

# 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.

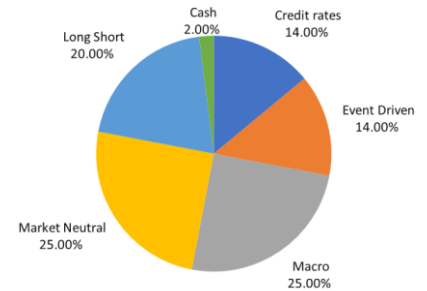


29/12/2017 - 27/02/2026 Data from FE fundinfo 2026

Source: Financial Express 31.12.2017 to 28.02.2026. 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 all underlying fund charges, gross of other fees. The benchmark for the Apollo Diversified Multi Strategy Portfolio reference only is the ECB Euro Short Term Rate +3%. Ratios are calculated on a monthly basis.

## FEBRUARY 2026

### STRATEGIC ASSET ALLOCATION



Source: Apollo Multi Asset Management LLP as at 28.02.26. 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
<b>CURRENT TOTAL HOLDINGS</b>	<b>22</b>

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	10.41%	23.09%	32.03%	55.94%	5.59%	0.12	-2.20%	1.75	2.69%

### 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	2.55	0.11	-0.42	0.06	0.01	0.27	0.73
Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20
0.74	-0.75	-0.82	2.40	1.68	0.68	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	1.23	0.94	0.46	0.69	0.98
Jan-26	Feb-26										
1.96	0.63										

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