

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:

November 2, 2018

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	992177034	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.24%	5-Nov-18	5-Nov-18	A-1+	P-1	1,535,000,000.00	1,535,000,000.00	13.59%	GB
REPO	992171276	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.23%	5-Nov-18	5-Nov-18	A-1+	P-1	1,112,000,000.00	1,112,000,000.00	9.84%	FR
REPO	992171135	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.25%	5-Nov-18	5-Nov-18	A-1+	P-1	500,000,000.00	500,000,000.00	4.43%	JP
REPO	992177096	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.24%	5-Nov-18	5-Nov-18	A-1+	P-1	600,000,000.00	600,000,000.00	5.31%	JP
REPO	992171167	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.24%	5-Nov-18	5-Nov-18	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	11.51%	CA
US912796QK85	912796QK85	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	998,856,944.44	8.84%	US
US912796QP72	912796QP72	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	498,648,750.00	4.41%	US
US912796QQ55	912796QQ55	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	1,141,388,731.36	10.10%	US
US912796PK94	912796PK94	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	498,153,055.54	4.41%	US
US912796QS12	912796QS12	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	398,417,111.11	3.53%	US
US912796QT94	912796QT94	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	497,786,457.87	4.41%	US
US912796RG64	912796RG64	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	296,866,375.00	2.63%	US
US912796RJ04	912796RJ04	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	493,943,750.02	4.37%	US
US912828X547	912828X547	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.39%	31-Jan-19	30-Apr-19	A-1+	P-1	326,000,000.00	326,202,207.81	2.89%	US
US912828M19	912828M19	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.38%	31-Jan-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,221,896.32	2.21%	US
US912828B337	912828B337	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	450,000,000.00	449,168,600.14	3.98%	US
US912828C244	912828C244	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	149,644,075.33	1.32%	US
US912828KQ20	912828KQ20	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	250,872,373.34	2.22%	US
									11,318,000,000.00		100.00%	

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