

The Public Sector Deposit Fund

Counterparty Exposure

as at the close of business on 02 May 2024

Total Invested £ 1,333,761,692

BORROWER	Exposure (£)	% of Fund
ABN Amro Bank N.V.	10,000,000	0.7
Bank of Montreal	10,000,000	0.7
BNP Paribas	40,000,000	3.0
Canadian Imperial Bank of Commerce	30,000,000	2.2
Citibank N.A.	10,000,000	0.7
Credit Agricole Corporate and Investment Bank	30,000,000	2.2
Credit Industriel et Commercial	32,200,000	2.4
Danske Bank AS	42,000,000	3.1
DBS Bank Limited	60,000,000	4.5
Deutsche Zentral-Genossenschaftsbank (DZ Bank AG)	15,000,000	1.1
DNB ASA	5,000,000	0.4
Handelsbanken plc	30,000,000	2.2
HM Treasury	125,000,000	9.4
HSBC Bank plc	7,516,692	0.6
Landesbank Baden-Wuerttemberg	125,000,000	9.4
Landesbank Hessen-Thueringen Girozentrale	40,000,000	3.0
Lloyds Bank Corporate Markets plc	38,295,000	2.9
Mizuho Bank	45,000,000	3.4
MUFG Bank	35,000,000	2.6
National Australia Bank Limited	6,250,000	0.5
National Bank of Canada	105,000,000	7.9
NatWest Bank plc	20,000,000	1.5
NatWest Markets plc	15,000,000	1.1
Nordea Bank AB	45,000,000	3.4
Rabobank	1,000,000	0.1
Royal Bank of Canada	45,000,000	3.4
Santander UK plc	6,000,000	0.4
SMBC Bank International plc	45,000,000	3.4
Societe Generale	46,000,000	3.4
Standard Chartered Bank plc	10,000,000	0.7
Sumitomo Mitsui Trust Bank	40,000,000	3.0
Toronto Dominion Bank (The)	31,000,000	2.3
UBS AG	23,500,000	1.8
United Overseas Bank Limited	40,000,000	3.0
Yorkshire Building Society	125,000,000	9.4

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