



BNY Mellon US Treasury Fund Portfolio Holdings Report as at:

July 24, 2020

Weighted Average Maturity: 41.26
Weighted Average Life to Maturity: 66.99

ISIN	CUSIP	Description	Type	Coupon			Rating		Par amount	Amortized Cost	% Total Portfolio	Country
				Rate	Reset Date	Maturity Date	S&P	Moody's				
REPO	998028935	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	0.07%	27-Jul-20	27-Jul-20	A-1+	P-1	1,350,000,000.00	1,350,000,000.00	10.14%	CA
REPO	998014721	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	0.07%	27-Jul-20	27-Jul-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.88%	GB
REPO	998029667	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	0.07%	27-Jul-20	27-Jul-20	A-1+	P-1	185,000,000.00	185,000,000.00	1.39%	FR
REPO	998029053	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	0.08%	27-Jul-20	27-Jul-20	A-1+	P-1	1,100,000,000.00	1,100,000,000.00	8.27%	CA
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	1,699,962,298.61	12.77%	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	749,772,031.25	5.63%	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	353,000,000.00	352,994,363.89	2.65%	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	450,000,000.00	449,973,666.67	3.38%	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	299,963,833.33	2.25%	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	499,755,208.34	3.76%	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	399,888,555.56	3.00%	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	499,775,555.57	3.76%	US
US9127964R78	9127964R7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	10-Nov-20	10-Nov-20	A-1+	P-1	305,000,000.00	304,835,300.00	2.29%	US
US912828Y537	912828Y53	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.16%	31-Jul-20	31-Jul-20	A-1+	P-1	700,000,000.00	699,987,841.46	5.26%	US
US9128285H96	9128285H9	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.17%	31-Jul-20	31-Oct-20	A-1+	P-1	335,000,000.00	335,005,783.75	2.52%	US
US9128285Y20	9128285Y2	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.24%	31-Jul-20	31-Jan-21	A-1+	P-1	1,165,000,000.00	1,165,426,819.82	8.76%	US
US9128286Q86	9128286Q8	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.26%	31-Jul-20	30-Apr-21	A-1+	P-1	301,000,000.00	301,300,667.83	2.26%	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	150,038,918.64	1.13%	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	150,063,637.65	1.13%	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	50,042,673.63	0.38%	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	103,154,751.83	0.78%	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	49,066,727.13	0.37%	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	501,068,274.09	3.76%	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	325,672,527.41	2.45%	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	65,839,832.91	0.49%	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	30,241,979.28	0.23%	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	150,806,077.64	1.13%	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	167,247,455.45	1.26%	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	149,100,961.81	1.12%	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	113,691,673.70	0.85%	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	563,815,296.33	4.24%	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	95,374,619.08	0.72%	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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