

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
May 22, 2020
Weighted Average Maturity: 51.72
Weighted Average Life to Maturity: 75.43

ISIN	CUSIP	Description	Type	Coupon			Rating		Par amount	Amortized Cost	% Total Portfolio	Country
				Rate	Reset Date	Maturity Date	S&P	Moody's				
REPO	997507766	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	0.03%	26-May-20	26-May-20	A-1+	P-1	1,147,000,000.00	1,147,000,000.00	7.04%	CA
REPO	997507780	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	0.03%	26-May-20	26-May-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.54%	GB
REPO	997520757	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	0.03%	26-May-20	26-May-20	A-1+	P-1	54,000,000.00	54,000,000.00	0.33%	FR
REPO	997507905	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	0.03%	26-May-20	26-May-20	A-1+	P-1	1,200,000,000.00	1,200,000,000.00	7.37%	CA
US9127962W81	9127962W8	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	23-Jun-20	23-Jun-20	A-1+	P-1	210,250,000.00	210,235,035.56	1.29%	US
US912796UA57	912796UA5	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	25-Jun-20	25-Jun-20	A-1+	P-1	300,000,000.00	299,969,750.01	1.84%	US
US9127962N82	9127962N8	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	26-May-20	26-May-20	A-1+	P-1	1,397,000,000.00	1,396,992,250.00	8.58%	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	749,844,270.83	4.60%	US
US9127962P31	9127962P3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	2-Jun-20	2-Jun-20	A-1+	P-1	500,000,000.00	499,988,194.45	3.07%	US
US9127962U26	9127962U2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	9-Jun-20	9-Jun-20	A-1+	P-1	500,000,000.00	499,977,097.24	3.07%	US
US9127962V09	9127962V0	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	16-Jun-20	16-Jun-20	A-1+	P-1	800,000,000.00	799,952,000.00	4.91%	US
US9127962X64	9127962X6	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	30-Jun-20	30-Jun-20	A-1+	P-1	500,000,000.00	499,955,138.90	3.07%	US
US912796UB31	912796UB3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	2-Jul-20	2-Jul-20	A-1+	P-1	350,000,000.00	349,968,888.89	2.15%	US
US912796WY16	912796WY1	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	30-Jul-20	30-Jul-20	A-1+	P-1	500,000,000.00	499,891,388.91	3.07%	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	249,677,083.33	1.53%	US
US912796TJ85	912796TJ8	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	10-Sep-20	10-Sep-20	A-1+	P-1	500,000,000.00	499,427,083.34	3.07%	US
US9127962H15	9127962H1	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	24-Sep-20	24-Sep-20	A-1+	P-1	1,700,000,000.00	1,699,923,361.11	10.44%	US
US912796SZ37	912796SZ3	US TSY BIL 0% USUSD 16/07/20 USD	U.S. TREAS BILL	0.00%	16-Jul-20	16-Jul-20	A-1+	P-1	200,000,000.00	199,997,000.00	1.23%	US
US912828Y537	912828Y53	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.17%	31-Jul-20	31-Jul-20	A-1+	P-1	700,000,000.00	699,860,176.76	4.30%	US
US9128285H96	9128285H9	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.18%	31-Jul-20	31-Oct-20	A-1+	P-1	335,000,000.00	335,009,501.87	2.06%	US
US9128285Y20	9128285Y2	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.25%	31-Jul-20	31-Jan-21	A-1+	P-1	715,000,000.00	715,272,542.96	4.39%	US
US9128286Q86	9128286Q8	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.27%	31-Jul-20	30-Apr-21	A-1+	P-1	301,000,000.00	301,368,560.57	1.85%	US
US912828VF46	912828VF4	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	1.38%	31-May-20	31-May-20	A-1+	P-1	355,000,000.00	355,104,401.94	2.18%	US
US912828XY17	912828XY1	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.5%	30-Jun-20	30-Jun-20	A-1+	P-1	100,000,000.00	100,260,988.75	0.62%	US
US912828XM78	912828XM7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	1.63%	31-Jul-20	31-Jul-20	A-1+	P-1	150,000,000.00	150,447,564.35	0.92%	US
US912828Y461	912828Y46	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.63%	31-Jul-20	31-Jul-20	A-1+	P-1	150,000,000.00	150,731,832.94	0.93%	US
US9128282Q23	9128282Q2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	1.5%	15-Aug-20	15-Aug-20	A-1+	P-1	50,000,000.00	50,170,694.53	0.31%	US
US912828NT32	912828NT3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.63%	15-Aug-20	15-Aug-20	A-1+	P-1	103,000,000.00	103,619,007.34	0.64%	US
US912828L328	912828L32	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	1.38%	31-Aug-20	31-Aug-20	A-1+	P-1	49,000,000.00	49,180,343.60	0.30%	US
US912828VV95	912828VV9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.13%	31-Aug-20	31-Aug-20	A-1+	P-1	500,000,000.00	502,887,227.27	3.09%	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	326,304,903.94	2.00%	US
US912828PC88	912828PC8	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.63%	15-Nov-20	15-Nov-20	A-1+	P-1	65,401,000.00	66,084,491.97	0.41%	US
US9128285Q95	9128285Q9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.75%	30-Nov-20	30-Nov-20	A-1+	P-1	30,000,000.00	30,361,078.46	0.19%	US
US912828N894	912828N89	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	1.38%	31-Jan-21	31-Jan-21	A-1+	P-1	150,000,000.00	151,073,356.01	0.93%	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	167,183,795.71	1.03%	US
US912828M987	912828M98	UNITED STATES TREASURY NOTE/BOND 1.63% 11/30/2020	U.S. TREAS. NOTES	1.63%	30-Nov-20	30-Nov-20	A-1+	P-1	148,420,000.00	149,436,122.71	0.92%	US
US912828N480	912828N48	UNITED STATES TREASURY NOTE/BOND 1.75% 12/31/2020	U.S. TREAS. NOTES	1.75%	31-Dec-20	31-Dec-20	A-1+	P-1	113,000,000.00	113,965,733.09	0.70%	US
US912828A420	912828A42	UNITED STATES TREASURY NOTE/BOND 2% 11/30/2020	U.S. TREAS. NOTES	2%	30-Nov-20	30-Nov-20	A-1+	P-1	560,000,000.00	565,693,137.48	3.47%	US
US912828B584	912828B58	UNITED STATES TREASURY NOTE/BOND 2.13% 01/31/2021	U.S. TREAS. NOTES	2.13%	31-Jan-21	31-Jan-21	A-1+	P-1	94,500,000.00	95,664,624.36	0.59%	US
									11,085,000,000.00		100.00%	

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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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