

## BNY Mellon US Treasury Fund Portfolio Holdings Report as at: January 3, 2020

Weighted Average Maturity: **16.18**  
Weighted Average Life to Maturity: **33.63**

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	996174849	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	1.52%	6-Jan-20	6-Jan-20	A-1+	P-1	1,320,000,000.00	1,320,000,000.00	10.34%	CA
REPO	996174870	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	1.52%	6-Jan-20	6-Jan-20	A-1+	P-1	500,000,000.00	500,000,000.00	3.92%	GB
REPO	996177674	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	1.5%	6-Jan-20	6-Jan-20	A-1+	P-1	400,000,000.00	400,000,000.00	3.13%	GB
REPO	996174896	BOFA SECURITIES INC REPO	REPO-GOVERNMENT	1.52%	6-Jan-20	6-Jan-20	A-1+	P-1	1,250,000,000.00	1,250,000,000.00	9.79%	US
REPO	996190073	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	1.52%	6-Jan-20	6-Jan-20	A-1+	P-1	173,000,000.00	173,000,000.00	1.35%	FR
REPO	996175033	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	1.53%	6-Jan-20	6-Jan-20	A-1+	P-1	150,000,000.00	150,000,000.00	1.17%	JP
REPO	996175061	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	1.52%	6-Jan-20	6-Jan-20	A-1+	P-1	550,000,000.00	550,000,000.00	4.31%	JP
REPO	996175092	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	1.52%	6-Jan-20	6-Jan-20	A-1+	P-1	1,750,000,000.00	1,750,000,000.00	13.71%	CA
US912796WP09	912796WP0	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	21-Jan-20	21-Jan-20	A-1+	P-1	250,000,000.00	249,819,375.00	1.96%	US
US912796TC33	912796TC3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	23-Jan-20	23-Jan-20	A-1+	P-1	500,000,000.00	499,571,180.55	3.91%	US
US912796WM77	912796WM7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	7-Jan-20	7-Jan-20	A-1+	P-1	750,000,000.00	749,906,666.66	5.87%	US
US912796TA76	912796TA7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	9-Jan-20	9-Jan-20	A-1+	P-1	250,000,000.00	249,942,708.33	1.96%	US
US912796TE98	912796TE9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	6-Feb-20	6-Feb-20	A-1+	P-1	800,000,000.00	798,628,208.33	6.25%	US
US912796TG47	912796TG4	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	20-Feb-20	20-Feb-20	A-1+	P-1	400,000,000.00	399,036,500.00	3.13%	US
US912796TK58	912796TK5	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	12-Mar-20	12-Mar-20	A-1+	P-1	150,000,000.00	149,492,833.34	1.17%	US
US912796TL32	912796TL3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	19-Mar-20	19-Mar-20	A-1+	P-1	500,000,000.00	498,052,083.33	3.90%	US
US912796TQ29	912796TQ2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	9-Apr-20	9-Apr-20	A-1+	P-1	250,000,000.00	248,910,000.01	1.95%	US
US912796WT21	912796WT2	US TSY BIL 0% USUSD 18/02/20 USD	U.S. TREAS. BILL	0.00%	18-Feb-20	18-Feb-20	A-1+	P-1	250,000,000.00	249,515,625.00	1.95%	US
US9128283T52	9128283T5	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.53%	31-Jan-20	31-Jan-20	A-1+	P-1	600,000,000.00	599,952,131.64	4.70%	US
US9128284K35	9128284K3	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.56%	31-Jan-20	30-Apr-20	A-1+	P-1	518,000,000.00	517,823,029.08	4.06%	US
US912828Y537	912828Y53	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.57%	31-Jan-20	31-Jul-20	A-1+	P-1	700,000,000.00	699,576,477.44	5.48%	US
US912828MP29	912828MP2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	3.63%	15-Feb-20	15-Feb-20	A-1+	P-1	200,000,000.00	200,441,192.62	1.57%	US
US9128283Y48	9128283Y4	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.25%	29-Feb-20	29-Feb-20	A-1+	P-1	200,000,000.00	200,177,157.38	1.57%	US
US912828UQ10	912828UQ1	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	1.25%	29-Feb-20	29-Feb-20	A-1+	P-1	250,000,000.00	249,735,899.39	1.96%	US
US912828UL23	912828UL2	UNITED STATES TREASURY NOTE/BOND 1.38% 01/31/2020	U.S. TREAS. NOTES	1.38%	31-Jan-20	31-Jan-20	A-1+	P-1	115,000,000.00	114,981,658.11	0.90%	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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							S&P	Moody's				

