

**BNY Mellon US Treasury Fund Portfolio Holdings Report as at:**
**February 15, 2019**

**Weighted Average Maturity: 28**  
**Weighted Average Life to Maturity: 54**

ISIN	CUSIP	Description	Type	Coupon		Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
				Rate	Reset Date		S&P	Moody's				
REPO	993199147	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.41%	19-Feb-19	19-Feb-19	A-1+	P-1	905,000,000.00	905,000,000.00	7.71%	CA
REPO	993199527	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.42%	19-Feb-19	19-Feb-19	A-1+	P-1	880,000,000.00	880,000,000.00	7.50%	GB
REPO	993199493	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.41%	19-Feb-19	19-Feb-19	A-1+	P-1	96,000,000.00	96,000,000.00	0.82%	FR
REPO	993199285	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.41%	19-Feb-19	19-Feb-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.56%	US
REPO	993199287	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.42%	19-Feb-19	19-Feb-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.26%	JP
REPO	993199315	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.41%	19-Feb-19	19-Feb-19	A-1+	P-1	1,600,000,000.00	1,600,000,000.00	13.63%	JP
REPO	993199332	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.41%	19-Feb-19	19-Feb-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	11.07%	CA
REPO	993199345	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.4%	19-Feb-19	19-Feb-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.85%	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	497,476,562.51	4.24%	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	594,063,055.55	5.06%	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	494,891,111.12	4.22%	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	1,000,000,000.00	999,675,694.44	8.51%	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	498,665,277.29	4.25%	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	298,935,750.00	2.55%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.48%	30-Apr-19	30-Apr-19	A-1+	P-1	926,000,000.00	926,166,230.08	7.89%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.47%	30-Apr-19	31-Jul-19	A-1+	P-1	500,000,000.00	500,196,910.20	4.26%	US
US9128283B45	9128283B4	UNITED STATES TREASURY FLOATIN FRN 10/31/2019	AFR	2.46%	30-Apr-19	31-Oct-19	A-1+	P-1	600,000,000.00	600,170,654.68	5.11%	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	149,963,494.91	1.28%	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	248,986,676.56	2.12%	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	250,397,766.08	2.13%	US
<b>11,085,000,000.00</b>										<b>100.00%</b>		

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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