

Dreyfus Treasury Prime Cash Management
Statement of Investments
10/31/2004 (Unaudited)

	Annualized Yield on Date of Purchase (%)	Principal Amount (\$)	Value (\$)
U.S. Treasury Bills - 75.2%			
11/4/2004	1.49	458,635,000	458,578,267
11/12/2004	1.56	26,097,000	26,084,590
11/26/2004	1.55	79,627,000	79,541,583
12/9/2004	1.61	200,000,000	199,662,222
12/23/2004	1.54	180,000,000	179,602,200
12/30/2004	1.71	300,000,000	299,164,167
1/27/2005	1.87	150,000,000	149,323,937
2/10/2005	1.70	125,000,000	124,407,326
3/10/2005	1.85	200,000,000	198,688,500
4/28/2005	2.06	150,000,000	148,487,000
Total U.S. Treasury Bills (cost \$1,863,539,792)			1,863,539,792
U.S. Treasury Notes - 20.5%			
5.875, 11/15/2004	1.61	20,000,000.00	20,031,869
7.875%, 11/15/2004	1.59	85,000,000.00	85,200,014
2.00%, 11/30/2004	1.37	100,000,000.00	100,047,324
1.75%, 12/31/2004	1.69	150,000,000.00	150,003,821
6.50%, 5/15/2005	1.91	150,000,000.00	153,552,643
Total U.S. Treasury Notes (cost \$508,835,671)			508,835,671
Total Investments (cost \$2,372,375,463)		95.7%	2,372,375,463
Cash and Receivables (Net)		4.3%	107,843,028
Net Assets		100.0%	2,480,218,491

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.