GREAT Funds

GREAT Aggressive Efficient Frontier Portfolio

Portfolio Factsheet

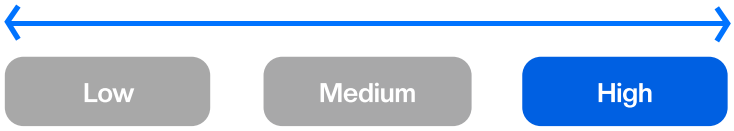
The GREAT Aggressive Efficient Frontier Portfolio provides diversified exposure to global asset classes through publicly listed exchange-traded funds within a growth-oriented allocation framework. The portfolio is designed to represent a multi-asset structure emphasizing higher equity exposure while incorporating complementary assets that support diversification across market environments. Constituent inclusion is based on predefined eligibility criteria assessing market representation, liquidity, diversification benefits, and cost efficiency rather than discretionary security selection. The portfolio is intended for investors seeking long-term capital growth through a systematic portfolio framework informed by efficient frontier principles and diversified asset allocation.

Product Information

- **Portfolio Name: GREAT Aggressive Efficient Frontier Portfolio**
- **Registration Number:** 418621
- **Asset Class:** Multi-Asset (Global Equities, Fixed Income & Alternatives)
- **Instruments:** Exchange-traded funds (ETFs)
- **Geographic Exposure:** Primarily United States
- **Liquidity Profile:** Listed ETFs with daily market liquidity
- **Specific Portfolio Inception Year:** 2026
- **Investing Market:** United States
- **Portfolio Structure:** Open-ended
- **Legal Structure:** Cayman Islands Segregated Portfolio Company
- **Portfolio Provider / Issuer: Global Returns Equity and Trading (GREAT) SPC**
- **Segregated Portfolio:** GREAT Risk-Based Portfolios (Series Group 2)
- **Base Currency: USD**
- **Trading Currency: USD**
- **Fiscal Year End:** December 31
- **Lock-in Period:** 1 year
- **Management fees:** 2-2.5% (Based on Investment Value)
- **Redemption Fee:** 0.5% (after lock-in period)
- **Subscription Fee:** 0%
- **Variable Technology Fee:** 10-15% (Based on VTF Thresholds)

This specific portfolio holds no derivatives.

Risk Indicator



Investment Objective

The portfolio seeks to provide long-term capital appreciation by delivering diversified, passive exposure to global asset classes within a growth-oriented allocation designed to maximize expected return for a defined level of portfolio risk while maintaining diversification across complementary assets.

Investment Methodology

- **Passive portfolio construction based on predefined allocation criteria**
- **Multi-asset framework informed by efficient frontier portfolio principles**
- **No discretionary security selection or tactical positioning**
- **Monthly portfolio rebalancing to maintain target asset allocation and diversification**

Portfolio composition is determined using predefined allocation criteria assessing diversification benefits, liquidity, cost efficiency, and investability. Portfolio adjustments are implemented through systematic monthly rebalancing in accordance with the established methodology.

Portfolio Snapshot

- Portfolio Type: Passive multi-asset allocation portfolio
- Number of Holdings: 5
- Reconstitution & Review: Monthly, methodology-driven
- Currency Exposure: Primarily USD

Top Constituents

Top Holdings

	Weight (%)
VANGUARD INDEX FUNDS S&P 500 ETF USD	62.70
ISHARES GOLD TRUST ISHARES NEW (POST REV SPLIT)	31.30
INVESCO ACT MANAGE EXCH TR CMDTY FD OPTIMUM YIELD DIVERSIFIED COMMODITY	2.00
VANGUARD INDEX FUNDS REAL ESTATE ETF	2.00
ISHARES TRUST CORE US AGGREGATE BD ETF	2.00

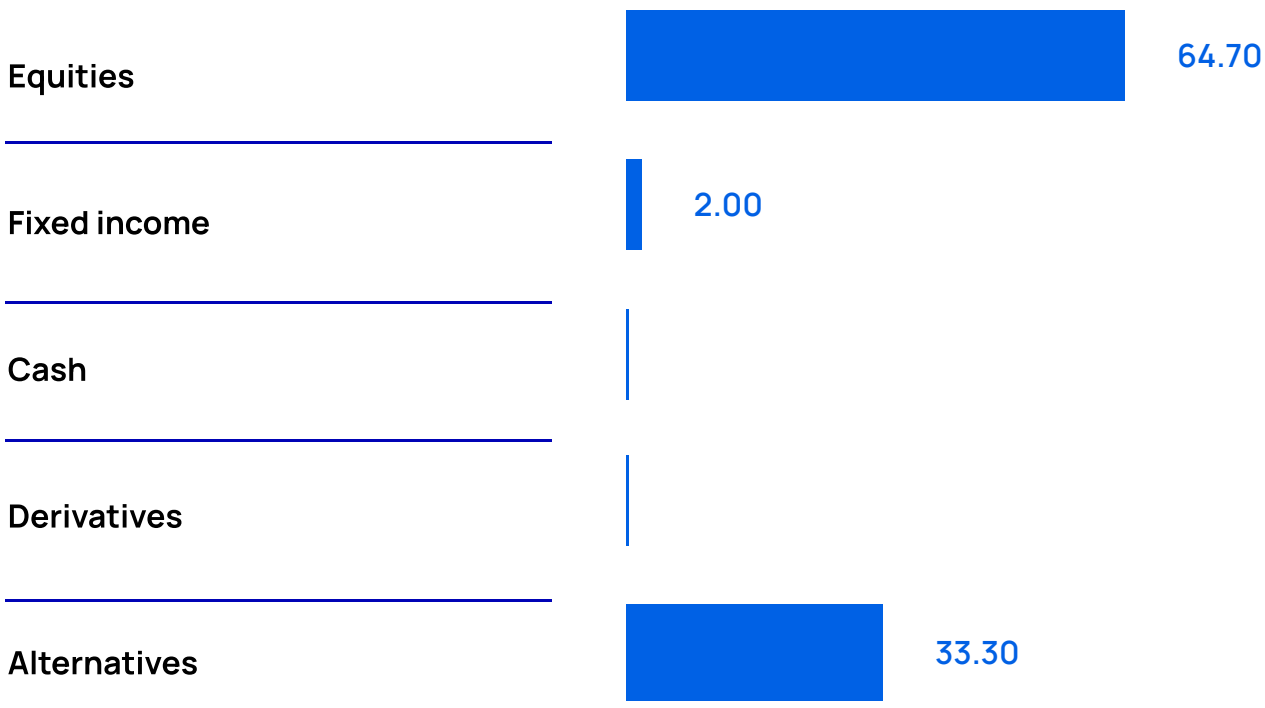
Risk Considerations

The portfolio is subject to equity market risk, commodity price volatility, interest rate risk, and currency risk associated with global investments. Growth-oriented portfolios may experience higher volatility due to larger equity allocations and exposure to market-driven asset classes.
Capital is at risk. Investors may not recover the full amount invested.

Sector Allocation

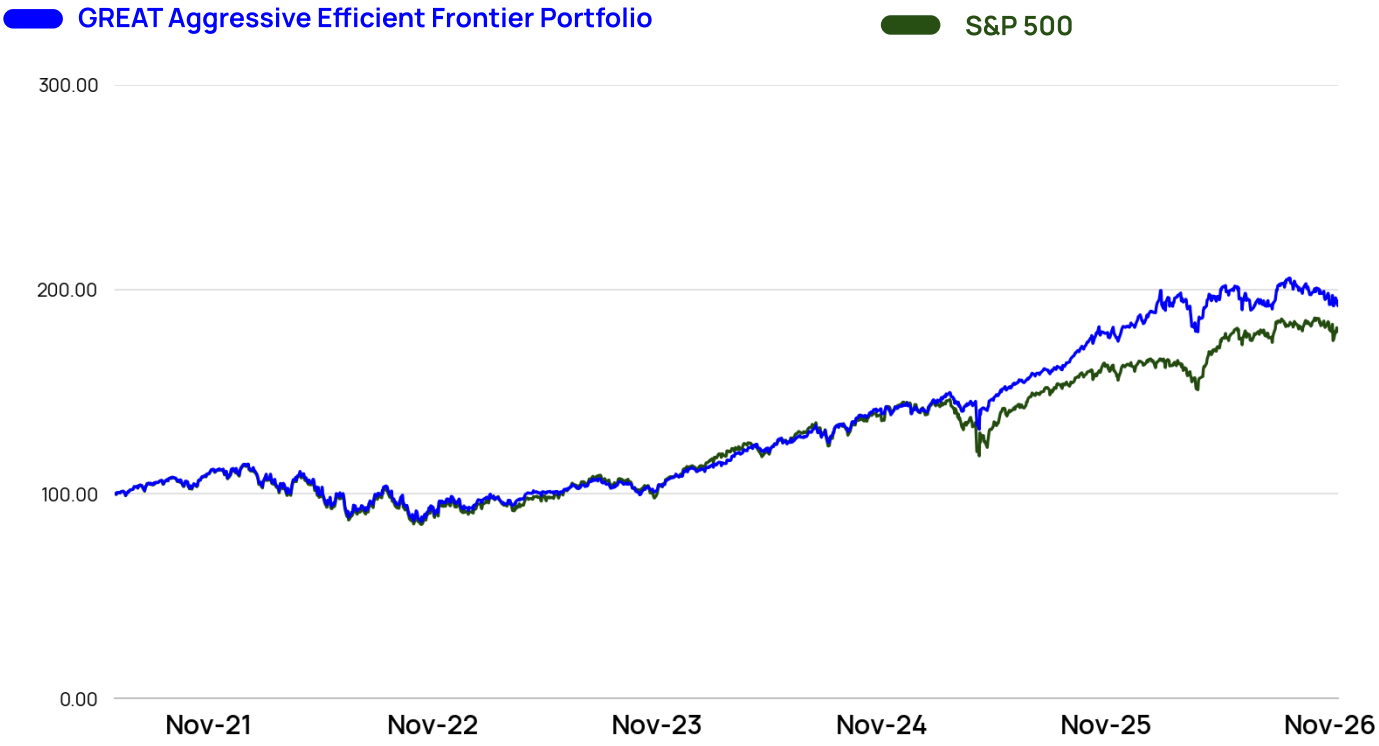
Sector	Allocation (%)
Technology	62.70
Materials	31.30
Energy	2.00
Fixed Income	2.00
Real Estate	2.00

Asset-class Breakdown

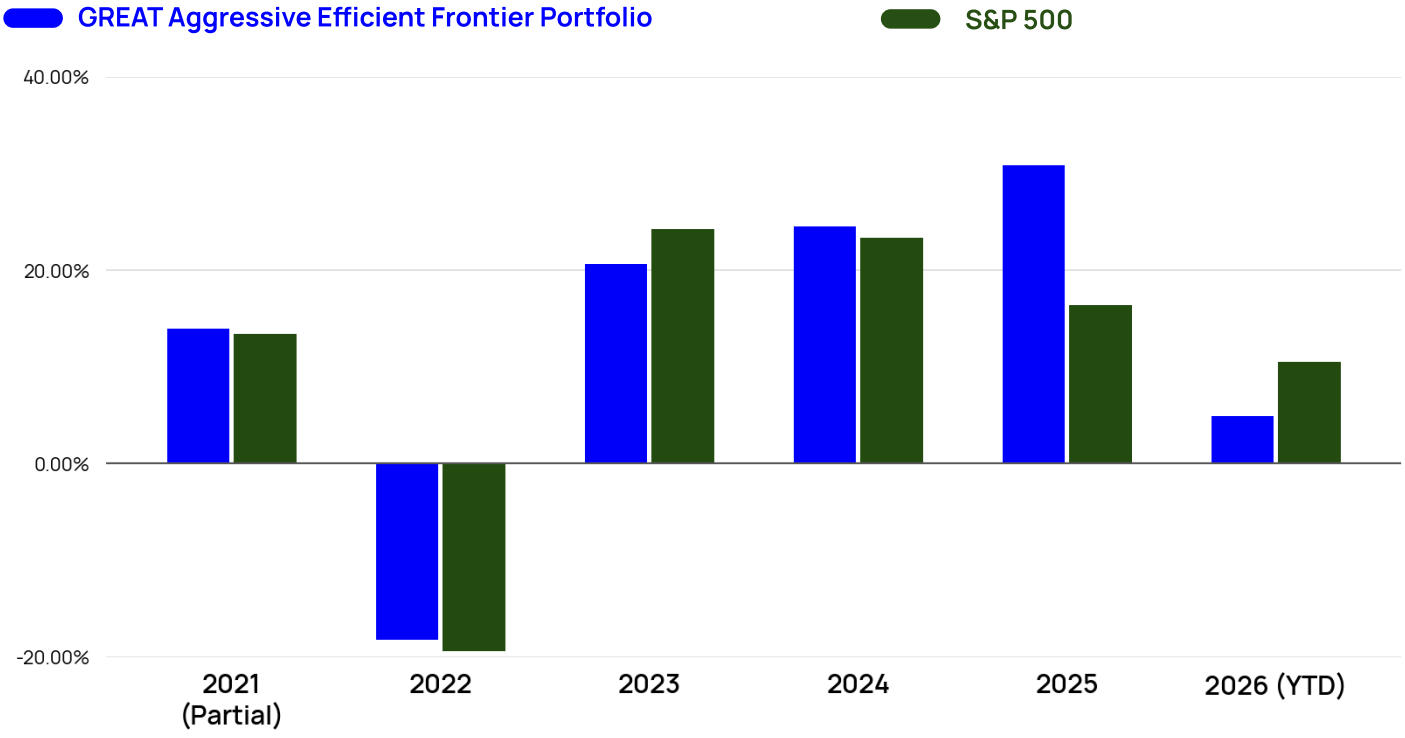


Sector allocations reflect the functional role of portfolio constituents aligning with the Efficient Frontier investment thesis rather than conventional index sector classifications.

Portfolio Returns of Hypothetical $100 Invested



Portfolio Returns for Past 5 Calendar Years



Portfolio Exposure Framework

The portfolio represents diversified exposure across major global asset classes, including:

- **U.S. large-cap equity markets**
- **Precious metals and gold exposure**
- **Investment-grade fixed income markets**
- **Broad commodity markets**
- **Real estate investment trusts**

Asset eligibility and allocations are reviewed through the monthly rebalancing process to ensure continued alignment with the portfolio's efficient frontier–based allocation framework.

Portfolio Governance & Review Process

Portfolio composition is reviewed and rebalanced monthly under a predefined governance framework. Reviews are conducted to:

- **Maintain the portfolio's growth-oriented asset allocation**
- **Preserve diversification across asset classes**
- **Confirm liquidity and investability of underlying instruments**
- **Implement methodology-defined rebalancing adjustments**

Portfolio changes are systematic and methodology-driven. No discretionary overrides are applied.

Investor Suitability

This portfolio may be appropriate for investors who:

- **Seek growth-oriented exposure across diversified asset classes**
- **Have a medium- to long-term investment horizon**
- **Understand and accept volatility associated with higher equity allocations**
- **Prefer transparent, systematic portfolio construction**

Portfolio Manager

Subho Moulik

Subho Shankar Moulik has worked in digital financial services and investment solutions for emerging markets for over a decade. Based out of Chicago, USA, he has over two decades of leadership experience across consulting, finance, and technology. A qualified Chartered Accountant (ACA) and MBA from London Business School, he is known for his expertise in strategy, innovation, and financial inclusion. Through GREAT SPC, Appreciate and related ventures, he is actively involved in fintech innovation, cross-border investments, and advisory roles within the digital finance ecosystem in USA and India.

Important Information & Disclosures

This document is provided for informational purposes only and does not constitute investment advice, an offer, or a solicitation to buy or sell any securities. The portfolio is constructed using a passive methodology and does not seek to outperform any benchmark. Investments are subject to market risk, including the possible loss of principal. Past performance, if shown, is not indicative of future results. Regulatory treatment, investor protections, and taxation may vary by jurisdiction.
Investors should consider the portfolio's objectives, methodology, and risks carefully before investing.