

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
February 28, 2019

Weighted Average Maturity:
Weighted Average Life to Maturity:

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	993333600	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.6%	1-Mar-19	1-Mar-19	A-1+	P-1	905,000,000.00	905,000,000.00	7.68%	CA
REPO	993333620	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.55%	1-Mar-19	1-Mar-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.24%	GB
REPO	993333624	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.55%	1-Mar-19	1-Mar-19	A-1+	P-1	880,000,000.00	880,000,000.00	7.46%	GB
REPO	993333875	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.6%	1-Mar-19	1-Mar-19	A-1+	P-1	648,000,000.00	648,000,000.00	5.50%	FR
REPO	993333798	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.57%	1-Mar-19	1-Mar-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.54%	US
REPO	993333800	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.57%	1-Mar-19	1-Mar-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.24%	JP
REPO	993333816	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.56%	1-Mar-19	1-Mar-19	A-1+	P-1	1,600,000,000.00	1,600,000,000.00	13.57%	JP
REPO	993333833	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.55%	1-Mar-19	1-Mar-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	11.03%	CA
REPO	993333846	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.53%	1-Mar-19	1-Mar-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.85%	CA
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	495,328,055.58	4.20%	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	499,099,062.17	4.23%	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	299,191,958.33	2.54%	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	99,218,250.00	0.84%	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	594,595,333.34	5.04%	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	497,913,958.34	4.22%	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	600,162,022.35	5.09%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.49%	30-Apr-19	30-Apr-19	A-1+	P-1	926,000,000.00	926,136,627.47	7.85%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.48%	30-Apr-19	31-Jul-19	A-1+	P-1	547,000,000.00	547,190,873.77	4.64%	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	249,066,514.17	2.11%	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	250,339,005.18	2.12%	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.

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