

## Notes to Quarterly Investment Portfolio Reports

Relevant for Quarterly Investment Portfolio Reports up to and including 3Q 2024 (30-Apr-24)

### General

The financial data included in the Quarterly Investment Portfolio Reports (**Reports**) is unaudited. Neither the Reports in their aggregate form nor any of their component information, whether in combination or otherwise, comprise earnings guidance for Omni Bridgeway Limited (**Omni Bridgeway, Group**) for current or future financial periods.

The Reports are for the use of Omni Bridgeway's public shareholders and are not an offering of any private fund.

Terms used in these notes which are not expressly defined have the definitions provided in a Glossary at <https://omnibridgeway.com/investors/omni-bridgeway-glossary>.

All figures in the Reports are in Australian dollars (AUD, A\$) unless otherwise stated.

The estimated portfolio value (**EPV**) for investments which are the subject of conditional settlements or appealable judgments, or which are impaired, remain included in the portfolio until they become unconditional completions. The EPV of any impaired investment reflects consideration of the impairment and view of ultimate value.

### Accounting consolidation of investments and investment vehicles

The investments of Funds 2&3, Fund 4 and Fund 6 are consolidated within the Group Financial Statements, with the respective external investors' interests reflected as non-controlling interests (**NCI**).

Fund 1, Fund 5, and Fund 7 are not consolidated within the Group Financial Statements, Fund 5 and Fund 7 are disclosed at 100% in the Reports, with the respective external investors' interests reflected as NCI.

Regardless of consolidation, the entirety of all investments (excluding Fund 1), including the proportionate share of external Fund investors, are included in the Reports. Fund 1 was deconsolidated on 31 May 2023 and, as such, metrics effective from this date are excluded from the Reports.

Where investments are co-funded with an entity which is not affiliated with Omni Bridgeway, the co-funded proportion of the applicable investment is excluded from the Reports.

### Investments included in portfolio

Funded investments referred to in the Reports include investments with an unconditional commitment to fund and may include investments where a previously conditional funding agreement has become unconditional. It may include investments that have settled or have appealable judgments until they have finally completed, and the associated income

has been recognised. Investments in class actions included in the portfolio as unconditional may still be subject to a court process, where there are competing class actions claims, to determine which case proceeds.

### Past performance

Past performance is not necessarily an indication of future performance.

Omni Bridgeway's completed investment data has been reviewed by the Group's auditor as part of the full financial year audit cycle and is updated by management at the half year.

### Forward looking information

The Reports may contain certain forward-looking statements that can generally be identified using forward looking words such as, "expect", "anticipate", "likely", "intend", "should", "could", "may", "predict", "plan", "propose", "will", "believe", "forecast", "estimate", "target" and other similar expressions. Estimates of, indications of, and guidance or outlook on, future earnings or financial position or performance are also forward-looking statements. Forward looking statement involve risks and uncertainties. Forward looking statements are provided as a general guide only and should not be relied upon as an indication or guarantee of future performance. Forward looking statements involve known and unknown risks, uncertainties, assumptions, and contingencies which are subject to change without notice, as are statements about market and industry trends which are based on interpretations of current market conditions. Actual results, performance or achievements may vary materially from any forward- looking statements and the assumptions on which such statements are based. Except as required by law or regulation, Omni Bridgeway disclaims all obligations to update publicly any forward-looking statements, whether as a result of new information, future events, or results or otherwise.