

EGP Aggressive Fund – May 2026

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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 current algorithm back tests net exposure of ~85.4% (~94.5% long/~9.1% short) but can theoretically stretch to a maximum 320% long and 65% short overnight exposure. Maximum net exposure in back testing this century is 272%.



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%)	9.34%	(15.12%)	(8.26%)	(2.21%)		(3.55%)
MSCI ETF – VGS – FY2026	3.88%	0.75%	1.43%	3.68%	(0.24%)	(0.77%)	(2.67%)	(1.12%)	(4.38%)	5.59%	5.60%		11.82%
12% Annualised	0.95%	0.95%	0.95%	0.95%	0.95%	0.95%	0.95%	0.95%	0.95%	0.95%	0.95%		10.95%

Performance Summary

Key performance metrics and charts.

Fund Features		Portfolio Analytics (Inception)		
Performance fee	0-12% (0%)	Metric	Fund	VGS
	12-18% (20%)	AUM	\$10M	US\$46.9B
	18%+ (30%)	Volatility	31.6%	13.7%
Management fee	0.05% per month	Sharpe Ratio	0.41	0.80
Applications or redemptions	Monthly	Sortino Ratio	0.59	1.31
Distribution	At least annually	Largest Drawdown	(23.8%)	(8.9%)
Minimum initial investment	\$50,000 (Wholesale Only)	1-year return	(2.6%)	14.5%
Accounting	True Elite Business Services Pty Ltd	Cumulative Return	8.6%	15.3%
Administration & Registry	Registry Direct	Since Inception Annualised	6.0%	10.5%
Custodian/PB	Interactive Brokers	Unit Price (Mid)	\$1.0799	\$156.95

Contact Information

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Market Commentary

FYTD Results: Long book 22.71% | Short book (26.26%)

FYTD Exposure: Long = 102.2% | Short = 39.9% | Net = 62.3%

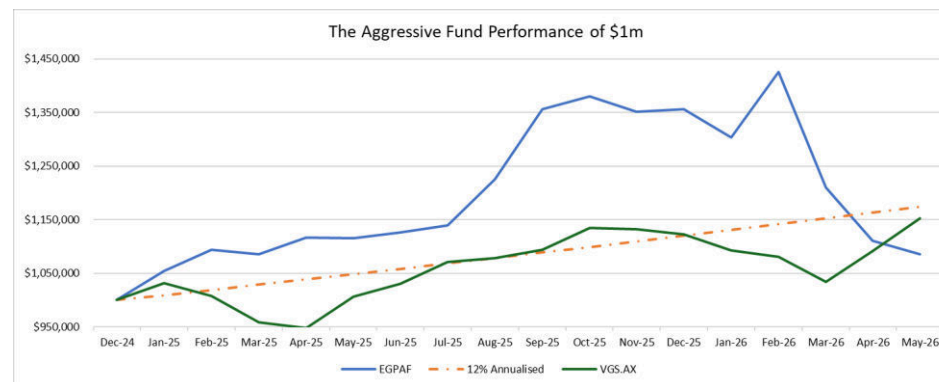
Portfolio Information

Inception Benchmark Performance Correlation: (8%)

Inception Benchmark Drawdown Correlation: (2%)

Since Inception Portfolio Turnover: 19,143%

Results Graph



Portfolio Heat Map

INTC 2.22%	TQQQ 1.88%	AMD 1.61%	MFML 1.06%	LRCX 1.00%	MKSI 0.74%	117 0.62%	GFS 0.62%	NOV 0.61%	3330 0.60%	MIN 0.44%	EFR 0.43%	GRC 0.41%	FEC 0.39%	MRNA 0.37%	FLEX 0.35%	EDSA 0.33%	CAVA 0.31%	CART 0.31%	MOB 0.28%	K 0.27%	TRT 0.23%
CRW 0.20%	FIG 0.20%	BB 0.20%	WDC 0.17%	ESI 0.17%	IRDM 0.16%	AMAT 0.16%	CTRI 0.16%	RSR 0.16%	ILMN 0.15%	MTZ 0.15%	VXX 0.15%	PCT 0.15%	NVTS 0.15%	TDC 0.15%	FCEL 0.15%	WATT 0.14%	QCOM 0.14%	LITE 0.13%	P 0.13%	ADEA 0.13%	PMH 0.12%
ORCL 0.12%	ADI 0.12%	DDOG 0.12%	LLUV 0.12%	OPSH 0.11%	MWR 0.11%	AIXI 0.10%	EYE 0.10%	OKTA 0.10%	SEB 0.10%	INOD 0.09%	COF 0.09%	QMT 0.09%	MBX 0.09%	MDI 0.09%	QW 0.08%	ARCB 0.08%	NVDA 0.08%	ZS 0.08%	HJN 0.08%	J 0.08%	INGM 0.08%
QDA 0.08%	AVTX 0.08%	AMR 0.07%	SDRL 0.07%	RWR 0.07%	TECL 0.06%	STLD 0.06%	NCK 0.05%	MDA 0.05%	OSS 0.05%	QBR.B 0.05%	BYD 0.05%	BKR 0.05%	BIRK 0.05%	SHAZ 0.05%	GJE 0.05%	AKAM 0.04%	LAR 0.04%	NET 0.04%	MTSI 0.04%	FWOK 0.04%	FANG 0.04%
VFS 0.03%	CR 0.03%	ODFL 0.03%	NVST 0.03%	MISU 0.03%	KLAC 0.03%	TWLO 0.03%	NAMS 0.03%	GMIN 0.03%	AES 0.02%	HSIC 0.02%	TPR 0.02%	AMGN 0.02%	SIG 0.02%	WFD 0.02%	SX2 0.02%	LIN 0.02%	TIGO 0.02%	QSR 0.02%	TXN 0.02%	AMR 0.02%	HCA 0.02%
FAS 0.01%	MBGS 0.01%	CDNS 0.01%	LSOC 0.01%	KEX 0.01%	PSX 0.01%	PCAR 0.01%	1417 0.01%	GOOGL 0.01%	LPTH 0.01%	HLT 0.01%	WBD 0.01%	KOP 0.01%	AHC 0.01%	KEY 0.01%	POET 0.01%	SCR 0.01%	D 0.01%	APG 0.01%	FLS 0.00%	XPO 0.00%	CBCE 0.00%
IAC 0.00%	AGL 0.00%	QGN 0.00%	F 0.00%	DPR 0.00%	FIX 0.00%	TRGP 0.00%	MHP 0.00%	RNG 0.00%	FER 0.00%	TWLO 0.00%	MASI 0.00%	WBAQV 0.00%	ASML 0.00%	APPS 0.00%	LMT 0.00%	SOFI 0.00%	VIRT 0.00%	ALGM 0.00%	JBHT 0.00%	COHR 0.00%	CAD 0.00%
EA 0.00%	HFQ 0.00%	RCI.B 0.00%	SPOT 0.00%	VSH -0.01%	ROST -0.01%	CNC -0.01%	MP -0.01%	SOO -0.01%	MRR -0.01%	FR -0.01%	SANM -0.01%	ZM -0.01%	585 -0.01%	FTI -0.01%	SON -0.01%	MANE -0.01%	SOXL -0.01%	MIG -0.01%	FRX -0.01%	GILD -0.01%	XMR -0.01%
WEX -0.01%	CLH -0.02%	AU -0.02%	DOON -0.02%	KOPN -0.02%	UMC -0.02%	WLK -0.02%	LGN -0.02%	SITM -0.02%	OSCR -0.02%	FDN -0.02%	ALSN -0.02%	SXC -0.02%	HII -0.02%	HAL -0.02%	RND -0.03%	COO -0.03%	VRT -0.03%	FRMB -0.03%	RIVN -0.03%	S -0.03%	DB -0.04%
CLF -0.04%	HUM -0.04%	SMTC -0.04%	FTNT -0.04%	FTAI -0.04%	FEC -0.04%	FCX -0.04%	LABU -0.04%	ALR -0.05%	APP -0.05%	CASY -0.05%	AAON -0.05%	CIEN -0.05%	CRUS -0.05%	679 -0.05%	ALD -0.06%	VOXG -0.06%	1780 -0.06%	ENTG -0.06%	AEP -0.06%	ORCL -0.06%	PLTR -0.06%
CJE -0.06%	SCI -0.07%	QETS -0.07%	IPGP -0.07%	WMT -0.07%	STUB -0.08%	ALMU -0.08%	SEUX -0.09%	BKKT -0.09%	ASTC -0.09%	HOO -0.09%	ASTS -0.09%	NG -0.09%	QURE -0.09%	HD -0.10%	68 -0.11%	SS -0.11%	HIMX -0.12%	EFX -0.12%	ARE -0.13%	AYA -0.13%	FFH -0.13%
ALB -0.13%	1953 -0.13%	SMTT -0.14%	SAIL -0.14%	VEC -0.18%	SIMO -0.18%	AAUC -0.18%	CRW -0.19%	CEU -0.20%	GVED -0.20%	MJ -0.22%	CRWD -0.22%	RKLB -0.23%	SWR -0.24%	FDW -0.30%	BAND -0.30%	ML -0.31%	FIGR -0.32%	DIGM -0.34%	MMAM -0.41%	BON -0.42%	STX -0.46%
DELL -0.46%	SMCI -0.48%	FSLR -0.51%	PSNL -0.57%	USD -0.72%	ALAB -0.88%	ARM -1.33%	SNK -1.68%	UI -2.00%	BNPH -2.24%	UVXY -4.08%											

