

STATEMENT OF INVESTMENTS

Dreyfus Money Market Instruments, Inc. Money Market Series

March 31, 2006 (Unaudited)

| Negotiable Bank Certificate of Deposit--14.6% | Principal Amount (\$) | Value (\$) |
|--|------------------------------|-------------------|
| Banca Intesa SpA (Yankee) | | |
| 4.65%, 4/10/06 | 15,000,000 | 15,000,000 |
| Bank of America N.A. | | |
| 4.82%, 3/21/07 | 15,000,000 a | 15,000,000 |
| Credit Suisse (USA) Inc. (Yankee) | | |
| 4.67%, 4/24/06 | 10,000,000 | 10,000,000 |
| First Tennessee Bank N.A. Memphis | | |
| 4.90%, 6/28/06 | 5,000,000 | 5,000,000 |
| Fortis Bank (Yankee) | | |
| 4.65%, 4/10/06 | 15,000,000 | 15,000,000 |
| Natexis Banques Populaires (Yankee) | | |
| 4.48%, 4/7/06 | 10,000,000 | 10,000,000 |
| Royal Bank of Canada (Yankee) | | |
| 4.70%, 5/16/06 | 10,000,000 | 10,000,000 |
| Total Negotiable Bank Certificate of Deposit (cost \$80,000,000) | | 80,000,000 |

Commercial Paper--73.2%

| | | |
|--|--------------|------------|
| Abbey National North America LLC | | |
| 4.57%, 4/4/06 | 10,000,000 | 9,996,221 |
| Alliance & Leicester PLC | | |
| 4.92%, 6/23/06 | 20,000,000 | 19,775,900 |
| Allied Irish Banks N.A. Inc. | | |
| 4.58%, 4/4/06 | 10,000,000 | 9,996,217 |
| Atlantis One Funding Corp. | | |
| 4.58%, 4/4/06 | 10,000,000 b | 9,996,208 |
| Barclays U.S. Funding Corp. | | |
| 4.48%, 4/5/06 | 10,000,000 | 9,995,078 |
| Bear Stearns Cos. Inc. | | |
| 4.58%, 4/3/06 | 10,000,000 | 9,997,472 |
| BNP Paribas Finance Inc. | | |
| 4.85%, 4/3/06 | 20,000,000 | 19,994,611 |
| CAFCO LLC | | |
| 4.48%, 4/4/06 | 10,000,000 b | 9,996,308 |
| Calyon | | |
| 4.57%, 4/7/06 | 5,000,000 | 4,996,225 |
| CC (USA) Inc. | | |
| 4.90%, 6/23/06 | 15,000,000 b | 14,832,617 |
| Citigroup Global Markets Holdings Inc. | | |
| 4.66%, 4/10/06 | 20,000,000 | 19,976,800 |
| Credit Suisse (USA) Inc. | | |
| 4.48%, 4/5/06 | 10,000,000 | 9,995,078 |
| Crown Point Capital Co. LLC | | |
| 4.71%, 5/17/06 | 5,000,000 b | 4,970,292 |
| Cullinan Finance Ltd. | | |
| 4.93%, 6/22/06 | 20,000,000 b | 19,778,144 |
| Deutsche Bank Financial LLC | | |
| 4.83%, 4/3/06 | 20,000,000 | 19,994,633 |
| FCAR Owner Trust, Ser. II | | |
| 4.66%, 4/24/06 | 15,000,000 | 14,955,725 |
| Gemini Securitization Corp., LLC | | |
| 4.57% - 4.66%, 4/3/06 - 4/24/06 | 25,000,000 b | 24,953,203 |

| | | |
|---|--------------|--------------------|
| General Electric Capital Corp. | | |
| 4.93%, 6/29/06 | 20,000,000 | 19,759,206 |
| Grampian Funding Ltd. | | |
| 4.71% - 4.93%, 5/16/06 - 6/30/06 | 20,000,000 b | 19,820,125 |
| Harrier Finance Funding Ltd. | | |
| 4.92%, 6/26/06 | 20,000,000 b | 19,767,800 |
| IXIS Corporate & Investment Bank | | |
| 4.70%, 5/17/06 | 13,000,000 | 12,922,841 |
| K2 (USA) LLC | | |
| 4.93%, 6/28/06 | 10,000,000 b | 9,880,956 |
| Premier Asset Collateralized Entity LLC | | |
| 4.90% - 4.92%, 6/22/06 - 6/26/06 | 20,000,000 b | 19,773,656 |
| Prudential Funding LLC | | |
| 4.84%, 4/3/06 | 20,000,000 | 19,994,622 |
| Scaldis Capital Ltd. | | |
| 4.91%, 6/26/06 | 10,000,000 b | 9,884,139 |
| Skandinaviska Enskilda Banken AB | | |
| 4.57%, 4/3/06 | 10,000,000 | 9,997,478 |
| Skandinaviska Enskilda Banken AB | | |
| 4.56%, 4/4/06 | 5,000,000 | 4,998,112 |
| UBS Finance Delaware LLC | | |
| 4.83%, 4/3/06 | 20,000,000 | 19,994,633 |
| Total Commercial Paper | | |
| (cost \$400,994,300) | | 400,994,300 |

Corporate Notes--4.6%

| | | |
|------------------------------|----------------|-------------------|
| Toyota Motor Credit Corp. | | |
| 4.81%, 8/8/06 | 10,000,000 a,b | 10,000,000 |
| Wells Fargo & Co. | | |
| 4.60%, 4/3/06 | 15,000,000 a | 15,000,000 |
| Total Corporate Notes | | |
| (cost \$25,000,000) | | 25,000,000 |

Short-Term Bank Notes--1.8%

| | | |
|-----------------------|------------|-------------------|
| Harris Bankcorp, Inc. | | |
| 4.57%, 4/3/06 | | |
| (cost \$10,000,000) | 10,000,000 | 10,000,000 |

Time Deposits--6.1%

| | | |
|--|------------|-------------------|
| Canadian Imperial Bank of Commerce (Grand Cayman) | | |
| 4.88%, 4/3/06 | 20,000,000 | 20,000,000 |
| State Street Bank and Trust Co., Boston, MA (Grand Cayman) | | |
| 4.88%, 4/3/06 | 13,313,000 | 13,313,000 |
| Total Time Deposits | | |
| (cost \$33,313,000) | | 33,313,000 |

| | | |
|---|---------------|--------------------|
| Total Investments (cost \$549,307,300) | 100.3% | 549,307,300 |
| Liabilities, Less Cash and Receivables | (.3%) | (1,547,835) |
| Net Assets | 100.0% | 547,759,465 |

a Variable rate security-interest rate subject to periodic change.

b Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At March 31, 2006, these securities amounted to \$173,653,448 or 31.7% of net assets.

Securities valuation policies and other investment related disclosures are hereby incorporated by reference to the annual and semi-annual reports previously filed with the Securities and Exchange Commission on Form N-CSR.

STATEMENT OF INVESTMENTS

Dreyfus Money Market Instruments, Inc. Government Securities Series

March 31, 2006 (Unaudited)

| U.S. Treasury Bills--39.0% | Annualized Yield on Date of Purchase (%) | Principal Amount (\$) | Value (\$) |
|--|---|--------------------------|--------------------|
| 5/4/06 (cost \$99,598,500) | 4.43 | 100,000,000 | 99,598,500 |
| Repurchase Agreements--61.4% | | | |
| ABN AMRO Bank N.V. dated 3/31/2006, due 4/3/2006 in the amount of \$33,012,375 (fully collateralized by \$34,325,000 U.S. Treasury Bills, due 8/31/2006, value \$33,660,811) | 4.50 | 33,000,000 | 33,000,000 |
| Banc of America Securities LLC dated 3/31/2006, due 4/3/2006 in the amount of \$33,012,320 (fully collateralized by \$32,421,000 U.S. Treasury Notes, 6.50%, due 10/15/2006, value \$33,660,177) | 4.48 | 33,000,000 | 33,000,000 |
| Barclays Financial LLC dated 3/31/2006, due 4/3/2006 in the amount of \$17,006,233 (fully collateralized by \$18,067,770 U.S. Treasury Strips, due 2/15/2007, value \$17,340,000) | 4.40 | 17,000,000 | 17,000,000 |
| Barclays Financial LLC dated 3/31/2006, due 4/3/2006 in the amount of \$8,168,082 (fully collateralized by \$12,248,041 U.S. Treasury Strips, due 2/15/2014, value \$8,328,300) | 4.53 | 8,165,000 | 8,165,000 |
| Bear Stearns Cos. Inc. dated 3/31/2006, due 4/3/2006 in the amount of \$33,012,238 (fully collateralized by \$33,245,000 U.S. Treasury Notes, 3.50%, due 11/15/2006, value \$33,401,252) | 4.45 | 33,000,000 | 33,000,000 |
| Morgan Stanley dated 3/31/2006, due 4/3/2006 in the amount of \$33,012,293 (fully collateralized by \$75,328,000 U.S. Treasury Strips, due 2/15/2022, value \$33,660,317) | 4.47 | 33,000,000 | 33,000,000 |
| Total Repurchase Agreements (cost \$157,165,000) | | | 157,165,000 |
| Total Investments (cost \$256,763,500) | | 100.4% | 256,763,500 |
| Liabilities, Less Cash and Receivables | | (.4%) | (1,092,054) |
| Net Assets | | 100.0% | 255,671,446 |

Securities valuation policies and other investment related disclosures are hereby incorporated by reference to the annual and semi-annual reports previously filed with the Securities and Exchange Commission on Form N-CSR.