



BNY Mellon US Treasury Fund Portfolio Holdings Report as at:

March 22, 2019

Weighted Average Maturity: 19.96
 Weighted Average Life to Maturity: 40.89

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	993565275	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	2.38%	25-Mar-19	25-Mar-19	A-1+	P-1	995,000,000.00	995,000,000.00	8.00%	CA
REPO	993564851	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	2.38%	25-Mar-19	25-Mar-19	A-1+	P-1	1,150,000,000.00	1,150,000,000.00	9.25%	GB
REPO	993564762	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	2.38%	25-Mar-19	25-Mar-19	A-1+	P-1	943,000,000.00	943,000,000.00	7.59%	FR
REPO	993565019	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.	REPO-GOVERNMENT	2.38%	25-Mar-19	25-Mar-19	A-1+	P-1	300,000,000.00	300,000,000.00	2.41%	US
REPO	993565015	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	2.38%	25-Mar-19	25-Mar-19	A-1+	P-1	500,000,000.00	500,000,000.00	4.02%	JP
REPO	993564705	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	2.38%	25-Mar-19	25-Mar-19	A-1+	P-1	1,400,000,000.00	1,400,000,000.00	11.26%	JP
REPO	993565080	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	2.37%	25-Mar-19	25-Mar-19	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	10.46%	CA
REPO	993565069	ROYAL BANK OF CANADA NY BRANCH REPO	REPO-GOVERNMENT	2.37%	25-Mar-19	25-Mar-19	A-1+	P-1	100,000,000.00	100,000,000.00	0.80%	CA
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	496,067,500.02	3.99%	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	499,833,159.66	4.02%	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	299,625,541.67	2.41%	US
US912796UY34	912796UY3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	23-Apr-19	23-Apr-19	A-1+	P-1	500,000,000.00	499,043,333.35	4.01%	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	99,364,000.00	0.80%	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	595,496,111.10	4.79%	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	498,654,166.67	4.01%	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	600,147,413.78	4.83%	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	957,087,946.92	7.70%	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	697,186,176.51	5.61%	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	249,201,623.96	2.00%	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	250,239,563.66	2.01%	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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ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
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