



# Factsheet – Sigma Opportunities Fund

## OBJECTIVE

The Fortlake Sigma Opportunities Fund (FSOF) aims to deliver returns of 7%-10% above the Fed Funds Target Mid Point over a rolling three-year period, while staying within a downside annualized volatility target of 4-5.5%.

## STRATEGY

FSOF provides access to an actively managed portfolio targeting opportunities within dislocated segments of global fixed-income markets that are commensurate with the Fund's risk budget. Fortlake's approach to active management incorporates overlay strategies to enhance income, increase liquidity, and dampen downside volatility.

## FUND HIGHLIGHTS



### Focus on Income

A flexible and risk-aware approach to portfolio management. Drawing upon the team's skill across the risk silos within fixed-income markets to deliver better risk-adjusted returns from global fixed-income markets.



### Inflation Protection

FSOF implements active inflation overlay strategies to protect the purchasing power of your investment during periods of higher inflation.



### Active Management

FSOF scans fixed-income markets globally to identify attractive opportunities within dislocated markets.

## WHERE DOES IT FIT IN YOUR PORTFOLIO?



FSOF is a highly active fixed-income portfolio that may fit within an investor's liquid alternative allocation. The Fund may be appropriate for those investors seeking diversified sources of returns within their alternative allocation.

## ACCESS TO YOUR INVESTMENT



The Fund offers monthly applications and redemptions.

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## SIGMA OPPORTUNITIES FUND

Fortlake Sigma Opportunities Fund	Offer Type: Wholesale Offer
<i>Name</i>	Fortlake Sigma Opportunities Fund
<i>Asset Class</i>	Short Term Fixed Income
<i>Target Returns</i>	7-10% above the Fed Funds Target Mid Point over a rolling three-year period
<i>Investment Manager</i>	Fortlake Asset Management
<i>Lead Council</i>	Earnst & Young
<i>Cayman Council</i>	Walkers
<i>Audit &amp; Tax</i>	Earnst & Young
<i>Prime Broker</i>	JP Morgan
<i>Administrator</i>	Ascent Fund Services
<i>Liquidity</i>	Monthly
<i>Distributions</i>	Quarterly
<i>Minimum Investment</i>	\$100,000
<i>Management &amp; Administration Fees</i>	1.5% p.a.
<i>Manager Performance Fee</i>	20% over Fed Funds Target Mid Point + 1%
<i>Sell Spread</i>	0.15%
<i>Currency</i>	USD (Alternative Currency Share Classes Available)

\*7%-10% is a target only and indicates what the Fund aims to achieve. However, there is no guarantee that the target return will be achieved.

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