

# 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.

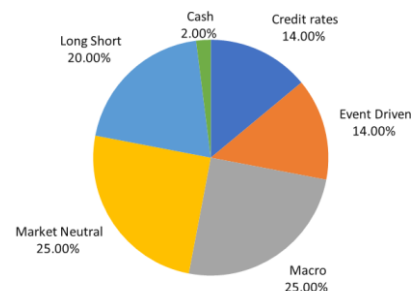


29/12/2017 - 31/03/2026 Data from FE fundinfo 2026

Source: Financial Express 31.12.2017 to 31.03.2026. 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.

MARCH 2026

## STRATEGIC ASSET ALLOCATION



Source: Apollo Multi Asset Management LLP as at 31.03.26. Portfolio holdings are based on the Apollo core central portfolio, actual holdings may vary on platform selected.

### EXAMPLE HOLDING PER STRATEGY STRATEGY

IVCT Global Rates UCITS Fund	Credit & Rates
Blackrock Global Event Driven Fund	Event Driven
HC Vigama Alpha Fund	Long/Short
BlackRock Tactical Opportunities Fund	Macro
GMO Equity Dislocation Investment Fund	Market Neutral

CURRENT TOTAL HOLDINGS 22

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	8.27%	21.22%	29.08%	52.61%	5.26%	0.12	-2.13%	1.11	2.83%

### 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	Mar-26									
1.96	0.63	-2.13									

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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.