

STATEMENT OF INVESTMENTS

Dreyfus Treasury Prime Cash Management

April 30, 2006 (Unaudited)

| | Annualized Yield on Date of Purchase (%) | Principal Amount (\$) | Value (\$) |
|---|---|--------------------------|----------------------|
| U.S. Treasury Bills--100.5% | | | |
| 5/4/06 | 4.45 | 8,675,000 | 8,671,804 |
| 5/11/06 | 4.46 | 49,320,000 | 49,259,516 |
| 5/18/06 | 4.47 | 1,199,000 | 1,196,480 |
| 6/1/06 | 4.54 | 359,200,000 | 357,802,650 |
| 6/15/06 | 4.55 | 150,000,000 | 149,152,500 |
| 6/22/06 | 4.57 | 285,700,000 | 283,828,506 |
| 6/29/06 | 4.60 | 150,000,000 | 148,879,000 |
| 7/6/06 | 4.60 | 167,000,000 | 165,606,942 |
| 7/13/06 | 4.62 | 113,946,000 | 112,890,069 |
| 7/20/06 | 4.67 | 365,000,000 | 361,255,333 |
| 7/27/06 | 4.71 | 19,888,000 | 19,664,509 |
| Total Investments (cost \$1,658,207,309) | | 100.5% | 1,658,207,309 |
| Liabilities, Less Cash and Receivables | | (.5%) | (7,549,092) |
| Net Assets | | 100.0% | 1,650,658,217 |

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.