

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
October 5, 2018

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	991924463	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.14%	9-Oct-18	9-Oct-18	A-1+	P-1	660,000,000.00	660,000,000.00	6.29%	GB
REPO	991924617	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.13%	9-Oct-18	9-Oct-18	A-1+	P-1	448,000,000.00	448,000,000.00	4.27%	FR
REPO	991924559	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.16%	9-Oct-18	9-Oct-18	A-1+	P-1	500,000,000.00	500,000,000.00	4.76%	JP
REPO	991924573	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.14%	9-Oct-18	9-Oct-18	A-1+	P-1	600,000,000.00	600,000,000.00	5.71%	JP
REPO	991924581	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.13%	9-Oct-18	9-Oct-18	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.38%	CA
US912796PK94	912796PK9	UNITED STATES TREASURY BILL 0% 01/03/2019	U.S. TREAS BILL	0.00%	3-Jan-19	3-Jan-19	A-1+	P-1	500,000,000.00	497,305,277.76	4.74%	US
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	397,765,333.33	3.79%	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	496,960,068.81	4.73%	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	499,869,270.83	4.76%	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	997,256,666.66	9.50%	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	497,843,750.00	4.74%	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	1,139,516,221.69	10.85%	US
US9128282M19	9128282M1	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	250,244,907.79	2.38%	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	640,106,927.64	6.10%	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	326,234,015.78	3.11%	US
US912828B337	912828B33	UNITED STATES TREASURY NOTE/BOND 1.5% 01/31/2019	U.S. TREAS. NOTES	1.5%	31-Jan-19	31-Jan-19	A-1+	P-1	200,000,000.00	199,582,498.12	1.90%	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	149,558,896.78	1.42%	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	899,558,128.06	8.57%	US
									10,519,000,000.00		100.00%	

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