

Factsheet – Sigma Opportunities Fund (Cayman)

OBJECTIVE

The Fortlake Sigma Opportunities Fund - Cayman (FSOMF) aims to deliver returns of 7%-10% above the US Federal Funds Effective Rate over a rolling three-year period, while staying within a downside annualized volatility target of 4-5.5%.

STRATEGY

FSOMF offers access to an absolute return fund that actively manages a portfolio focused on identifying opportunities within dislocated segments of the global fixed income and credit markets. Fortlake employs a multi-faceted strategy for alpha generation, leveraging various approaches across credit, rates, curves, and inflation, while also investing both long and short in the global fixed income and credit markets. This holistic approach aims to enhance returns, optimise liquidity, and mitigate downside volatility.



Low Correlation to Traditional Markets

The absolute return fund has a low correlation to equity/bond and credit beta (and this has been demonstrated live over 4 years) with a long volatility bias.



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/credit markets to deliver better risk-adjusted returns from global fixed-income/credit markets.



Inflation Protection

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



Active Management

FSOMF scans fixed-income markets and credit markets globally to identify attractive opportunities within dislocated markets.





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WHERE DOES IT FIT IN YOUR PORTFOLIO?



FSOMF is an actively managed fixed-income/credit 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>Target Returns</i>	7-10% above the US Federal Funds Effective Rate over a rolling three-year period
<i>Investment Manager</i>	Fortlake Asset Management
<i>Lead Council</i>	Ernst & Young
<i>Cayman Council</i>	Walkers
<i>Audit & Tax</i>	Ernst & Young
<i>Prime Broker</i>	JP Morgan
<i>Administrator</i>	Ascent Fund Services
<i>Liquidity</i>	Monthly
<i>Minimum Investment</i>	US \$100,000
<i>Management & Administration Fees</i>	1.5% p.a.
<i>Performance Allocation Rate</i>	20% Over the Prevailing US Federal Funds Effective Rate
<i>Hurdle Rate</i>	1% p.a. Over the Prevailing US Federal Funds Effective Rate
<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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