

Volta Finance Limited: Portfolio Holdings - Complete List as at 28 February 2025

| Issuer | % GAV | Main Asset Class | Sub Classification | Description of underlying asset | Manager/Servicer | Principal geographic exposure | ISIN | Arranging Institution | Vintage |
|--|-------|------------------|--------------------|---------------------------------|---|-------------------------------|--------------|---------------------------------|---------|
| CMV 1 | 4.2% | CLO | CMV | Broadly syndicated loans | Global CLO Manager | USA | 000QS1532017 | Goldman Sachs | 2016 |
| Warehouse US 3 | 3.8% | CLO | Warehouse | Broadly syndicated loans | CSAM | USA | 00QSM082023 | Natixis | 2023 |
| Waterstown Park CLO | 3.0% | CLO | Equity | Broadly syndicated loans | Blackstone Credit | USA | XS2961115032 | Deutsche Bank | 2024 |
| Bilbao II Equity S-1 | 2.9% | CLO | Equity | Broadly syndicated loans | Guggenheim | Europe | XS1941079516 | Citibank | 2019 |
| Aurium CLO XI SUBORD | 2.9% | CLO | Equity | Broadly syndicated loans | Spire Management Limited | Europe | XS2692383644 | BNP Paribas | 2023 |
| Aurium XII SUB | 2.7% | CLO | Equity | Broadly syndicated loans | Spire Management Limited | Europe | XS2856815704 | Barclays Capital | 2024 |
| BILB 1X SUB | 2.7% | CLO | Equity | Loans | Guggenheim Partners Europe Limited | Europe | XS1804146576 | Citigroup | 2018 |
| DRYDEN LEVERAGED TV 20-180134 | 2.5% | CLO | Equity | Broadly syndicated loans | PGIM | Europe | XS2243572737 | Crédit Suisse | 2020 |
| RRME 5X SUB | 2.3% | CLO | Equity | Broadly syndicated loans | Redding Ridge Asset Management | Europe | XS2241395867 | Credit Suisse | 2020 |
| Vibrant XI SUBB | 2.3% | CLO | Equity | Broadly syndicated loans | DFG Investment Advisers | Europe | USG9404RAC00 | Societe Generale | 2019 |
| Neuberger 28 SUBORD | 2.2% | CLO | Equity | Loans | Neuberger Berman Loan Advisers LLC | USA | USG6460QAA34 | Natixis Securities Americas LLC | 2018 |
| DRYD 2020-79X FR | 2.2% | CLO | Debt | Broadly syndicated loans | PGIM | Europe | XS2420715067 | Credit Suisse | 2021 |
| Regatta XXVII SUB_NOTES | 2.1% | CLO | Equity | Broadly syndicated loans | Napier Park | USA | USG74912AB50 | Societe Generale | 2024 |
| Oak Hill European Credit Partners V - Subordinated Notes | 2.0% | CLO | Equity | Broadly syndicated loans | Oak Hill | Europe | XS1531387295 | Goldman Sachs | 2016 |
| CORDA 17X M1 | 1.9% | CLO | Equity | Broadly syndicated loans | Symphony Alternative Asset Management LLC | USA | USG8657KAB38 | BNP Paribas | 2022 |
| Vibrant 16 SUBORD | 1.8% | CLO | Equity | Broadly syndicated loans | DFG Investment Advisers | USA | USG93AAAAB19 | BNP Paribas | 2023 |
| Capital Four 2022-1 R | 1.7% | CLO | Debt | Broadly syndicated loans | Capital Four US CLO Mgt | USA | USG21041AC54 | Jefferies | 2023 |
| Vibrant CLO IV R R | 1.7% | CLO | Equity | Broadly syndicated loans | Spire Management Limited | USA | USG9560GAE01 | US Bank | 2024 |
| HNLY 6X E | 1.6% | CLO | Debt | Broadly syndicated loans | Napier Park | Europe | XS2401084459 | JP Morgan | 2021 |
| Dryden 2018-70 Subord B | 1.6% | CLO | Equity | Broadly syndicated loans | PGIM | USA | USG28502AC93 | Barclays Capital | 2018 |
| HARVT 27X E | 1.6% | CLO | Debt | Broadly syndicated loans | Investcorp Credit Management EU Limited | Europe | XS2400777525 | Barclays Capital | 2021 |

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| Cordatus 18 R FR | 1.5% | CLO | Debt | Broadly syndicated loans | CVC Credit Partners | Europe | XS2410158740 | Citibank | 2021 |
| Aurium CLO XI SUBORD | 1.5% | CLO | Debt | Broadly syndicated loans | Spire Management Limited | Europe | XS2692383487 | BNP Paribas | 2023 |
| Vibrant X R SUBORD2 | 1.4% | CLO | Equity | Broadly syndicated loans | DFG Investment Advisers | USA | USG9553WAD68 | BNP Paribas | 2024 |
| SNDPT 2024-41X E | 1.3% | CLO | Debt | Broadly syndicated loans | Sound Point Capital Management | USA | USG8301KAA54 | Barclays Capital | 2024 |
| Sound Point Euro CLO VII F | 1.3% | CLO | Debt | Broadly syndicated loans | Sound Point CLO C-MOA | Europe | XS2405350096 | Barclays Capital | 2021 |
| Benefit Street 27 R | 1.3% | CLO | Debt | Broadly syndicated loans | Benefit Street Partners | Europe | USG0986QAD54 | Scotiabank | 2024 |
| ICG 2014-2 R ERR | 1.2% | CLO | Debt | Broadly syndicated loans | ICG Debt Advisors | USA | USG47075AE98 | Morgan Stanley | 2018 |
| Voya 2018-3 Class I Sub notes | 1.2% | CLO | Equity | Broadly syndicated loans | Voya Alternative Asset Management LLC | USA | USG9403QAB52 | Natixis | 2018 |
| MP CLO XI - Class E | 1.2% | CLO | Debt | Broadly syndicated loans | Marble Point | USA | USG5808EAA31 | BOAML - BofA | 2017 |
| CORDA 29X E | 1.2% | CLO | Debt | Broadly syndicated loans | CVC Credit Partners | Europe | XS2699902289 | BNP Paribas | 2023 |
| Regatta XVI SUBORD | 1.2% | CLO | Equity | Broadly syndicated loans | Regatta Loan Management LLC | USA | USG7486QAB98 | BNP Paribas | 2019 |
| Oak Hill Euro CRD TV 18-201031 | 1.1% | CLO | Equity | Broadly syndicated loans | Oak Hill | Europe | XS1843455525 | JP Morgan | 2021 |
| RRE8 SUBORD | 1.1% | CLO | Equity | Broadly syndicated loans | Apollo Credit Management | Europe | XS2379455491 | Barclays Capital | 2021 |
| Penta 17 | 1.1% | CLO | Debt | Broadly syndicated loans | PGGLF 2 | Europe | XS2837111702 | Citibank | 2024 |
| HARVT 29X FR | 1.1% | CLO | Debt | Broadly syndicated loans | Investcorp Credit Management | Europe | XS2848257643 | BofA | 2024 |
| SNDPE 3X SUB | 1.0% | CLO | Equity | Broadly syndicated loans | Sound Point CLO C-MOA | Europe | XS2113705722 | Morgan Stanley | 2020 |
| MidOcean XIV | 1.0% | CLO | Debt | Broadly syndicated loans | MidOcean Credit Fund Management | USA | USG6109YAC96 | BNP Paribas | 2024 |
| Regatta XXVII E | 1.0% | CLO | Debt | Broadly syndicated loans | Napier Park | USA | USG74912AA77 | societe Generale | 2024 |
| SNDPT 2024-39XE | 1.0% | CLO | Debt | Broadly syndicated loans | Sound Point Capital Management | USA | USG8287QAA07 | Barclays Capital | 2024 |
| Cordatus 28 E | 1.0% | CLO | Debt | Broadly syndicated loans | CVC Credit Partners | Europe | XS2636589652 | Barclays Capital | 2023 |
| HAYEM 7X F | 0.8% | CLO | Debt | Broadly syndicated loans | Hayfin Emerald Management | Europe | XS2362676798 | Jefferies | 2021 |

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| OCPE 2023-8 E | 0.7% | CLO | Debt | Broadly syndicated loans | Onex Credit Partners | Europe | XS2711337746 | BNP Paribas | 2023 |
| OCPE 2022-6 Reset FR | 0.7% | CLO | Debt | Broadly syndicated loans | Onex Credit Partners | Europe | XS2733459064 | BNP Paribas | 2023 |
| AGL CLO 28 E | 0.7% | CLO | Debt | Broadly syndicated loans | AGL Credit | USA | USG01301AA12 | Societe Generale | 2023 |
| AGL CLO 29 E | 0.7% | CLO | Debt | Broadly syndicated loans | AGL Credit | USA | USG01049AA68 | Deutsche Bank | 2024 |
| Wind River 2019-1 SUB_I | 0.7% | CLO | Equity | Broadly syndicated loans | THL | USA | USG8838EAB95 | Natixis | 2019 |
| RRE8 SUBORD | 0.7% | CLO | Equity | Broadly syndicated loans | AXA Investment Managers, Inc | USA | XS2480049324 | Barclays Capital | 2021 |
| CVC Cordatus 6 – Subordinated Notes | 0.7% | CLO | Equity | Broadly syndicated loans | CVC Credit Partners | Europe | XS1317358395 | Crédit Suisse | 2016 |
| ICG 2024-R1 | 0.6% | CLO | Debt | Broadly syndicated loans | ICG Capital | USA | USG4701YAA04 | Citibank | 2024 |
| Aurium IX | 0.6% | CLO | Debt | Broadly syndicated loans | Spire Management Limited | Europe | XS2448543541 | Credit Suisse | 2022 |
| SYMPHONY CLO XX L TV 20-150148 | 0.6% | CLO | Equity | Broadly syndicated loans | Symphony Alternative Asset Management LLC | USA | USG86500AB45 | BNP Paribas | 2020 |
| CIFC 2017-2 – Subordinated Notes | 0.6% | CLO | Equity | Broadly syndicated loans | CIFC Management CLO LLC | USA | USG2146YAC33 | Morgan Stanley | 2017 |
| NEUB 2021-42X SUB | 0.6% | CLO | Equity | Broadly syndicated loans | Neuberger Berman Loan Advisers LLC | USA | USG6S37FAB92 | Societe Generale | 2021 |
| Jubilee 2016-17 - Subordinated Notes | 0.6% | CLO | Equity | Broadly syndicated loans | Alcentra | Europe | XS1449964888 | Morgan Stanley | 2016 |
| Avoca CLO XXXI F | 0.6% | CLO | Debt | Broadly syndicated loans | KKR Financial Advisors | Europe | XS2868166146 | Citigroup | 2024 |
| PRVD 7X ER | 0.5% | CLO | Debt | Broadly syndicated loans | Permira European CLO Manager | Europe | XS2850613691 | Barclays Capital | 2024 |
| PRVD 7X FR | 0.5% | CLO | Debt | Broadly syndicated loans | Permira European CLO Manager | Europe | XS2850613857 | Barclays Capital | 2024 |
| CORDA 17X M1 | 0.5% | CLO | Equity | Broadly syndicated loans | CVC Credit Partners European CLO Management LLP | Europe | XS2132750899 | Crédit Suisse | 2022 |
| Benefit Street 27 R | 0.5% | CLO | Debt | Broadly syndicated loans | Benefit Street Partners | USA | USG0988PAM52 | Scotiabank | 2024 |
| PRVD 9X E | 0.5% | CLO | Debt | Broadly syndicated loans | Permira Debt Managers Group | Europe | XS2662912729 | Jefferies International | 2023 |
| APID 2022-41X SUB | 0.5% | CLO | Equity | Broadly syndicated loans | CVC Credit Partners U.S. CLO Management | USA | USG0489FAC35 | Societe Generale | 2022 |
| BlackRock European CLO II - Subordinated Notes | 0.5% | CLO | Equity | Broadly syndicated loans | BlackRock | Europe | XS1512782993 | Citibank | 2017 |

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| Monroe Capital MM TV 18-221130 | 0.4% | CLO | Equity | Broadly syndicated loans | Monroe Capital | USA | USG62745AB33 | BNP Paribas | 2018 |
| NWEST VI-X SUB | 0.4% | CLO | Equity | Broadly syndicated loans | MUFG | Europe | XS2083215363 | MUFG | 2020 |
| Adagio V CLO DAC - Subordinated Notes | 0.4% | CLO | Equity | Broadly syndicated loans | AXA Investment Managers, Inc | Europe | XS1405770147 | JP Morgan | 2016 |
| JUBIL 2021-5 | 0.4% | CLO | Equity | Broadly syndicated loans | Alcentra | Europe | XS2402443902 | Crédit Suisse | 2022 |
| ADAGIO VI CLO DAC - Subordinated Notes | 0.4% | CLO | Equity | Broadly syndicated loans | AXA Investment Managers, Inc | Europe | XS1710468072 | MS | 2017 |
| ADAGI VIII-X SUB | 0.3% | CLO | Equity | Broadly syndicated loans | AXA Investment Managers, Inc | Europe | XS2054623256 | Barclays | 2019 |
| CVC Cordatus Loan Fund III – Subordinated Notes | 0.3% | CLO | Equity | Broadly syndicated loans | CVC Credit Partners | Europe | XS1052142608 | Goldman Sachs | 2014 |
| BILB 4 | 0.3% | CLO | Equity | Broadly syndicated loans | Guggenheim | Europe | XS2433716276 | US Bank | 2022 |
| WINDR 2019-1X FR | 0.2% | CLO | Debt | Broadly syndicated loans | THL Credit Advisors LLC | USA | USG9704KAB47 | Natixis | 2021 |
| Tennenbaum Opportunities Fund V | 0.2% | Cash Corporate Credit | Equity (Fund) | High yield bonds and loans | Tennenbaum Capital Partners | USA | QS0002009890 | Wachovia Bank | 2006 |
| HAYEM 1X SUB | 0.2% | CLO | Equity | Broadly syndicated loans | Hayfin Emerald Management | Europe | XS1860201976 | Jefferies | 2021 |
| Adagio VII CLO DAC - Subordinated Notes | 0.1% | CLO | Equity | Broadly syndicated loans | AXA IM Paris | Europe | XS1861326020 | Goldman Sachs | 2018 |
| Crescent European Specialty Lending Fund | 0.1% | Cash Corporate Credit | Equity (Fund) | Loans | Crescent Capital Group | Europe | QS0001117686 | Crescent Capital Group | 2014 |
| Babson 2016-2 – Subordinated Notes | 0.1% | CLO | Equity | Broadly syndicated loans | Babson Capital | USA | USG0761AAB55 | Morgan Stanley | 2016 |
| Venture XXVII – Subordinated Notes | 0.1% | CLO | Equity | Broadly syndicated loans | MJX AM | USA | USG93562AB53 | RBC Capital Markets | 2017 |
| Neuberger 28 SUBN | 0.1% | CLO | Equity | Broadly syndicated loans | Neuberger Berman Loan Advisers LLC | USA | USG6460MAD68 | Natixis Securities Americas LLC | 2018 |
| 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 |
| Fee Note 10 | 0.0% | CLO | Equity | Broadly syndicated loans | Fee Note 10 | Europe | 0QS710468072 | MS | 2017 |
| Venture XXVII – Subordinated Fee Notes | 0.0% | CLO | Equity | Broadly syndicated loans | MJX AM | USA | USG93562AC37 | RBS Capital Markets | 2017 |

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| Adagio VII Z | 0.0% | CLO | Equity | Broadly syndicated loans | AXA IM Paris | Europe | XS1861329800 | Goldman Sachs | 2018 |
| Fee Note 9 | 0.0% | CLO | Equity | Broadly syndicated loans | Fee Note 9 | Europe | 0QS405770148 | JP Morgan | 2016 |
| ICG 2014-2 Subordinated Notes | 0.0% | CLO | Equity | Broadly syndicated loans | ICG Debt Advisors | USA | USG47075AC33 | Morgan Stanley | 2014 |
| Flatiron CLO 2015-1 – Subordinated Notes | 0.0% | CLO | Equity | Broadly syndicated loans | Nylim | USA | USG3554YAC69 | Morgan Stanley | 2015 |
| Oak Hill European Credit Partners III – Subordinated Notes | 0.0% | CLO | Equity | Broadly syndicated loans | Oak Hill | Europe | XS1227790844 | Goldman Sachs | 2015 |

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| Market Value (€) | | Breakdown of Gross Asset Value (% GAV) | |
|-----------------------|--------------------|--|-------|
| CLO | 260,709,452 | USD CLO Debt | 12.7% |
| | | USD CLO Equity | 20.9% |
| | | EUR CLO Equity | 29.7% |
| | | CMV | 4.2% |
| | | EUR CLO Debt | 18.9% |
| | | USD CLO Warehouse | 3.8% |
| Synthetic Credit | 92,249 | Bank Balance Sheet Transactions | 0.0% |
| | | Real Estate Owned Transactions | 0.0% |
| Cash Corporate Credit | 818,802 | Cash Corporate Credit Equity | 0.3% |
| | | Cash Corporate Credit Debt | 0.0% |
| ABS | - | ABS Residual Positions | 0.0% |
| | | ABS Debt | 0.0% |
| Cash or equivalent | 27,375,402 | Cash or equivalent | 9.5% |
| GAV | 288,995,905 | | |