

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
December 28, 2018

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	992666772	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.45%	31-Dec-18	31-Dec-18	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.59%	GB
REPO	992649560	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.45%	31-Dec-18	31-Dec-18	A-1+	P-1	809,000,000.00	809,000,000.00	7.84%	FR
REPO	992649499	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.44%	31-Dec-18	31-Dec-18	A-1+	P-1	250,000,000.00	250,000,000.00	2.42%	JP
REPO	992649509	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.45%	31-Dec-18	31-Dec-18	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.59%	JP
REPO	992666785	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.45%	31-Dec-18	31-Dec-18	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.59%	CA
REPO	992656992	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.48%	3-Jan-19	3-Jan-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.84%	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	499,848,611.11	4.84%	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	399,720,666.67	3.87%	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	499,439,235.99	4.84%	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	498,245,000.00	4.83%	US
US912796PX16	912796PX1	UNITED STATES TREASURY BILL 0% 03/28/2019	U.S. TREAS. BILL	0.00%	28-Mar-19	28-Mar-19	A-1+	P-1	500,000,000.00	497,030,241.96	4.82%	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	297,970,041.66	2.89%	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	495,827,916.68	4.80%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.50%	31-Jan-19	30-Apr-19	A-1+	P-1	326,000,000.00	326,138,591.86	3.16%	US
US912828M19	912828M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.49%	31-Jan-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,175,873.38	2.42%	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	449,691,728.14	4.36%	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	149,814,432.44	1.45%	US
US912828WW69	912828WW6	UNITED STATES TREASURY NOTE/BOND 1.63% 07/31/2019	U.S. TREAS. NOTES	1.63%	31-Jul-19	31-Jul-19	A-1+	P-1	250,000,000.00	248,685,750.21	2.41%	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	250,619,249.47	2.43%	US
									10,335,000,000.00		100.00%	

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