

Fortlake Sigma Opportunities Fund—Cayman

Monthly Fact Sheet—July 2025

Portfolio Snapshot at 31 July 2025

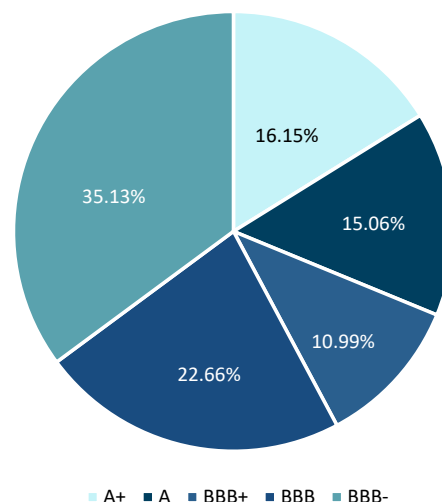
Portfolio YTM (Gross)	6.03%
Average Credit Quality	BBB+
Weighted Average Years to Maturity	4.80
Total Number of Exposures	235
Total Country Exposures	20

Portfolio Returns to 31 July 2025

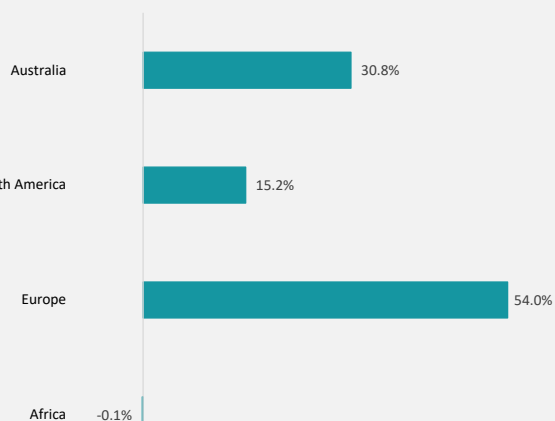
	Gross	Net	Benchmark*	Excess Return
1M	1.24%	1.03%	0.36%	0.67%
3M	8.14%	7.65%	1.09%	6.56%
YTD	4.74%	3.55%	2.57%	0.67%
Since Inception	7.80%	7.80%	3.79%	4.02%

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

CREDIT RATING

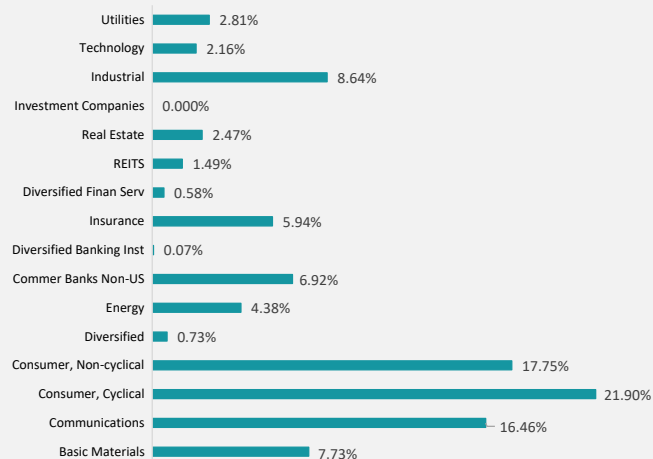


MARKET EXPOSURE BY REGION*



*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%	1.03%						3.55%
2024									2.00%	0.32%	1.39%	-0.26%	3.47%

Source: Ascent Fund Services (Australia) Pty Ltd.

*All data as at 31 July 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

Fortlake Sigma Opportunities Fund - Cayman (FSOMF) is an exempted company incorporated in the Cayman Islands with limited liability, and Fortlake Asset Management Limited is the Investment Manager of FSOMF. This document contains general financial product advice only, does not purport to contain all matters relevant to any particular financial instrument and is not intended to be a recommendation, offer or invitation to purchase, sell or otherwise deal in securities or other investments. This information has been prepared without taking account of your objectives, financial situation or needs. Before acting, you should consider the Private Placement Memorandum (PPM) and the appropriateness of the product for your circumstances and seek independent or specific advice from an appropriately qualified professional. The target market for this product is defined in the PPM which is available on request. Past performance is not an indicator of future performance and fees or costs may change in future years. Fortlake Sigma Opportunities Fund and Fortlake Asset Management, nor any of their directors, authorised representatives, employees, or agents, makes any representation or warranty as to the reliability, accuracy, or completeness of any information or advice. Nor do they accept any liability or responsibility arising in any way (including negligence) for errors in, or omissions from, any information or advice.