

**BNY Mellon US Treasury Fund Portfolio Holdings Report as at:****August 14, 2020**

Weighted Average Maturity: 51.87
Weighted Average Life to Maturity: 73.1

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Ammortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	998196642	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	0.07%	17-Aug-20	17-Aug-20	A-1+	P-1	1,350,000,000.00	1,350,000,000.00	9.54%	CA
REPO	998196654	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	0.07%	17-Aug-20	17-Aug-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.77%	GB
REPO	998209533	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	0.07%	17-Aug-20	17-Aug-20	A-1+	P-1	359,000,000.00	359,000,000.00	2.54%	FR
REPO	998196751	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	0.07%	17-Aug-20	17-Aug-20	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	9.19%	CA
US9127964R78	9127964R7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	10-Nov-20	10-Nov-20	A-1+	P-1	605,000,000.00	604,802,075.00	4.27%	US
US9127965B18	9127965B1	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	8-Dec-20	8-Dec-20	A-1+	P-1	400,000,000.00	399,856,250.00	2.83%	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	299,988,333.33	2.12%	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	499,864,583.34	3.53%	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	399,928,222.22	2.83%	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	1,699,975,277.78	12.01%	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	749,835,862.51	5.30%	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	499,822,222.23	3.53%	US
US9127965D73	9127965D7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	22-Dec-20	22-Dec-20	A-1+	P-1	425,000,000.00	424,855,322.92	3.00%	US
US9127963W72	9127963W7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	4-Feb-21	4-Feb-21	A-1+	P-1	1,150,000,000.00	1,149,380,083.34	8.12%	US
US9128285H96	9128285H9	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.15%	31-Oct-20	31-Oct-20	A-1+	P-1	335,000,000.00	335,004,544.37	2.37%	US
US9128285Y20	9128285Y2	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.22%	31-Oct-20	31-Jan-21	A-1+	P-1	1,165,000,000.00	1,165,379,644.98	8.23%	US
US9128286Q86	9128286Q8	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.24%	31-Oct-20	30-Apr-21	A-1+	P-1	301,000,000.00	301,278,036.92	2.13%	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	103,000,000.00	0.73%	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	49,028,854.98	0.35%	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	500,461,956.36	3.54%	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	325,461,735.24	2.30%	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	65,758,279.89	0.46%	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	30,202,279.55	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	150,716,984.85	1.06%	US
US9128286D73	9128286D7	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	2.5%	28-Feb-21	28-Feb-21	A-1+	P-1	50,000,000.00	50,645,871.46	0.36%	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	167,268,675.37	1.18%	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	148,989,241.52	1.05%	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	113,600,320.57	0.80%	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	563,189,349.27	3.98%	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	95,277,950.66	0.67%	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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ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Ammortized Cost	% Total Portfolio	Country
							S&P	Moody's				
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