Short-term Dollar Fund

Fund Fact Sheet | June, 2026

BOG ASSET MANAGEMENT

Target Return

Short-term Dollar Fund provides diversified exposure to fixed income securities across different sectors, **targeting net annual return of 5.0%-6.0%.**

Key Risks

Credit Risk - managed by credit rating limits and exposures made mostly to sovereign bonds and banking products.
Liquidity risk - asset manager employees strict liquidity requirements defined by the memorandum.
FX risk – capped up to 15% of total NAV.

Fees

Management Fee – up to 0.9% of NAV (currently 0.9%)
Placement Fee – up to 0.15% of NAV (currently 0.05%)
Exit Fee – up to 0.15% of NAV (currently 0.05%)
Performance Fee – 30% of profits above hurdle rate (currently 5.35%*)

*As of 06/30/2026

Tax

Resident legal entities taxed on profit distribution, while all other cases taxed **up to 5% tax rate**

Liquidity & Distribution

Withdrawals - made maximum T+3
Lock-up period - Initial 3 week lock-up period before withdrawal requests
Profit distributions – Monthly distributions on brokerage account

Portfolio Characteristics

13
Number of Holdings

2 Y
Weighted Average Portfolio Maturity

4
Number of Sectors

90 %
USD

At least 20% of total assets must be invested in instruments with a maturity of less than two years, and a minimum of 30% must be allocated to liquid assets at each quarter-end. The Fund's weighted average duration is capped at 3.0 years, and foreign currency exposure may not exceed 15%. Compliance with these limits is assessed before each investment decision and quarterly, while the Asset Manager retains flexibility to rebalance within these parameters in response to market conditions.

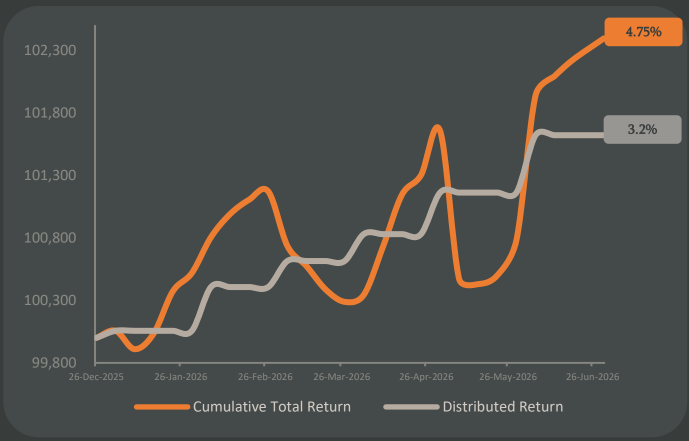
Fund Results

WA Return	4.82%
Distributed Return	4.92%
Daily Average Return	5.56%
Total Return	**5.37%**

Unless otherwise stated, all return figures are calculated net of management fees and on a pre-tax basis; placement and exit fees are not reflected in any return metric. **WA Return** represents the average of the weighted average daily return across current fund holdings through the reporting period. **Distributed Return** is derived from distributions paid during the current period relative to the NAV at the previous dividend distribution period. **Daily Average Return** is computed from daily NAV price changes through the reporting period. **Total Return** represents the total change in NAV price over the reporting period. All return figures are annualized.

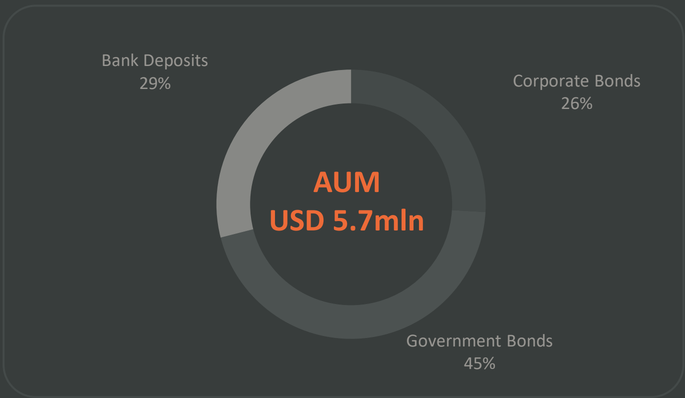
The Fund began operations on December 2025, and has since delivered a Total Return of 4.75%. Returns achieved in the initial period reflect unaudited financial data and preliminary estimates. Cumulative performance is expected to normalize over time with current WA Return being at 4.82%.

Fund performance for hypothetical USD 100k



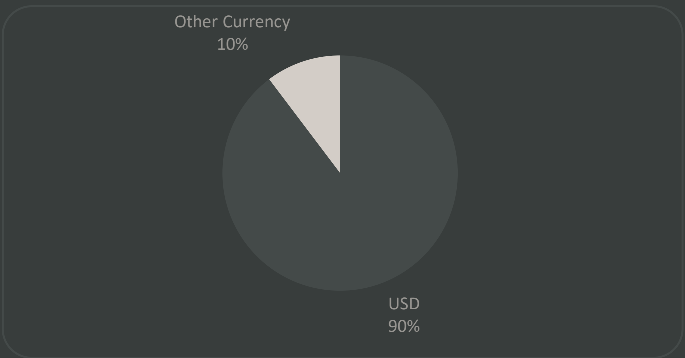
Note: Chart tracks the Fund's cumulative performance since inception.

Assets Allocation of the Fund



Note: Government bonds includes quasi-government related bonds.

Fund Currency Allocation



Disclaimer

Please note that the units of JSC Short-term Dollar Fund are not eligible for "Public Offering" as defined by the Law of Georgia on Investment Funds dated July 14th, 2020. Distribution of this document is allowed to the extent permitted by Georgian law. This document has not been approved by any regulatory authority, including the National Bank of Georgia.

This document is the property of and has been prepared by BOG Asset Management LLC ("BOG Asset Management"), a member of Lion Finance Group PLC ("Group") solely for informational purposes and independently of the respective companies that might be mentioned herein. This document does not constitute or form part of, and should not be construed as, an offer or solicitation or invitation of an offer to buy, sell or subscribe for any securities or assets and nothing contained herein shall form the basis of any contract or commitment whatsoever or shall be considered as a recommendation to take any such actions.

BOG Asset Management is authorized to perform professional activities on the Georgian market. The distribution of this document in certain jurisdictions may be restricted by law. Persons into whose possession this document comes are required by BOG Asset Management to inform themselves about and to observe any and all restrictions applicable to them. This document is not directed to, or intended for distribution, directly or indirectly, to, or use by, any person or entity that is a citizen or resident located in any locality, state, country or other jurisdiction where such distribution, publication, availability or use would be contrary to law or regulation or which would require any registration or licensing within such jurisdiction.

Investments (or any short-term transactions) in emerging markets involve significant risk and volatility and may not be suitable for everyone. The recipients of this document must make their own investment decisions as they believe appropriate based on their specific objectives and financial situation. When doing so, such recipients should be sure to make their own assessment of the risks inherent in emerging market investments, including potential political and economic instability, other political risks including without limitation changes to laws and tariffs, and nationalization of assets, and currency exchange risk.

No representation, warranty or undertaking, express or implied, is or will be made by BOG Asset Management or any other member of the Group or their respective directors, employees, affiliates, advisers or agents or any other person as to, and no reliance should be placed on, the fairness, accuracy, completeness or correctness of this document and the information contained herein (and whether any information has been omitted from this document) and no reliance should be placed on it.

This document should not be considered as a complete description of the markets, industries, companies and/or the investment products referred to herein. Nothing contained in this document is, is to be construed as, or shall be relied on as legal, investment, business or tax advice, whether relating to the past or the future, by BOG Asset Management any other member of the Group or any of their respective directors, employees, affiliates, advisers or agents in any respect. Recipients are required to make their own independent investigation and appraisal of the matters discussed herein. Any investment decision should be made at the investor's sole discretion. To the extent permitted by law, BOG Asset Management, any other member of the Group and their respective directors, employees, affiliates, advisers and agents disclaim all liability whatsoever (in negligence or otherwise) for any loss or damages however arising, directly or indirectly, from any use of this document or its contents or otherwise arising in connection with this document, or for any act, or failure to act, by any party, on the basis of this document.

The information in this document is subject to verification, completion and change without notice and BOG Asset Management is not under any obligation to update or keep current the information contained herein. The delivery of this document shall not, under any circumstances, create any implication that there has been no change in the information since the date hereof or the date upon which this document has been most recently updated, or that the information contained in this document is correct as at any time subsequent to the date on which it is supplied or, if different, the date indicated in the document containing the same. No representation or warranty, expressed or implied, is made by BOG Asset Management or any other member of the Group, or any of their respective directors, employees, affiliates, advisers or agents with respect to the accuracy or completeness of such information. The information provided and opinions expressed in this document are based on the information available as of the date of preparation of this document and are solely those of BOG Asset Management as part of its internal research coverage.

Opinions, forecasts and estimates contained herein are based on information obtained from third party sources believed to be reliable and in good faith, and may change without notice. Third party publications, studies and surveys generally state that the data contained therein have been obtained from sources believed to be reliable, but that there is no guarantee of the accuracy or completeness of such data. Accordingly, undue reliance should not be placed on any such data contained in this document. Neither BOG Asset Management, any other member of the Group, nor their respective directors, employees, affiliates, advisors or agents make any representation or warranty, express or implied, of this document's usefulness in predicting the future performance, or in estimating the current or future value, of any security or asset. Historical data and previous performance should not be taken into account as the basis for future performance and/or expectations on the matter.

Investors should be aware of a potential conflict of interest that may affect the objectivity of the information contained in this document. Unauthorized copying, distribution, publication or retransmission of all or any part of this document by any medium or in any form for any purpose is strictly prohibited.

Please be informed that JSC Bank of Georgia has not in any way verified or certified the accuracy, completeness or relevance of the content of any documentation related to the fact sheet and/or the issuance(s) of JSC Short-term Dollar Fund and/or its units, and any responsibility with respect to performance of the units and/or the related documentation are expressly and unequivocally disclaimed by JSC Bank of Georgia.