

## Castlefield Real Return Fund Holdings

As at 30.09.2020

Stock	Asset Allocation
3I INFRASTRUCTURE PLC	Infrastructure
ACORN INCOME FUND LTD FCP	Zero Dividend Pref Shares
AFH FINANCIAL GROUP PLC 4% CV 30/07/2024	Sterling Corporate Bonds
ALPHA PLUS NHOLDINGS PLC 5.0% 31/03/2024	Sterling Corporate Bonds
ALTERNATIVE INCOME REIT PLC	Real Estate Investment Trusts
APAX GLOBAL ALPHA LTD	Equity Investment Instruments
ASSURA PLC SHS REIT	Real Estate Investment Trusts
AXIOM EUROPEAN FINANCIAL DEBT FUND LTD	Specialist Funds
BBVA GLOBAL MARKETS BV 19/10/2023	Structured Products
BBVA GLOBAL MARKETS BV 30/11/2023	Structured Products
BNP PARIBAS ARBITRAGE ISSUANCE BV 25/02/2022	Structured Products
BNP PARIBAS ISSUANCE BV 20/07/2022	Structured Products
BRUNTWOOD INVESTMENTS 6% 25/02/2025	Sterling Corporate Bonds
BURFORD CAPITAL PLC 6.125% 26/10/2024	Sterling Corporate Bonds
CREDIT SUISSE AG LONDON BRANCH 09/06/2025	Structured Products
DEUTSCHE BANK AG 15/10/2021	Structured Products
EDISTON PROPERTY INVESTMENT COMPANY PLC REIT	Real Estate Investment Trusts
EJF INVESTMENTS ACCUM SHS 2022 ZDP GBP FCP	Zero Dividend Pref Shares
EJF INVESTMENTS LTD	Zero Dividend Pref Shares
EXANE FINANCE 05/01/2024	Structured Products
FIRST SENTIER INVETS GLOB UMBERLLA FD PLC GLO LIS INFRA FD	Infrastructure
GOLDMAN SACHS INTERNATIONAL 14/08/2025	Structured Products
GREENCOAT RENEWABLES PLC	Renewable Energy
GREENCOAT UK WIND PLC	Renewable Energy
INLAND ZDP PLC PERP	Zero Dividend Pref Shares
INTERMEDIATE CAPITAL GRO 5% 24/03/2023	Sterling Corporate Bonds
INTERNATIONAL PUBLIC PARTNERSHIPS LTD	Equity Investment Instruments
JP MORGAN STRUCTURED PRODUCTS B V 14/12/ 2023	Structured Products
JP MORGAN STRUCTURED PRODUCTS B V 16/06/2026	Structured Products
JPEL PRIVATE EQUITY LTD	Equity Investment Instruments
LAZARD GLOBAL ACTIVE FUNDS PLC LISTED INF. EQ FD I GBP	Infrastructure

Stock	Asset Allocation
MENHADEN PLC	Financials
MORGAN STANLEY 0% 16/06/2022	Structured Products
MORGAN STANLEY AND CO INTERNATIONAL 30/11/2020	Structured Products
NATIONAL GRID PLC 1.25% i 06/10/2021	Uk Other Bond Funds
NB PRIVATE EQUITY PARTNERS LTD PFD	Zero Dividend Pref Shares
NB PRIVATE EQUITY PARTNERS LTD SICAV	Zero Dividend Pref Shares
PANTHEON INTERNATIONAL PLC	Equity Investment Instruments
PLACES FOR PEOPLE FIN 4.25% 15/12/2023	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 4% 31/10/2027	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 4.25% 06/07/2026	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 4.25% 30/03/2026	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 4.375% 29/07/2021	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 4.4% 30/04/2025	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 4.50% 20/06/2026	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 5% 12/04/2026	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 5% 27/03/2030	Sterling Corporate Bonds
RM SECURED DIRECT LENDING PLC	Zero Dividend Pref Shares
SCHRODER REAL ESTATE INVESTMENT TRUST LTD REIT	Real Estate Investment Trusts
SCHRODER REIT...SHS	Real Estate Investment Trusts
SG ISSUER 03/11/2021	Structured Products
THE RENEWABLES INFRASTRUCTURE GROUP LIMITED	Infrastructure
TRITAX BIG BOX REIT	Real Estate Investment Trusts
TWENTYFOUR INCOME FUND LTD	Specialist Funds
TWENTYFOUR SELECT MONTHLY INCOME FUND LTD	Uk Other Bond Funds
UIL FINANCE LTD 31/10/2020	Zero Dividend Pref Shares
UIL FINANCE LTD PREFERRED SHARES	Zero Dividend Pref Shares
UK COMMERCIAL PROPERTY REIT LT	Real Estate Investment Trusts
URBAN LOGISTICS REIT PLC	Real Estate Investment Trusts