

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:

December 7, 2018

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	992492722	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.28%	10-Dec-18	10-Dec-18	A-1+	P-1	909,000,000.00	909,000,000.00	2.83%	GB
REPO	992493063	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.28%	10-Dec-18	10-Dec-18	A-1+	P-1	1,824,000,000.00	1,824,000,000.00	2.17%	FR
REPO	992492591	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.29%	10-Dec-18	10-Dec-18	A-1+	P-1	750,000,000.00	750,000,000.00	7.88%	JP
REPO	992492606	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.28%	10-Dec-18	10-Dec-18	A-1+	P-1	600,000,000.00	600,000,000.00	15.81%	JP
REPO	992492621	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.28%	10-Dec-18	10-Dec-18	A-1+	P-1	1,700,000,000.00	1,700,000,000.00	6.50%	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	499,212,777.77	5.20%	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	399,231,833.33	14.73%	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	498,819,444.20	4.33%	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	497,562,500.00	3.46%	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	297,556,166.66	4.32%	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	495,121,354.18	4.31%	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	499,655,000.00	2.58%	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	1,143,729,368.45	4.29%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.45%	31-Jan-19	30-Apr-19	A-1+	P-1	326,000,000.00	326,162,447.84	4.33%	US
US912828M19	912828M19	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.44%	31-Jan-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,193,131.99	9.91%	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	450,000,000.00	449,495,555.14	3.90%	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	149,750,548.52	1.30%	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	250,714,170.92	2.17%	US
									11,554,000,000.00		100.00%	

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