

Volta Finance Limited: Portfolio Holdings - Complete List as at 31 August 2024

Issuer	% GAV	Main Asset Class	Sub Classification	Description of underlying asset	Manager/Service	Principal geographic exposure	ISIN	Arranging Institution	Vintage
CMV 1	4.2%	CLO	CMV	Broadly syndicated loans	Global CLO Manager	USA	000QS1532017	Goldman Sachs	2016
Bilbao II Equity S-1	2.9%	CLO	Equity	Broadly syndicated loans	Guggenheim	Europe	XS1941079516	Citibank	2019
Aurium CLO XI SUBORD	2.8%	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
DRYDEN LEVERAGED TV 20-180134	2.6%	CLO	Equity	Broadly syndicated loans	PGIM	Europe	XS2243572737	Crédit Suisse	2020
BILB 1X SUB	2.5%	CLO	Equity	Loans	Guggenheim Partners Europe Limited	Europe	XS1804146576	Citigroup	2018
Regatta XXVII SUB_NOTES	2.4%	CLO	Equity	Broadly syndicated loans	Napier Park	USA	USG74912AB50	Societe Generale	2024
DRYD 2020-79X FR	2.1%	CLO	Debt	Broadly syndicated loans	PGIM	Europe	XS2420715067	Credit Suisse	2021
Vibrant XI SUBB	2.1%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	Europe	USG9404RAC00	Societe Generale	2019
Warehouse US 3	2.1%	CLO	Warehouse	Broadly syndicated loans	CSAM	USA	00QSA082023	Natixis	2023
OFSI IX E	1.9%	CLO	Debt	Broadly syndicated loans	OFS CLO Management, LLC	USA	USG66845AA91	Nomura	2018
Oak Hill European Credit Partners V - Subordinated Notes	1.9%	CLO	Equity	Broadly syndicated loans	Oak Hill	Europe	XS1531387295	Goldman Sachs	2016
RRME 5X SUB	1.9%	CLO	Equity	Broadly syndicated loans	Redding Ridge Asset Management	Europe	XS2241395867	Credit Suisse	2020
Warehouse US 4	1.8%	CLO	Warehouse	Broadly syndicated loans	Spire Management Limited	USA	00QSAU022024	US Bank	2024
Capital Four 2022-1 R	1.7%	CLO	Debt	Broadly syndicated loans	Capital Four US CLO Mgt	USA	USG21041AC54	Jefferies	2023
Neuberger 28 SUBORD	1.7%	CLO	Equity	Loans	Neuberger Berman Loan Advisers LLC	USA	USG6460QAA34	Natixis Securities Americas LLC	2018
HNLY 6X E	1.7%	CLO	Debt	Broadly syndicated loans	Napier Park	Europe	XS2401084459	JP Morgan	2021
HARVT 27X E	1.7%	CLO	Debt	Broadly syndicated loans	Investcorp Credit Management EU Limited	Europe	XS2400777525	Barclays Capital	2021
Vibrant 16 SUBORD	1.7%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	USA	USG93AAAAB19	BNP Paribas	2023
Dryden 2018-70 Subord B	1.6%	CLO	Equity	Broadly syndicated loans	PGIM	USA	USG28502AC93	Barclays Capital	2018
Cordatus 18 R FR	1.6%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS2410158740	Citibank	2021

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Aurium CLO XI SUBORD	1.6%	CLO	Debt	Broadly syndicated loans	Spire Management Limited	Europe	XS2692383487	BNP Paribas	2023
CORDA 17X M1	1.6%	CLO	Equity	Broadly syndicated loans	Symphony Alternative Asset Management LLC	USA	USG8657KAB38	BNP Paribas	2022
Voya 2018-3 Class I Sub notes	1.5%	CLO	Equity	Broadly syndicated loans	Voya Alternative Asset Management LLC	USA	USG9403QAB52	Natixis	2018
Mountain View 2017-1 - Class E	1.5%	CLO	Debt	Majority investment grade corporate credit	Seix Advisor	USA	USG63004AA61	Crédit Suisse	2017
Vibrant X R SUBORD2	1.5%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	USA	USG9553WAD68	BNP Paribas	2024
Sound Point Euro CLO VII F	1.4%	CLO	Debt	Broadly syndicated loans	Sound Point CLO C-MOA	Europe	XS2405350096	Barclays Capital	2021
ICG 2014-3 DRR	1.4%	CLO	Debt	Broadly syndicated loans	ICG Capital	USA	USG47071AE84	Citibank	2018
Oak Hill Euro CRD TV 18-201031	1.3%	CLO	Equity	Broadly syndicated loans	Oak Hill	Europe	XS1843455525	JP Morgan	2021
Benefit Street 27 R	1.3%	CLO	Debt	Broadly syndicated loans	Benefit Street Partners	Europe	USG0986QAD54	Scotiabank	2024
CORDA 29X E	1.3%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS2699902289	BNP Paribas	2023
ICG 2014-2 R ERR	1.1%	CLO	Debt	Broadly syndicated loans	ICG Debt Advisors	USA	USG47075AE98	Morgan Stanley	2018
Regatta XVI SUBORD	1.1%	CLO	Equity	Broadly syndicated loans	Regatta Loan Management LLC	USA	USG7486QAB98	BNP Paribas	2019
Regatta XXVII E	1.1%	CLO	Debt	Broadly syndicated loans	Napier Park	USA	USG74912AA77	societe Generale	2024
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
Cordatus 28 E	1.1%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS2636589652	Barclays Capital	2023
MP CLO XI - Class E	1.0%	CLO	Debt	Broadly syndicated loans	Marble Point	USA	USG5808EAA31	BOAML - BofA	2017
MidOcean XIV	1.0%	CLO	Debt	Broadly syndicated loans	MidOcean Credit Fund Management	USA	USG6109YAC96	BNP Paribas	2024
SNDPT 2024-39XE	1.0%	CLO	Debt	Broadly syndicated loans	Sound Point Capital Management	USA	USG8287QAA07	Barclays Capital	2024
SNDPE 3X SUB	1.0%	CLO	Equity	Broadly syndicated loans	Sound Point CLO C-MOA	Europe	XS2113705722	Morgan Stanley	2020
MP CLO X R - Class E Notes	0.9%	CLO	Debt	Broadly syndicated loans	Marble Point	USA	USG5806RAA61	Greens Ledge Capital	2017

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SYMPHONY CLO XX L TV 20-150148	0.9%	CLO	Equity	Broadly syndicated loans	Symphony Alternative Asset Management LLC	USA	USG86500AB45	BNP Paribas	2020
Wind River 2019-1 SUB_I	0.9%	CLO	Equity	Broadly syndicated loans	THL	USA	USG8838EAB95	Natixis	2019
OCPE 2019-3X ER	0.8%	CLO	Debt	Broadly syndicated loans	Onex Credit Partners	Europe	XS2331767884	Citigroup	2021
NANSA	0.8%	Synthetic Credit	Bank Balance Sheet	SME Loans	BANCO SANTANDER	Europe	XS1917950831	Banco Santander	2018
OCPE 2023-8 E	0.8%	CLO	Debt	Broadly syndicated loans	Onex Credit Partners	Europe	XS2711337746	BNP Paribas	2023
Palmer Square 2023-3 (Static)	0.8%	CLO	Debt	Broadly syndicated loans	Palmer Square Capital Management	Europe	XS2712134688	JP Morgan	2023
OCPE 2022-6 Reset FR	0.7%	CLO	Debt	Broadly syndicated loans	Onex Credit Partners	Europe	XS2733459064	BNP Paribas	2023
Arese European CLO VI – Subordinated Notes	0.7%	CLO	Equity	Broadly syndicated loans	Arese Europe	Europe	XS0951556850	Crédit Suisse	2013
Adagio VII CLO DAC - Subordinated Notes	0.7%	CLO	Equity	Broadly syndicated loans	AXA IM Paris	Europe	XS1861326020	Goldman Sachs	2018
HAYEM 7X F	0.7%	CLO	Debt	Broadly syndicated loans	Hayfin Emerald Management	Europe	XS2362676798	Jefferies	2021
Vibrant 16 D	0.7%	CLO	Debt	Broadly syndicated loans	DFG Investment Advisers	USA	USG93AAAAA36	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
Aurium IX	0.7%	CLO	Debt	Broadly syndicated loans	Spire Management Limited	Europe	XS2448543541	Credit Suisse	2022
Jubilee 2016-17 - Subordinated Notes	0.7%	CLO	Equity	Broadly syndicated loans	Alcentra	Europe	XS1449964888	Morgan Stanley	2016
NEUB 2021-42X SUB	0.6%	CLO	Equity	Broadly syndicated loans	Neuberger Berman Loan Advisers LLC	USA	USG6S37FAB92	Societe Generale	2021
CVC Cordatus 6 – Subordinated Notes	0.6%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners	Europe	XS1317358395	Crédit Suisse	2016
CIFC 2017-2 – Subordinated Notes	0.6%	CLO	Equity	Broadly syndicated loans	CIFC Management CLO LLC	USA	USG2146YAC33	Morgan Stanley	2017
OCPE 2023-7	0.6%	CLO	Debt	Broadly syndicated loans	Onex Credit Partners LLC	Europe	XS2665463944	Jefferies International	2023
PRVD 7X ER	0.6%	CLO	Debt	Broadly syndicated loans	Permira European CLO Manager	Europe	XS2850613691	Barclays Capital	2024
Avoca CLO XXXI F	0.6%	CLO	Debt	Broadly syndicated loans	KKR Financial Advisors	Europe	XS2868166146	Citigroup	2024

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PRVD 7X FR	0.5%	CLO	Debt	Broadly syndicated loans	Pemira European CLO Manager	Europe	XS2850613857	Barclays Capital	2024
Cordatus 27 A F	0.5%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS2610238656	Goldman Sachs	2023
PRVD 9X E	0.5%	CLO	Debt	Broadly syndicated loans	Pemira Debt Managers Group	Europe	XS2662912729	Jefferies International	2023
ADAGI VIII-X SUB	0.5%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS2054623256	Barclays	2019
Benefit Street 27 R	0.5%	CLO	Debt	Broadly syndicated loans	Benefit Street Partners	USA	USG0988PAM52	Scotiabank	2024
CORDA 17X M1	0.5%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners European CLO Management LLP	Europe	XS2132750899	Crédit Suisse	2022
Adagio V CLO DAC - Subordinated Notes	0.5%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS1405770147	JP Morgan	2016
BlackRock European CLO II - Subordinated Notes	0.5%	CLO	Equity	Broadly syndicated loans	BlackRock	Europe	XS1512782993	Citibank	2017
APID 2022-41X SUB	0.4%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners U.S. CLO Management	USA	USG0489FAC35	Societe Generale	2022
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
Cordatus 27 A E	0.4%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS2610238490	Goldman Sachs	2023
JUBIL 2021-5	0.4%	CLO	Equity	Broadly syndicated loans	Alcentra	Europe	XS2402443902	Crédit Suisse	2022
ADAGIO VI CLO DAC - Subordinated Notes	0.3%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS1710468072	MS	2017
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
Tennenbaum Opportunities Fund V	0.3%	Cash Corporate Credit	Equity (Fund)	High yield bonds and loans	Tennenbaum Capital Partners	USA	QS0002009890	Wachovia Bank	2006
RRE8 SUBORD	0.2%	CLO	Equity	Broadly syndicated loans	Apollo Credit Management	Europe	XS2379455491	Barclays Capital	2021
Babson 2016-2 – Subordinated Notes	0.2%	CLO	Equity	Broadly syndicated loans	Babson Capital	USA	USG0761AAB55	Morgan Stanley	2016
WINDR 2019-1X FR	0.2%	CLO	Debt	Broadly syndicated loans	THL Credit Advisors LLC	USA	USG9704KAB47	Natixis	2021
Fintake European Leasing DAC	0.2%	ABS	Residual	Equipment leases	Fintake	Europe	XS1369619264	Natixis	2016

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Crescent European Specialty Lending Fund	0.2%	Cash Corporate Credit	Equity (Fund)	Loans	Crescent Capital Group	Europe	QS0001117686	Crescent Capital Group	2014
HAYEM 1X SUB	0.2%	CLO	Equity	Broadly syndicated loans	Hayfin Emerald Management	Europe	XS1860201976	Jefferies	2021
Venture XXVII – Subordinated Notes	0.1%	CLO	Equity	Broadly syndicated loans	MJX AM	USA	USG93562AB53	RBC Capital Markets	2017
Fee Note 10	0.0%	CLO	Equity	Broadly syndicated loans	Fee Note 10	Europe	0QS710468072	MS	2017
ADAGI VIII-X Z	0.0%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS2054623173	Barclays	2019
ICG 2014-2 Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	ICG Debt Advisors	USA	USG47075AC33	Morgan Stanley	2014
Fee note 6	0.0%	CLO	Equity	Broadly syndicated loans	Fee note 6	Europe	00QS404RAC00	Societe Generale	2019
Venture XXVII – Subordinated Fee Notes	0.0%	CLO	Equity	Broadly syndicated loans	MJX AM	USA	USG93562AC37	RBS Capital Markets	2017
Neuberger 28 SUBN	0.0%	CLO	Equity	Broadly syndicated loans	Neuberger Berman Loan Advisers LLC	USA	USG6460MAD68	Natixis Securities Americas LLC	2018
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
Fee note 12	0.0%	CLO	Equity	Broadly syndicated loans	Fee note 8	USA	0QS62745AB33	BNP Paribas	2018
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
Laurelin 2016-1 – Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	GoldenTree Asset Management	Europe	XS1432497789	Crédit Suisse	2016

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Market Value (€)		Breakdown of Gross Asset Value (% GAV)	
CLO	252,987,395	USD CLO Debt	16.9%
		USD CLO Equity	19.6%
		EUR CLO Equity	26.4%
		CMV	4.2%
		EUR CLO Debt	22.8%
		EUR CLO Warehouse	1.8%
		USD CLO Warehouse	2.1%
Synthetic Credit	2,100,543	Bank Balance Sheet Transactions	0.8%
		Real Estate Owned Transactions	0.0%
Cash Corporate Credit	1,230,296	Cash Corporate Credit Equity	0.5%
		Cash Corporate Credit Debt	0.0%
ABS	599,200	ABS Residual Positions	0.2%
		ABS Debt	0.0%
Cash or equivalent	13,147,638	Cash or equivalent	4.9%
GAV	270,065,072		