

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
October 12, 2018

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	991981567	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.16%	15-Oct-18	15-Oct-18	A-1+	P-1	660,000,000.00	660,000,000.00	6.21%	GB
REPO	991981717	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.15%	15-Oct-18	15-Oct-18	A-1+	P-1	528,000,000.00	528,000,000.00	4.97%	FR
REPO	991981657	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.16%	15-Oct-18	15-Oct-18	A-1+	P-1	500,000,000.00	500,000,000.00	4.70%	JP
REPO	991981671	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.16%	15-Oct-18	15-Oct-18	A-1+	P-1	600,000,000.00	600,000,000.00	5.64%	JP
REPO	991981687	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.15%	15-Oct-18	15-Oct-18	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.23%	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	497,517,222.20	4.68%	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	397,928,277.78	3.74%	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	296,452,500.00	2.79%	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	997,656,736.11	9.39%	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	498,045,000.00	4.69%	US
US912796QQ55	912796QQ5	UNITED STATES TREASURY BILL 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	1,139,984,349.11	10.73%	US
US912796QT94	912796QT9	UNITED STATES TREASURY BILL- W 0% 01/17/2019	U.S. TREAS. BILL	0.00%	17-Jan-19	17-Jan-19	A-1+	P-1	500,000,000.00	497,166,666.08	4.68%	US
US912828M19	912828M19	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.29%	31-Oct-18	31-Jul-19	A-1+	P-1	250,000,000.00	250,239,154.93	2.35%	US
US912828T750	912828T75	UNITED STATES TREASURY FLOATIN FRN 10/31/2018	AFR	2.40%	31-Oct-18	31-Oct-18	A-1+	P-1	640,000,000.00	640,076,987.90	6.02%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.30%	31-Oct-18	30-Apr-19	A-1+	P-1	326,000,000.00	326,226,063.79	3.07%	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	199,607,476.86	1.88%	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	149,580,191.42	1.41%	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	250,967,294.79	2.36%	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	899,681,852.19	8.46%	US
									10,649,000,000.00		100.00%	

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