

**BNY Mellon US Treasury Fund Portfolio Holdings Report as at:**
**September 30, 2018**

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	991841386	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.24%	1-Oct-18	1-Oct-18	A-1+	P-1	1,500,000,000.00	1,500,000,000.00	13.67%	GB
REPO	991841641	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.20%	1-Oct-18	1-Oct-18	A-1+	P-1	100,000,000.00	100,000,000.00	0.91%	GB
REPO	991841432	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.24%	1-Oct-18	1-Oct-18	A-1+	P-1	332,000,000.00	332,000,000.00	3.03%	FR
REPO	991841505	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.24%	1-Oct-18	1-Oct-18	A-1+	P-1	350,000,000.00	350,000,000.00	3.19%	JP
REPO	991841529	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.25%	1-Oct-18	1-Oct-18	A-1+	P-1	600,000,000.00	600,000,000.00	5.47%	JP
REPO	991841547	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.20%	1-Oct-18	1-Oct-18	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	11.84%	CA
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	400,000,000.00	397,648,944.44	3.62%	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	496,812,499.33	4.53%	US
US912796QB86	912796QB8	UNITED STATES TREASURY BILL 0% 10/04/2018	U.S. TREAS BILL	0.00%	4-Oct-18	4-Oct-18	A-1+	P-1	300,000,000.00	299,952,000.00	2.73%	US
US912796NZ81	912796NZ8	UNITED STATES TREASURY BILL 0% 10/11/2018	U.S. TREAS BILL	0.00%	11-Oct-18	11-Oct-18	A-1+	P-1	500,000,000.00	499,738,541.67	4.55%	US
US912796QK85	912796QK8	UNITED STATES TREASURY BILL 0% 11/23/2018	U.S. TREAS BILL	0.00%	23-Nov-18	23-Nov-18	A-1+	P-1	1,000,000,000.00	996,970,902.77	9.08%	US
US912796QP72	912796QP7	UNITED STATES TREASURY BILL 0% 12/20/2018	U.S. TREAS BILL	0.00%	20-Dec-18	20-Dec-18	A-1+	P-1	500,000,000.00	497,700,000.00	4.53%	US
US912796QQ55	912796QQ5	UNITED STATES TREASURY BILL- W 0% 12/27/2018	U.S. TREAS BILL	0.00%	27-Dec-18	27-Dec-18	A-1+	P-1	1,145,000,000.00	1,139,181,844.97	10.38%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.26%	31-Oct-18	30-Apr-19	A-1+	P-1	326,000,000.00	326,239,695.76	2.97%	US
US912828M19	912828M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.25%	31-Oct-18	31-Jul-19	A-1+	P-1	250,000,000.00	250,249,016.99	2.28%	US
US912828T750	912828T75	UNITED STATES TREASURY FLOATIN FRN 10/31/2018	AFR	2.36%	31-Oct-18	31-Oct-18	A-1+	P-1	640,000,000.00	640,128,313.16	5.83%	US
US912828WD88	912828WD8	UNITED STATES TREASURY NOTE/BOND 1.25% 10/31/2018	U.S. TREAS. NOTES	1.25%	31-Oct-18	31-Oct-18	A-1+	P-1	900,000,000.00	899,469,753.65	8.20%	US
US912828B337	912828B33	UNITED STATES TREASURY NOTE/BOND 1.5% 01/31/2019	U.S. TREAS. NOTES	1.50%	31-Jan-19	31-Jan-19	A-1+	P-1	200,000,000.00	199,564,656.16	1.82%	US
US912828C244	912828C24	UNITED STATES TREASURY NOTE/BOND 1.5% 02/28/2019	U.S. TREAS. NOTES	1.50%	28-Feb-19	28-Feb-19	A-1+	P-1	150,000,000.00	149,543,686.33	1.36%	US
									10,993,000,000.00		99.99%	

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