

APOLLO DIVERSIFIED MULTI STRATEGY PORTFOLIO

PORTFOLIO OBJECTIVE AND INVESTMENT POLICY

The Apollo Diversified Multi Strategy Portfolio aims to blend a diversified selection of strategies together in a single portfolio. The portfolio will invest in strategies that historically have shown a low correlation to equity and bond markets. The portfolio will aim for annualised returns in excess of Cash + 3% over the medium to long term. To achieve this enhanced return, the portfolio will invest in asset classes which may introduce fluctuations in capital value over the short term, and positive returns are not guaranteed.



■ A - Apollo Diversified Multi Strategy Portfolio 11/04/2025 TR (46.56%)
 ■ B - Bank Of England Base Rate + 3% TR in GB (45.84%)
 ■ C - IA Targeted Absolute Return TR in GB (23.87%)

29/11/2017 - 29/08/2025 Data from FE fundinfo 2025

Source: Financial Express 31.12.2017 to 31.08.2025. Performance data includes a live model portfolio based on Apollo's central portfolio strategy since 31.12.17. Performance calculated for Apollo Diversified Multi Strategy portfolio is net of underlying fund charges, gross of other fees. The benchmark for the Apollo Diversified Multi Strategy Portfolio reference only is the Bank of England Base Rate +3%. The IA Targeted Absolute Return sector is shown for comparison only. Ratios are calculated on a monthly basis.

PERFORMANCE & RATIOS	1 Y	3 Y	5 Y	SINCE LAUNCH 31.12.17	ANNUALISED RETURN	BETA	MAX DRAW-DOWN	SHARPE	MONTHLY VOLATILITY
Apollo Diversified Multi Strategy Portfolio	9.32%	17.43%	30.20%	46.56%	5.11%	0.14	-2.71%	1.04	2.88%

DISCRETE MONTHLY PERFORMANCE SINCE LAUNCH 31.12.17 % RETURNS

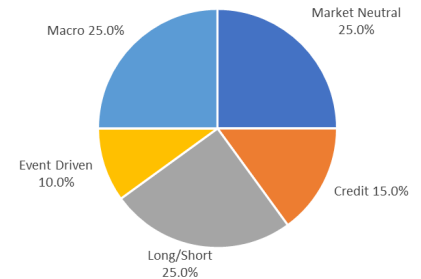
Jan-18	Feb-18	Mar-18	Apr-18	May-18	Jun-18	Jul-18	Aug-18	Sep-18	Oct-18	Nov-18	Dec-18
1.29	-0.38	-1.05	0.66	0.65	0.48	0.74	-0.07	0.29	-0.42	0.36	-0.98
Jan-19	Feb-19	Mar-19	Apr-19	May-19	Jun-19	Jul-19	Aug-19	Sep-19	Oct-19	Nov-19	Dec-19
2.25	0.58	-0.12	1.16	-1.02	2.74	0.14	-0.64	0.20	-0.1	0.49	0.79
Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20
0.52	-1.39	-1.34	2.85	1.94	0.56	0.55	0.53	1.04	0.06	2.48	1.04
Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21
-0.65	0.36	0.10	1.04	0.75	0.25	0.47	0.71	-0.46	0.58	0.17	0.41
Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22	Dec-22
-0.8	0.15	1.72	0.53	-0.40	-0.74	1.03	0.56	-0.78	0.65	0.08	0.15
Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23
0.54	0.34	-0.62	0.29	-0.57	-1.17	-0.14	0.51	0.90	0.65	0.23	1.11
Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24
1.08	0.63	1.13	1.09	0.31	0.42	0.58	-0.20	0.18	0.99	2.07	0.07
Jan-25	Feb-25	Mar-25	Apr-25	May-25	Jun-25	Jul-25	Aug-25	Sep-25	Oct-25	Nov-25	Dec-25
0.92	0.48	-0.20	1.20	0.95	0.75	0.37	1.18				

This document is intended for the use of Investment Professionals only and is not for distribution to Retail Clients.

Please remember that the value of your investment may fall as well as rise and is not guaranteed. You may not get back your initial investment. Past performance is not an indicator of future performance. Investment advice should be obtained from an authorised financial advisor. Issued by Apollo Multi Asset Management LLP which is a limited liability partnership registered in England and Wales under registered number OC339180 and is authorised and regulated by the Financial Conduct Authority. Registered office: Chart House, 2 Effingham Road, Reigate, Surrey, RH2 7JN. A list of members is open to inspection at the registered office.

AUGUST 2025

STRATEGIC ASSET ALLOCATION



Source: Apollo Multi Asset Management LLP as at 31.08.2025. Portfolio holdings are based on the Apollo core central portfolio, actual holdings may vary on platform selected.

CORE HOLDING PER STRATEGY	STRATEGY
Liontrust GF European Strategic Equity	Long/Short
Jupiter Merian Global Equity Absolute Return	Market Neutral
M&G Lux Episode Macro	Macro
Brevan Howard Absolute Return Government Bond	Credit & Rates
Man GLG Event Driven Alternative	Event Driven
CURRENT TOTAL HOLDINGS	22