

**BNY Mellon US Treasury Fund Portfolio Holdings Report as at:****November 13, 2020**

Weighted Average Maturity: 47.08
Weighted Average Life to Maturity: 57.37

ISIN	CUSIP	Description	Type	Coupon Rate	Reset Date	Maturity Date	Rating		Par amount	Amortized Cost	% Total Portfolio	Country
							S&P	Moody's				
US912796C235	912796C23	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	2-Mar-21	2-Mar-21	A-1+	P-1	250,000,000.00	249,928,750.00	1.82%	US
US912796C805	912796C80	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	16-Mar-21	16-Mar-21	A-1+	P-1	1,000,000,000.00	999,637,388.88	7.29%	US
	998826737	BANK OF NOVA SCOTIA/NEW YORK REPO	REPO-GOVERNMENT	0.07%	16-Nov-20	16-Nov-20	A-1+	P-1	1,389,000,000.00	1,389,000,000.00	10.13%	CA
	998859377	RBC DOMINION SECURITIES INC REPO	REPO-GOVERNMENT	0.07%	16-Nov-20	16-Nov-20	A-1+	P-1	1,950,000,000.00	1,950,000,000.00	14.21%	CA
US9128285Y20	9128285Y2	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.22%	31-Jan-21	31-Jan-21	A-1+	P-1	1,165,000,000.00	1,165,175,220.76	8.49%	US
US9128286Q86	9128286Q8	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.24%	31-Jan-21	30-Apr-21	A-1+	P-1	301,000,000.00	301,179,969.63	2.20%	US
US9127964S51	9127964S5	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	17-Nov-20	17-Nov-20	A-1+	P-1	425,000,000.00	424,996,989.58	3.10%	US
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	349,995,625.00	2.55%	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	705,000,000.00	704,953,733.34	5.14%	US
US9127963K35	9127963K3	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	17-Dec-20	17-Dec-20	A-1+	P-1	765,000,000.00	764,940,393.73	5.58%	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	424,957,381.94	3.10%	US
US912796A585	912796A58	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	5-Jan-21	5-Jan-21	A-1+	P-1	1,000,000,000.00	999,884,444.49	7.29%	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	626,886,965.83	4.57%	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	1,149,706,166.66	8.38%	US
US912796B997	912796B99	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	23-Feb-21	23-Feb-21	A-1+	P-1	125,000,000.00	124,966,684.03	0.91%	US
US9127964N64	9127964N6	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	18-Mar-21	18-Mar-21	A-1+	P-1	55,000,000.00	54,982,002.78	0.40%	US
US9127964P13	9127964P1	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	1-Apr-21	1-Apr-21	A-1+	P-1	150,000,000.00	149,939,625.00	1.09%	US
US912796D712	912796D71	UNITED STATES DEPARTMENT OF THE TREASURY	U.S. TREAS BILL	0.00%	6-Apr-21	6-Apr-21	A-1+	P-1	369,000,000.00	368,860,753.75	2.69%	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	65,404,883.48	0.48%	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	30,030,247.41	0.22%	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	150,330,916.08	1.10%	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	50,347,524.75	0.37%	US
US912828T347	912828T34	UNITED STATES TREASURY NOTE/BOND 1.13% 09/30/2021	U.S. TREAS. NOTES	1.13%	30-Sep-21	30-Sep-21	A-1+	P-1	151,000,000.00	152,320,326.74	1.11%	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	148,505,120.23	1.08%	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	113,204,457.01	0.83%	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	560,476,912.04	4.09%	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	94,859,054.15	0.69%	US
US912828F213	912828F21	UNITED STATES TREASURY NOTE/BOND 2.13% 09/30/2021	U.S. TREAS. NOTES	2.13%	30-Sep-21	30-Sep-21	A-1+	P-1	150,000,000.00	152,625,395.60	1.11%	US
									13,713,321,000.00		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	Country
							S&P	Moody's			Portfolio	
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