

BNY Mellon Massachusetts Intermediate Municipal Bond Fund
STATEMENT OF INVESTMENTS
May 31, 2025 (Unaudited)

| Description | Coupon Rate (%) | Maturity Date | Principal Amount (\$) | Value (\$) |
|--|--------------------|------------------|--------------------------|------------|
| Long-Term Municipal Investments — 98.8% | | | | |
| Georgia — 2.1% | | | | |
| Main Street Natural Gas, Inc., Revenue Bonds, Ser. C ^(a) | 5.00 | 12/1/2031 | 2,500,000 | 2,606,257 |
| Illinois — 1.7% | | | | |
| Chicago Park District, GO, Refunding, Ser. C | 4.00 | 1/1/2036 | 2,100,000 | 2,029,589 |
| Kentucky — 2.4% | | | | |
| Kentucky Public Energy Authority, Revenue Bonds, Ser. C ^(a) | 4.00 | 2/1/2028 | 3,000,000 | 2,997,625 |
| Massachusetts — 86.9% | | | | |
| Berkshire Wind Power Cooperative Corp., Revenue Bonds, Refunding (Sustainable Bond) (Berkshire Wind Project) Ser. 2 | 5.00 | 7/1/2028 | 1,000,000 | 1,039,497 |
| Boston, GO, Ser. A | 3.00 | 11/1/2034 | 1,535,000 | 1,433,932 |
| Boston, GO, Ser. A | 5.00 | 11/1/2037 | 1,500,000 | 1,662,219 |
| Boston, GO, Ser. A | 5.00 | 11/1/2042 | 1,000,000 | 1,070,629 |
| Gloucester, GO, Refunding | 3.00 | 9/15/2032 | 925,000 | 875,078 |
| Gloucester, GO, Refunding | 3.00 | 9/15/2033 | 725,000 | 678,902 |
| Groton, GO | 3.00 | 8/15/2033 | 390,000 | 371,035 |
| Hingham, GO | 3.00 | 2/15/2034 | 1,240,000 | 1,171,300 |
| Lowell Collegiate Charter School, Revenue Bonds | 5.00 | 6/15/2029 | 485,000 | 488,362 |
| Lowell Collegiate Charter School, Revenue Bonds | 5.00 | 6/15/2039 | 1,330,000 | 1,317,065 |
| Massachusetts, GO, Ser. A | 3.00 | 2/1/2037 | 2,000,000 | 1,784,052 |
| Massachusetts, GO, Ser. A | 5.00 | 5/1/2041 | 500,000 | 527,656 |
| Massachusetts, GO, Ser. C | 5.00 | 10/1/2052 | 2,500,000 | 2,533,717 |
| Massachusetts, GO, Refunding, Ser. B | 5.00 | 5/1/2037 | 1,000,000 | 1,088,379 |
| Massachusetts, GO, Refunding, Ser. D | 4.00 | 11/1/2035 | 2,500,000 | 2,528,994 |
| Massachusetts Bay Transportation Authority, Revenue Bonds (Sustainable Bond) Ser. A | 5.00 | 7/1/2038 | 600,000 | 650,484 |
| Massachusetts Bay Transportation Authority, Revenue Bonds, Refunding, Ser. A | 5.00 | 7/1/2037 | 1,000,000 | 1,111,399 |
| Massachusetts Clean Water Trust, Revenue Bonds, Ser. 25B | 5.00 | 2/1/2041 | 1,000,000 | 1,063,926 |
| Massachusetts College Building Authority, Revenue Bonds (Sustainable Bond) Ser. A | 3.00 | 5/1/2033 | 535,000 | 502,588 |
| Massachusetts Development Finance Agency, Revenue Bonds (Beth Israel Lahey Health Obligated Group) Ser. M | 5.00 | 7/1/2034 | 2,000,000 | 2,165,010 |
| Massachusetts Development Finance Agency, Revenue Bonds (Dana-Farber Cancer Institute Obligated Group) Ser. N | 5.00 | 12/1/2033 | 2,500,000 | 2,541,669 |
| Massachusetts Development Finance Agency, Revenue Bonds (Emerson College) | 5.00 | 1/1/2026 | 170,000 | 171,451 |
| Massachusetts Development Finance Agency, Revenue Bonds (Emerson College) | 5.00 | 1/1/2027 | 280,000 | 286,997 |
| Massachusetts Development Finance Agency, Revenue Bonds (Emerson College) | 5.00 | 1/1/2031 | 325,000 | 334,296 |
| Massachusetts Development Finance Agency, Revenue Bonds (Emerson College) | 5.00 | 1/1/2032 | 340,000 | 348,917 |
| Massachusetts Development Finance Agency, Revenue Bonds, Ser. A ^(a) | 5.00 | 11/1/2035 | 1,180,000 | 1,330,986 |
| Massachusetts Development Finance Agency, Revenue Bonds, Ser. A1 ^(a) | 5.00 | 1/31/2030 | 1,000,000 | 1,073,125 |
| Massachusetts Development Finance Agency, Revenue Bonds, Ser. T | 5.00 | 3/1/2034 | 2,125,000 | 2,369,193 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding | 5.00 | 7/1/2032 | 1,910,000 | 1,911,436 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding | 5.00 | 10/1/2035 | 1,000,000 | 1,014,400 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding | 5.00 | 7/1/2037 | 1,600,000 | 1,599,431 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Emmanuel College) Ser. A | 5.00 | 10/1/2043 | 1,000,000 | 928,081 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Fisher College) | 5.00 | 4/1/2031 | 350,000 | 354,824 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Fisher College) | 5.00 | 4/1/2032 | 370,000 | 374,428 |

STATEMENT OF INVESTMENTS (Unaudited) (continued)

| Description | Coupon Rate (%) | Maturity Date | Principal Amount (\$) | Value (\$) |
|---|-----------------|---------------|-----------------------|------------|
| Long-Term Municipal Investments — 98.8% (continued) | | | | |
| Massachusetts — 86.9% (continued) | | | | |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Fisher College) | 5.00 | 4/1/2033 | 390,000 | 393,768 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (SABIS International Charter School) | 5.00 | 4/15/2033 | 1,500,000 | 1,500,050 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Bentley University) Ser. A | 4.00 | 7/1/2035 | 1,000,000 | 998,662 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Bentley University) Ser. A | 4.00 | 7/1/2036 | 825,000 | 816,598 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Boston University) Ser. B1 | 5.00 | 10/1/2040 | 1,700,000 | 1,841,828 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Caregroup) Ser. I | 5.00 | 7/1/2029 | 2,000,000 | 2,024,853 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Emerson College) Ser. A | 5.00 | 1/1/2033 | 1,250,000 | 1,280,393 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Emmanuel College) Ser. A | 5.00 | 10/1/2030 | 1,000,000 | 1,006,815 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Emmanuel College) Ser. A | 5.00 | 10/1/2036 | 500,000 | 494,717 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (MCPHS University) Ser. H | 5.00 | 7/1/2037 | 465,000 | 465,345 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Olin College) Ser. F | 5.00 | 11/1/2037 | 725,000 | 775,127 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Olin College) Ser. F | 5.00 | 11/1/2038 | 755,000 | 799,363 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Partners Healthcare System) | 4.00 | 7/1/2036 | 2,480,000 | 2,433,099 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Partners Healthcare System) | 5.00 | 7/1/2037 | 705,000 | 716,818 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (SABIS International Charter School) | 5.00 | 4/15/2040 | 1,730,000 | 1,641,760 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Simmons College) Ser. K1 | 5.00 | 10/1/2025 | 700,000 | 701,230 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Simmons College) Ser. K1 | 5.00 | 10/1/2029 | 1,000,000 | 1,000,047 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (South Shore Hospital Obligated Group) Ser. I | 5.00 | 7/1/2028 | 750,000 | 757,627 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (UMass Memorial Health Care Obligated Group) | 5.00 | 7/1/2036 | 1,340,000 | 1,350,116 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (UMass Memorial Health Care Obligated Group) Ser. N1 | 5.00 | 7/1/2032 | 940,000 | 1,022,159 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Western New England University) | 5.00 | 9/1/2032 | 500,000 | 507,045 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Western New England University) | 5.00 | 9/1/2033 | 500,000 | 505,330 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Western New England University) | 5.00 | 9/1/2035 | 1,000,000 | 1,000,656 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Western New England University) | 5.00 | 9/1/2040 | 1,500,000 | 1,461,445 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (WGBH Educational Foundation) | 5.00 | 1/1/2031 | 415,000 | 421,426 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding (Woods Hole Oceanographic Institution) | 5.00 | 6/1/2043 | 1,000,000 | 1,002,376 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding, Ser. A1 ^(a) | 5.00 | 5/13/2032 | 1,000,000 | 1,097,018 |

| Description | Coupon Rate (%) | Maturity Date | Principal Amount (\$) | Value (\$) |
|---|--------------------|------------------|--------------------------|--------------------|
| Long-Term Municipal Investments — 98.8% (continued) | | | | |
| Massachusetts — 86.9% (continued) | | | | |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding, Ser. B | 4.00 | 2/15/2036 | 2,800,000 | 2,825,951 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding, Ser. G | 5.00 | 7/1/2032 | 515,000 | 553,738 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding, Ser. G | 5.00 | 7/1/2035 | 400,000 | 423,065 |
| Massachusetts Development Finance Agency, Revenue Bonds, Refunding, Ser. G | 5.00 | 7/1/2036 | 450,000 | 473,214 |
| Massachusetts Development Finance Agency, Revenue Bonds (Sustainable Bond) (Equitable School Revolving Fund Obligated Group) Ser. C | 4.00 | 11/1/2046 | 500,000 | 421,889 |
| Massachusetts Educational Financing Authority, Revenue Bonds, Refunding, Ser. B | 5.00 | 7/1/2030 | 2,230,000 | 2,349,383 |
| Massachusetts Health & Educational Facilities Authority, Revenue Bonds (Museum of Fine Arts) Ser. A1 ^(b) | 3.05 | 12/1/2037 | 100,000 | 100,000 |
| Massachusetts Health & Educational Facilities Authority, Revenue Bonds, Refunding (Amherst College) Ser. J1 | 5.00 | 11/1/2035 | 1,350,000 | 1,570,144 |
| Massachusetts Health & Educational Facilities Authority, Revenue Bonds, Refunding (Baystate Medical Center Obligated Group) Ser. J2 ^(b) | 2.80 | 7/1/2044 | 100,000 | 100,000 |
| Massachusetts Housing Finance Agency, Revenue Bonds (Sustainable Bond) (Insured; Federal Housing Administration) Ser. A1 | 2.55 | 12/1/2040 | 1,500,000 | 1,096,545 |
| Massachusetts Housing Finance Agency, Revenue Bonds, Ser. B3 | 3.50 | 6/1/2029 | 2,395,000 | 2,392,097 |
| Massachusetts Housing Finance Agency, Revenue Bonds, Ser. F | 2.95 | 12/1/2032 | 1,000,000 | 897,662 |
| Massachusetts Housing Finance Agency, Revenue Bonds, Refunding (Insured; GNMA, FNMA, FHLMC) Ser. 195 | 4.00 | 12/1/2048 | 420,000 | 420,282 |
| Massachusetts Housing Finance Agency, Revenue Bonds, Refunding (Sustainable Bond) Ser. 221 | 3.00 | 12/1/2050 | 1,085,000 | 1,067,677 |
| Massachusetts Housing Finance Agency, Revenue Bonds, Refunding, Ser. 183 | 3.50 | 12/1/2046 | 105,000 | 104,838 |
| Massachusetts Housing Finance Agency, Revenue Bonds, Refunding, Ser. 207 | 4.00 | 6/1/2049 | 1,125,000 | 1,126,632 |
| Massachusetts Housing Finance Agency, Revenue Bonds, Refunding, Ser. 211 | 3.50 | 12/1/2049 | 425,000 | 423,180 |
| Massachusetts Housing Finance Agency, Revenue Bonds, Refunding (Sustainable Bond) (Insured; GNMA, FNMA, FHLMC) Ser. 220 | 3.00 | 12/1/2050 | 1,320,000 | 1,300,449 |
| Massachusetts Municipal Wholesale Electric Co., Revenue Bonds (Sustainable Bond) Ser. A | 5.00 | 7/1/2039 | 250,000 | 266,109 |
| Massachusetts Municipal Wholesale Electric Co., Revenue Bonds (Sustainable Bond) Ser. A | 5.00 | 7/1/2041 | 300,000 | 315,330 |
| Massachusetts Port Authority, Revenue Bonds (Sustainable Bond) Ser. A | 5.00 | 7/1/2034 | 1,500,000 | 1,606,061 |
| Massachusetts Port Authority, Revenue Bonds, Refunding (Bosfuel Project) Ser. A | 5.00 | 7/1/2029 | 1,000,000 | 1,054,686 |
| Massachusetts Port Authority, Revenue Bonds, Refunding (Bosfuel Project) Ser. A | 5.00 | 7/1/2032 | 865,000 | 899,536 |
| Massachusetts Port Authority, Revenue Bonds, Refunding (Bosfuel Project) Ser. A | 5.00 | 7/1/2035 | 500,000 | 512,498 |
| Massachusetts Port Authority, Revenue Bonds, Refunding, Ser. A | 5.00 | 7/1/2027 | 2,000,000 | 2,069,364 |
| Massachusetts Port Authority, Revenue Bonds, Refunding, Ser. A | 5.00 | 7/1/2028 | 2,000,000 | 2,094,241 |
| Massachusetts Port Authority, Revenue Bonds, Refunding, Ser. C | 5.00 | 7/1/2030 | 1,635,000 | 1,723,659 |
| Massachusetts Transportation Fund, Revenue Bonds, Refunding, Ser. A | 5.00 | 6/1/2042 | 750,000 | 779,402 |
| Medway, GO | 3.00 | 9/1/2031 | 500,000 | 486,911 |
| Medway, GO | 3.00 | 9/1/2032 | 700,000 | 674,415 |
| Middleborough, GO, Refunding | 3.00 | 10/1/2034 | 1,455,000 | 1,339,491 |
| Mount Greylock Regional School District, GO, Refunding | 4.00 | 6/15/2030 | 315,000 | 314,992 |
| Rockland, GO, Refunding | 3.00 | 10/1/2032 | 1,000,000 | 945,449 |
| Sharon, GO | 3.00 | 2/15/2033 | 1,750,000 | 1,645,402 |
| Somerville, GO, Refunding | 3.00 | 6/1/2035 | 1,125,000 | 1,040,507 |
| Waltham, GO | 3.00 | 10/15/2032 | 1,160,000 | 1,106,917 |
| Winchester, GO, Refunding | 4.00 | 3/15/2038 | 1,065,000 | 1,066,125 |
| Worcester, GO, Refunding (Insured; Assured Guaranty Municipal Corp.) | 2.00 | 2/15/2033 | 2,000,000 | 1,722,222 |
| | | | | 106,029,192 |
| Nebraska — 2.5% | | | | |
| Central Plains Energy, Revenue Bonds, Refunding (Project No. 4) Ser. A ^(a) | 5.00 | 11/1/2029 | 3,000,000 | 3,092,442 |

STATEMENT OF INVESTMENTS (Unaudited) (continued)

| Description | Coupon Rate (%) | Maturity Date | Principal Amount (\$) | Value (\$) |
|--|--------------------|------------------|--------------------------|--------------------|
| Long-Term Municipal Investments — 98.8% (continued) | | | | |
| New York — 2.0% | | | | |
| New York Liberty Development Corp., Revenue Bonds, Refunding (Bank of America Tower) | 2.63 | 9/15/2069 | 2,675,000 | 2,455,478 |
| U.S. Related — 1.2% | | | | |
| Antonio B. Won Pat International Airport Authority, Revenue Bonds, Ser. B | 5.00 | 10/1/2031 | 100,000 | 106,494 |
| Antonio B. Won Pat International Airport Authority, Revenue Bonds, Ser. B | 5.00 | 10/1/2034 | 100,000 | 106,925 |
| Antonio B. Won Pat International Airport Authority, Revenue Bonds, Ser. B | 5.00 | 10/1/2038 | 125,000 | 131,239 |
| Puerto Rico, Notes ^(b) | 2.27 | 11/1/2051 | 416,675 | 215,108 |
| Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Authority, Revenue Bonds, Refunding (Hospital Auxilio Mutuo Obligated Group) | 5.00 | 7/1/2027 | 310,000 | 317,421 |
| Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Authority, Revenue Bonds, Refunding (Hospital Auxilio Mutuo Obligated Group) | 5.00 | 7/1/2028 | 260,000 | 268,480 |
| Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Authority, Revenue Bonds, Refunding (Hospital Auxilio Mutuo Obligated Group) | 5.00 | 7/1/2029 | 285,000 | 295,864 |
| | | | | 1,441,531 |
| Total Investments (cost \$126,714,847) | | | 98.8% | 120,652,114 |
| Cash and Receivables (Net) | | | 1.2% | 1,411,705 |
| Net Assets | | | 100.0% | 122,063,819 |

FHLMC—Federal Home Loan Mortgage Corporation

FNMA—Federal National Mortgage Association

GNMA—Government National Mortgage Association

GO—Government Obligation

^(a) These securities have a put feature; the date shown represents the put date and the bond holder can take a specific action to retain the bond after the put date.

^(b) The Variable Rate is determined by the Remarketing Agent in its sole discretion based on prevailing market conditions and may, but need not, be established by reference to one or more financial indices.

See notes to statement of investments.