD	0.03
CAD	0.02
EUR	0.01

Credit Ratings in %



Asset Allocation in %

Government	89.62
Financial Bonds	3.49
Industrial Bonds	2.61
Utilities	0.57
Cash/Cash Equivalents	3.71
Total	100.00

Countries in %

	Fund 09.20	Fund 10.20
USA	96.38	95.61
Germany	0.41	0.41
Canada	0.38	0.38
Cash/Cash Equivalents	2.75	3.71
Others	0.08	-0.11

Top 10 Holdings

	Coupon %	Maturity	as % of assets
US Treasury	2.500	15.02.22	14.34
US Treasury	3.875	15.08.40	13.66
US Treasury	0.125	30.04.22	10.72
US Treasury	2.875	15.08.28	10.70
US Treasury	3.000	31.10.25	8.19
US Treasury	3.000	15.02.49	7.87
US Treasury	0.375	30.04.25	5.35
US Treasury	0.500	30.04.27	4.93
US Treasury	2.125	31.12.22	4.72
Treasury Bill	0.000	31.12.20	3.54
Total			84.02

Fund Statistics

	3 years	5 years
Annualised volatility	4.82	4.40
Tracking error, annualised	0.73	0.85
Alpha	-0.12	-0.09
Beta	1.03	1.01
Sharpe ratio	0.53	0.29
Information ratio	-1.81	-1.25
Correlation to benchmark	0.99	0.98
Maximum drawdown	-3.22	-6.40

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