

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:

March 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	993345745	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.36%	4-Mar-19	4-Mar-19	A-1+	P-1	905,000,000.00	905,000,000.00	7.72%	CA
REPO	993345769	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.36%	4-Mar-19	4-Mar-19	A-1+	P-1	880,000,000.00	880,000,000.00	7.51%	GB
REPO	993348026	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.36%	4-Mar-19	4-Mar-19	A-1+	P-1	1,076,000,000.00	1,076,000,000.00	9.18%	FR
REPO	993345887	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.36%	4-Mar-19	4-Mar-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.56%	US
REPO	993345889	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.38%	4-Mar-19	4-Mar-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.27%	JP
REPO	993347958	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.36%	4-Mar-19	4-Mar-19	A-1+	P-1	1,600,000,000.00	1,600,000,000.00	13.65%	JP
REPO	993347975	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.37%	4-Mar-19	4-Mar-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	11.09%	CA
REPO	993347988	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.36%	4-Mar-19	4-Mar-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.85%	CA
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	499,132,430.24	4.26%	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	497,947,604.17	4.25%	US
US912796RG64	912796RG6	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	11-Apr-19	11-Apr-19	A-1+	P-1	300,000,000.00	299,211,666.67	2.55%	US
US912796RV32	912796RV3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	27-Jun-19	27-Jun-19	A-1+	P-1	100,000,000.00	99,224,875.00	0.85%	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	594,636,277.76	5.07%	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	495,361,666.68	4.23%	US
US9128283B45	9128283B4	UNITED STATES DEPARTMENT OF THE TREASURY	AFR	2.47%	30-Apr-19	31-Oct-19	A-1+	P-1	600,000,000.00	600,161,358.32	5.12%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.49%	30-Apr-19	30-Apr-19	A-1+	P-1	926,000,000.00	926,134,350.33	7.90%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.48%	30-Apr-19	31-Jul-19	A-1+	P-1	547,000,000.00	547,189,618.01	4.67%	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	249,072,655.52	2.13%	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	250,334,485.12	2.14%	US
									11,085,000,000.00		100.00%	

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