

The Public Sector Deposit Fund

Counterparty Exposure

as at the close of business on 01 July 2022

Total Invested £ 1,196,467,204

BORROWER	Exposure (£)	% of Fund
ABN Amro Bank N.V.	40,000,000	3.3
Australia and New Zealand Banking Group Limited	5,000,000	0.4
Bank of Montreal	110,000,000	9.2
Bank of Nova Scotia (The)	1,000,000	0.1
Barclays Bank plc	40,000,000	3.3
BNP Paribas	45,000,000	3.8
Canadian Imperial Bank of Commerce	5,000,000	0.4
Citibank N.A.	20,000,000	1.7
Commonwealth Bank of Australia	3,000,000	0.3
Credit Agricole Corporate and Investment Bank	30,000,000	2.5
Credit Industriel et Commercial	35,000,000	2.9
DBS Bank Limited	70,000,000	5.9
Deutsche Zentral-Genossenschaftsbank (DZ Bank AG)	45,000,000	3.8
DNB ASA	25,000,000	2.1
Handelsbanken plc	45,000,000	3.8
HSBC Bank plc	1,467,204	0.1
Landesbank Baden-Wuerttemberg	110,000,000	9.2
Landesbank Hessen-Thuringen Girozentrale	40,000,000	3.3
Lloyds Bank Corporate Markets plc	20,000,000	1.7
Mizuho Bank	10,000,000	0.8
MUFG Bank	20,000,000	1.7
National Bank of Canada	20,000,000	1.7
Nationwide Building Society	110,000,000	9.2
NatWest Bank plc	5,000,000	0.4
NatWest Markets plc	30,000,000	2.5
Nordea Bank AB	40,000,000	3.3
Rabobank	10,000,000	0.8
Royal Bank of Canada	15,000,000	1.3
Santander UK plc	16,000,000	1.3
Skandinaviska Enskilda Banken AB	5,000,000	0.4
SMBC Bank International plc	45,000,000	3.8
Standard Chartered Bank plc	10,000,000	0.8
Sumitomo Mitsui Trust Bank	10,000,000	0.8
Toronto Dominion Bank (The)	30,000,000	2.5
UBS AG	20,000,000	1.7
Yorkshire Building Society	110,000,000	9.2