



BNY Mellon US Treasury Fund Portfolio Holdings Report as at: January 16, 2020

Weighted Average Maturity: 19.22
Weighted Average Life to Maturity: 33.82

ISIN	CUSIP	Description	Type	Coupon Rate	Date	Maturity Date	Rating		Par amount	Ammortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	996259668	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	1.52%	13-Jan-20	13-Jan-20	A-1+	P-1	1,566,000,000.00	1,566,000,000.00	10.88%	CA
REPO	996239616	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	1.52%	13-Jan-20	13-Jan-20	A-1+	P-1	500,000,000.00	500,000,000.00	3.47%	GB
REPO	996255426	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	1.52%	13-Jan-20	13-Jan-20	A-1+	P-1	1,000,000,000.00	1,000,000,000.00	6.94%	GB
REPO	996239865	BOFA SECURITIES INC REPO.	REPO-GOVERNMENT	1.52%	13-Jan-20	13-Jan-20	A-1+	P-1	1,250,000,000.00	1,250,000,000.00	8.68%	US
REPO	996239664	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	1.52%	13-Jan-20	13-Jan-20	A-1+	P-1	1,488,000,000.00	1,488,000,000.00	10.33%	FR
REPO	996239773	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	1.53%	13-Jan-20	13-Jan-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.74%	JP
REPO	996239812	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	1.52%	13-Jan-20	13-Jan-20	A-1+	P-1	550,000,000.00	550,000,000.00	3.82%	JP
REPO	996239785	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	1.52%	13-Jan-20	13-Jan-20	A-1+	P-1	1,750,000,000.00	1,750,000,000.00	12.15%	CA
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	798,919,194.45	5.55%	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	399,180,000.00	2.77%	US
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	249,893,750.00	1.74%	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	499,729,166.67	3.47%	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	149,545,041.67	1.04%	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	498,233,888.89	3.46%	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	248,989,479.17	1.73%	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	249,590,972.22	1.73%	US
US9128283T52	9128283T5	UNITED STATES DEPARTMENT OF THE TREASURY	REASURY FLOATING RA	1.53%	31-Jan-20	31-Jan-20	A-1+	P-1	600,000,000.00	599,964,541.96	4.17%	US
US9128284K35	9128284K3	UNITED STATES DEPARTMENT OF THE TREASURY	REASURY FLOATING RA	1.56%	31-Jan-20	30-Apr-20	A-1+	P-1	518,000,000.00	517,833,617.08	3.60%	US
US912828Y537	912828Y53	UNITED STATES DEPARTMENT OF THE TREASURY	REASURY FLOATING RA	1.57%	31-Jan-20	31-Jul-20	A-1+	P-1	700,000,000.00	699,590,662.40	4.86%	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	200,367,660.52	1.39%	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	200,155,012.70	1.39%	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	249,768,911.97	1.73%	US
US9128285B27	9128285B2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.75%	30-Sep-20	30-Sep-20	A-1+	P-1	200,000,000.00	201,621,797.47	1.40%	US
US912828UL23	912828UL2	JNITED 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	114,986,413.42	0.80%	US
US9128282V18	9128282V1	JNITED STATES TREASURY NOTE/BOND 1.38% 09/15/2020	U.S. TREAS. NOTES	1.38%	15-Sep-20	15-Sep-20	A-1+	P-1	167,300,000.00	167,049,402.93	1.16%	US
#####											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	Date	Maturity Date	Rating		Par amount	Ammortized Cost	% Total Portfolio	Country
							S&P	Moody's				
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