

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
February 22, 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	993262375	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.36%	25-Feb-19	25-Feb-19	A-1+	P-1	838,000,000.00	838,000,000.00	6.83%	CA
REPO	993262394	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.37%	25-Feb-19	25-Feb-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.08%	GB
REPO	993262397	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.37%	25-Feb-19	25-Feb-19	A-1+	P-1	880,000,000.00	880,000,000.00	7.18%	GB
REPO	993262599	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.36%	25-Feb-19	25-Feb-19	A-1+	P-1	1,183,000,000.00	1,183,000,000.00	9.65%	FR
REPO	993262513	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.37%	25-Feb-19	25-Feb-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.45%	US
REPO	993262515	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.38%	25-Feb-19	25-Feb-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.08%	JP
REPO	993262539	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.37%	25-Feb-19	25-Feb-19	A-1+	P-1	1,600,000,000.00	1,600,000,000.00	13.05%	JP
REPO	993262560	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.37%	25-Feb-19	25-Feb-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	10.60%	CA
REPO	993262573	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.36%	25-Feb-19	25-Feb-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.82%	CA
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	299,073,708.33	2.44%	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	497,712,083.34	4.06%	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	594,349,666.65	4.85%	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	495,126,388.90	4.04%	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	498,898,853.76	4.07%	US
US9128283B45	9128283B4	UNITED STATES DEPARTMENT OF THE TREASURY	AFR	2.46%	30-Apr-19	31-Oct-19	A-1+	P-1	600,000,000.00	600,166,006.51	4.89%	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	926,150,290.21	7.55%	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	500,188,556.43	4.08%	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	149,984,789.54	1.22%	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	249,029,666.04	2.03%	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	250,366,125.60	2.04%	US
									11,085,000,000.00		100.00%	

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