

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
January 31, 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	993020772	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.55%	1-Feb-19	1-Feb-19	A-1+	P-1	1,035,000,000.00	1,035,000,000.00	7.81%	CA
REPO	993020595	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.55%	1-Feb-19	1-Feb-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	9.80%	GB
REPO	993020953	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.55%	1-Feb-19	1-Feb-19	A-1+	P-1	600,000,000.00	600,000,000.00	4.53%	GB
REPO	993021096	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.55%	1-Feb-19	1-Feb-19	A-1+	P-1	1,617,000,000.00	1,617,000,000.00	12.20%	FR
REPO	993020645	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.55%	1-Feb-19	1-Feb-19	A-1+	P-1	500,000,000.00	500,000,000.00	3.77%	JP
REPO	993020661	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.56%	1-Feb-19	1-Feb-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	9.80%	JP
REPO	993020668	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.55%	1-Feb-19	1-Feb-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	9.80%	CA
REPO	993020859	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.55%	1-Feb-19	1-Feb-19	A-1+	P-1	600,000,000.00	600,000,000.00	4.53%	CA
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	496,971,875.01	3.75%	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	593,448,888.89	4.48%	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	494,386,944.46	3.73%	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	499,350,000.00	3.77%	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	498,164,756.27	3.76%	US
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	298,640,125.00	2.25%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.47%	30-Apr-19	30-Apr-19	A-1+	P-1	926,200,000.00	926,200,386.94	6.99%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.46%	30-Apr-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,147,930.88	1.89%	US
US9128283B45	9128283B4	UNITED STATES TREASURY FLOATIN FRN 10/31/2019	AFR	2.45%	30-Apr-19	31-Oct-19	A-1+	P-1	300,000,000.00	300,096,290.99	2.26%	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	149,917,863.54	1.13%	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	248,894,556.25	1.88%	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	250,465,567.12	1.89%	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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