

Fortlake Sigma Opportunities Fund—Cayman

Monthly Fact Sheet—January 2026

Portfolio Snapshot at 31 January 2026

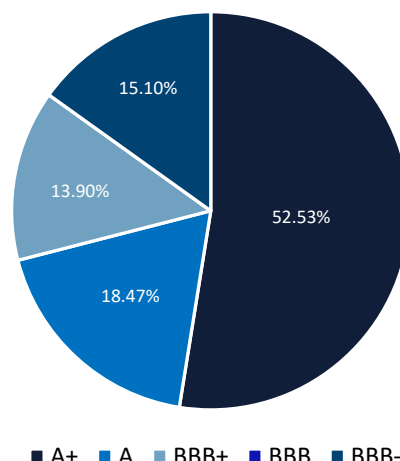
Portfolio YTM (Gross)	4.99%
Average Credit Quality	A
Weighted Average Years to Maturity	3.39
Total Number of Exposures	354
Total Country Exposures	21

Portfolio Returns to 31 January 2026

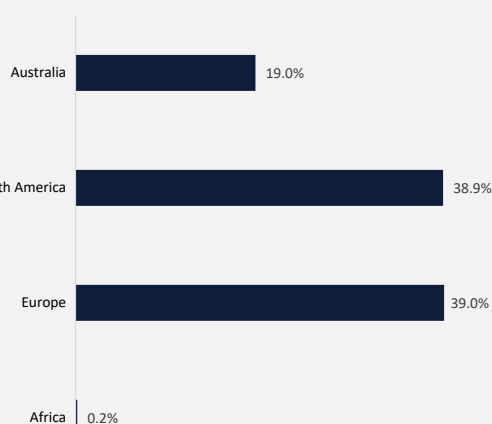
	Gross	Net	Benchmark*	Excess Return (net)
1M	0.58%	0.44%	0.30%	0.14%
3M	4.44%	3.74%	0.93%	2.81%
1Y	10.35%	8.19%	4.23%	3.96%
Since Inception	11.22%	9.48%	4.32%	5.17%

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

CREDIT RATING

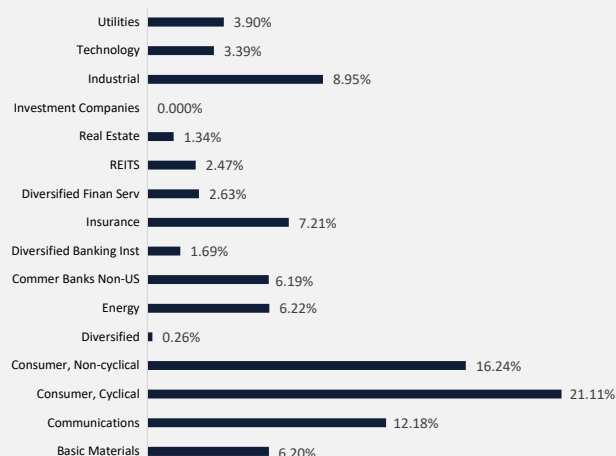


MARKET EXPOSURE BY REGION*



*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
2026	0.44%												0.44%
2025	0.95%	0.37%	-1.66%	-3.37%	5.40%	1.09%	1.03%	0.65%	0.47%	0.45%	1.54%	1.72%	8.74%
2024									2.00%	0.32%	1.39%	-0.26%	3.47%

Source: Ascent Fund Services (Australia) Pty Ltd. *All data as at 31 January 2026 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 Fed Funds Target Mid Point + 1%
Fund Issued by	ASCENT Fund Services (Australia) Pty Ltd	Buy/Sell Spread	0.15%/0.15%
Fund Inception	2-Sep-24	Distribution Frequency	Quarterly
Minimum Investment	US\$100,000	Liquidity	Monthly

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