









# BNY MELLON LIQUIDITY FUNDS PLC











was ratified at the board meeting in October 2019. The Diversity Policy recognises the benefits of having individuals with diverse background, experience and viewpoints including individuals who contribute to the heterogeneity of the Board. The objective of the Diversity Policy is to promote diversity on the Board. The Diversity Policy will be implemented going forward through ensuring that new appointments to the Board should be made on merit, taking account of the specific skills and experience, independence, and knowledge needed to ensure a rounded board and the diversity benefits each candidate would bring to the overall board composition. There has been five appointments and two resignations to the Board since the Diversity Policy was

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Schedule of investments

















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**BNY MELLON LIQUIDITY FUNDS PLC**  
STATEMENT OF FINANCIAL POSITION (cont'd.)

As at 30 September 2022

	BNY Mellon U.S. Treasury Fund USD	BNY Mellon U.S. Dollar Liquidity Fund USD	Company Total USD
<b>Assets</b>			
Financial assets at fair value through profit or loss	1,142,233,527	5,698,551,170	6,840,784,697
Repurchase agreements - Note 12	10,434,000,000	650,000,000	11,084,000,000
Cash and cash equivalents - Note 11	2,833,070	3,407,609	6,240,679
Interest receivable			









# BNY MELLON LIQUIDITY FUNDS PLC

## NOTES TO THE FINANCIAL STATEMENTS

### 1. GENERAL

BNY Mellon Liquidity Funds plc (the "Company") is











## 8. AUDITORS' REMUNERATION













**BNY Mellon U.S. Dollar Liquidity Fund**

As at 30 September 2023	Less than one day	One day to one week	One week to one month	One month to three months	Three months to one year	Above one year	Non-interest bearing	Total
	USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>								
Investment in debt instruments	–	1,512,969,764	467,753,793	955,261,314	1,913,555,476	–	–	4,849,540,347
Repurchase agreements	–	2,400,000,000	–	–	–	–	–	2,400,000,000
Cash and cash equivalents	–	–	–	–	–	–	206,243,459	206,243,459
Interest and other receivables	–	–	–	–	–	–	12,799,783	12,799,783
<b>Total Assets</b>	<u>–</u>	<u>3,912,969,764</u>	<u>467,753,793</u>	<u>955,261,314</u>	<u>1,913,555,476</u>	<u>–</u>	<u>219,043,242</u>	<u>6,658,583,349</u>





The following table analyses within the fair value hierar



The following tables detail the repurchase agreements and the associated collateral and counterparties as at 30 September 2022:

**BNY Mellon U.S. Treasury Fund**

Currency	Counterparty	Collateral Agent	Country of Domicile of Counterparty	Fair Value USD	Collateral Value USD	Collateral Rating	Value of Collateral as %







There was no ultimate controlling party of the Company during the financial years ended 30 September 2023 and 30

# BNY MELLON LIQUIDITY FUNDS PLC

## MAJOR CHANGES IN THE COMPOSITION OF THE PORTFOLIO (UNAUDITED)

The Central Bank UCITS Regulations require material changes in the composition of the Portfolio to be disclosed. Material changes constitute the aggregate purchases of an investment, including repurchase agreements and time deposits, exceeding 1 percent of the total value of purchases and aggregate sales and maturities of an investment, including repurchase agreements and time deposits, exceeding 1 percent of the total value of sales and maturities, for the reporting financial period. If there are fewer than 20 purchases or 20 sales and maturities that meet the material changes criterion, at a minimum, the largest 20 purchases and 20 sales and maturities shall be disclosed.







# DIRECTORY

## **The Company and Registered Office**

One Dockland Central





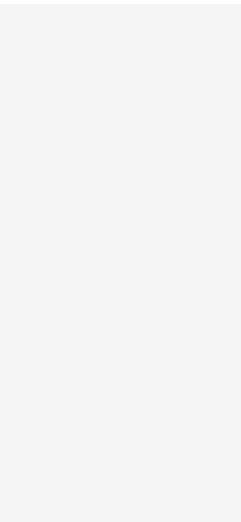
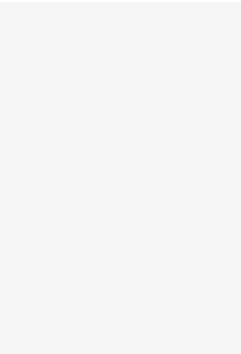


- Derive more than 5% of their revenue from the operation of gambling facilities; or
- Derive more than 5% of their revenue from the production of conventional and civilian weapons
- Were involved in controversial weapons production; or
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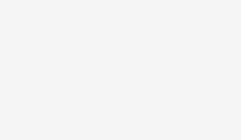
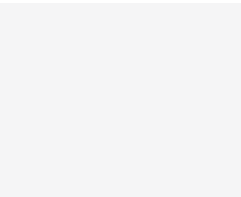


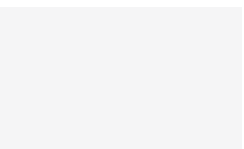
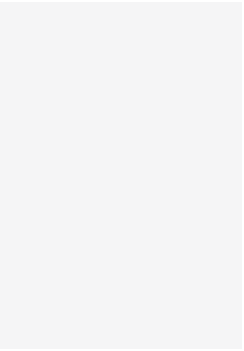
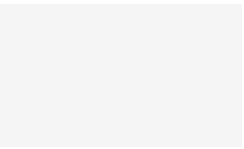


The above figures are provided as at 30 September 2023 only and do not necessarily reflect the position as at other points during the Reference Period.









environmental or social characteristics that they promote.

**B** How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

**B** How did this financial product perform compared with the reference benchmark?

Not applicable.

**B** How did this financial product perform compared with the broad market index?

Not applicable.

