

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
March 6, 2020

Weighted Average Maturity: 21.91
Weighted Average Life to Maturity: 51.51

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	996772393	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	1.08%	9-Mar-20	9-Mar-20	A-1+	P-1	1,347,000,000.00	1,347,000,000.00	9.77%	CA
REPO	996771829	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	1.08%	9-Mar-20	9-Mar-20	A-1+	P-1	1,000,000,000.00	1,000,000,000.00	7.26%	GB
REPO	996784571	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	1.08%	9-Mar-20	9-Mar-20	A-1+	P-1	100,000,000.00	100,000,000.00	0.73%	GB
REPO	996771941	BOFA SECURITIES INC REPO.	REPO-GOVERNMENT	1.08%	9-Mar-20	9-Mar-20	A-1+	P-1	950,000,000.00	950,000,000.00	6.89%	US
REPO	996791397	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	1.07%	9-Mar-20	9-Mar-20	A-1+	P-1	1,380,000,000.00	1,380,000,000.00	10.01%	FR
REPO	996771889	MIZUHO SECURITIES USA LLC REPO	REPO-GOVERNMENT	1.08%	9-Mar-20	9-Mar-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.81%	JP
REPO	996771900	NOMURA SECURITIES INT. INC. REPO	REPO-GOVERNMENT	1.08%	9-Mar-20	9-Mar-20	A-1+	P-1	550,000,000.00	550,000,000.00	3.99%	JP
REPO	996771909	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	1.08%	9-Mar-20	9-Mar-20	A-1+	P-1	1,450,000,000.00	1,450,000,000.00	10.52%	CA
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	499,641,111.79	3.63%	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	249,625,312.50	1.81%	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	900,000,000.00	899,798,819.45	6.53%	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	499,688,333.33	3.63%	US
US912796C228	912796C22	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	21-Apr-20	21-Apr-20	A-1+	P-1	500,000,000.00	499,018,750.01	3.62%	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	499,014,305.57	3.62%	US
US912796TW96	912796TW9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	28-May-20	28-May-20	A-1+	P-1	750,000,000.00	747,446,041.65	5.42%	US
US912796WZ80	912796WZ8	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	6-Aug-20	6-Aug-20	A-1+	P-1	250,000,000.00	249,345,555.56	1.81%	US
US9128284K35	9128284K3	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.19%	30-Apr-20	30-Apr-20	A-1+	P-1	518,000,000.00	517,918,321.11	3.76%	US
US912828Y537	912828Y53	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.2%	30-Apr-20	31-Jul-20	A-1+	P-1	700,000,000.00	699,704,142.13	5.08%	US
US9128285H96	9128285H9	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	1.2%	30-Apr-20	31-Oct-20	A-1+	P-1	185,000,000.00	184,969,445.05	1.34%	US
US9128285Y20	9128285Y2	US TREASURY FRN FRN USUSD 31/01/21 USD	TREASURY FLOATING RATE	1.27%	30-Apr-20	31-Jan-21	A-1+	P-1	715,000,000.00	715,355,490.81	5.19%	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	327,077,808.58	2.37%	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	167,105,989.36	1.21%	US
									11,085,000,000.00		100.00%	

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