

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
December 21, 2018

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	992615792	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.39%	24-Dec-18	24-Dec-18	A-1+	P-1	50,000,000.00	50,000,000.00	0.54%	CA
REPO	992615635	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.39%	24-Dec-18	24-Dec-18	A-1+	P-1	259,000,000.00	259,000,000.00	2.82%	GB
REPO	992615802	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.39%	24-Dec-18	24-Dec-18	A-1+	P-1	1,257,000,000.00	1,257,000,000.00	13.70%	FR
REPO	992615733	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.39%	24-Dec-18	24-Dec-18	A-1+	P-1	250,000,000.00	250,000,000.00	2.72%	JP
REPO	992615747	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.39%	24-Dec-18	24-Dec-18	A-1+	P-1	800,000,000.00	800,000,000.00	8.72%	JP
REPO	992615882	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.39%	24-Dec-18	24-Dec-18	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	14.17%	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	499,636,666.66	5.44%	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	399,557,722.22	4.35%	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	499,232,638.73	5.44%	US
US912796QY89	912796QY89	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	498,017,500.00	5.43%	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	297,832,083.33	3.25%	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	495,592,395.85	5.40%	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	1,144,665,623.28	12.47%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.46%	31-Jan-19	30-Apr-19	A-1+	P-1	326,000,000.00	326,146,543.85	3.55%	US
US912828M19	912828M19	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.45%	31-Jan-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,181,626.25	2.73%	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	449,626,337.14	4.90%	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	149,793,137.80	1.63%	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	250,650,889.95	2.73%	US
									9,187,000,000.00		100.00%	

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