

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
March 29, 2019
Weighted Average Maturity: 18.69
Weighted Average Life to Maturity: 38.42

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	993637618	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.6%	1-Apr-19	1-Apr-19	A-1+	P-1	990,000,000.00	990,000,000.00	7.99%	CA
REPO	993637196	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.6%	1-Apr-19	1-Apr-19	A-1+	P-1	1,225,000,000.00	1,225,000,000.00	9.89%	GB
REPO	993637469	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.6%	1-Apr-19	1-Apr-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.81%	GB
REPO	993637064	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.55%	1-Apr-19	1-Apr-19	A-1+	P-1	470,000,000.00	470,000,000.00	3.79%	FR
REPO	993637330	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.55%	1-Apr-19	1-Apr-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.42%	US
REPO	993637327	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.5%	1-Apr-19	1-Apr-19	A-1+	P-1	250,000,000.00	250,000,000.00	2.02%	JP
REPO	993637275	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.6%	1-Apr-19	1-Apr-19	A-1+	P-1	1,400,000,000.00	1,400,000,000.00	11.30%	JP
REPO	993637370	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.5%	1-Apr-19	1-Apr-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	10.49%	CA
REPO	993637354	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.55%	1-Apr-19	1-Apr-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.81%	CA
US912796UY34	912796UY3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	23-Apr-19	23-Apr-19	A-1+	P-1	500,000,000.00	499,180,000.01	4.03%	US
US912796RV32	912796RV3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	27-Jun-19	27-Jun-19	A-1+	P-1	100,000,000.00	99,410,375.00	0.80%	US
US912796UV94	912796UV9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	2-Apr-19	2-Apr-19	A-1+	P-1	300,000,000.00	299,942,000.00	2.42%	US
US912796UW77	912796UW7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	9-Apr-19	9-Apr-19	A-1+	P-1	712,000,000.00	711,527,622.24	5.74%	US
US912796RG64	912796RG6	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	11-Apr-19	11-Apr-19	A-1+	P-1	300,000,000.00	299,763,500.00	2.42%	US
US912796RZ46	912796RZ4	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	11-Jul-19	11-Jul-19	A-1+	P-1	600,000,000.00	595,782,722.21	4.81%	US
US912796QR39	912796QR3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	18-Jul-19	18-Jul-19	A-1+	P-1	500,000,000.00	496,302,777.80	4.01%	US
US912796RJ04	912796RJ0	UNITED STATES TREASURY BILL 0% 05/02/2019	U.S. TREAS BILL	0.00%	2-May-19	2-May-19	A-1+	P-1	500,000,000.00	498,889,687.50	4.03%	US
US9128283B45	9128283B4	UNITED STATES DEPARTMENT OF THE TREASURY	AFR	2.47%	30-Apr-19	31-Oct-19	A-1+	P-1	600,000,000.00	600,142,765.59	4.84%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.49%	30-Apr-19	30-Apr-19	A-1+	P-1	957,000,000.00	957,071,746.16	7.72%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.48%	30-Apr-19	31-Jul-19	A-1+	P-1	697,000,000.00	697,176,151.62	5.63%	US
US912828WW69	912828WW6	UNITED STATES TREASURY NOTE/BOND 1.63% 07/31/2019	U.S. TREAS. NOTES	1.63%	31-Jul-19	31-Jul-19	A-1+	P-1	250,000,000.00	249,244,613.44	2.01%	US
US912828KQ20	912828KQ2	UNITED STATES TREASURY NOTE/BOND 3.13% 05/15/2019	U.S. TREAS. NOTES	3.13%	15-May-19	15-May-19	A-1+	P-1	250,000,000.00	250,207,923.18	2.02%	US
									11,085,000,000.00		100.00%	

Portfolio holdings are subject to change at any time without notice. This information is provided for illustrative purposes only and should not be construed as a recommendation to purchase or sell any security.
Important Information

This information has been supplied by BNY Mellon Investment Management EMEA Limited solely for use by the intended recipient. BNY Mellon Investment Management EMEA Limited is not responsible for any subsequent investment advice based on the information supplied. This document may not be used for the purpose of an offer or solicitation in any jurisdiction or in any circumstances in which such offer or solicitation is unlawful or not authorized. This document should not be published in hard copy, electronic form, via the web or in any other medium accessible to the public, unless authorised by BNY Mellon Investment Management EMEA Limited to do so. No warranty is given as to the accuracy or completeness of this information and no liability is accepted for errors or omissions in such information. BNY Mellon Investment Management EMEA Limited, BNY Mellon Centre, 160 Queen Victoria Street, London EC4V 4LA. Registered in England No. 1118580 BNY Mellon Investment Management EMEA Limited is ultimately owned by The Bank of New York Mellon Corporation, and is authorised and regulated by the Financial Conduct Authority.

Portfolio holdings and ratings are subject to change at any time without notice. This information is provided for illustrative purposes only and should not be construed as a recommendation to purchase or sell any security. Ratings represent an opinion of each respective rating agency.
The fund outlined is not available to U.S. Persons (as described in the Prospectus) and may only be offered and sold in accordance with Regulation S under the U.S. Securities Act of 1933.

BNY Mellon Liquidity Funds plc is an open-ended investment company with variable capital and segregated liability between sub-funds, incorporated with limited liability under the laws of Ireland. It qualifies and is authorized in Ireland by the Central Bank of Ireland as an undertaking for collective investments in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities — "UCITS") Regulations, 2011 (S.I. No. 352 of 2011). The Manager of BNY Mellon Liquidity Funds plc is BNY Mellon Global Management Limited, 33 Sir John Rogerson's Quay, Dublin 2, Ireland. The Manager is approved as a management company and regulated by the Central Bank of Ireland under the European Communities (UCITS) Regulations, 2011 (S.I. No. 352 of 2011). **This is a financial promotion and is not intended as investment advice.** BNY Mellon Investment Management and its affiliates are not responsible for any subsequent investment advice given by non-affiliates based on the information contained herein. This document may not be used for the purpose of an offer or solicitation in any jurisdiction or in any circumstances in which such offer or solicitation is unlawful or not authorized. Any offer of securities may be made only by means of the Prospectus and/or Simplified Prospectus. No warranty is given as to the accuracy or completeness of the information contained herein and no liability is accepted for errors or omissions in such information. The information contained herein may be superseded at any time and without notice. BNY Mellon Investment Management, and its affiliates, do not undertake to revise or update this information in any way. An investment in the funds described herein involves certain risks. Prospective investors should ensure that they: (i) independently investigate the investment strategy and manager; (ii) understand the nature of the investment and the extent of their exposure to risk; (iii) have sufficient knowledge and experience to make their own legal, tax, accounting, and financial evaluation of the merits and risks of participating in an investment in the products described herein; (iv) consult with qualified investment, legal, and tax professionals before making any investment; and (v) consider the suitability of investing in the products described herein in light of their own circumstances and financial condition. **Neither the BNY Mellon Liquidity Funds plc nor any of its sub-funds has, or will be, registered in the U.S. under the Investment Company Act of 1940, and the shares in the sub-funds are not registered under the U.S. Securities Act of 1933.** Therefore, investors will not be entitled to the benefits of such registration(s). No assurance can be made that profits will be achieved or that substantial losses will not be incurred. **Investors should read the Prospectus and/or Simplified Prospectus before deciding to invest.** These documents can be obtained from BNY Mellon Global Management Limited or from MBSC Securities Corporation. This document is distributed to intermediaries or other financial professionals in the United States by BNY Mellon Fixed Income, a division of MBSC Securities Corporation located at 200 Park Avenue, New York, NY 10166, U.S.A. MBSC Securities Corporation, a sub-distributor of the BNY Mellon Liquidity Funds plc, is a registered broker-dealer and a member of FINRA. BNY Mellon Investment Management is one of the world's leading asset management organizations, encompassing BNY Mellon's affiliated investment management firms and global distribution companies, which include MBSC Securities Corporation, BNY Mellon Global Management Limited and The Dreyfus Corporation. The information contained herein may not be reproduced or redistributed in whole or in part without the written consent of MBSC Securities Corporation. BNY Mellon is the corporate brand for The Bank of New York Mellon Corporation.

