

EGP Aggressive Fund – August 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 (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%)	5.68%											1.37%
MSCI ETF – VGS – FY2027	(1.21%)	0.81%											(0.42%)
12% Annualised	0.95%	0.95%											1.91%

Performance Summary

Key performance metrics and charts.

Fund Features		Portfolio Analytics (Inception)		
Performance fee	0-12% (0%)	Metric	Fund	VGS
	12-18% (20%)	AUM	\$12M	US\$50.1B
	18%+ (30%)	Volatility	33.2%	12.7%
Management fee	0.05% per month	Sharpe Ratio	0.54	0.85
Applications or redemptions	Monthly	Sortino Ratio	0.78	1.40
Distribution	At least annually	Largest Drawdown	(23.8%)	(8.9%)
Minimum initial investment	\$50,000 (Wholesale Only)	1-year return	(1.9%)	9.5%
Accounting	True Elite Business Services Pty Ltd	Cumulative Return	20.3%	18.2%
Administration & Registry	Registry Direct	Since Inception Annualised	11.7%	10.5%
Custodian/PB	Interactive Brokers	Unit Price (Mid)	\$1.1960	\$160.27

Contact Information

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Market Commentary

FYTD Results: Long book (1.50%) | Short book 2.87%

FYTD Exposure: Long = 102.5% | Short = 10.5% | Net = 92.1%

Portfolio Information

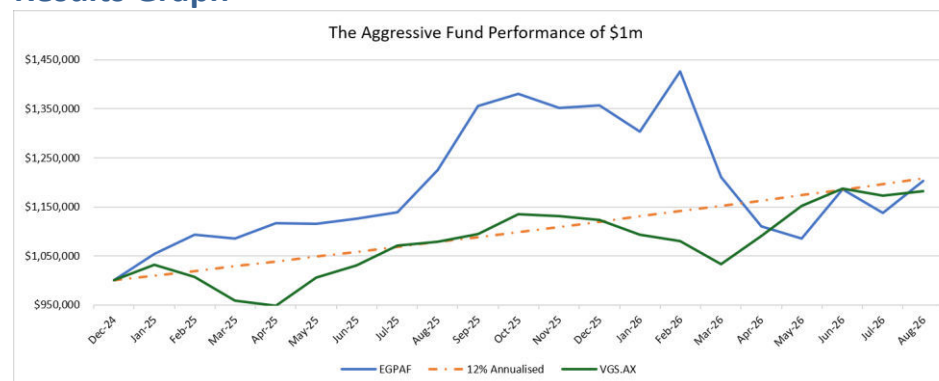
Inception vs SPYAUD Performance Correlation: (5%)

Inception vs SPYAUD β : (12%)

Inception vs SPYAUD α : 19% p.a.

Since Inception Portfolio Turnover: 19,960%

Results Graph



Portfolio Heat Map

CRWD 0.99%	HPE 0.48%	PANW 0.47%	STLD 0.47%	USD 0.46%	RWD 0.44%	VIK 0.43%	MPC 0.40%	NBIS 0.38%	COHR 0.37%	BMNR 0.36%	TEAM 0.32%	CLRO 0.29%	CLF 0.29%	QMDQ 0.28%	AAOI 0.28%	PLTR 0.26%	BOL 0.26%
TQQQ 0.25%	SNDK 0.23%	NET 0.22%	SMH 0.21%	FTNT 0.20%	PSX 0.19%	OSK 0.18%	SITM 0.17%	BHP 0.15%	WDAY 0.15%	NEOG 0.15%	PATH 0.14%	KURA 0.14%	STX 0.13%	PYPL 0.12%	HRQ 0.12%	SMTC 0.12%	VSXY 0.11%
TTMI 0.11%	WWD 0.11%	TXG 0.11%	BRUN 0.11%	CRCL 0.10%	EXPE 0.10%	GRW 0.10%	FN 0.09%	TIWO 0.09%	KDP 0.09%	EROC 0.09%	FANG 0.09%	RDDT 0.09%	TVA.B 0.08%	MUSA 0.08%	ALM 0.07%	ODFL 0.07%	SEPN 0.07%
OKTA 0.07%	MAN 0.07%	LABU 0.07%	CRM 0.07%	APPS 0.06%	APA 0.06%	SHAZ 0.06%	DXOM 0.06%	VDC 0.06%	MRVI 0.06%	BKNG 0.06%	HELP 0.06%	KEYS 0.06%	ARM 0.05%	IOT 0.05%	DELL 0.05%	MAR 0.05%	AMLX 0.05%
FICO 0.05%	XNCR 0.05%	FRCH 0.05%	RUM 0.05%	VEA 0.05%	PURR 0.05%	FRX 0.04%	ORP 0.04%	CSX 0.04%	FERG 0.04%	RUS 0.04%	BE 0.04%	AUR 0.04%	PLPC 0.04%	CUST 0.04%	NUE 0.04%	AXTI 0.04%	TIGO 0.04%
INTC 0.04%	QNK 0.04%	CASY 0.03%	PSNL 0.03%	P 0.03%	RNG 0.03%	AWAL 0.03%	IESC 0.03%	MCP 0.03%	VICR 0.03%	COEP 0.03%	TXN 0.03%	DAR 0.03%	BROS 0.03%	DINO 0.02%	MDB 0.02%	ARCT 0.02%	EVR 0.02%
TER 0.02%	CGNK 0.02%	DT 0.02%	CDNA 0.02%	QMR 0.01%	NBIX 0.01%	MDP 0.01%	VEEV 0.01%	HALO 0.01%	EPC 0.01%	GS 0.01%	AUD 0.01%	CF 0.01%	SMCI 0.01%	THC 0.01%	LNG 0.01%	ARW 0.01%	CIEN 0.01%
NYT 0.01%	CNTO 0.01%	INBX 0.01%	GH 0.01%	WIE 0.01%	FAST 0.01%	JBHT 0.01%	MSGS 0.01%	ZBRA 0.00%	FAS 0.00%	CTAS 0.00%	DLR 0.00%	GOOGL 0.00%	IQV 0.00%	AAPL 0.00%	CGF 0.00%	MSFT 0.00%	CRNK 0.00%
CAD 0.00%	TRGP 0.00%	HKO 0.00%	WBACVR 0.00%	CROX 0.00%	CNC 0.00%	STRL 0.00%	FIVE 0.00%	AEP 0.00%	VTRS 0.00%	CE 0.00%	IRDM 0.00%	ADI 0.00%	LFUS 0.00%	BXC 0.00%	MMM 0.00%	HBAN 0.00%	KVX 0.00%
JAZZ -0.01%	DOV -0.01%	CAT -0.01%	PEN -0.01%	RIVN -0.01%	ABNB -0.01%	HUBB -0.01%	AXON -0.01%	PAYC -0.01%	ADM -0.01%	VFC -0.01%	ARXS -0.01%	AEIS -0.01%	GLD -0.01%	AVGO -0.01%	CAFR -0.01%	FDW -0.01%	ATRC -0.01%
MOG -0.01%	QV -0.01%	SSM -0.01%	CORT -0.01%	MAL -0.02%	IP -0.02%	CART -0.02%	CSCO -0.02%	CAI -0.02%	MATR -0.02%	AGL -0.02%	AMZN -0.02%	EIF -0.02%	SHOP -0.02%	LII -0.02%	QWL -0.02%	MTL -0.02%	MRK -0.03%
CRS -0.03%	SLB -0.03%	PI -0.03%	LIFE -0.03%	CHMM -0.03%	MTZ -0.03%	HTFL -0.03%	ASML -0.03%	NOV -0.03%	SAP -0.04%	AMAT -0.04%	AMR -0.04%	CTVA -0.04%	MDGL -0.04%	BLSH -0.04%	QTRH -0.04%	HEI -0.04%	MKSI -0.04%
BBD.B -0.05%	EXE -0.05%	TECL -0.05%	ORCL -0.05%	NSIT -0.05%	GM -0.05%	ROIV -0.06%	JBL -0.06%	LBRX -0.06%	SGM -0.06%	ELAN -0.06%	U -0.07%	TNET -0.07%	AGX -0.07%	TPR -0.07%	KLAC -0.07%	VOYG -0.07%	SOXL -0.07%
EVC -0.07%	BSL -0.07%	IDCC -0.08%	TRV -0.08%	LRCX -0.08%	MNST -0.08%	OPRT -0.08%	FORM -0.09%	AU -0.09%	EIX -0.09%	SNPS -0.09%	CDE -0.09%	BSP -0.09%	MRVL -0.09%	ALGM -0.09%	BLZE -0.10%	ALAB -0.10%	ABCL -0.10%
MSTR -0.11%	HL -0.12%	TEM -0.12%	BRKR -0.13%	MP1 -0.13%	AVD -0.13%	TWLO -0.14%	GSAT -0.14%	EFOR -0.16%	INSM -0.20%	MRNA -0.22%	KGN -0.23%	ASST -0.24%	BURL -0.26%	FSLR -0.43%	DDOG -0.59%	ROST -0.61%	DVA -0.98%

