

The Public Sector Deposit Fund

Counterparty Exposure

as at the close of business on 15 May 2024

Total Invested £ 1,542,404,582

BORROWER	Exposure (£)	% of Fund
ABN Amro Bank N.V.	40,000,000	2.6
Bank of Montreal	15,000,000	1.0
BNP Paribas	45,000,000	2.9
Canadian Imperial Bank of Commerce	30,000,000	1.9
Citibank N.A.	40,000,000	2.6
Credit Agricole Corporate and Investment Bank	20,000,000	1.3
Credit Industriel et Commercial	30,000,000	1.9
Danske Bank AS	42,000,000	2.7
DBS Bank Limited	60,000,000	3.9
Deutsche Zentral-Genossenschaftsbank (DZ Bank AG)	15,000,000	1.0
DNB ASA	5,000,000	0.3
Handelsbanken plc	30,000,000	1.9
HM Treasury	145,000,000	9.4
HSBC Bank plc	3,359,582	0.2
Landesbank Baden-Wuerttemberg	145,000,000	9.4
Landesbank Hessen-Thuringen Girozentrale	40,000,000	2.6
Leeds Building Society	50,000,000	3.2
Lloyds Bank Corporate Markets plc	38,295,000	2.5
Mizuho Bank	20,000,000	1.3
MUFG Bank	45,000,000	2.9
National Australia Bank Limited	6,250,000	0.4
National Bank of Canada	145,000,000	9.4
NatWest Bank plc	15,000,000	1.0
NatWest Markets plc	15,000,000	1.0
Nordea Bank AB	45,000,000	2.9
Rabobank	1,000,000	0.1
Royal Bank of Canada	60,000,000	3.9
Santander UK plc	6,000,000	0.4
SMBC Bank International plc	45,000,000	2.9
Societe Generale	46,000,000	3.0
Standard Chartered Bank plc	10,000,000	0.6
Sumitomo Mitsui Trust Bank	45,000,000	2.9
Toronto Dominion Bank (The)	31,000,000	2.0
UBS AG	28,500,000	1.8
United Overseas Bank Limited	40,000,000	2.6
Yorkshire Building Society	145,000,000	9.4

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