

BNY Mellon US Treasury Fund Portfolio Holdings Report as at:
September 11, 2020

Weighted Average Maturity: 41.32
Weighted Average Life to Maturity: 58.6

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
REPO	998444991	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	0.07%	14-Sep-20	14-Sep-20	A-1+	P-1	1,350,000,000.00	1,350,000,000.00	9.34%	CA
REPO	998445004	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	0.07%	14-Sep-20	14-Sep-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.73%	GB
REPO	998445007	BARCLAYS BANK PLC REPO	REPO-GOVERNMENT	0.07%	14-Sep-20	14-Sep-20	A-1+	P-1	250,000,000.00	250,000,000.00	1.73%	GB
REPO	998445968	CREDIT AGRICOLE CIB REPO	REPO-GOVERNMENT	0.07%	14-Sep-20	14-Sep-20	A-1+	P-1	893,000,000.00	893,000,000.00	6.18%	FR
REPO	998445112	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	0.07%	14-Sep-20	14-Sep-20	A-1+	P-1	1,300,000,000.00	1,300,000,000.00	8.99%	CA
US9127963A52	9127963A5	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	19-Nov-20	19-Nov-20	A-1+	P-1	350,000,000.00	349,940,500.00	2.42%	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	399,891,250.00	2.77%	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	399,981,111.11	2.77%	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	1,699,992,583.33	11.76%	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	749,920,970.83	5.19%	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	499,884,444.45	3.46%	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	605,000,000.00	604,865,775.00	4.18%	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	424,886,725.69	2.94%	US
US912796A668	912796A66	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. BILL	0.00%	12-Jan-21	12-Jan-21	A-1+	P-1	627,000,000.00	626,766,268.33	4.33%	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	1,149,480,416.68	7.95%	US
US9128285H96	9128285H9	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.16%	31-Oct-20	31-Oct-20	A-1+	P-1	335,000,000.00	335,002,891.87	2.32%	US
US9128285Y20	9128285Y2	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.23%	31-Oct-20	31-Jan-21	A-1+	P-1	1,165,000,000.00	1,165,316,745.23	8.06%	US
US9128286Q86	9128286Q8	UNITED STATES DEPARTMENT OF THE TREASURY	TREASURY FLOATING RATE	0.25%	31-Oct-20	30-Apr-21	A-1+	P-1	301,000,000.00	301,247,862.37	2.08%	US
US9128282V18	9128282V1	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS. NOTES	1.38%	15-Sep-20	15-Sep-20	A-1+	P-1	167,300,000.00	167,296,968.58	1.16%	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	325,180,679.01	2.25%	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	65,649,542.53	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	30,149,346.59	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	150,598,194.46	1.04%	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	50,554,072.47	0.35%	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	148,840,281.13	1.03%	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	113,478,516.39	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	562,354,753.20	3.89%	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	95,149,059.43	0.66%	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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