

## BNY Mellon US Treasury Fund Portfolio Holdings Report as at:

March 15, 2019

Weighted Average Maturity: 22

Weighted Average Life to Maturity: 46

ISIN	CUSIP	Description	Type	Coupon		Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
				Rate	Reset Date		S&P	Moody's				
REPO	993512247	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.42%	18-Mar-19	18-Mar-19	A-1+	P-1	865,000,000.00	865,000,000.00	7.46%	CA
REPO	993512356	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.43%	18-Mar-19	18-Mar-19	A-1+	P-1	1,050,000,000.00	1,050,000,000.00	9.06%	GB
REPO	993512304	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.42%	18-Mar-19	18-Mar-19	A-1+	P-1	833,000,000.00	833,000,000.00	7.19%	FR
REPO	993512043	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.43%	18-Mar-19	18-Mar-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.59%	US
REPO	993512045	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.44%	18-Mar-19	18-Mar-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.31%	JP
REPO	993512061	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.43%	18-Mar-19	18-Mar-19	A-1+	P-1	1,400,000,000.00	1,400,000,000.00	12.08%	JP
REPO	993512078	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.41%	18-Mar-19	18-Mar-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	11.22%	CA
REPO	993512089	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.41%	18-Mar-19	18-Mar-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.86%	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	499,599,583.19	4.31%	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	498,418,645.84	4.30%	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	299,487,583.33	2.58%	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	99,317,625.00	0.86%	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	595,209,500.00	5.14%	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	495,832,222.24	4.28%	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	600,152,061.96	5.18%	US
US912828X547	912828X54	UNITED STATES TREASURY FLOATIN FRN 04/30/2019	AFR	2.49%	30-Apr-19	30-Apr-19	A-1+	P-1	957,000,000.00	957,104,147.67	8.26%	US
US9128282M19	9128282M1	UNITED STATES TREASURY FLOATIN FRN 07/31/2019	AFR	2.48%	30-Apr-19	31-Jul-19	A-1+	P-1	697,000,000.00	697,196,201.40	6.02%	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	249,158,634.48	2.15%	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	250,271,204.15	2.16%	US
									11,085,000,000.00		100.00%	

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