



EGP Aggressive Fund – January 2026

The Aggressive Strategy is a quantitative global long/short product applying the tenets of the EGP Long/Short Global Fund with greater aggression. Key objective is maximising total return with tolerable volatility/drawdown. The strategy has historically averaged net exposure of ~50% (~95% long/~45% short) but can theoretically stretch to 320% long and 100% short. This “overexposure” may be tempered by long or short exposure to an Index ETF targeting “overnight” exposures within the 0-100% net long target range. For example, if the strategy closed trading 30% net short, an ETF long exposure may be initiated in the aftermarket to the index with the greatest short exposure. Likewise, trading closed 130% net long, a ~30% index ETF short may be initiated.

FY2026 Results Table

	July	August	September	October	November	December	January	February	March	April	May	June	FYTD
EGPAF FY2026	1.19%	7.57%	10.66%	1.75%	(2.02%)	0.35%	(3.89%)						15.83%
MSCI ETF – VGS – FY2026	3.88%	0.75%	1.43%	3.68%	(0.24%)	(0.77%)	(2.67%)						6.03%
12% Annualised	0.95%	0.95%	0.95%	0.95%	0.95%	0.95%	0.95%						3.46%

Performance Summary

Key performance metrics and charts.

Fund Features		Portfolio Analytics (Inception)		
Performance fee	0-12% (0%)	Metric	Fund	VGS
	12-18% (20%)	AUM	\$11M	US\$45.3B
	18%+ (30%)	Volatility	35.2%	14.1%
Management fee	0.05% per month	Sharpe Ratio	1.08	0.68
Applications or redemptions	Monthly	Sortino Ratio	1.62	1.12
Distribution	At least annually	Largest Drawdown	(5.50%)	(8.05%)
Minimum initial investment	\$50,000 (Wholesale Only)	1-year return	23.7%	6.0%
Accounting	True Elite Business Services Pty Ltd	Cumulative Return	30.4%	9.3%
Administration & Registry	Registry Direct	Since Inception Annualised	27.8%	8.6%
Custodian/PB	Interactive Brokers	Unit Price (Mid)	\$1.2970	\$149.28

Contact Information

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Market Commentary

FYTD Results: Long book 25.06% | Short book (9.23%)

FYTD Exposure: Long = 93.3% | Short = 44.4% | Net = 48.9%

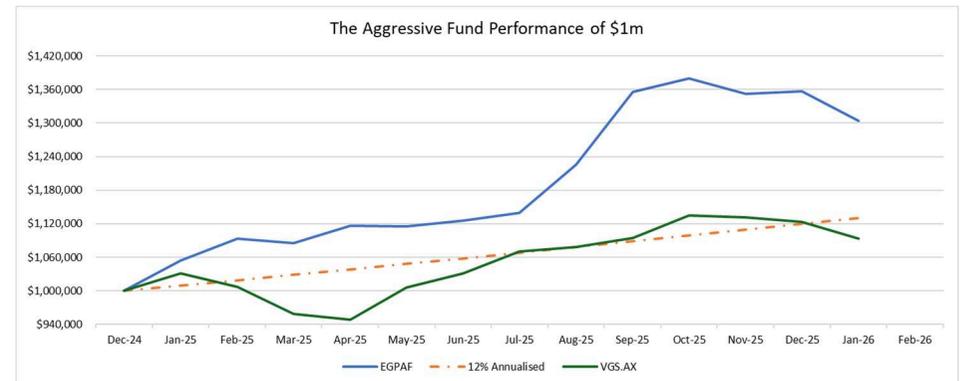
Portfolio Information

Inception Benchmark Performance Correlation: (6%)

Inception Benchmark Drawdown Correlation: 22%

Inception Monthly Portfolio Turnover: 11.4x

Results Graph



Performance by Symbol (Cont.)

Analysis Period: January 1, 2026 - January 30, 2026 (TWR)

Portfolio Heat Map

MU 3.39%	STX 1.20%	LRGX 0.96%	UWMC 0.81%	INBS 0.75%	NEM 0.55%	ALB 0.50%	6600 0.46%	AYA 0.40%	ASM 0.38%	INTC 0.34%	SOXL 0.33%	ALAB 0.33%	ATZ 0.32%	NED 0.32%	BITF 0.30%	OVER 0.27%	CLF 0.27%
AXTI 0.24%	W 0.23%	AJ 0.23%	1530 0.23%	CZR 0.22%	VOR 0.20%	CCP 0.19%	TECL 0.19%	RMD 0.18%	GLSI 0.18%	CIEN 0.18%	SKE 0.17%	MLX 0.16%	UMPC 0.16%	ORIC 0.15%	ORLA 0.15%	AUGO 0.14%	PPTA 0.14%
AFRM 0.14%	USAS 0.14%	HPE 0.14%	FDN 0.14%	MP 0.14%	EFO 0.14%	BLD 0.13%	CRMS 0.13%	UAMY 0.12%	SYF 0.12%	TGB 0.12%	LHX 0.12%	TSSI 0.12%	CLS 0.11%	100 0.11%	TKO 0.11%	BBD.B 0.11%	UEC 0.11%
SM 0.11%	AKAM 0.11%	SBM 0.11%	BTU 0.11%	HAL 0.11%	INW 0.10%	ROLR 0.10%	QOQ 0.10%	IMSR 0.10%	OSS 0.09%	COF 0.09%	KMK 0.09%	RBLX 0.09%	ENPH 0.08%	MAXM 0.08%	FIGR 0.08%	AVGO 0.08%	APLD 0.08%
CVNA 0.08%	BDSX 0.07%	C 0.07%	SLB 0.07%	JAZZ 0.07%	VXX 0.06%	RCAT 0.06%	EXK 0.06%	GFS 0.06%	BC 0.06%	FDW 0.06%	CR 0.06%	USAR 0.05%	607 0.05%	AAUC 0.05%	ICHR 0.05%	GM 0.05%	APZ 0.05%
MKSI 0.05%	DHR 0.05%	GMIN 0.05%	LABU 0.05%	AA 0.05%	MSB 0.05%	M 0.05%	NEM 0.05%	LAR 0.05%	NTLA 0.05%	MPR 0.04%	RVTY 0.04%	ERAS 0.04%	TECH 0.04%	VGT 0.04%	GOOGL 0.04%	CSCO 0.04%	AGCO 0.04%
NXE 0.03%	INSM 0.03%	MDA 0.03%	TLS 0.03%	QQQ 0.03%	TLN 0.03%	EE 0.03%	FCEL 0.03%	SARO 0.03%	ARMK 0.03%	UAA 0.02%	CS 0.02%	BIOA 0.02%	COO 0.02%	RKT 0.02%	APH 0.02%	IONS 0.02%	SPY 0.02%
TAH 0.02%	LVS 0.02%	FFM 0.01%	CELH 0.01%	MVVL 0.01%	AMD 0.01%	VSL 0.01%	EOG 0.01%	OBM 0.01%	LYB 0.01%	VIK 0.01%	GLUE 0.01%	CVX 0.01%	HLN 0.01%	MCP 0.01%	PLRZ 0.01%	ALLE 0.01%	IMG 0.01%
ENTG 0.01%	TPG 0.01%	TXG 0.01%	CEO 0.01%	CCL 0.00%	QOM 0.00%	TTMI 0.00%	DMP 0.00%	AVG 0.00%	FANG 0.00%	EA 0.00%	ELV 0.00%	AAPL 0.00%	8186 0.00%	WBACVR 0.00%	ARJ 0.00%	VMT 0.00%	TIGR 0.00%
CGG 0.00%	1201 0.00%	GPCR 0.00%	JHG 0.00%	SOFI 0.00%	UI 0.00%	VICR 0.00%	UTHR 0.00%	LUN -0.01%	ATO -0.01%	BGL -0.01%	EIF -0.01%	SHM -0.01%	DSV -0.01%	CAD -0.01%	VKTX -0.01%	VUG -0.01%	BDI -0.01%
AMZN -0.01%	METC -0.01%	QCC -0.01%	ACVR -0.01%	CEG -0.02%	SDE -0.02%	ONON -0.02%	BON -0.02%	SII -0.02%	PEGA -0.02%	TSLA -0.02%	MNYS -0.02%	AXUN -0.02%	1580 -0.02%	RGLD -0.02%	REGN -0.02%	HLF -0.02%	NX -0.02%
RMS -0.02%	COO -0.02%	ELD -0.02%	ALD -0.02%	HMC -0.02%	NOLH -0.03%	KNT -0.03%	CRMO -0.03%	QOR -0.03%	PEN -0.03%	NMAX -0.03%	WAF -0.03%	ELVN -0.03%	GW -0.04%	IWF -0.04%	MAL -0.04%	UCTT -0.04%	CVE -0.04%
PB -0.05%	MPU -0.05%	CALY -0.05%	ROIV -0.05%	ABX -0.05%	PLTR -0.05%	EOS -0.05%	LTR -0.05%	CVS -0.06%	SNDK -0.06%	NMG -0.06%	VGX -0.06%	QQQM -0.06%	ARG -0.06%	TRU -0.06%	QGEN -0.06%	RGR -0.07%	ASCU -0.07%
ALNY -0.07%	LITE -0.07%	RSG -0.07%	DFM -0.08%	BVR -0.08%	WR -0.08%	FCX -0.08%	RIVN -0.08%	GOLD -0.09%	HL -0.09%	ELV -0.09%	AG -0.09%	ELR -0.09%	KON -0.09%	CG -0.09%	EFR -0.09%	LNC -0.09%	F -0.09%
CLA -0.10%	MSA -0.10%	1833 -0.10%	U -0.10%	NVTS -0.11%	CRML -0.11%	ODA -0.11%	GVED -0.11%	IPD -0.13%	FAS -0.14%	IGO -0.15%	SKYT -0.15%	SMM -0.16%	9995 -0.16%	LPTH -0.17%	NXE -0.18%	QHR -0.18%	3636 -0.18%
PLS -0.19%	RDDT -0.19%	SHOP -0.19%	LMT -0.21%	HD -0.22%	BKKT -0.24%	K -0.24%	1519 -0.27%	SSRM -0.27%	MAN -0.28%	FBIN -0.28%	MIN -0.30%	SLX -0.30%	VEC -0.32%	DLTR -0.39%	BILL -0.39%	ONDS -0.40%	ALMS -0.43%
ONTO -0.49%	AMKR -0.54%	AHVA -0.64%	ASTS -0.65%	RKLB -0.66%	MRNA -0.72%	MTSI -0.82%	VED -0.91%	KRMN -0.99%	APP -1.05%	LVLU -1.10%	FTAI -1.73%	USD -1.80%	TQQQ -2.19%				

