

EGP Long/Short Global Fund – September 2024



The EGP Long/Short Global Fund is a quantitative global long/short fund targeting attractive risk adjusted returns. Objectives include minimising the risk of permanent loss of capital and providing global diversification. The short exposure within the fund typically provides capital at times of market dislocations, enabling redeployment into the long book at lower valuations.

Results Table

| | July | August | September | October | November | December | January | February | March | April | May | June | YTD |
|---------------------|---------|---------|-----------|---------|----------|----------|---------|----------|-------|-------|-----|------|-------|
| EGP L/S Global Fund | (3.12%) | 3.82% | 6.17% | | | | | | | | | | 6.70% |
| MSCI ETF - VGS | 2.91% | (2.22%) | 0.31% | | | | | | | | | | 0.94% |
| 6% annualised | 0.49% | 0.49% | 0.49% | | | | | | | | | | 1.47% |

Performance Summary

Key performance metrics and charts.

| Fund Features | | Portfolio Analytics | |
|-----------------------------|--|---------------------|----------|
| Performance fee | 0-12% (0%) 12-18% (20%) 18%+ (30%) | Metric | Fund |
| Management fee | 0.05% per month | Sharpe Ratio | 1.79 |
| Applications or redemptions | Monthly | Sortino Ratio | 3.12 |
| Distribution | At least annually | Largest Drawdown | (3.12%) |
| Minimum initial investment | \$50,000 (Wholesale Only) | 1-year return | N/A |
| Accounting | True Elite Business Services Pty Ltd | Cumulative Return | 6.70% |
| Custodian/PB | Interactive Brokers | Unit Price (Mid) | \$1.0670 |

Market Commentary

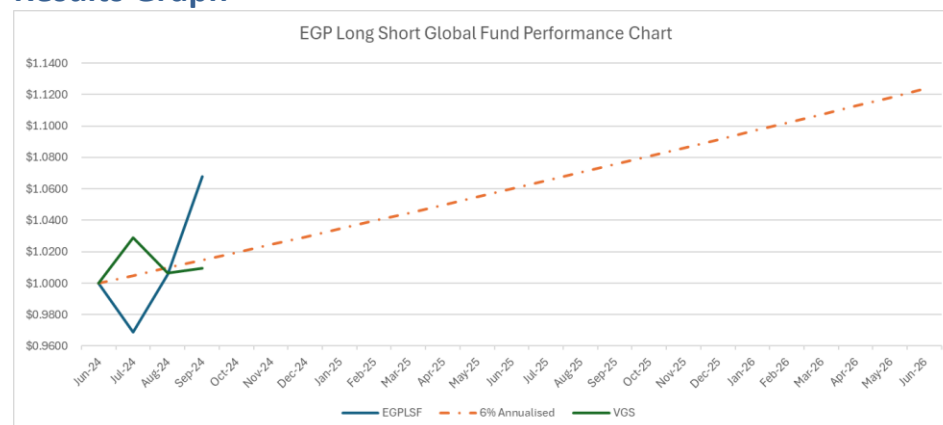
YTD: Long book 5.30% | Short book 1.49%

SEP: Long book 4.84% | Short book 1.33%

EOM: Long = 98.2% | Short = 12.6% | Net = 85.6%

YTD: Long = 87.7% | Short = 17.7% | Net = 80.0%

Results Graph



Contact Information


























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Portfolio Summary

Open Positions end of month:

| Stock | Country | Holding | Result | Stock | Holding | Holding | Result |
|-------|--|---------|--------|-------|---|---------|--------|
| 360 |  | 4.8% | (0.9%) | SN |  | 5.1% | 13.2% |
| CDA |  | 5.1% | 4.1% | THC |  | 4.5% | 0.2% |
| JDO |  | 5.0% | 1.3% | VST |  | 6.3% | 39.5% |
| PME |  | 5.3% | 18.3% | AEM |  | 4.2% | (0.8%) |
| PNI |  | 5.0% | 3.2% | CM |  | 4.7% | 7.0% |
| APP |  | 6.8% | 40.6% | DOL |  | 4.6% | 1.7% |
| AVGO |  | 4.3% | 6.0% | K |  | 4.2% | 4.0% |
| CEG |  | 6.0% | 33.0% | L |  | 4.4% | 3.0% |
| CTAS |  | 4.5% | 2.3% | FIVN |  | (4.0%) | 11.2% |
| ISRG |  | 4.5% | (0.3%) | NFE |  | (3.2%) | 32.0% |
| META |  | 4.9% | 10.1% | WOLF |  | (4.3%) | 0.0% |
| RKT |  | 4.5% | (1.6) | CASH |  | 14.4% | |
| MSTR |  | (1.0%) | 5.3% | | | | |

Positions closed during the month:

| Stock | Country | Holding | Result | Stock | Country | Holding | Result |
|-------|---|---------|--------|-------|---|---------|---------|
| LOV |  | 4.1% | 0.2% | ANET |  | (1.0%) | (2.1%) |
| TLX |  | 4.4% | (0.1%) | VRT |  | (1.0%) | 3.4% |
| BN |  | 4.6% | (0.6%) | APP |  | (1.0%) | (19.1%) |
| CSU |  | 4.6% | 0.0% | U |  | (1.0%) | (2.4%) |
| GAP |  | 0.2% | 0.8% | TPG |  | (1.0%) | 3.2% |
| HWM |  | 4.5% | 0.5% | RH |  | (1.0%) | 3.2% |
| KLAC |  | 4.4% | (1.7%) | Z |  | (1.0%) | (9.2%) |
| NTRA |  | 5.2% | (0.1%) | ENPH |  | (1.0%) | 6.8% |
| SPOT |  | 4.4% | (0.8%) | CART |  | (1.0%) | 3.9% |
| FIVE |  | (4.7%) | (9.1%) | LCID |  | 1.0% | 0.0% |
| AFRM |  | 1.0% | 1.1% | TPG |  | (1.0%) | (5.2%) |
| CIEN |  | 1.0% | (1.0%) | CEG |  | (2.0%) | 6.8% |
| CVNA |  | 1.0% | (0.3%) | NRG |  | (1.0%) | 2.6% |
| MPW |  | (1.0%) | 5.4% | SMG |  | (1.0%) | (1.3%) |
| SMAR |  | (1.0%) | 3.2% | PPC |  | 1.0% | (1.3%) |
| ZION |  | 1.0% | 3.1% | CPRI |  | (1.0%) | 1.8% |
| | | | | TOST |  | (1.0%) | (3.0%) |