BNY Mellon U.S. Treasury Fund Portfolio Holdings Report as at:  

January 31, 2018

<table>
<thead>
<tr>
<th>CUSIP</th>
<th>Description</th>
<th>Type</th>
<th>% Total Portfolio</th>
<th>Maturity</th>
<th>Rating</th>
<th>S&amp;P</th>
<th>Moodys</th>
<th>U.S. $ Par Amount</th>
<th>Country</th>
</tr>
</thead>
<tbody>
<tr>
<td>REPO</td>
<td>BANK OF NOVA SCOTIA/NEW YORK REPO</td>
<td>REPO-GOVERNMENT</td>
<td>1.00%</td>
<td>1-Feb-18</td>
<td>A-1+</td>
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<td>155,000,000.00</td>
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<td>REPO</td>
<td>BARCLAYS BANK PLC REPO</td>
<td>REPO-GOVERNMENT</td>
<td>14.20%</td>
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<td>REPO</td>
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<td>1.94%</td>
<td>1-Feb-18</td>
<td>A-1+</td>
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<td>REPO</td>
<td>CREDIT AGRICOLE CIB REPO</td>
<td>REPO-GOVERNMENT</td>
<td>12.64%</td>
<td>1-Feb-18</td>
<td>A-1+</td>
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<td>1,959,000,000.00</td>
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<td>REPO</td>
<td>MERRILL LYNCH PIERCE FENNER &amp; SMITH INC REPO.</td>
<td>REPO-GOVERNMENT</td>
<td>2.58%</td>
<td>1-Feb-18</td>
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<td>P-1</td>
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<td>400,000,000.00</td>
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<td>REPO</td>
<td>RBC DOMINION SECURITIES INC CN REPO.</td>
<td>REPO-GOVERNMENT</td>
<td>8.39%</td>
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<td>ROYAL</td>
<td>BANK OF CANADA NY BRANCH REPO</td>
<td>REPO-GOVERNMENT</td>
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<td>US912796LJ67</td>
<td>UNITED STATES TREASURY BILL 0% 02/01/20</td>
<td>U.S. TREAS BILL</td>
<td>0.65%</td>
<td>1-Feb-18</td>
<td>A-1+</td>
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<td>US912796NR65</td>
<td>UNITED STATES TREASURY BILL 0% 02/08/20</td>
<td>U.S. TREAS BILL</td>
<td>6.45%</td>
<td>8-Feb-18</td>
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<td>US912796NT22</td>
<td>UNITED STATES TREASURY BILL 0% 02/22/20</td>
<td>U.S. TREAS BILL</td>
<td>3.23%</td>
<td>22-Feb-18</td>
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<td>UNITED STATES TREASURY BILL 0% 03/15/20</td>
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<td>15-Mar-18</td>
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<td>UNITED STATES TREASURY BILL 0% 04/19/20</td>
<td>U.S. TREAS BILL</td>
<td>3.06%</td>
<td>19-Apr-18</td>
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<td>UNITED STATES TREASURY BILL 0% 05/31/20</td>
<td>U.S. TREAS BILL</td>
<td>1.28%</td>
<td>31-May-18</td>
<td>A-1+</td>
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<td>US912796P22</td>
<td>UNITED STATES TREASURY BILL 0% 06/07/20</td>
<td>U.S. TREAS BILL</td>
<td>1.93%</td>
<td>7-Jun-18</td>
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<td>US912796PM05</td>
<td>UNITED STATES TREASURY BILL 0% 06/28/20</td>
<td>U.S. TREAS BILL</td>
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<td>28-Jun-18</td>
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<td>US912796PN34</td>
<td>UNITED STATES TREASURY BILL 0% 07/05/20</td>
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<td>3.21%</td>
<td>5-Jul-18</td>
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<td>U.S. TREAS BILL</td>
<td>3.20%</td>
<td>12-Jul-18</td>
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<td>US912796PK22</td>
<td>UNITED STATES TREASURY BILL 0% 07/19/20</td>
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<td>3.84%</td>
<td>19-Jul-18</td>
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<td>US912796PS21</td>
<td>UNITED STATES TREASURY BILL 0% 08/02/20</td>
<td>U.S. TREAS BILL</td>
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<td>UNITED STATES TREASURY FLOATIN FRN 04/30/20</td>
<td>AFR</td>
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<td>US912828K31</td>
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<td>US912828RE27</td>
<td>UNITED STATES TREASURY NOTE/BOND 1.5% 08/31/20</td>
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