GNW Net Asset Value(s)

VOLTA FINANCE Limited

VOLTA FINANCE LIMITED NET ASSET VALUE(S) AS AT 30 JUNE 2026

VOLTA FINANCE LIMITED

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Volta Finance Limited (VTA / VTAS)

June 2026 monthly report

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Guernsey, July 28th, 2026

BNPP AM has published the Volta Finance Limited (the "Company" or "Volta Finance" or "Volta") monthly report for June 2026. The full report is attached to this release and will be available on Volta's website shortly (www.voltafinance.com).

Performance and Portfolio Activity

Dear Investors,

Volta Finance posted a net return of +0.4% for the month of June 2026. For comparison, US High Yield bonds returned +0.3%*** and Euro High Yield bonds achieved +0.6%**** over the same period, while the Morningstar Leveraged Loan indices returned +0.1%*** in the US and +0.4%**** in Europe.

Across June, the macro backdrop was shaped by a mix of easing and renewed Middle East tensions, shifting oil prices, persistent inflation, and central banks reinforcing a restrictive policy stance. Early in the month, progress toward a conditional ceasefire helped lower oil prices and offered some inflation relief, although energy markets retained a geopolitical risk premium. Mid-month, escalating tensions pushed US crude to just above $90 per barrel, reviving fears of higher inflation and prompting concerns that the Federal Reserve may need to raise interest rates before year-end. Signs of de-escalation and the prospect of a reopening of the Strait of Hormuz eventually drove a retracement in energy prices and helped stabilize rates markets. US inflation data remained mixed but broadly consistent with a "higher for longer" policy outlook as the Fed delivered a hawkish hold and removed its easing bias.

Looking at credit markets, loans continued to perform, while CLO spreads continued to tighten across ratings, with BBs and single-Bs consolidating their levels in the 500bps and 800bps context respectively.

In terms of activity, we purchased 1 European CLO equity tranche and 1 European single-B tranche on the secondary market. We capitalized on CLO debt tightening to price a CLO for one of our European warehouses (closing date targeted for end of July) and opened a new European CLO warehouse. Finally, two debt tranches were redeemed at par for a total value of EUR 5.68mm.

Looking at the performance breakdown, Volta's CLO Equity tranches returned +0.7%** while CLO Debt tranches returned +0.6% performance**. The fund generated c. EUR 18 million in interest proceeds over the last six months.

As of end of June 2026, Volta's NAV* was EUR 247.8mm, i.e. EUR 6.77 per share.

**It should be noted that approximately 0.10% of Volta's NAV comprises investments for which the relevant NAVs as at the month-end date are normally available only after Volta's NAV has already been published. Volta's policy is to publish its NAV on as timely a basis as possible to provide shareholders with Volta's appropriately up-to-date NAV information. Consequently, such investments are valued using the most recently available NAV for each fund or quoted price for such subordinated notes. The equivalent % proportions of Volta's NAV as of 31 May 2026 and 31 March 2026 were 0.08% and 0.02%, respectively.*

*** "performances" of asset classes are calculated as the Dietz-performance of the assets in each bucket, taking into account the Mark-to-Market of the assets at period ends, payments received from the assets over the period, and ignoring changes in cross-currency rates. Nevertheless, some residual currency effects could impact the aggregate value of the portfolio when aggregating each bucket.*

**** These figures are presented in USD. Source: BNPP AM – Bloomberg – Morningstar – June 30th, 2026*

***** These figures are presented in EUR. Source: BNPP AM – Bloomberg – Morningstar – June 30th, 2026*

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ABOUT VOLTA FINANCE LIMITED

Volta Finance Limited is incorporated in Guernsey under The Companies (Guernsey) Law, 2008 (as amended) and listed on Euronext Amsterdam and the London Stock Exchange's Main Market for listed securities. Volta's home member state for the purposes of the EU Transparency Directive is the Netherlands. As such, Volta is subject to regulation and supervision by the AFM, being the regulator for financial markets in the Netherlands.

Volta's Investment objectives are to preserve its capital across the credit cycle and to provide a stable stream of income to its Shareholders through dividends that it expects to distribute on a quarterly basis. The Company currently seeks to achieve its investment objectives by pursuing exposure predominantly to CLO's and similar asset classes. A more diversified investment strategy across structured finance assets may be pursued opportunistically. The Company has appointed BNP Paribas Asset Management Europe an investment management company with a division specialised in structured credit, for the investment management of all its assets.

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The valuation of financial assets can vary significantly from the prices that the BNPP AM could obtain if it sought to liquidate the positions on behalf of the Volta Finance due to market conditions and general economic environment. Such valuations do not constitute a fairness or similar opinion and should not be regarded as such.

Editor: BNP PARIBAS ASSET MANAGEMENT Europe, a company incorporated under the laws of France, having its registered office located at 1 boulevard Haussmann - 75009 Paris, registered with the Paris Trade and Companies Register under number 319 378 832, and a Portfolio Management Company, holder of AMF approval no. GP 96002, issued on 19 April 1996.

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Attachment

- Volta - Monthly report- June 2026 final