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Advanced Portfolio Management Launches the APM Social Factor 250 Index

The APM Social Factor 250 Index is a Thematic Index Powered by a Systematic Strategy, Leveraging LLMs Aiming to Unlock Alpha from Alternative Data

NEW YORK, NY, UNITED STATES, June 10, 2026 /EINPresswire.com/ -- June 10th, 2026 — Advanced Portfolio Management LLC (APM), an independent, SEC-registered investment advisor, today announced the launch of the APM Social Factor 250 Index. As the first thematic benchmark to rigorously quantify the Social pillar of ESG investing, the index is powered by a systematic strategy that leverages LLMs aiming to unlock alpha from alternative data. Calculated and published daily by our calculation agent, S&P Dow Jones Indices, the index has demonstrated strong risk-adjusted performance since 2020 in back-tested results.

Design and Construction

The APM Social Factor 250 is built on a proprietary taxonomy of 102 unique social metrics spanning four issue areas and 13 indicators, scored using LLMs applied to largely untapped data sources—SEC filings, earnings transcripts, ESG reports, news media, and regulatory databases. Over more than a year of research, APM has developed an infrastructure comprising 140,000 stored documents, 3 million vector database embeddings, and approximately 3 billion tokens processed annually. Using this infrastructure, we were able to produce a point-in-time database across all S&P 500 constituents starting from 2018 which is now updated monthly. As a proprietary signal structurally independent from traditional equity factors, the index design aims to offer persistent alpha that conventional strategies cannot replicate.

Unlike traditional actively managed thematic funds susceptible to subjective judgment and individual bias, the APM Social Factor 250 is entirely rules-based. Every stage of the investment process—data collection, LLM scoring, metric aggregation, constituent selection, and portfolio weighting—is governed by a systematic, repeatable framework. APM's disciplined, taxonomy-centric approach is designed to ensure that social factor signals, not human discretion, drive all investment outcomes.

For portfolio construction, the index selects the top 250 companies from the S&P 500—the gold standard US large-cap benchmark that institutional and retail investors track and hold in size—applying modified market-cap weighting with quarterly rebalancing. This simple, robust construction enables seamless integration into existing equity allocations without introducing unfamiliar risk exposures.

“In the twenty-four-year history of Advanced Portfolio Management, this is probably the single most fascinating product we have developed and launched,” stated Robert E. Kiernan III, the CEO and founder of APM. “The index is essentially beta-one to the S&P 500, but its back-tested performance reflects an enhanced Sharpe ratio, a superior Sortino ratio, a superior drawdown profile, which is attributable to the taxonomy we constructed,” Kiernan continued. See back-tested disclaimer below.

Calculation and Performance

Michael Mell, Global Head of Custom Indices at S&P Dow Jones Indices, said, "S&P Dow Jones Indices is pleased to provide index calculation services for Advanced Portfolio Management’s APM Social Factor 250 Index”. Daily end-of-day index values are computed and disseminated across three return variants:

1. Price Return (Bloomberg: APMSFPR)
2. Total Return (Bloomberg: APMSFTR)
3. Net Total Return (Bloomberg: APMSFNTR)

The APM Social Factor 250 Index data feed is live at:
https://www.spglobal.com/spdji/en/custom-index-calculations/advanced-portfolio-management/all/#overview

About Advanced Portfolio Management LLC

Founded in 2002, Advanced Portfolio Management LLC (APM) is an independent, SEC-registered investment advisor and approved manager by the Central Bank of Ireland. APM designs and manages customized investment solutions for institutional clients—including endowments, foundations, pension funds, insurance companies, and banks—across North America, Europe, and Asia. APM is a signatory to the UN Principles for Responsible Investment APM is headquartered at 1330 Avenue of the Americas, 36th Floor, New York, New York 10019. For more information, visit www.apmcap.com.

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The Index performance discussed herein is as of January 2020 to January 2026. The Index was launched on November 25, 2025. All information presented prior to an index's launch date is hypothetical (back-tested), not actual performance, and is based on the index methodology in effect on the index launch date. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results. Back-tested performance is for use with institutions only; not for use with retail investors.

The APM Social Factor 250 Index is not sponsored or endorsed by S&P Dow Jones Indices LLC ("S&P DJI"). The S&P 500 Index Is a product of S&P DJI, and the constituents are used under license by Advanced Portfolio Management LLC as inputs in the APM Social Factor 250 Index. S&P® and S&P 500® are registered trademarks of Standard & Poor's Financial Services LLC ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC (Dow Jones). Investment products based on the APM Social Factor 250 Index are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P or their respective affiliates, and none of such parties make any representation regarding the advisability of investing in any such product(s) nor do they have any liability for any errors, omissions or interruptions of the APM Social Factor 250 Index.

Important Disclosures

This press release is for informational purposes only and should not be relied upon as investment advice. This document has been prepared by Advanced Portfolio Management, LLC ("APM") and is not intended to be (and may not be relied upon in any manner as) legal, tax, investment, accounting or other advice, or as an offer to sell or a solicitation of an offer to buy any securities of any investment product or any investment advisory service. This press release is not a recommendation for any security or investment. References to any investments, benchmarks, or indices are for illustrative purposes only and should not be used as the basis for making any decision about purchasing, holding, or selling any securities. Nothing herein should be interpreted or used in any manner as investment advice.

While an investor can invest in vehicles designed to track an index, an investor cannot invest directly in an index. Indices are unmanaged and are not subject to the advisory fees and expenses to which an investor's actively managed portfolio would be subject.

APM maintains a number of ESG-related certifications and memberships with ESG-focused organizations to monitor and align APM, its products, and its portfolio companies with evolving standards and frameworks appropriate for their industry and jurisdiction. References to ESG-focused organizations and frameworks are included for illustrative purposes only. APM makes no representation as to the performance metrics of any third-party organization or the achievement of underlying impact goals. ESG/Impact investments are investments made with the intention to generate positive, measurable social and environmental impact alongside financial return. ESG/Impact investments span multiple asset classes and investment structures. Financial returns may vary, and may be below market rate. APM cannot guarantee any social or environmental outcomes, and/or prevent mission drift.

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