

Castlefield Real Return Fund Holdings

As at 31.12.2021

Stock	Asset Allocation
3I INFRASTRUCTURE PLC	Infrastructure
AEW UK LONG LEASE REIT PLC	Real Estate Investment Trusts
ALPHA PLUS NHOLDINGS PLC 5.0% 31/03/2024	Sterling Corporate Bonds
ASSURA PLC SHS REIT	Real Estate Investment Trusts
AXIOM EUROPEAN FINANCIAL DEBT FUND LTD	Specialist Funds
BNP PARIBAS ARBITRAGE ISSUANCE BV 25/02/2022	Structured Products
BRUNTWOOD INVESTMENTS 6% 25/02/2025	Sterling Corporate Bonds
BURFORD CAPITAL PLC 6.125% 26/10/2024	Sterling Corporate Bonds
CD. CREDIT INTL 0%	Structured Products
CITIGROUP GLOBAL MARKETS HOLDINGS INC 02/02/2027	Structured Products
CITIGROUP GLOBAL MARKETS HOLDINGS INC 16/04/2024	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
EPE SPECIAL OPPORTUNITIES LTD	Zero Dividend Pref Shares
EXANE FINANCE 05/01/2024	Structured Products
FIRST SENTIER INVESTORS SICAV	Equity Investment Instruments
GOLDMAN SACHS STRUCTURED PRODUCTS 23/06/2027	Structured Products
GOLDMAN SACHS STRUCTURED PRODUCTS 31/12/2027	Structured Products
GREENCOAT RENEWABLES PLC	Infrastructure
GREENCOAT UK WIND PLC	Infrastructure
HARMONY ENERGY INCOME TRUST PLC	Equity Investment Instruments
INLAND ZDP PLC PERP	Zero Dividend Pref Shares
JP MORGAN STRUCTURED PRODUCTS B V 16/06/2026	Structured Products
JPEL PRIVATE EQUITY LTD	Equity Investment Instruments
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
PMGR SECURITIES 2025 PLC	Zero Dividend Pref Shares
RENEWABLES INFRASTRUCTURE GROUP	Infrastructure
RETAIL CHARITY BONDS 3.25%	Sterling Corporate Bonds
RETAIL CHARITY BONDS 5% 1/12/2030	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 3.50%	Sterling Corporate Bonds

Stock	Asset Allocation
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 4.4% 30/04/2025	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 4.50% 20/06/2026	Sterling Corporate Bonds
RETAIL CHARITY BONDS PLC 5% 27/03/2030	Sterling Corporate Bonds
RM SECURED DIRECT LENDING PLC	Equity Investment Instruments
SCHRODER REAL ESTATE INVESTMENT TRUST LTD REIT	Real Estate Investment Trusts
SCHRODER REIT...SHS	Real Estate Investment Trusts
SOCIETE GENERALE STRUCTURED PRODUCTS 05/11/2027	Structured Products
SOCIETE GENERALE STRUCTURED PRODUCTS 10/03/2023	Structured Products
TRITAX BIG BOX REIT	Real Estate Investment Trusts
UIL FINANCE LTD	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