



BNY Mellon US Treasury Fund Portfolio Holdings Report as at:

July 10, 2020

Weighted Average Maturity: 47.32
Weighted Average Life to Maturity: 73.12

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Ammortized Cost	% Total Portfolio	Country
							S&P	Moodys				
REPO	997906892	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	0.08%	13-Jul-20	13-Jul-20	A-1+	P-1	950,000,000.00	950,000,000.00	6.49%	CA
REPO	997906904	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	0.08%	13-Jul-20	13-Jul-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.71%	GB
REPO	997918889	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	0.08%	13-Jul-20	13-Jul-20	A-1+	P-1	152,000,000.00	152,000,000.00	1.04%	FR
REPO	997906981	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	0.08%	13-Jul-20	13-Jul-20	A-1+	P-1	1,100,000,000.00	1,100,000,000.00	7.52%	CA
US912796WZ80	912796WZ8	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	6-Aug-20	6-Aug-20	A-1+	P-1	650,000,000.00	649,853,388.89	4.44%	US
US9127963Q05	9127963Q0	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	25-Aug-20	25-Aug-20	A-1+	P-1	300,000,000.00	299,947,499.99	2.05%	US
US912796SZ37	912796SZ3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	16-Jul-20	16-Jul-20	A-1+	P-1	200,000,000.00	199,999,722.22	1.37%	US
US912796WX33	912796WX3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	23-Jul-20	23-Jul-20	A-1+	P-1	150,000,000.00	149,995,500.00	1.03%	US
US9127963G23	9127963G2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	28-Jul-20	28-Jul-20	A-1+	P-1	400,000,000.00	399,974,877.78	2.73%	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	853,000,000.00	852,943,485.54	5.83%	US
US9127963M90	9127963M9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	4-Aug-20	4-Aug-20	A-1+	P-1	300,000,000.00	299,970,999.99	2.05%	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	499,682,291.67	3.42%	US
US9127963Z04	9127963Z0	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	22-Sep-20	22-Sep-20	A-1+	P-1	400,000,000.00	399,862,111.11	2.73%	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	1,699,953,645.84	11.62%	US
US912796TN97	912796TN9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	8-Oct-20	8-Oct-20	A-1+	P-1	750,000,000.00	749,729,477.09	5.13%	US
US9127964Q95	9127964Q9	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	3-Nov-20	3-Nov-20	A-1+	P-1	500,000,000.00	499,744,444.46	3.42%	US
US9127964R78	9127964R7	US MGT BIL 0% USUSD 10/11/20 USD	U.S. TREAS BILL	0.00%	10-Nov-20	10-Nov-20	A-1+	P-1	305,000,000.00	304,813,950.00	2.08%	US
US912828Y537	912828Y53	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.19%	31-Jul-20	31-Jul-20	A-1+	P-1	700,000,000.00	699,959,471.53	4.79%	US
US9128285H96	9128285H9	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.2%	31-Jul-20	31-Oct-20	A-1+	P-1	335,000,000.00	335,006,610.00	2.29%	US
US9128285Y20	9128285Y2	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.27%	31-Jul-20	31-Jan-21	A-1+	P-1	1,165,000,000.00	1,165,458,269.68	7.97%	US
US9128286Q86	9128286Q8	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.29%	31-Jul-20	30-Apr-21	A-1+	P-1	301,000,000.00	301,315,755.10	2.06%	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	150,129,728.80	1.03%	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	150,212,125.49	1.03%	US
US912828Q23	912828Q2	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	50,071,122.72	0.34%	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	103,257,919.73	0.71%	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	49,091,975.24	0.34%	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	501,472,485.91	3.43%	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	325,813,055.53	2.23%	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	65,894,201.59	0.45%	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	30,268,445.76	0.21%	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	150,865,472.83	1.03%	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	167,233,308.84	1.14%	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	149,175,442.02	1.02%	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	113,752,575.78	0.78%	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	564,232,594.36	3.86%	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	95,439,064.70	0.65%	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	Ammortized Cost	% Total	Country
							S&P	Moody's			Portfolio	
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