

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
December 31, 2018

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	992690371	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.95%	2-Jan-19	2-Jan-19	A-1+	P-1	550,000,000.00	550,000,000.00	5.08%	CA
REPO	992690536	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.95%	2-Jan-19	2-Jan-19	A-1+	P-1	1,200,000,000.00	1,200,000,000.00	11.07%	GB
REPO	992690553	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.95%	2-Jan-19	2-Jan-19	A-1+	P-1	547,000,000.00	547,000,000.00	5.05%	FR
REPO	992690473	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.93%	2-Jan-19	2-Jan-19	A-1+	P-1	250,000,000.00	250,000,000.00	2.31%	JP
REPO	992690623	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.95%	2-Jan-19	2-Jan-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.00%	JP
REPO	992690498	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.95%	2-Jan-19	2-Jan-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.00%	CA
REPO	992656992	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.48%	3-Jan-19	3-Jan-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.61%	CA
US912796RG64	912796RG6	UNITED STATES TREASURY BILL 0% 04/11/2019	U.S. TREAS BILL	0.00%	11-Apr-19	11-Apr-19	A-1+	P-1	300,000,000.00	298,029,166.66	2.75%	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	495,928,854.18	4.58%	US
US912796PK94	912796PK9	UNITED STATES TREASURY BILL 0% 01/03/2019	U.S. TREAS BILL	0.00%	3-Jan-19	3-Jan-19	A-1+	P-1	500,000,000.00	499,939,444.44	4.61%	US
US912796QS12	912796QS1	UNITED STATES TREASURY BILL 0% 01/10/2019	U.S. TREAS BILL	0.00%	10-Jan-19	10-Jan-19	A-1+	P-1	493,000,000.00	492,740,280.00	4.55%	US
US912796QT94	912796QT9	UNITED STATES TREASURY BILL 0% 01/17/2019	U.S. TREAS BILL	0.00%	17-Jan-19	17-Jan-19	A-1+	P-1	500,000,000.00	499,527,777.68	4.61%	US
US912796QY89	912796QY8	UNITED STATES TREASURY BILL 0% 02/21/2019	U.S. TREAS BILL	0.00%	21-Feb-19	21-Feb-19	A-1+	P-1	500,000,000.00	498,342,500.00	4.60%	US
US912796PT04	912796PT0	UNITED STATES TREASURY BILL 0% 02/28/2019	U.S. TREAS BILL	0.00%	28-Feb-19	28-Feb-19	A-1+	P-1	233,000,000.00	232,121,590.00	2.14%	US
US912796PX16	912796PX1	UNITED STATES TREASURY BILL 0% 03/28/2019	U.S. TREAS BILL	0.00%	28-Mar-19	28-Mar-19	A-1+	P-1	500,000,000.00	497,130,346.17	4.59%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.5%	31-Jan-19	30-Apr-19	A-1+	P-1	326,000,000.00	326,135,183.87	3.01%	US
US912828M19	912828M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.49%	31-Jan-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,173,407.87	2.31%	US
US912828B337	912828B33	UNITED STATES TREASURY NOTE/BOND 1.5% 01/31/2019	U.S. TREAS. NOTES	1.5%	31-Jan-19	31-Jan-19	A-1+	P-1	450,000,000.00	449,719,752.86	4.15%	US
US912828C244	912828C24	UNITED STATES TREASURY NOTE/BOND 1.5% 02/28/2019	U.S. TREAS. NOTES	1.5%	28-Feb-19	28-Feb-19	A-1+	P-1	150,000,000.00	149,823,558.71	1.38%	US
US912828WWV69	912828WWV	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	248,704,174.27	2.30%	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	250,605,689.26	2.31%	US
									10,849,000,000.00		100.00%	

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							S&P	Moody's				