

**BNY Mellon US Treasury Fund Portfolio Holdings Report as at:**
**January 4, 2019**

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	992704993	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.42%	7-Jan-19	7-Jan-19	A-1+	P-1	635,000,000.00	635,000,000.00	6.24%	CA
REPO	992704784	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.43%	7-Jan-19	7-Jan-19	A-1+	P-1	800,000,000.00	800,000,000.00	7.87%	GB
REPO	992705027	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.43%	7-Jan-19	7-Jan-19	A-1+	P-1	428,000,000.00	428,000,000.00	4.21%	FR
REPO	992704864	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.42%	7-Jan-19	7-Jan-19	A-1+	P-1	250,000,000.00	250,000,000.00	2.46%	JP
REPO	992704899	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.43%	7-Jan-19	7-Jan-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.78%	JP
REPO	992704918	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.43%	7-Jan-19	7-Jan-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	12.78%	CA
REPO	992704925	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.42%	7-Jan-19	7-Jan-19	A-1+	P-1	1,000,000,000.00	1,000,000,000.00	9.83%	CA
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	493,000,000.00	492,855,711.11	4.85%	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	499,645,833.26	4.91%	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	498,472,500.00	4.90%	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	497,263,818.44	4.89%	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	298,108,000.00	2.93%	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	496,063,437.51	4.88%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.55%	31-Jan-19	30-Apr-19	A-1+	P-1	326,000,000.00	326,130,639.88	3.21%	US
US912828M19	912828M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.54%	31-Jan-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,170,120.51	2.46%	US
US912828B337	912828B33	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	449,757,119.14	4.42%	US
US912828C244	912828C24	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	149,835,727.08	1.47%	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	248,728,739.69	2.45%	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	250,587,608.99	2.46%	US
									10,182,000,000.00		100.00%	

Portfolio holdings are subject to change at any time without notice. This information is provided for illustrative purposes only and should not be construed as a recommendation to purchase or sell any security.

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