

EGP Aggressive Fund – July 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 current algorithm (V8) back tests net exposure of ~95% (gross exposure <130%) but can theoretically stretch to a maximum 300% long and 80% short overnight exposure. Maximum net exposure in back testing the V8 algorithm is 264%.



FY2027 Results Table

	July	August	September	October	November	December	January	February	March	April	May	June	FYTD
EGPAF FY2027	(4.07%)												(4.07%)
MSCI ETF – VGS – FY2027	(1.21%)												(1.21%)
12% Annualised	0.95%												0.95%

Performance Summary

Key performance metrics and charts.

Fund Features		Portfolio Analytics (Inception)		
		Metric	Fund	VGS
Performance fee	0-12% (0%)	AUM	\$11M	US\$49.9B
	12-18% (20%)	Volatility	33.7%	12.7%
	18%+ (30%)	Sharpe Ratio	0.46	0.83
Management fee	0.05% per month	Sortino Ratio	0.65	1.35
Applications or redemptions	Monthly	Largest Drawdown	(23.8%)	(8.9%)
Distribution	At least annually	1-year return	(0.1%)	9.5%
Minimum initial investment	\$50,000 (Wholesale Only)	Cumulative Return	13.8%	17.2%
Accounting	True Elite Business Services Pty Ltd	Since Inception Annualised	8.5%	10.6%
Administration & Registry	Registry Direct	Unit Price (Mid)	\$1.1317	\$158.99
Custodian/PB	Interactive Brokers			

Contact Information

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Market Commentary

FYTD Results: Long book (5.56%) | Short book 1.49%

FYTD Exposure: Long = 88.5% | Short = 7.9% | Net = 80.5%

Portfolio Information

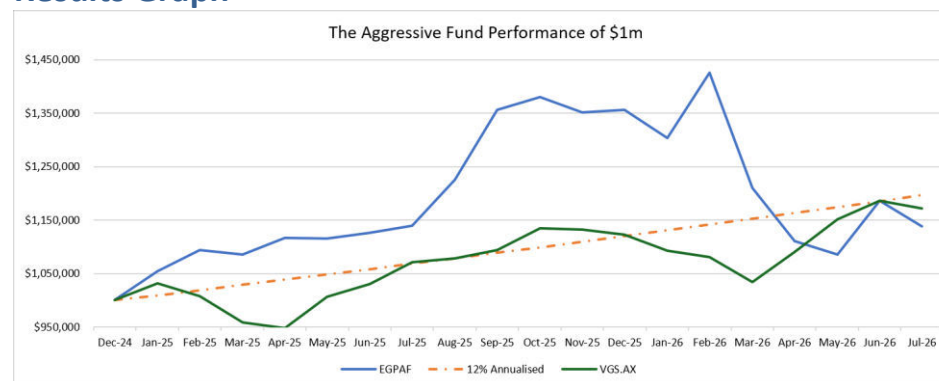
Inception vs SPYAUD Performance Correlation: (6%)

Inception vs SPYAUD β : (13%)

Inception vs SPYAUD α : 16% p.a.

Since Inception Portfolio Turnover: 19,811%

Results Graph



Portfolio Heat Map

SNDK 2.16%	SMH 1.54%	MDH 0.44%	XLK 0.41%	CAR 0.39%	USD 0.37%	CRDO 0.33%	WULF 0.30%	BE 0.30%	WOLF 0.27%	LBRT 0.26%	FTNT 0.25%	ALNY 0.23%	LITE 0.23%	QFRE 0.23%	COKE 0.23%	SLS 0.20%	ARM 0.19%	IBM 0.17%	WDC 0.16%
CSCO 0.16%	MJ 0.15%	BROS 0.15%	VSAT 0.14%	VICR 0.14%	THC 0.14%	RVR 0.13%	ARVR 0.12%	NBIS 0.12%	IME 0.11%	DOON 0.11%	VEN 0.10%	COMP 0.10%	CIFR 0.10%	BB 0.10%	NTSK 0.09%	CORT 0.09%	MINM 0.08%	ENTG 0.08%	IP 0.08%
TECL 0.08%	URI 0.08%	CORZ 0.08%	NTNX 0.07%	TRGP 0.07%	CHRD 0.07%	QTRH 0.07%	SOLS 0.07%	RIOT 0.07%	NIQ 0.07%	XERS 0.06%	FORM 0.06%	LIN 0.06%	APA 0.06%	ADSK 0.06%	QMDQ 0.06%	SOXL 0.06%	FCBL 0.06%	OII 0.06%	NET 0.06%
CLS 0.05%	FAS 0.05%	CMI 0.05%	NTLA 0.05%	FLY 0.05%	TRMB 0.05%	FLEX 0.05%	SMCI 0.05%	BVE 0.05%	AAOI 0.04%	LTR 0.04%	BSL 0.04%	RUS 0.04%	LUV 0.04%	DAL 0.04%	UAL 0.04%	ORIC 0.04%	IOT 0.04%	LABU 0.04%	LNG 0.04%
VIAV 0.04%	FRMI 0.04%	UMND 0.04%	GFS 0.04%	Q 0.04%	DFTX 0.04%	TENX 0.03%	MIN 0.03%	HQ 0.03%	PLS 0.03%	F 0.03%	TDC 0.03%	BFLY 0.03%	CAVA 0.03%	TAN 0.03%	SOFI 0.03%	NUE 0.03%	PYPL 0.03%	PARR 0.03%	FANG 0.03%
HOOD 0.03%	VFC 0.03%	WWD 0.03%	MM 0.03%	WIE 0.02%	MDGL 0.02%	MFC 0.02%	STLD 0.02%	TNET 0.02%	RKT 0.02%	EFOR 0.02%	LII 0.02%	SAP 0.02%	EXC 0.02%	BHP 0.02%	TRV 0.02%	ALM 0.02%	T 0.02%	MOB 0.02%	HL 0.02%
ALD 0.01%	VIRT 0.01%	LTH 0.01%	MEI 0.01%	LBRX 0.01%	NOV 0.01%	AMGN 0.01%	RNG 0.01%	PLTR 0.01%	BBD.B 0.01%	HBAN 0.01%	DOO 0.01%	NRFX 0.01%	QLYS 0.01%	FICO 0.01%	FPS 0.01%	MAL 0.01%	MOD 0.01%	GOOGL 0.01%	SNOW 0.01%
CGNX 0.01%	CNC 0.01%	MRR 0.00%	VMI 0.00%	DVA 0.00%	ROST 0.00%	ABBV 0.00%	FAST 0.00%	CSX 0.00%	NFLX 0.00%	TECH 0.00%	MSG 0.00%	JIBHT 0.00%	PEN 0.00%	CAD 0.00%	TVA.B 0.00%	ADVB 0.00%	HIO 0.00%	DRNS 0.00%	WBACVR 0.00%
RFD 0.00%	GLD 0.00%	EXPE 0.00%	ALB 0.00%	AEP 0.00%	FFIV 0.00%	MNST 0.00%	ABSI 0.00%	WB 0.00%	ALGM 0.00%	AKAM -0.01%	ARW -0.01%	GRPN -0.01%	XNCR -0.01%	DOV -0.01%	MPN -0.01%	QW -0.01%	ODFL -0.01%	TGX -0.01%	VEA -0.01%
MTL -0.01%	TUN -0.01%	LFST -0.01%	DNLI -0.01%	MWR -0.01%	TENB -0.01%	WDAY -0.02%	MBX -0.02%	CE -0.02%	NED -0.02%	ADM -0.02%	EIF -0.02%	AWAH -0.02%	RIVN -0.02%	GM -0.02%	PATH -0.02%	IQV -0.02%	BLZE -0.03%	INTC -0.03%	AMZN -0.03%
EVR -0.03%	CLMT -0.03%	GNFC -0.03%	EPC -0.03%	QCOM -0.03%	CRNK -0.03%	EXE -0.04%	AACN -0.04%	DELL -0.04%	VXUS -0.04%	DUR -0.04%	POWL -0.04%	HBM -0.04%	MEDP -0.04%	OGF -0.04%	PSX -0.04%	VRTX -0.04%	ZBIO -0.04%	RMD -0.05%	BKNG -0.05%
AYI -0.05%	TWLO -0.05%	VCEL -0.05%	APLD -0.06%	HUBB -0.06%	VSH -0.06%	KGN -0.07%	OKTA -0.07%	EVC -0.07%	AGL -0.07%	AWML -0.07%	TER -0.08%	HJT -0.08%	OC -0.08%	TGT -0.09%	CRW -0.09%	SANM -0.10%	RDDT -0.10%	VNT -0.10%	SSM -0.11%
SMTC -0.11%	COG -0.11%	STRL -0.12%	HPE -0.12%	TRAX -0.12%	ALIT -0.13%	FIX -0.14%	SSM -0.14%	OSK -0.15%	RGX -0.15%	BB -0.18%	STUB -0.18%	GS -0.19%	BOL -0.20%	PNW -0.20%	ROIV -0.20%	MRL -0.22%	MLI -0.25%	TQQQ -0.26%	IRDM -0.27%
RUN -0.27%	STX -0.29%	GRWD -0.29%	ALAB -0.30%	AXON -0.30%	MP1 -0.31%	MKSI -0.31%	PL -0.33%	TTMI -0.37%	RGLB -0.39%	FBRX -0.48%	CHRW -0.51%	CPS -0.64%	ASML -0.65%	CAT -0.68%	MRNA -0.69%	AMAT -0.96%	AMD -1.04%	KLAC -1.49%	LRCX -1.54%

