

The Public Sector Deposit Fund

Counterparty Exposure

as at the close of business on 08 May 2024

Total Invested £ 1,420,490,806

| BORROWER | Exposure (£) | % of Fund |
|---|--------------|-----------|
| ABN Amro Bank N.V. | 20,000,000 | 1.4 |
| Bank of Montreal | 10,000,000 | 0.7 |
| BNP Paribas | 45,000,000 | 3.2 |
| Canadian Imperial Bank of Commerce | 30,000,000 | 2.1 |
| Citibank N.A. | 10,000,000 | 0.7 |
| Credit Agricole Corporate and Investment Bank | 20,000,000 | 1.4 |
| Credit Industriel et Commercial | 32,200,000 | 2.3 |
| Danske Bank AS | 42,000,000 | 3.0 |
| DBS Bank Limited | 60,000,000 | 4.2 |
| Deutsche Zentral-Genossenschaftsbank (DZ Bank AG) | 15,000,000 | 1.1 |
| DNB ASA | 5,000,000 | 0.4 |
| Handelsbanken plc | 30,000,000 | 2.1 |
| HM Treasury | 141,000,000 | 9.9 |
| HSBC Bank plc | 8,245,806 | 0.6 |
| Landesbank Baden-Wuerttemberg | 140,000,000 | 9.9 |
| Landesbank Hessen-Thuringen Girozentrale | 40,000,000 | 2.8 |
| Lloyds Bank Corporate Markets plc | 38,295,000 | 2.7 |
| Mizuho Bank | 40,000,000 | 2.8 |
| MUFG Bank | 35,000,000 | 2.5 |
| National Australia Bank Limited | 6,250,000 | 0.4 |
| National Bank of Canada | 140,000,000 | 9.9 |
| NatWest Bank plc | 15,000,000 | 1.1 |
| NatWest Markets plc | 15,000,000 | 1.1 |
| Nordea Bank AB | 45,000,000 | 3.2 |
| Rabobank | 1,000,000 | 0.1 |
| Royal Bank of Canada | 45,000,000 | 3.2 |
| Santander UK plc | 6,000,000 | 0.4 |
| SMBC Bank International plc | 45,000,000 | 3.2 |
| Societe Generale | 46,000,000 | 3.2 |
| Standard Chartered Bank plc | 10,000,000 | 0.7 |
| Sumitomo Mitsui Trust Bank | 45,000,000 | 3.2 |
| Toronto Dominion Bank (The) | 31,000,000 | 2.2 |
| UBS AG | 28,500,000 | 2.0 |
| United Overseas Bank Limited | 40,000,000 | 2.8 |
| Yorkshire Building Society | 140,000,000 | 9.9 |

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principal is borne by the investor. Holdings are subject to change. Past performance is not a reliable indicator of future results. The value of investments and the income derived from them may fall as well as rise. Investors may not get back the amount originally invested and may lose money. The PSDF is authorised in the United Kingdom and regulated by the Financial Conduct Authority as a UK UCITS Scheme and is a Qualifying Money Market Fund. Issued by CCLA Investment Management Limited, authorised and regulated by the Financial Conduct Authority.