GREAT Funds

GREAT Very Aggressive Efficient Frontier Portfolio

Portfolio Factsheet

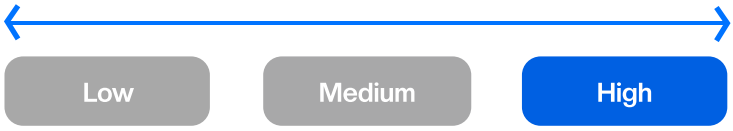
The GREAT Very Aggressive Efficient Frontier Portfolio provides passive exposure to diversified global asset classes through publicly listed exchange-traded funds structured within a highly growth-oriented allocation framework. The portfolio is designed to prioritize long-term capital appreciation through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

Product Information

- **Portfolio Name: GREAT Very Aggressive Efficient Frontier Portfolio**
- **Registration Number:** 418621
- **Asset Class:** Global Equities
- **Instruments:** Direct equities and exchange-traded funds
- **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 1)
- **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 equity markets complemented by additional asset classes that may provide diversification benefits while managing concentration, liquidity, and structural risks associated with highly growth-oriented multi-asset portfolios.

Investment Methodology

- **Passive portfolio construction based on defined eligibility criteria**
- **Efficient frontier allocation framework emphasizing growth-oriented assets**
- **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 thematic equity portfolio
- **Number of Holdings:** 6
- **Reconstitution & Review: Monthly, methodology-driven**
- **Currency Exposure: Primarily USD**

Top Constituents

Top Holdings	Weight (%)
STATE STREET SPDR PORTFOLIO S&P 500 ETF	26.67
ISHARES CORE S&P 500 ETF	26.66
PROSHARES - S&P 500 EX-FINANCIALS ETF	16.84
JPMORGAN BETABUILDERS US AGGREGATE BOND ETF	16.49
BNY MELLON CORE BOND ETF	6.67
PROSHARES - ULTRA QQQ	6.67

Risk Considerations

The portfolio is subject to equity market risk, commodity price volatility, interest rate risk, and currency risk associated with global investments. Due to its dominant allocation to equities, the portfolio may experience elevated volatility compared with more conservative allocation strategies.
Capital is at risk. Investors may not recover the full amount invested.

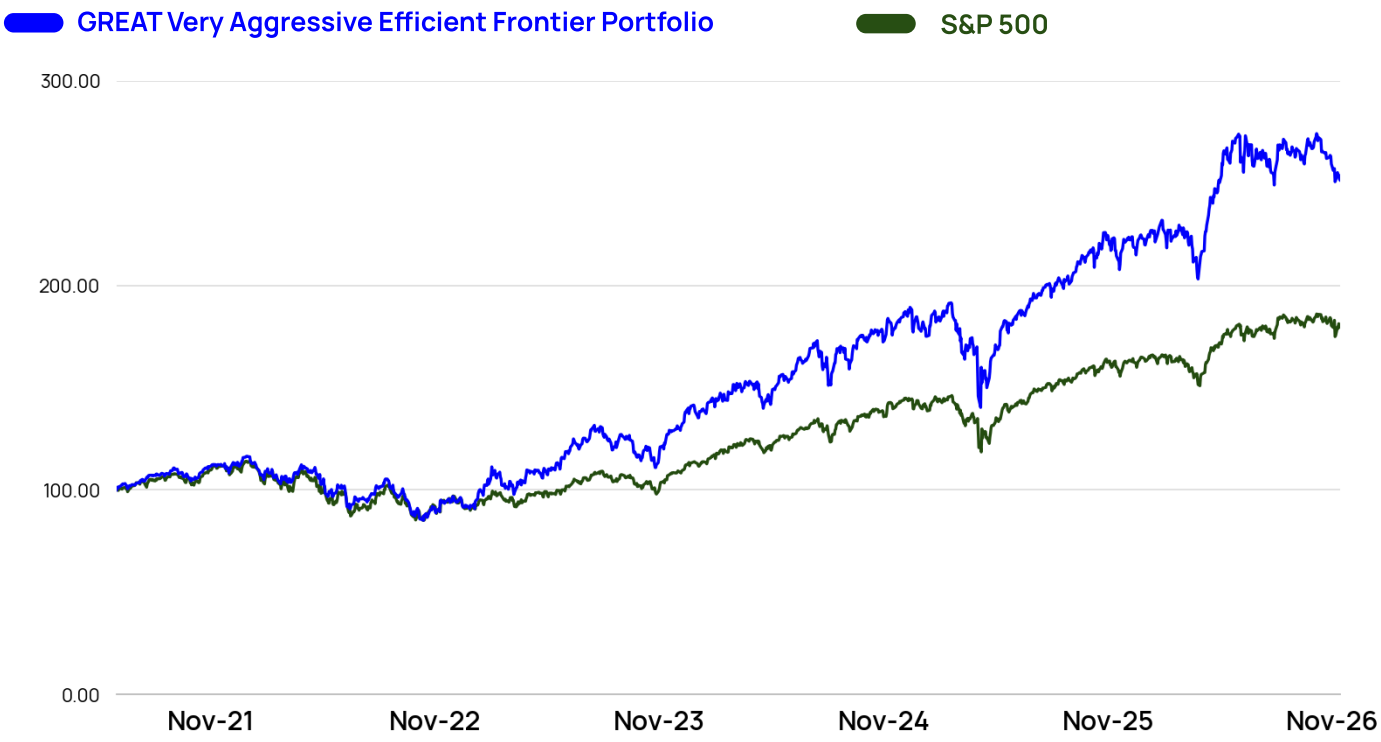
Sector Allocation

Sector	Allocation (%)
Financial Services	100.00

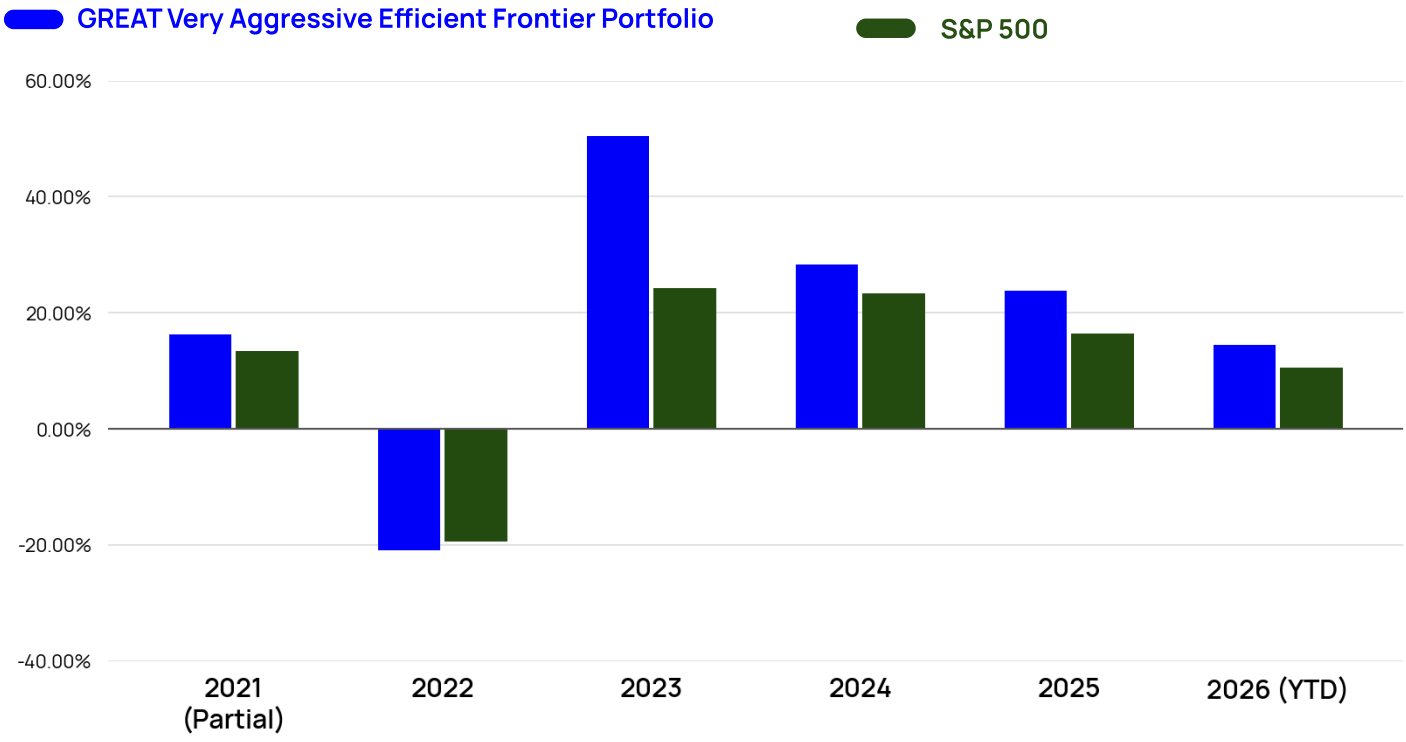
Asset-class Breakdown	Weight (%)
Equities	100.00
Fixed income	
Cash	
Derivatives	
Alternatives	

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:

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

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 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 passive exposure to the U.S. aerospace and defense sector**
- **Have a medium- to long-term investment horizon**
- **Understand and accept volatility associated with geopolitical and defense markets**
- **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.