

**BNY Mellon US Treasury Fund Portfolio Holdings Report as at:**
**March 8, 2019**
**Weighted Average Maturity: 22**
**Weighted Average Life to Maturity: 44**

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Ammortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	993424964	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.36%	11-Mar-19	11-Mar-19	A-1+	P-1	905,000,000.00	905,000,000.00	7.38%	CA
REPO	993424982	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.36%	11-Mar-19	11-Mar-19	A-1+	P-1	1,180,000,000.00	1,180,000,000.00	9.63%	GB
REPO	993425193	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.36%	11-Mar-19	11-Mar-19	A-1+	P-1	1,315,000,000.00	1,315,000,000.00	10.73%	FR
REPO	993425105	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.36%	11-Mar-19	11-Mar-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.45%	US
REPO	993425107	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.37%	11-Mar-19	11-Mar-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.08%	JP
REPO	993425129	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.36%	11-Mar-19	11-Mar-19	A-1+	P-1	1,600,000,000.00	1,600,000,000.00	13.05%	JP
REPO	993425146	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.37%	11-Mar-19	11-Mar-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	10.60%	CA
REPO	993425157	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.36%	11-Mar-19	11-Mar-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.82%	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	499,366,006.71	4.07%	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	498,183,125.00	4.06%	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	299,349,625.00	2.44%	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	99,271,250.00	0.81%	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	594,922,888.89	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	495,596,944.46	4.04%	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	600,156,710.14	4.90%	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	926,118,410.46	7.55%	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	547,180,827.78	4.46%	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	249,115,645.00	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	250,302,844.63	2.04%	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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