

**BNY Mellon US Treasury Fund Portfolio Holdings Report as at:**
**February 7, 2020**

**Weighted Average Maturity:**  
**Weighted Average Life to Maturity:**

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	996515057	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	1.56%	10-Feb-20	10-Feb-20	A-1+	P-1	1,647,000,000.00	1,647,000,000.00	12.27%	CA
REPO	996515070	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	1.56%	10-Feb-20	10-Feb-20	A-1+	P-1	400,000,000.00	400,000,000.00	2.98%	GB
REPO	996515079	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	1.56%	10-Feb-20	10-Feb-20	A-1+	P-1	1,000,000,000.00	1,000,000,000.00	7.45%	GB
REPO	996515091	BOFA SECURITIES INC REPO	REPO-GOVERNMENT	1.56%	10-Feb-20	10-Feb-20	A-1+	P-1	1,250,000,000.00	1,250,000,000.00	9.31%	US
REPO	996515270	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	1.56%	10-Feb-20	10-Feb-20	A-1+	P-1	1,132,000,000.00	1,132,000,000.00	8.43%	FR
REPO	996515183	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	1.57%	10-Feb-20	10-Feb-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.86%	JP
REPO	996515200	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	1.56%	10-Feb-20	10-Feb-20	A-1+	P-1	550,000,000.00	550,000,000.00	4.10%	JP
REPO	996515219	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	1.56%	10-Feb-20	10-Feb-20	A-1+	P-1	1,450,000,000.00	1,450,000,000.00	10.80%	CA
US912796WU93	912796WU9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	25-Feb-20	25-Feb-20	A-1+	P-1	500,000,000.00	499,643,472.24	3.72%	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	149,753,875.00	1.12%	US
US912796WT21	912796WT2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	18-Feb-20	18-Feb-20	A-1+	P-1	250,000,000.00	249,892,361.12	1.86%	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	399,754,000.00	2.98%	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	498,961,111.11	3.72%	US
US912796XC86	912796XC8	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	24-Mar-20	24-Mar-20	A-1+	P-1	500,000,000.00	499,050,001.79	3.72%	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	249,307,395.84	1.86%	US
US912796SM24	912796SM2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	23-Apr-20	23-Apr-20	A-1+	P-1	500,000,000.00	498,427,083.35	3.71%	US
US9128284K35	9128284K3	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.59%	30-Apr-20	30-Apr-20	A-1+	P-1	518,000,000.00	517,875,969.10	3.86%	US
US912828Y537	912828Y53	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.6%	30-Apr-20	31-Jul-20	A-1+	P-1	700,000,000.00	699,647,402.27	5.21%	US
US9128285H96	9128285H9	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.6%	30-Apr-20	31-Oct-20	A-1+	P-1	185,000,000.00	184,965,850.35	1.38%	US
US9128285Y20	9128285Y2	US TREASURY FRN FRN USUSD 31/01/21 USD	TREASURY FLOATING RATE	1.67%	30-Apr-20	31-Jan-21	A-1+	P-1	150,000,000.00	150,081,064.62	1.12%	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	200,073,532.10	1.49%	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	200,066,434.02	1.49%	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	249,900,962.27	1.86%	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	325,000,000.00	327,358,864.81	2.44%	US
US9128282V18	9128282V1	UNITED 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	167,077,696.15	1.24%	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				

