

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
January 11, 2019
Weighted Average Maturity: 33.24
Weighted Average Life to Maturity: 40.94

Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating S&P	Moodys	Par amount	Amortized cost	% Total Portfolio	Country
BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.38%	1/14/2019	1/14/2019	A-1+	P-1	1,035,000,000.00	1,035,000,000.00	9.35%	CA
BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.38%	1/14/2019	1/14/2019	A-1+	P-1	1,100,000,000.00	1,100,000,000.00	9.94%	GB
CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.37%	1/14/2019	1/14/2019	A-1+	P-1	1,174,000,000.00	1,174,000,000.00	10.61%	FR
MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.38%	1/14/2019	1/14/2019	A-1+	P-1	500,000,000.00	500,000,000.00	4.52%	JP
NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.38%	1/14/2019	1/14/2019	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	11.75%	JP
RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.38%	1/14/2019	1/14/2019	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	11.75%	CA
ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.37%	1/14/2019	1/14/2019	A-1+	P-1	100,000,000.00	100,000,000.00	0.90%	CA
UNITED STATES TREASURY BILL 0% 01/17/2019	U.S. TREAS BILL	0.00%	1/17/2019	1/17/2019	A-1+	P-1	500,000,000.00	499,852,430.53	4.52%	US
UNITED STATES TREASURY BILL 0% 02/21/2019	U.S. TREAS BILL	0.00%	2/21/2019	2/21/2019	A-1+	P-1	500,000,000.00	498,700,000.00	4.51%	US
UNITED STATES TREASURY BILL 0% 03/28/2019	U.S. TREAS BILL	0.00%	3/28/2019	3/28/2019	A-1+	P-1	500,000,000.00	497,497,394.92	4.50%	US
UNITED STATES TREASURY BILL 0% 04/11/2019	U.S. TREAS BILL	0.00%	4/11/2019	4/11/2019	A-1+	P-1	300,000,000.00	298,245,958.33	2.69%	US
UNITED STATES TREASURY BILL 0% 05/02/2019	U.S. TREAS BILL	0.00%	5/2/2019	5/2/2019	A-1+	P-1	500,000,000.00	496,298,958.35	4.48%	US
US TSY BIL 0% USUSD 11/07/19 USD	U.S. TREAS BILL	0.00%	7/11/2019	7/11/2019	A-1+	P-1	600,000,000.00	592,629,999.99	5.35%	US
UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.48%	1/31/2019	7/31/2019	A-1+	P-1	250,000,000.00	250,164,367.65	2.26%	US
UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.49%	1/31/2019	4/30/2019	A-1+	P-1	326,000,000.00	326,122,687.89	2.95%	US
UNITED STATES TREASURY NOTE/BOND 1.5% 01/31/2019	U.S. TREAS. NOTES	1.5%	1/31/2019	1/31/2019	A-1+	P-1	450,000,000.00	449,822,510.14	4.06%	US
UNITED STATES TREASURY NOTE/BOND 1.5% 02/28/2019	U.S. TREAS. NOTES	1.5%	2/28/2019	2/28/2019	A-1+	P-1	150,000,000.00	149,857,021.72	1.35%	US
UNITED STATES TREASURY NOTE/BOND 1.63% 07/31/2019	U.S. TREAS. NOTES	1.63%	7/31/2019	7/31/2019	A-1+	P-1	250,000,000.00	248,771,729.17	2.25%	US
UNITED STATES TREASURY NOTE/BOND 3.13% 05/15/2019	U.S. TREAS. NOTES	3.13%	5/15/2019	5/15/2019	A-1+	P-1	250,000,000.00	250,555,968.50	2.26%	US

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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