

# Regulatory Guide 240

## Hedge Funds: Improving Disclosure

Periodic Reporting of key information for period ended 30 June 2023

[abrdsn.com](http://abrdsn.com)

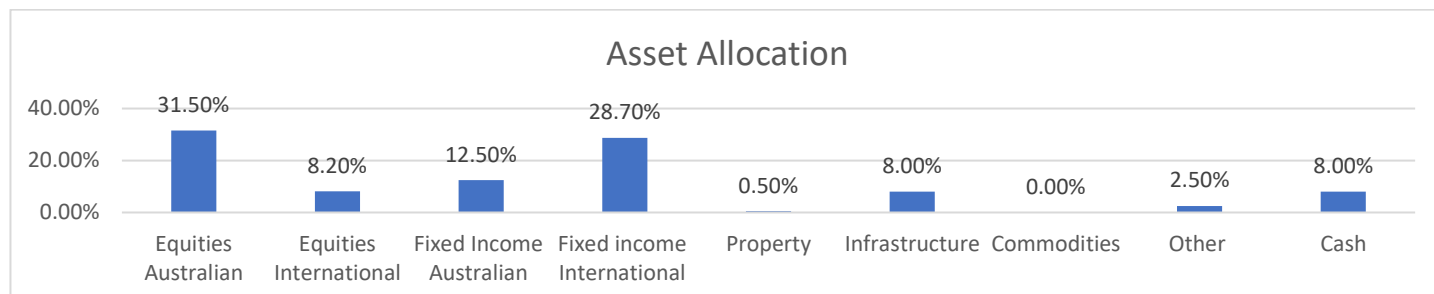


# Regulatory Guide 240: Hedge funds: Improving disclosure

## Periodic reporting of key information for the period ended 30 June 2023

### **abrdn Multi-Asset Income Fund (ARSN 088 906 585)**

#### Actual Asset Allocation



#### Liquidity and maturity profile of the Fund

We reasonably expect that we will be able to realise at least 80% of the assets of the Fund, at the value ascribed to those assets in calculating the Fund's net asset value, within 10 days.

Your withdrawal proceeds will be electronically deposited into your nominated Australian bank account, normally within 7 Business Days of the receipt and acceptance of the withdrawal request.

However in some circumstances, for example where the assets of the Fund are not readily realisable so as to meet the withdrawal, we are permitted by the Constitution to take a longer period of time to pay the withdrawal request.

#### The Leverage ratio

There is no leverage on the fund

#### OTC Derivative counterparties engaged

The Fund did not engage directly with any OTC derivative counterparties

#### Monthly & Annual Returns

	1 month	3 months	Year to date	1 year	3 years (p.a.)	5 years (p.a.)
Fund (Net) <sup>1</sup> (%)	1.48	2.81	5.10	7.76	6.02	3.29
Fund (Gross) <sup>2</sup> (%)	1.54	3.00	5.47	8.54	6.79	4.04

<sup>1</sup> Net performance figures are calculated using end-of-month exit prices, post standard fees, reflect the annual reinvestment of distributions, and make no allowance for tax. If investing through an IDPS Provider, the total after fees performance returns of your investment in the Fund may be different from the information we publish due to cash flows specific to your portfolio and any fees charged by the IDPS Provider.

<sup>2</sup> Gross performance figures are calculated using end-of-month exit prices, pre-fees, reflect the annual reinvestment of distributions and make no allowance for tax. These returns are provided for the purpose of wholesale investors only. Retail investors should refer to net returns.

Past performance is not a reliable indicator of future results.

#### Key Service Providers

**Registry** - Citigroup Pty Limited;

**Custodian and Administrator** - Citigroup Pty Limited; (On 19 September 2022 the custodian changed to Citigroup Pty Ltd)

**Auditor** - KPMG

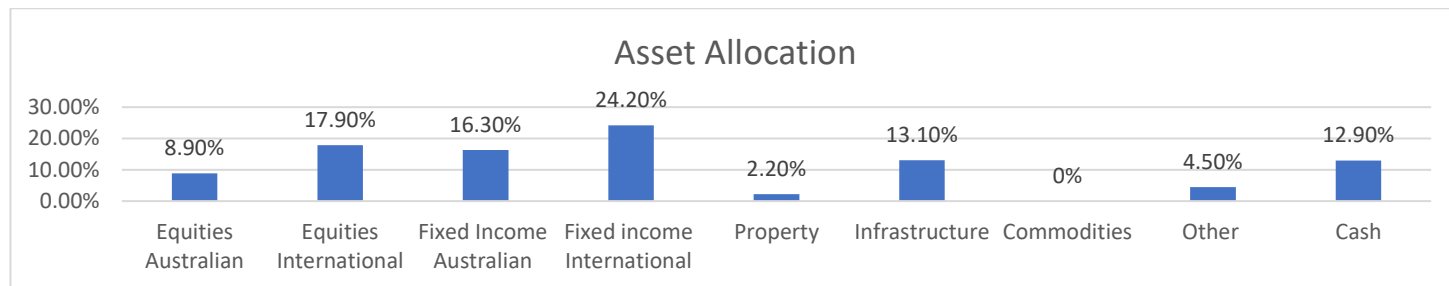
**Distribution Partner** - abrdn plc (abrdn) and SG Hiscock (SGH) announce the intention to establish a strategic partnership in Australia. Under the agreement, SGH will become abrdn's wholesale distribution partner in Australia by setting up a dedicated team to distribute abrdn's suite of international funds to the Australian market.

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## Periodic reporting of key information for the period ended 30 June 2023

### **abr dn Multi-Asset Real Return Fund (ARSN 088 905 471)**

#### **Actual Asset Allocation**



#### **Liquidity and maturity profile of the Fund**

We reasonably expect that we will be able to realise at least 80% of the assets of the Fund, at the value ascribed to those assets in calculating the Fund's net asset value, within 10 days.

Your withdrawal proceeds will be electronically deposited into your nominated Australian bank account, normally within 7 Business Days of the receipt and acceptance of the withdrawal request.

However in some circumstances, for example where the assets of the Fund are not readily realisable so as to meet the withdrawal, we are permitted by the Constitution to take a longer period of time to pay the withdrawal request.

#### **The Leverage ratio**

There is no leverage on the fund

#### **OTC Derivative counterparties engaged**

The Fund did not engage directly with any OTC derivative counterparties

#### **Monthly & Annual Returns**

	1 month	3 months	Year to date	1 year	3 years (p.a.)	5 years (p.a.)
Fund (Net) <sup>1</sup> (%)	-0.22	-0.58	-0.93	-1.24	1.45	1.12
Fund (Gross) <sup>2</sup> (%)	-0.15	-0.38	-0.51	-0.41	2.30	1.97
Benchmark (%)	0.91	2.79	5.73	11.20	8.37	7.64
Net returns <sup>1</sup> vs index (%)	-1.13	-3.37	-6.66	-12.44	-6.92	-6.52
Gross returns <sup>2</sup> vs index (%)	-1.06	-3.17	-6.24	-11.61	-6.07	-5.67

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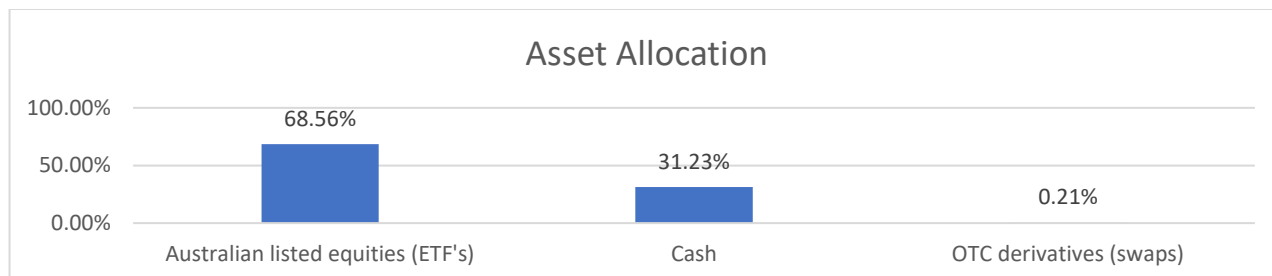
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## Periodic reporting of key information for the period ended 30 June 2023

### abrdn Global Mitigation Fund (ARSN 109 536 414)

#### Actual Asset Allocation



#### Liquidity and maturity profile of the Fund

We reasonably expect that we will be able to realise 100% of the assets of the Fund, at the value ascribed to those assets in calculating the Fund's net asset value, within 10 days.

Your withdrawal proceeds will be electronically deposited into your nominated Australian bank account, normally within 7 Business Days of the receipt and acceptance of the withdrawal request.

However in some circumstances, for example where the assets of the Fund are not readily realisable so as to meet the withdrawal, we are permitted by the Constitution to take a longer period of time to pay the withdrawal request.

#### The Leverage ratio

1352%

#### OTC Derivative counterparties engaged

BNP Paribas

#### Monthly & Annual Returns

	1 month	3 months	6 months	Year to date	1 year	3 years (p.a.)	5 years (p.a.)	Since Inception (p.a.)
Fund (Net) <sup>1</sup> (%)	-6.53	-11.36	-13.36	-13.36	-22.54	n/a	n/a	-10.18
Fund (Gross) <sup>2</sup> (%)	-6.44	-11.10	-12.85	-12.85	-21.85	n/a	n/a	-9.11
Benchmark (%)	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a

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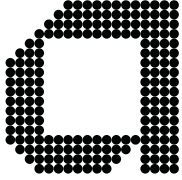
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**Important information**

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Please be advised MSC Group has been selected by abrdn Australia Ltd to assume Responsible Entity (RE) duties across its Australian funds. The selection of MSC follows abrdn's decision to move from internal trusteeship to external independent trusteeship in Australia. MSC Group's appointment follows a competitive process and will take effect through its acquisition of abrdn's existing Australian trustee entity, abrdn Australia Ltd, on the 1st of July 2023. On this date abrdn Australia Ltd will also be rebranded to MSC Australia Ltd.

