

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
January 25, 2019

Weighted Average Maturity:
Weighted Average Life to Maturity:

ISIN	CUSIP	Description	Type	Coupon			Rating		Par amount	Amortized Cost	% Total Portfolio	Country
				Rate	Reset Date	Maturity Date	S&P	Moody's				
REPO	992947916	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.38%	28-Jan-19	28-Jan-19	A-1+	P-1	1,035,000,000.00	1,035,000,000.00	8.52%	CA
REPO	992947323	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.38%	28-Jan-19	28-Jan-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	10.70%	GB
REPO	992947235	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.38%	28-Jan-19	28-Jan-19	A-1+	P-1	1,457,000,000.00	1,457,000,000.00	11.99%	FR
REPO	992947469	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.39%	28-Jan-19	28-Jan-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.12%	JP
REPO	992947495	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.38%	28-Jan-19	28-Jan-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	10.70%	JP
REPO	992947522	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.38%	28-Jan-19	28-Jan-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	10.70%	CA
REPO	992947514	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.38%	28-Jan-19	28-Jan-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.82%	CA
US912796RZ46	912796RZ4	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	11-Jul-19	11-Jul-19	A-1+	P-1	600,000,000.00	593,203,222.21	4.88%	US
US912796QR39	912796QR3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	18-Jul-19	18-Jul-19	A-1+	P-1	500,000,000.00	494,185,277.80	4.07%	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	499,155,000.00	4.11%	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	497,964,547.86	4.10%	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	298,521,875.00	2.46%	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	496,770,000.01	4.09%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.47%	31-Jan-19	30-Apr-19	A-1+	P-1	926,000,000.00	926,212,897.89	7.62%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.46%	31-Jan-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,152,861.91	2.06%	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	449,953,292.14	3.70%	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	149,899,610.99	1.23%	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	248,857,708.13	2.05%	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	250,492,687.53	2.06%	US
									11,085,000,000.00		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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