

**BNY Mellon US Treasury Fund Portfolio Holdings Report as at:**
**March 31, 2019**

**Weighted Average Maturity: 17.06**  
**Weighted Average Life to Maturity: 36.42**

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	993637618	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.6%	1-Apr-19	1-Apr-19	A-1+	P-1	990,000,000.00	990,000,000.00	7.99%	CA
REPO	993637196	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.6%	1-Apr-19	1-Apr-19	A-1+	P-1	1,225,000,000.00	1,225,000,000.00	9.89%	GB
REPO	993637469	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.6%	1-Apr-19	1-Apr-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.81%	GB
REPO	993637064	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.55%	1-Apr-19	1-Apr-19	A-1+	P-1	470,000,000.00	470,000,000.00	3.79%	FR
REPO	993637330	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.55%	1-Apr-19	1-Apr-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.42%	US
REPO	993637327	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.5%	1-Apr-19	1-Apr-19	A-1+	P-1	250,000,000.00	250,000,000.00	2.02%	JP
REPO	993637275	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.6%	1-Apr-19	1-Apr-19	A-1+	P-1	1,400,000,000.00	1,400,000,000.00	11.30%	JP
REPO	993637370	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.5%	1-Apr-19	1-Apr-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	10.49%	CA
REPO	993637354	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.55%	1-Apr-19	1-Apr-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.81%	CA
US912796UY34	912796UY3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	23-Apr-19	23-Apr-19	A-1+	P-1	500,000,000.00	499,248,333.35	4.03%	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	99,423,625.00	0.80%	US
US912796UV94	912796UV9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	2-Apr-19	2-Apr-19	A-1+	P-1	300,000,000.00	299,980,666.67	2.42%	US
US912796UW77	912796UW7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	9-Apr-19	9-Apr-19	A-1+	P-1	712,000,000.00	711,622,097.80	5.74%	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	299,802,916.67	2.42%	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	595,864,611.10	4.81%	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	496,370,000.02	4.01%	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	498,956,979.17	4.03%	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	600,141,437.54	4.84%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.49%	30-Apr-19	30-Apr-19	A-1+	P-1	957,000,000.00	957,067,117.39	7.72%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.48%	30-Apr-19	31-Jul-19	A-1+	P-1	697,000,000.00	697,173,287.37	5.63%	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	249,256,896.15	2.01%	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	250,198,883.04	2.02%	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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