

# APOLLO DIVERSIFIED ABSOLUTE RETURN PORTFOLIO

MARCH 2025

## PORTFOLIO OBJECTIVE AND INVESTMENT POLICY

The Apollo Diversified Absolute Return 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.

| PERFORMANCE                                  | 1 Y   | 3 Y    | 5 Y    | SINCE LAUNCH | VOL.  | ANN RETURN |
|--|-------|--------|--------|--------------|-------|------------|
| Apollo Diversified Absolute Return Portfolio | 5.37% | 11.83% | 30.83% | 38.21%       | 2.90% | 4.56%      |



Source: Financial Express 31.12.2017 to 31.03.2025. Performance data includes a live model portfolio based on Apollo's central 'core/satellite' portfolio strategy since 31.12.17. Performance calculated for Apollo Diversified Absolute Return Portfolio is net of all fund charges. Actual performance may vary depending on adviser charges, the platform selected and on fund availability. The benchmarks for the Apollo Diversified Absolute Return reference only is the IA Mixed Investment 0-35% and the Bank of England Base rate +3%. Ratios are calculated on a monthly basis.

| CORE HOLDING PER STRATEGY                                   | STRATEGY |
|---|----------|
| M&G (Lux) Episode Macro TI-H Acc GBP in GB                  | Macro    |
| TM Fulcrum Diversified Core Absolute Return C Acc GBP in GB | Macro    |
| Trium Epynt Macro Fund F Acc GBP in GB                      | Macro    |
| BlackRock Tactical Opportunities D Hedged Acc GBP in GB     | Macro    |
| JPM Global Macro Opportunities C Inc TR in GB               | Macro    |

**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.

## RISK PROFILE



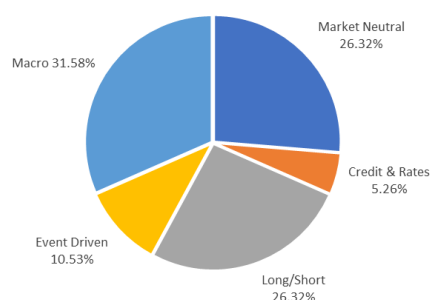
*This portfolio is suitable for investors with a time horizon of over 5 years who are willing to accept some investment risk in return for the potential for limited participation in rising investment markets. Consequently the investor is willing to accept fluctuations in their capital value over the short and medium term.*

**Target Volatility: 3-6%**

## NEUTRAL ASSET ALLOCATION

|                 | MIN | MAX  |
|-----------------|-----|------|
| Absolute Return | 0%  | 100% |
| Real Assets     | 0%  | 15%  |
| Cash            | 0%  | 25%  |

## STRATEGIC ASSET ALLOCATION



Source: Apollo Multi Asset Management LLP as at 31.03.2025. All investment into Real Assets is via Collective Investment Schemes and not directly into physical assets themselves. Portfolio holdings are based on the Apollo core central portfolio, actual holdings may vary on platform selected.

## IMPORTANT FACTS

|                       |       |
|-----------------------|-------|
| Cost of Underlying    | 0.88% |
| Annual Management Fee | 0.50% |