EGP Aggressive Fund – October 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%)**	**5.68%**	**7.67%**	**(12.90%)**									**(4.93%)**
MSCI ETF – VGS – FY2027	**(1.21%)**	**0.81%**	**1.93%**	**(1.53%)**									**(0.05%)**
12% Annualised	**0.95%**	**0.95%**	**0.95%**	**0.95%**									**3.85%**

Performance Summary

Key performance metrics and charts.

Fund Features		Portfolio Analytics (Inception)		
Performance fee	0-12% (0%) 12-18% (20%) 18%+ (30%)	**Metric**	**Fund**	**VGS**
		AUM	$11M	US$51.2B
		Volatility	34.2%	12.1%
Management fee	0.05% per month	Sharpe Ratio	0.39	0.80
Applications or redemptions	Monthly	Sortino Ratio	0.55	1.32
Distribution	At least annually	Largest Drawdown	(23.8%)	(8.9%)
Minimum initial investment	$50,000 (Wholesale Only)	1-year return	(18.3%)	4.5%
Accounting	True Elite Business Services Pty Ltd	Cumulative Return	12.8%	18.6%
Administration & Registry	Registry Direct	Since Inception Annualised	6.8%	9.8%
Custodian/PB	Interactive Brokers	Unit Price (Mid)	$1.1216	$160.57

Contact Information

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Market Commentary

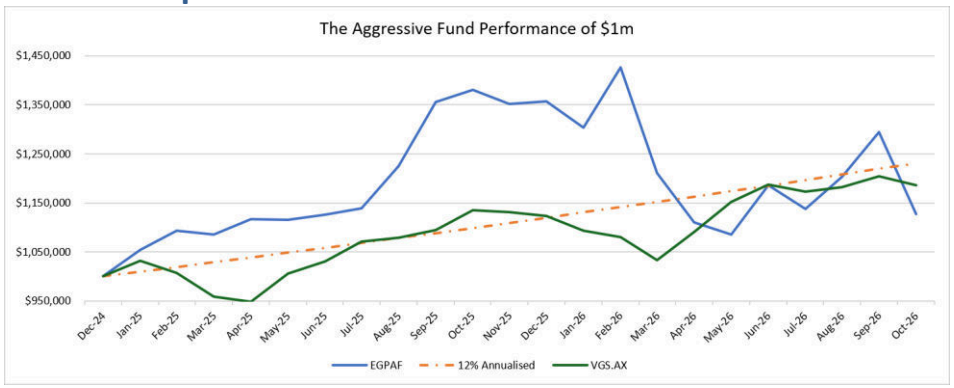
FYTD Results: Long book (-8.82%) | Short book 3.89%

FYTD Exposure: Long = 114.6%|Short = 13.8% | Net = 100.8%

Portfolio Information

Inception vs SPYAUD Performance Correlation:	(5%)
Inception vs SPYAUD β:	(11%)
Inception vs SPYAUD α:	14% p.a.
Since Inception Portfolio Turnover:	20,751%

Results Graph



Portfolio Heat Map

RNG 0.41%	RHI 0.41%	CRWV 0.39%	CGF 0.33%	MRNA 0.32%	BSP 0.32%	TWLO 0.26%	DCOM 0.25%	USD 0.24%	QNT 0.23%	ZS 0.21%	DXC 0.20%	VICR 0.20%	CNC 0.18%	AON 0.17%	INTA 0.16%
SMCI 0.14%	GEN 0.13%	DNA 0.13%	BE 0.13%	AZTA 0.13%	XP 0.12%	IONQ 0.12%	OLED 0.11%	SNDK 0.11%	KVYO 0.11%	LABU 0.11%	AJG 0.11%	CPNG 0.10%	UHS 0.10%	CDNA 0.10%	ICHR 0.10%
KLIC 0.09%	PENG 0.09%	RGEN 0.09%	DINO 0.08%	TENB 0.08%	ADP 0.07%	TER 0.07%	PRC 0.07%	STT 0.07%	ABSI 0.07%	BMI 0.07%	CCHU 0.07%	WDC 0.07%	SMPL 0.07%	BMNR 0.07%	G 0.06%
CCOI 0.06%	CNTO 0.06%	SNPS 0.06%	SG 0.05%	NET 0.05%	CART 0.05%	IVZ 0.05%	APPN 0.05%	FORM 0.05%	KOD 0.05%	WEX 0.05%	AMGN 0.05%	NN 0.05%	LUNR 0.05%	VERX 0.04%	LITE 0.04%
CE 0.04%	MDG 0.04%	FANG 0.04%	HAS 0.04%	DXCM 0.04%	RKT 0.03%	CERT 0.03%	BLKB 0.03%	QGEN 0.03%	FN 0.03%	HRI 0.03%	PLTR 0.03%	AMZN 0.03%	FAS 0.03%	FLEX 0.03%	GLD 0.03%
XERS 0.03%	NTSK 0.03%	QTWO 0.03%	ADI 0.02%	HPQ 0.02%	BBD.B 0.02%	MTL 0.02%	TXN 0.02%	COAG 0.02%	GILD 0.02%	CBRL 0.02%	WST 0.02%	AUD 0.01%	DDOG 0.01%	ILMN 0.01%	EPC 0.01%
BRZE 0.01%	ARMK 0.01%	GGG 0.01%	HUM 0.01%	CLF 0.01%	EG 0.01%	HOOD 0.01%	FTNT 0.01%	TGT 0.01%	BEN 0.01%	GRMN 0.00%	DOL 0.00%	SOFI 0.00%	FRHC 0.00%	ROKU 0.00%	WIE 0.00%
GAP 0.00%	DUOL 0.00%	PTC 0.00%	DVA 0.00%	FCNCA 0.00%	CAD 0.00%	GWRE 0.00%	CRM 0.00%	SLB 0.00%	BSL 0.00%	HKD 0.00%	WBA.CVR 0.00%	CHYM 0.00%	RPRX 0.00%	CTSH 0.00%	AEHR 0.00%
SIG 0.00%	PINS 0.00%	PSX 0.00%	MTDR 0.00%	PEN -0.01%	VIAV -0.01%	MUSA -0.01%	ACVA -0.01%	ACLS -0.01%	ASO -0.01%	CROX -0.01%	NOW -0.01%	AVGO -0.01%	HURN -0.01%	ASX -0.01%	TRI -0.01%
NTNX -0.01%	INA -0.01%	VRTX -0.01%	EXE -0.01%	SHOP -0.01%	BBWI -0.02%	RBLX -0.02%	RUS -0.02%	DOBO -0.02%	NTAP -0.02%	QCOM -0.02%	ONH -0.02%	HLT -0.02%	GRAL -0.02%	SGRY -0.02%	DELL -0.02%
AMWL -0.02%	TEAM -0.03%	HPE -0.03%	ORCL -0.03%	CRCL -0.03%	MAL -0.03%	QTRH -0.03%	GSW -0.03%	FFIV -0.03%	MSTR -0.03%	EIF -0.03%	REPL -0.03%	MATR -0.04%	VZ -0.04%	MSM -0.04%	WDAY -0.04%
U -0.04%	HAWW -0.04%	PNR -0.05%	FIGS -0.05%	CRP -0.05%	SMTC -0.05%	SNX -0.06%	WJX -0.06%	TECL -0.06%	SSM -0.06%	JLL -0.06%	IRDM -0.07%	ALAB -0.07%	ABNB -0.07%	SANM -0.09%	ATI -0.09%
P -0.09%	AMAT -0.09%	RH -0.09%	MAN -0.09%	VFC -0.09%	RBRK -0.09%	SWKS -0.10%	ETSY -0.10%	ROST -0.10%	SOXL -0.10%	OUST -0.11%	NVAX -0.11%	CCHR -0.12%	CRWD -0.12%	BHP -0.12%	OKTA -0.13%
ONON -0.14%	BOL -0.15%	XLK -0.15%	CORT -0.15%	TXG -0.15%	MPC -0.16%	SGM -0.16%	VEA -0.17%	CIFR -0.18%	QMCO -0.18%	KLAC -0.19%	INFQ -0.19%	NVT -0.20%	BETR -0.20%	META -0.20%	LQDA -0.20%
CEG -0.21%	TEM -0.23%	LRCX -0.23%	TQQQ -0.24%	PCOL -0.24%	VLO -0.28%	MXL -0.31%	PANW -0.32%	SMH -0.33%	NBIS -0.37%	RMMD -0.41%	MP1 -0.42%	CIEN -0.45%	AAOI -0.47%	NU -0.49%	IRON -0.50%
MTSI -0.58%	ARM -0.66%	SITM -0.80%	MRVL -1.11%	STX -1.11%	MU -1.12%	AMD -1.95%	INTC -2.33%								

