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HALF YEARLY MANAGEMENT REPORT

BUSINESS REVIEW AND FUTURE DEVELOPMENTS

Schedule of investments - as at 31 March 2024



Analysis of investments as percentage of total assets	% of Total Assets
Transferable securities admitted to an official stock	



Table of Collateral (continued)

Nominal Value (USD)	Collateral Details	Due Date
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BNY Mellon
U.S. Treasury

BNY Mellon
U.S. Dollar
Liquidity

BNY Mellon U.S. Treasury Fund	BNY Mellon U.S. Dollar Liquidity Fund	Company Total
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For the financial period ended 31 March 2024 (unaudited)

BNY Mellon
U.S. Treasury

BNY Mellon
U.S. Dollar
Liquidity

Company

The issue and redemption price of the redeemable participating shares is based on the relevant net asset value per share, as calculated on the subscription or redemption date for the transaction concerned.

7. DIRECTORS' FEES

Shares

- (a) a shareholder who is not Irish resident and not ordinarily resident in Ireland for tax purposes at the time of the chargeable event, provided, in each case, that an appropriate valid declaration in accordance with provisions of the

For the purposes of diversifying available investment counterparties, the Sub-Funds have entered into repurchase agreements with a limited number of approved counterparties. To minimise the risk of a counterparty failing to meet its obligations under these agreements, the Sub-Funds look to hold collateral with a minimum percentage of 102% of the value of repurchase agreements for U.S. Government-issued securities. It is the Company's policy that cash and/or

The following table analyses within the fair value hierarchy the Sub-Funds' financial assets measured at fair value as at 31 March 2024:

BNY Mellon U.S. Treasury Fund	Level 2	Total
	USD	USD
Financial assets		
U.S. Treasury Bill	9,057,269,753	9,057,269,753
U.S. Treasury Note	1,433,197,093	1,433,197,093

