GREAT Funds

GREAT Conservative Efficient Frontier Portfolio

Portfolio Factsheet

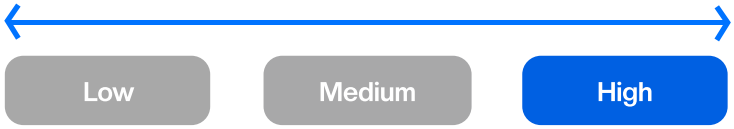
The GREAT Conservative Efficient Frontier Portfolio provides passive exposure to diversified global asset classes through publicly listed exchange-traded funds structured within a stability-oriented allocation framework. The portfolio is designed to prioritize capital preservation and portfolio stability while maintaining diversified exposure to global equities and complementary asset classes. Constituent inclusion is based on predefined eligibility criteria assessing asset class diversification benefits, liquidity, cost efficiency, and investability rather than discretionary security selection. The portfolio is intended for investors seeking long-term capital stability and income generation through a transparent, systematic, and institutionally structured portfolio framework informed by efficient frontier allocation principles.

Product Information

- **Portfolio Name**: GREAT Conservative 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 4)
- **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 derivatives.

Risk Indicator



Investment Objective

The portfolio seeks to preserve capital and generate moderate long-term returns by delivering diversified, passive exposure to global asset classes within a stability-oriented allocation framework while managing concentration, liquidity, and structural risks associated with multi-asset investment portfolios.

Investment Methodology

- **Passive portfolio construction based on defined eligibility criteria**
- **Efficient frontier allocation framework emphasizing balanced asset allocation**
- **No discretionary security selection or tactical positioning**
- **Monthly portfolio rebalancing to maintain allocation alignment and diversification**

Portfolio composition is determined using predefined inclusion criteria assessing asset class diversification benefits, liquidity, and investability. Portfolio changes 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

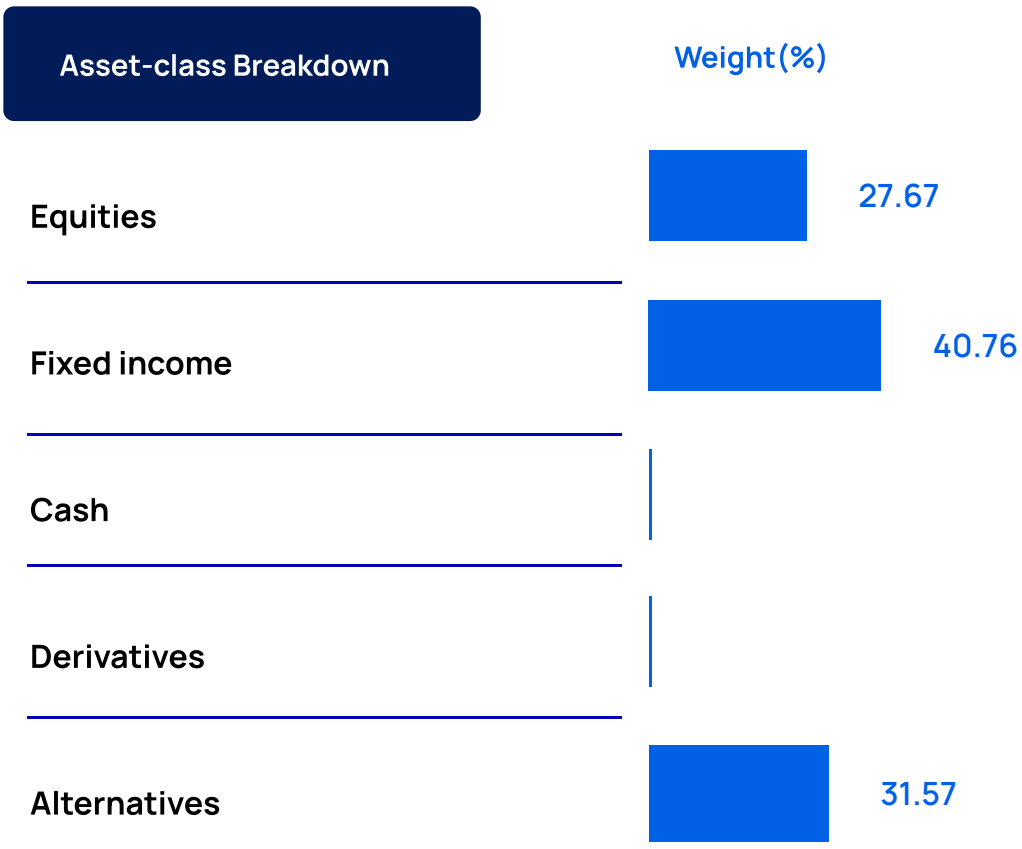
	Weight (%)
ISHARES TRUST CORE US AGGREGATE BD ETF	40.76
VANGUARD INDEX FUNDS S&P 500 ETF USD	25.67
ISHARES GOLD TRUST ISHARES NEW (POST REV SPLIT)	23.78
INVESCO ACT MANAGE EXCH TR CMDTY FD OPTIMUM YIELD DIVERSIFIED COMMODITY	7.79
VANGUARD INDEX FUNDS REAL ESTATE ETF	2.00

Risk Considerations

The portfolio is subject to interest rate risk, equity market risk, commodity price volatility, and currency risk associated with global investments. Portfolio performance may also be influenced by macroeconomic conditions, inflation dynamics, and developments across global capital markets.
Capital is at risk. Investors may not recover the full amount invested.

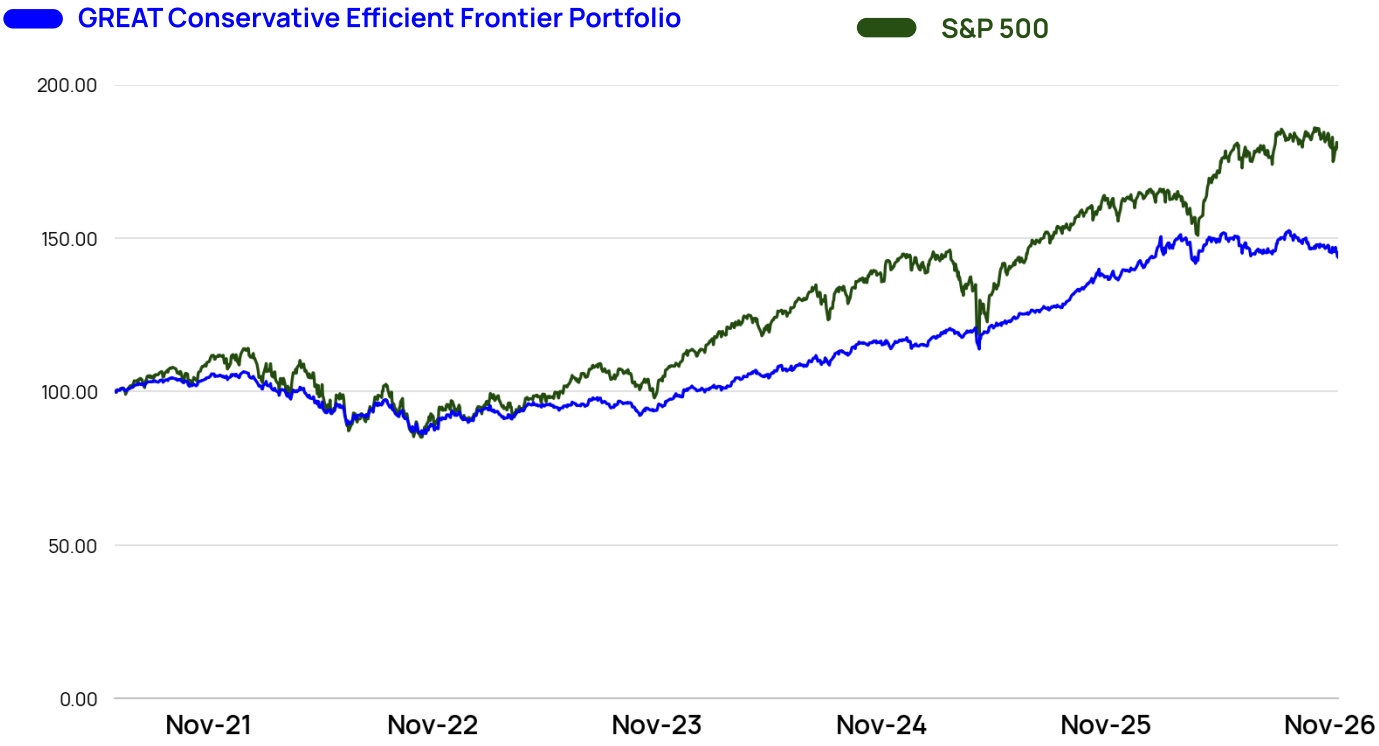
Sector Allocation

Sector	Allocation (%)
Fixed Income	40.76
Technology	25.67
Materials	23.78
Energy	7.79
Real Estate	2.00

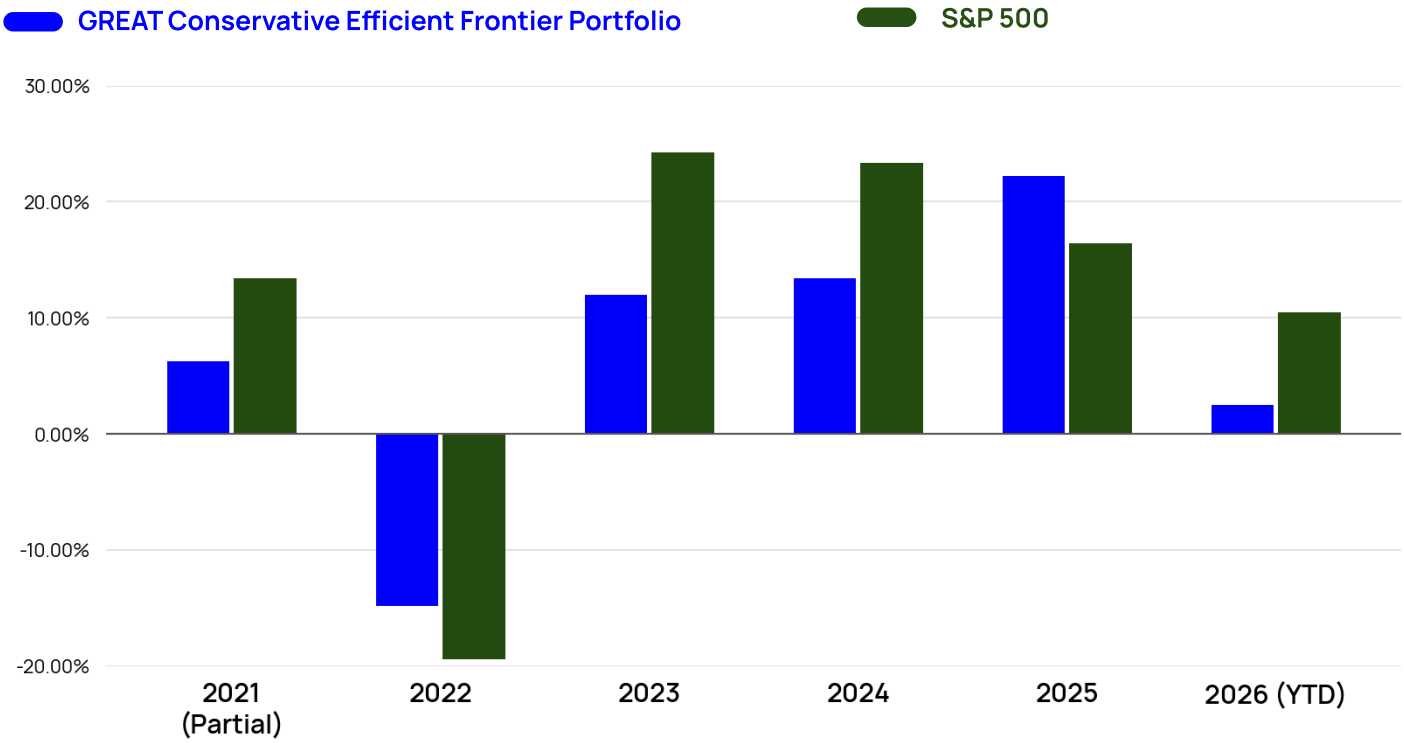


Sector allocations reflect the functional role of portfolio constituents aligning with the Efficient Frontier investment thesis rather than conventional index sector classifications.

Portfolio Returns of Hypothetical $100 Invested



Portfolio Returns for Past 5 Calendar Years



Thematic Exposure Framework

The portfolio represents multiple segments of the global multi-asset investment ecosystem, including:

- **Investment-grade fixed income markets**
- **Large-cap U.S. equity markets**
- **Precious metals and inflation-sensitive assets**
- **Broad commodity markets**
- **Real estate investment trusts and property infrastructure**

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 alignment with the efficient frontier allocation framework**
- **Confirm diversification across global asset classes**
- **Assess liquidity and market accessibility**
- **Implement methodology-defined reconstitutions**

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

Investor Suitability

This portfolio may be appropriate for investors who:

- **Seek conservative exposure to diversified global asset classes**
- **Have a medium- to long-term investment horizon**
- **Prioritize capital preservation and income generation**
- **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.