

Volta Finance Limited: Portfolio Holdings - Complete List as at 31 August 2025

Issuer	% GAV	Main Asset Class	Sub Classification	Description of underlying asset	Manager/Service	Principal geographic exposure	ISIN	Arranging Institution	Vintage
CMV 1	3.8%	CLO	CMV	Broadly syndicated loans	Global CLO Manager	USA	000QS1532017	Goldman Sachs	2016
Aurium CLO XI SUBORD	3.7%	CLO	Equity	Broadly syndicated loans	Spire Management Limited	Europe	XS2692383644	BNP Paribas	2023
Waterstown Park CLO	3.0%	CLO	Equity	Broadly syndicated loans	Blackstone Credit	USA	XS2961115032	Deutsche Bank	2024
Bilbao II Equity S-1	2.7%	CLO	Equity	Broadly syndicated loans	Guggenheim	Europe	XS1941079516	Citibank	2019
Madison Park 65 CLO	2.4%	CLO	Equity	Broadly syndicated loans	UBS Asset Management	USA	USG56923AB47	Natixis	2025
Aurium XII SUB	2.3%	CLO	Equity	Broadly syndicated loans	Spire Management Limited	Europe	XS2856815704	Barclays Capital	2024
RRME 5X SUB	2.3%	CLO	Equity	Broadly syndicated loans	Redding Ridge Asset Management	Europe	XS2241395867	Credit Suisse	2020
DRYD 2020-79X FR	2.2%	CLO	Debt	Broadly syndicated loans	PGIM	Europe	XS2420715067	Credit Suisse	2021
DRYDEN LEVERAGED TV 20-180134	1.9%	CLO	Equity	Broadly syndicated loans	PGIM	Europe	XS2243572737	Crédit Suisse	2020
Neuberger 28 SUBORD	1.9%	CLO	Equity	Loans	Neuberger Berman Loan Advisers LLC	USA	USG6460QAA34	Natixis Securities Americas LLC	2018
Oak Hill European Credit Partners V - Subordinated Notes	1.8%	CLO	Equity	Broadly syndicated loans	Oak Hill	Europe	XS1531387295	Goldman Sachs	2016
ARESE 19X C	1.7%	CLO	Debt	Broadly syndicated loans	Ares Management	Europe	XS2806450958	JP Morgan	2024
Vibrant XI SUBB	1.7%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	Europe	USG9404RAC00	Societe Generale	2019
HNLY 6X E	1.6%	CLO	Debt	Broadly syndicated loans	Napier Park	Europe	XS2401084459	JP Morgan	2021
Regatta XXVII SUB_NOTES	1.6%	CLO	Equity	Broadly syndicated loans	Napier Park	USA	USG74912AB50	Societe Generale	2024
HARVT 27X E	1.6%	CLO	Debt	Broadly syndicated loans	Investcorp Credit Management EU Limited	Europe	XS2400777525	Barclays Capital	2021
Cordatus 18 R FR	1.6%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS2410158740	Citibank	2021
Capital Four 2022-1 R	1.6%	CLO	Debt	Broadly syndicated loans	Capital Four US CLO Mgt	USA	USG21041AC54	Jefferies	2023
CORDA 17X M1	1.6%	CLO	Equity	Broadly syndicated loans	Symphony Alternative Asset Management LLC	USA	USG8657KAB38	BNP Paribas	2022
HPS 2025-25	1.6%	CLO	Debt	Broadly syndicated loans	HPS Investment Partners CLO (UK) LLP	USA	USG32130AA71	Mizuho Securities Co	2025
Dryden 2018-70 Subord B	1.5%	CLO	Equity	Broadly syndicated loans	PGIM	USA	USG28502AC93	Barclays Capital	2018

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Vibrant CLO IV R R	1.4%	CLO	Equity	Broadly syndicated loans	Spire Management Limited	USA	USG9560GAE01	US Bank	2024
Sound Point Euro CLO VII F	1.4%	CLO	Debt	Broadly syndicated loans	Sound Point CLO C-MOA	Europe	XS2405350096	Barclays Capital	2021
Providus CLO XII	1.3%	CLO	Equity	Broadly syndicated loans	Permira European CLO Manager LLP	EUR	XS3040593629	Bank of America Merrill	2025
Oak Hill Euro CRD TV 18-201031	1.3%	CLO	Equity	Broadly syndicated loans	Oak Hill	Europe	XS1843455525	JP Morgan	2021
Cordatus 29 R	1.2%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS3054601920	BNP Paribas	2025
Vibrant 16 SUBORD	1.2%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	USA	USG93AAAAB19	BNP Paribas	2023
SNDPT 2024-41X E	1.2%	CLO	Debt	Broadly syndicated loans	Sound Point Capital Management	USA	USG8301KAA54	Barclays Capital	2024
Benefit Street 27 R	1.2%	CLO	Debt	Broadly syndicated loans	Benefit Street Partners	Europe	USG0986QAD54	Scotiabank	2024
Vibrant X R SUBORD2	1.2%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	USA	USG9553WAD68	BNP Paribas	2024
ICG 2014-2 R ERR	1.2%	CLO	Debt	Broadly syndicated loans	ICG Debt Advisors	USA	USG47075AE98	Morgan Stanley	2018
HARVT 29X FR	1.1%	CLO	Debt	Broadly syndicated loans	Investcorp Credit Management	Europe	XS2848257643	BofA	2024
Penta 17	1.1%	CLO	Debt	Broadly syndicated loans	PGGLF 2	Europe	XS2837111702	Citibank	2024
RRE8 SUBORD	1.1%	CLO	Equity	Broadly syndicated loans	Apollo Credit Management	Europe	XS2379455491	Barclays Capital	2021
Adagio X R R	1.0%	CLO	Debt	Broadly syndicated loans	AXA IM Paris	Europe	XS3083228158	BNP Paribas	2025
SNDPT 2024-39XE	0.9%	CLO	Debt	Broadly syndicated loans	Sound Point Capital Management	USA	USG8287QAA07	Barclays Capital	2024
MidOcean XIV	0.9%	CLO	Debt	Broadly syndicated loans	MidOcean Credit Fund Management	USA	USG6109YAC96	BNP Paribas	2024
Regatta XXVII E	0.9%	CLO	Debt	Broadly syndicated loans	Napier Park	USA	USG74912AA77	societe Generale	2024
Regatta XVI SUBORD	0.9%	CLO	Equity	Broadly syndicated loans	Regatta Loan Management LLC	USA	USG7486QAB98	BNP Paribas	2019
SNDPE 3X SUB	0.9%	CLO	Equity	Broadly syndicated loans	Sound Point CLO C-MOA	Europe	XS2113705722	Morgan Stanley	2020
Voya 2018-3 Class I Sub notes	0.8%	CLO	Equity	Broadly syndicated loans	Voya Alternative Asset Management LLC	USA	USG9403QAB52	Natixis	2018
NEUB 2021-42X SUB	0.8%	CLO	Equity	Broadly syndicated loans	Neuberger Berman Loan Advisers LLC	USA	USG6S37FAB92	Societe Generale	2021

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HAYEM 7X F	0.8%	CLO	Debt	Broadly syndicated loans	Hayfin Emerald Management	Europe	XS2362676798	Jefferies	2021
Brant Point CLO 2025-7	0.7%	CLO	Debt	Broadly syndicated loans	Sound Point Capital Management	USA	USG1587VAA10	Societe Generale	2025
Providus CLO XII	0.7%	CLO	Debt	Broadly syndicated loans	Pemira European CLO Manager LLP	Europe	XS3040593462	Citibank	2025
PRVD 7X FR	0.7%	CLO	Debt	Broadly syndicated loans	Pemira European CLO Manager	Europe	XS2850613857	Barclays Capital	2024
CVC Cordatus 6 – Subordinated Notes	0.7%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners	Europe	XS1317358395	Crédit Suisse	2016
RRE8 SUBORD	0.7%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc.	USA	XS2480049324	Barclays Capital	2021
OCP 2025-43X E	0.7%	CLO	Debt	Broadly syndicated loans	Onex Credit Partners	USA	USG67436AA60	JP Morgan	2025
Aurium IX	0.6%	CLO	Debt	Broadly syndicated loans	Spire Management Limited	Europe	XS2448543541	Credit Suisse	2022
AGL CLO 28 E	0.6%	CLO	Debt	Broadly syndicated loans	AGL Credit	USA	USG01301AA12	Societe Generale	2023
AGL CLO 29 E	0.6%	CLO	Debt	Broadly syndicated loans	AGL Credit	USA	USG01049AA68	Deutsche Bank	2024
Avoca CLO XXXI F	0.6%	CLO	Debt	Broadly syndicated loans	KKR Financial Advisors	Europe	XS2868166146	Citigroup	2024
ICG 2024-R1	0.6%	CLO	Debt	Broadly syndicated loans	ICG Capital	USA	USG4701YAA04	Citibank	2024
PRVD 7X ER	0.5%	CLO	Debt	Broadly syndicated loans	Pemira European CLO Manager	Europe	XS2850613691	Barclays Capital	2024
Allegro 17	0.5%	CLO	Debt	Broadly syndicated loans	AXA IM Paris	USA	USG01814AA38	Goldman Sachs	2025
Benefit Street 27 R	0.5%	CLO	Debt	Broadly syndicated loans	Benefit Street Partners	USA	USG0988PAM52	Scotiabank	2024
APID 2022-41X SUB	0.4%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners U.S. CLO Management	USA	USG0489FAC35	Societe Generale	2022
CORDA 17X M1	0.4%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners European CLO Management LLP	Europe	XS2132750899	Crédit Suisse	2022
SYMPHONY CLO XX L TV 20-150148	0.4%	CLO	Equity	Broadly syndicated loans	Symphony Alternative Asset Management LLC	USA	USG86500AB45	BNP Paribas	2020
Jubilee 2016-17 - Subordinated Notes	0.4%	CLO	Equity	Broadly syndicated loans	Alcentra	Europe	XS1449964888	Morgan Stanley	2016
BlackRock European CLO II - Subordinated Notes	0.4%	CLO	Equity	Broadly syndicated loans	BlackRock	Europe	XS1512782993	Citibank	2017
Cordatus 29 R	0.4%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS3054602142	BNP Paribas	2025

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PENTA 2024-18X E	0.3%	CLO	Debt	Broadly syndicated loans	Partners Group	Europe	XS2941197795	BNP Paribas	2024
Wind River 2019-1 SUB_I	0.3%	CLO	Equity	Broadly syndicated loans	THL	USA	USG8838EAB95	Natixis	2019
NWEST VI-X SUB	0.3%	CLO	Equity	Broadly syndicated loans	MUFG	Europe	XS2083215363	MUFG	2020
JUBIL 2021-5	0.3%	CLO	Equity	Broadly syndicated loans	Alcentra	Europe	XS2402443902	Crédit Suisse	2022
BILB 4	0.3%	CLO	Equity	Broadly syndicated loans	Guggenheim	Europe	XS2433716276	US Bank	2022
CVC Cordatus Loan Fund III – Subordinated Notes	0.3%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners	Europe	XS1052142608	Goldman Sachs	2014
Monroe Capital MM TV 18-221130	0.2%	CLO	Equity	Broadly syndicated loans	Monroe Capital	USA	USG62745AB33	BNP Paribas	2018
Waterstown Park CLO	0.2%	CLO	Equity	Broadly syndicated loans	Blackstone Ireland Limited	Europe	00QS61115032	Societe Generale	2024
HAYEM 1X SUB	0.2%	CLO	Equity	Broadly syndicated loans	Hayfin Emerald Management	Europe	XS1860201976	Jefferies	2021
ADAGI VIII-X SUB	0.1%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS2054623256	Barclays	2019
Adagio VII CLO DAC - Subordinated Notes	0.1%	CLO	Equity	Broadly syndicated loans	AXA IM Paris	Europe	XS1861326020	Goldman Sachs	2018
Babson 2016-2 – Subordinated Notes	0.1%	CLO	Equity	Broadly syndicated loans	Babson Capital	USA	USG0761AAB55	Morgan Stanley	2016
Madison Park 65 CLO	0.1%	CLO	Debt	Broadly syndicated loans	UBS Asset Management	USA	USG56923AA63	Natixis	2025
Crescent European Specialty Lending Fund	0.1%	Cash Corporate Credit	Equity (Fund)	Loans	Crescent Capital Group	Europe	QS0001117686	Crescent Capital Group	2014
Tennenbaum Opportunities Fund V	0.1%	Cash Corporate Credit	Equity (Fund)	High yield bonds and loans	Tennenbaum Capital Partners	USA	QS0002009890	Wachovia Bank	2006
Neuberger 28 SUBN	0.1%	CLO	Equity	Broadly syndicated loans	Neuberger Berman Loan Advisers LLC	USA	USG6460MAD68	Natixis Securities Americas LLC	2018
Venture XXVII – Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	MJX AM	USA	USG93562AB53	RBC Capital Markets	2017
Adagio V R	0.0%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS1405770147	JP Morgan	2016
NANSA	0.0%	Synthetic Credit	Bank Balance Sheet	SME Loans	BANCO SANTANDER	Europe	XS1917950831	Banco Santander	2018
ADAGI VIII-X Z	0.0%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS2054623173	Barclays	2019
Fee note 6	0.0%	CLO	Equity	Broadly syndicated loans	Fee note 6	Europe	00QS404RAC00	Societe Generale	2019

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Adagio VII Z	0.0%	CLO	Equity	Broadly syndicated loans	AXA IM Paris	Europe	XS1861329800	Goldman Sachs	2018
ICG 2014-2 Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	ICG Debt Advisors	USA	USG47075AC33	Morgan Stanley	2014
CIFC 2017-2 – Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	CIFC Management CLO LLC	USA	USG2146YAC33	Morgan Stanley	2017
Arese 6 RR	0.0%	CLO	Equity	Broadly syndicated loans	Arese Europe	Europe	XS0951556850	Crédit Suisse	2013
ADAGIO VI CLO DAC - Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS1710468072	MS	2017
FLAT 2015-1 - SUB	0.0%	CLO	Equity	Broadly syndicated loans	Nylim	USA	USG3554YAC69	Morgan Stanley	2015
OHECP 2015-3 R	0.0%	CLO	Equity	Broadly syndicated loans	Oak Hill	Europe	XS1227790844	Goldman Sachs	2015
BILB 1X SUB	0.0%	CLO	Equity	Loans	Guggenheim Partners Europe Limited	Europe	XS1804146576	Citigroup	2018
Laurelin 2016-1 R	0.0%	CLO	Equity	Broadly syndicated loans	GoldenTree Asset Management	Europe	XS1432497789	Crédit Suisse	2016
Venture XXVII – Subordinated Fee Notes	0.0%	CLO	Equity	Broadly syndicated loans	MJX AM	USA	USG93562AC37	RBS Capital Markets	2017
Fee Note 9	0.0%	CLO	Equity	Broadly syndicated loans	Fee Note 9	Europe	0QS405770148	JP Morgan	2016
Fee note 6	0.0%	CLO	Equity	Broadly syndicated loans	Fee note 6	Europe	0QS86500AB45	Societe Generale	2019

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Market Value (€)		Breakdown of Gross Asset Value (% GAV)	
CLO	227,265,054	USD CLO Debt	13.9%
		USD CLO Equity	18.5%
		EUR CLO Equity	26.4%
		CMV	3.8%
		EUR CLO Debt	19.2%
		CLO Warehouse	0.0%
Synthetic Credit	92,041	Bank Balance Sheet Transactions	0.0%
		Real Estate Owned Transactions	0.0%
Cash Corporate Credit	376,130	Cash Corporate Credit Equity	0.1%
		Cash Corporate Credit Debt	0.0%
ABS	-	ABS Residual Positions	0.0%
		ABS Debt	0.0%
Cash or equivalent	50,271,781	Cash or equivalent	18.1%
GAV	278,005,007		