

Regulatory Guide 240: Periodic reporting



Aberdeen Standard Absolute Return Global Bond Strategies Fund (ARSN 125 896 988)

Regulatory Guide 240: Hedge funds: Improving disclosure Periodic reporting of key information for the period ended 30 June 2021

The Aberdeen Standard Absolute Return Global Bond Strategies Fund ('The Fund') invests in an Australian dollar hedged share class of the Standard Life Investments Global SICAV Absolute Return Global Bond Strategies Fund ('the Underlying Fund').

Unless otherwise noted, the key information below is for the Underlying Fund.

Asset allocation

	%
Global short-dated credit	12.25%
Short-dated emerging market corporate credit	8.51%
Emerging markets income	8.06%
Contingent capital bonds	5.94%
High yield credit	5.84%
Asset backed securities credit	5.63%
South African government bonds	2.86%
Cash + Derivatives	50.92%
Total	100%

Liquidity profile of the portfolio assets

Number of days it would take to liquidate the Underlying Fund

Days	1	5	21	63	126	252	Over 252
Liquidity	78.00%	21.48%	0.52%	0.00%	0.00%	0.00%	0.00%
Cumulative Liquidity	78.00%	99.48%	100.00%	100.00%	100.00%	100.00%	100.00%

Maturity profile of the liabilities

Days	%
10 Days	99.64%
10 - 30 Days	100.00%
30 Days+	100.00%

Leverage ratio

The notional leverage ratio of the underlying fund as at 30 June 2021 was 563%.

Derivative counterparties engaged

Morgan Stanley
BNP Paribas
Goldman Sachs
JPM Securities Plc
Deutsche Bank AG
Natwest Markets PLC
UBS AG
Barclays Bank Plc
Lloyds Bank plc
Citigroup Global Markets Limited
Standard Chartered Bank
Merrill Lynch International
Danske Bank
HSBC Bank PLC
Nomura International PLC
Royal Bank of Canada
Societe Generale
State Street Bank & Trust Company
Credit Suisse International
Credit Agricole Corporate and Investment Bank

Key service providers for the Fund

In August 2020 Citibank Pty Limited became the Administrator and Unit Registry provider of the Fund replacing RBC Investor Services Trust.

Investment Returns

Please refer to the June 2021 monthly factsheet for the Fund.

Contact us

Client Services Team

Telephone: 1800 636 888 or +61 2 9950 2853 if calling from outside Australia

Email: client.service.aust@aberdeenstandard.com

Web: www.aberdeenstandard.com.au

Important Information

Issued by Aberdeen Standard Investments Australia Limited ABN 59 002 123 364 AFSL No. 240263. This document has been prepared with care, is based on sources believed to be reliable and opinions expressed are honestly held as at the applicable date. However it is of a general nature only and we accept no liability for any errors or omissions. This is not an offer of securities. A Product Disclosure Statement (PDS) and application form is available for each Fund by calling Aberdeen Standard Investments Client Services on 1800 636 888, at or from your financial adviser. This document has been prepared without taking into account the particular objectives, financial situation or needs of any investor. Investments are subject to investment risk, including possible delays in payment and loss of income and principal invested. It is important that before deciding whether to acquire, hold or redeem an investment in a Fund that investors consider the Fund's PDS, the Fund's appropriateness to their own circumstances, objectives and financial situation and consult financial and tax advisers. Past performance is not a reliable indicator of future results. All dollars are Australian dollars unless otherwise specified. Indices are copyrighted by and proprietary to the issuer.