

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
February 1, 2019
Weighted Average Maturity:
Weighted Average Life to Maturity:

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	993035131	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.43%	4-Feb-19	4-Feb-19	A-1+	P-1	1,035,000,000.00	1,035,000,000.00	7.82%	CA
REPO	993034581	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.44%	4-Feb-19	4-Feb-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	9.82%	GB
REPO	993034909	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.44%	4-Feb-19	4-Feb-19	A-1+	P-1	500,000,000.00	500,000,000.00	3.78%	GB
REPO	993039815	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.43%	4-Feb-19	4-Feb-19	A-1+	P-1	1,294,000,000.00	1,294,000,000.00	9.78%	FR
REPO	993034705	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.45%	4-Feb-19	4-Feb-19	A-1+	P-1	500,000,000.00	500,000,000.00	3.78%	JP
REPO	993034721	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.44%	4-Feb-19	4-Feb-19	A-1+	P-1	1,700,000,000.00	1,700,000,000.00	12.84%	JP
REPO	993034736	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.44%	4-Feb-19	4-Feb-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	9.82%	CA
REPO	993034743	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.43%	4-Feb-19	4-Feb-19	A-1+	P-1	600,000,000.00	600,000,000.00	4.53%	CA
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	497,005,520.84	3.75%	US
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	593,489,833.31	4.48%	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	494,420,555.58	3.74%	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	499,382,500.00	3.77%	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	498,198,124.34	3.76%	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	298,659,833.33	2.26%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.46%	30-Apr-19	30-Apr-19	A-1+	P-1	926,000,000.00	926,198,109.83	7.00%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.45%	30-Apr-19	31-Jul-19	A-1+	P-1	250,000,000.00	250,147,109.04	1.89%	US
US9128283B45	9128283B4	UNITED STATES TREASURY FLOATIN FRN 10/31/2019	AFR	2.44%	30-Apr-19	31-Oct-19	A-1+	P-1	300,000,000.00	300,095,936.98	2.27%	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	149,920,905.63	1.13%	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	248,900,697.60	1.88%	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	250,461,047.05	1.89%	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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