

Fortlake Sigma Opportunities Fund—Cayman

Monthly Fact Sheet—June 2025

Portfolio Snapshot at 30 June 2025

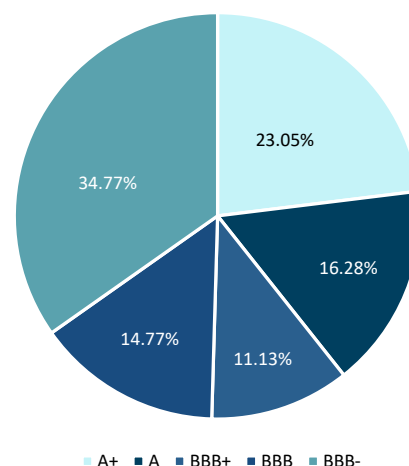
Portfolio YTM (Gross)	6.00%
Average Credit Quality	BBB+
Weighted Average Years to Maturity	4.90
Total Number of Exposures	174
Total Country Exposures	18

Portfolio Returns to 30 June 2025

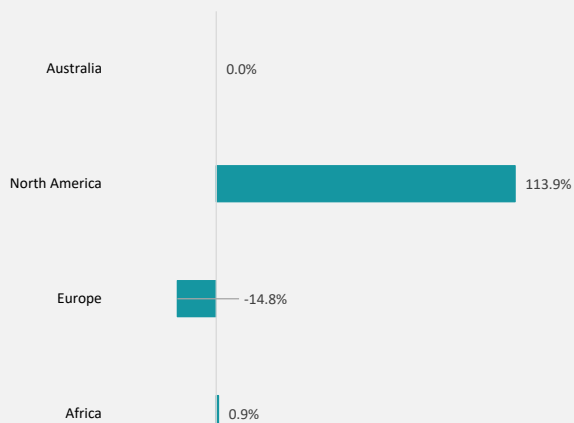
	Gross	Net	Benchmark*	Excess Return
1M	1.22%	1.09%	0.36%	0.73%
3M	3.35%	2.96%	1.09%	1.87%
Since Inception	7.80%	6.15%	3.79%	2.36%

*Fed Funds Effective Rate . **Fund inception: 2-Sep-2024

CREDIT RATING

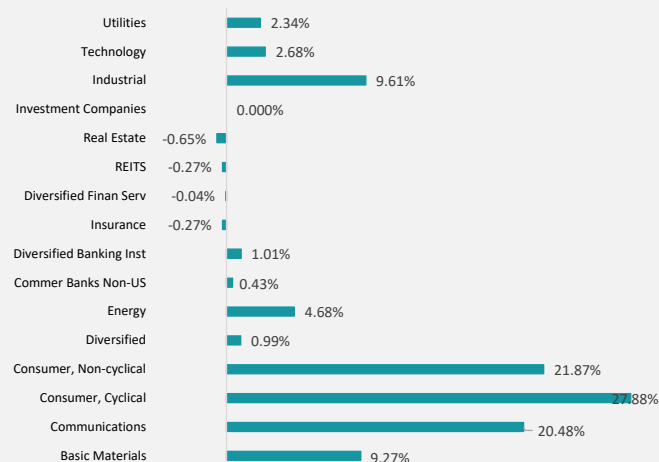


MARKET EXPOSURE BY REGION*



*Exposure based off spread duration

MARKET EXPOSURE BY SECTOR



Fortlake Sigma Opportunities Fund - Cayman - Performance (net returns)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Year
2025	0.95%	0.28%	-1.66%	-3.37%	5.40%	1.09%							2.49%
2024									2.00%	0.32%	1.39%	-0.26%	3.47%

Source: Ascent Fund Services (Australia) Pty Ltd.

*All data as at 30 June 2025 unless otherwise stated. Past performance is not an indicator of future performance and fees or costs may change in future years.

Fund Facts

Investment Return Objective: US Federal Funds Effective Rate + 7% - 10% p.a.

Fund Managed by	Fortlake Asset Management Limited	Management Fee	1.5% p.a.
Fund Type	Cayman Islands Exempted Company	Performance Fee	20% over US Fed Funds Effective Rate + 1%
Fund Issued by	ASCENT Fund Services (Australia) Pty Ltd	Buy/Sell Spread	0/0.15%
Fund Inception	2-Sep-24	Distribution Frequency	Quarterly
Minimum Investment	US\$100,000	Liquidity	Monthly

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