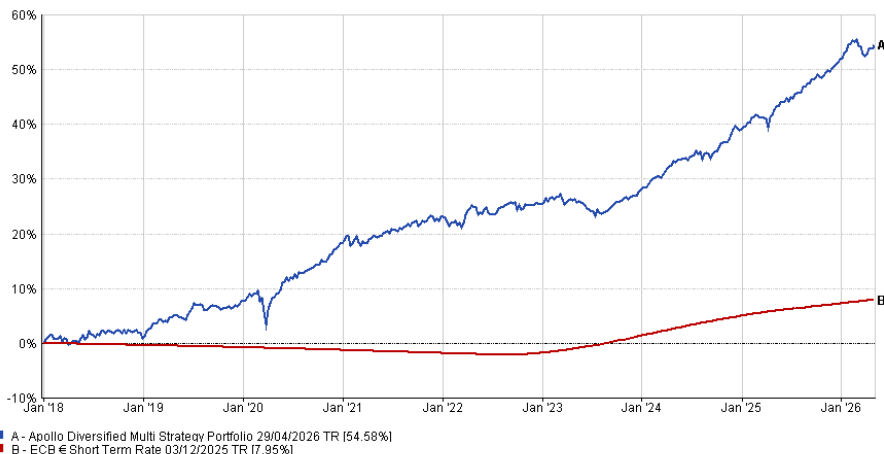


APOLLO DIVERSIFIED MULTI STRATEGY PORTFOLIO

PORTFOLIO OBJECTIVE AND INVESTMENT POLICY

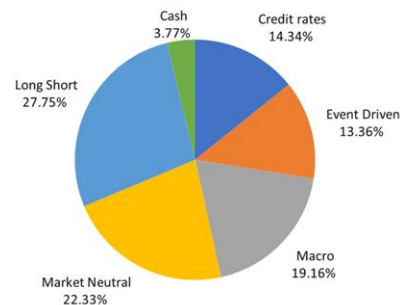
The Apollo Diversified Multi Strategy Portfolio aims to blend a diversified selection of strategies together in a single portfolio. The portfolio will invest in strategies that historically have shown a low correlation to equity and bond markets. The portfolio will aim for annualised returns in excess 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.



Source: Financial Express 31.12.2017 to 30.04.2026. 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.

APRIL 2026

STRATEGIC ASSET ALLOCATION



Source: Apollo Multi Asset Management LLP as at 30.04.26. 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	24

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	8.37%	22.43%	29.40%	54.58%	5.37%	0.11	-2.13%	1.57	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	Apr-26								
1.96	0.63	-2.13	1.29								

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

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