STATEMENT OF INVESTMENTS
BNY Mellon International Bond Fund
July 31, 2024 (Unaudited)

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes - 94.8%					
Australia - 3.4%					
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	1.75	3/20/2034	4,126,000	2,054,902
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	4.25	2/20/2036	637,000	387,243
Queensland Treasury Corp., Govt. Gtd. Bonds	AUD	4.50	8/22/2035	275,000[b]	172,117
Queensland Treasury Corp., Govt. Gtd. Bonds	AUD	1.75	7/20/2034	575,000[b]	282,476
Treasury Corp. of Victoria, Govt. Gtd. Bonds	AUD	2.00	9/17/2035	635,000	306,267
Treasury Corp. of Victoria, Govt. Gtd. Notes	AUD	4.75	9/15/2036	2,791,000	1,753,717
					4,956,722
Austria - 1.7%					
Austria, Sr. Unscd. Bonds	EUR	2.90	2/20/2034	1,275,000[b]	1,390,946
Raiffeisen Bank International AG, Sr. Notes	EUR	4.63	8/21/2029	100,000	109,594
Raiffeisen Bank International AG, Sub. Notes	EUR	2.88	6/18/2032	900,000	912,278
					2,412,818
Belgium - 1.0%					
Belgium, Sr. Unscd. Notes, Ser. 98	EUR	3.30	6/22/2054	775,000[b]	817,796
FLUVIUS System Operator CV, Gtd. Notes	EUR	3.88	5/9/2033	500,000	556,727
					1,374,523
Bermuda - .5%					
Textainer Marine Containers VII Ltd., Ser. 2021-1A, Cl. A		1.68	2/20/2046	781,167[b]	**703,850**
Canada - 2.9%					
Alimentation Couche-Tard, Inc., Gtd. Notes	EUR	3.65	5/12/2031	471,000[b]	513,187
Alimentation Couche-Tard, Inc., Sr. Unscd. Notes	EUR	4.01	2/12/2036	497,000[b]	543,199
Canada, Bonds	CAD	1.75	12/1/2053	2,375,000	1,240,009
Canada, Bonds	CAD	3.25	9/1/2028	400,000	291,251
CNH Capital Canada Receivables Trust, Ser. 2021-1A, Cl. A2	CAD	1.00	11/16/2026	272,901[b]	193,049
Ford Auto Securitization Trust, Ser. 2020-AA, Cl. A3	CAD	1.15	11/15/2025	280,860[b]	201,217
Ford Auto Securitization Trust II, Ser. 2022-AA, Cl. A3	CAD	5.40	9/15/2028	1,107,000[b]	817,319
GFL Environmental, Inc., Sr. Scd. Notes		6.75	1/15/2031	400,000[b]	411,826
					4,211,057
Cayman Islands - .9%					
Octagon 61 CLO, Ser. 2023-2A, Cl. A, (3 Month TSFR +1.85%)		7.13	4/20/2036	539,672[b,c]	543,178
Regatta XXV Funding Ltd. CLO, Ser. 2023-1A, Cl. A, (3 Month TSFR +1.90%)		7.20	7/15/2036	600,000[b,c]	605,263
Southern Water Services Finance Ltd., Sr. Scd. Notes	GBP	3.00	5/28/2037	188,000	157,411
					1,305,852

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes - 94.8% (continued)					
Chile - .2%					
Bonos de la Tesoreria de la Republica en pesos, Bonds	CLP	5.00	3/1/2035	360,000,000	**354,147**
China - 7.2%					
China, Bonds	CNY	2.60	9/1/2032	34,950,000	5,025,335
China, Bonds	CNY	3.73	5/25/2070	16,050,000	3,024,004
China, Unscd. Bonds	CNY	3.81	9/14/2050	13,600,000	2,388,643
					10,437,982
Czech Republic - .2%					
Czech Republic, Sr. Unscd. Bonds	CZK	2.00	10/13/2033	9,500,000	**350,624**
Denmark - .2%					
Denmark, Bonds	DKK	4.50	11/15/2039	1,500,000	**273,053**
Finland - .4%					
Finland, Sr. Unscd. Bonds, Ser. 10Y	EUR	3.00	9/15/2033	500,000[b]	**550,660**
France - 6.3%					
Electricite de France SA, Sr. Unscd. Notes	EUR	4.63	1/25/2043	100,000	111,708
Electricite de France SA, Sr. Unscd. Notes		5.95	4/22/2034	920,000[b,d]	957,516
French Republic, Bonds, Ser. 10Y	EUR	3.00	5/25/2033	3,025,000[b]	3,297,239
French Republic, Bonds, Ser. 31Y	EUR	3.00	5/25/2054	250,000[b]	245,758
French Republic, Bonds, Ser. 31Y	EUR	3.25	5/25/2055	950,000[b]	975,906
French Republic, Bonds, Ser. 32Y	EUR	4.00	10/25/2038	560,000[b]	660,830
French Republic, Bonds, Ser. 5Y	EUR	2.75	2/25/2029	325,000[b]	352,369
Kering SA, Sr. Unscd. Notes	EUR	3.63	9/5/2031	500,000	547,067
Kering SA, Sr. Unscd. Notes	EUR	3.88	9/5/2035	400,000	439,638
Orano SA, Sr. Unscd. Notes	EUR	5.38	5/15/2027	400,000	451,800
Suez SACA, Sr. Unscd. Notes	EUR	2.38	5/24/2030	900,000	918,571
Suez SACA, Sr. Unscd. Notes	EUR	5.00	11/3/2032	100,000	117,761
					9,076,163
Germany - 2.2%					
Amprion GmbH, Sr. Unscd. Notes	EUR	0.63	9/23/2033	200,000	169,535
Amprion GmbH, Sr. Unscd. Notes	EUR	3.97	9/22/2032	1,100,000	1,234,350
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	1.88	5/24/2030	495,000	509,648
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	2.75	3/19/2029	397,000	431,733
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	3.25	5/19/2033	384,000	428,256
Eurogrid GmbH, Gtd. Notes	EUR	0.74	4/21/2033	200,000	172,446
Eurogrid GmbH, Gtd. Notes	EUR	1.11	5/15/2032	200,000	182,392
					3,128,360
Greece - .4%					
Hellenic Republic, Sr. Unscd. Notes	EUR	4.38	7/18/2038	247,000[b]	288,769
Piraeus Bank SA, Sr. Notes	EUR	6.75	12/5/2029	200,000	238,682
					527,451
Hungary - .1%					
Hungary, Bonds, Ser. 33A	HUF	2.25	4/20/2033	44,000,000	**89,446**
Indonesia - .5%					
Indonesia, Bonds, Ser. FR83	IDR	7.50	4/15/2040	10,580,000,000	**677,272**

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes - 94.8% (continued)					
Ireland - 1.3%					
ESB Finance DAC, Gtd. Notes	EUR	3.75	1/25/2043	450,000	474,931
Ireland, Bonds	EUR	2.60	10/18/2034	525,000	563,727
Linde PLC, Sr. Unscd. Notes	EUR	1.63	3/31/2035	600,000	550,704
Permanent TSB Group Holdings PLC, Sub. Notes	EUR	3.00	8/19/2031	286,000	299,637
					1,888,999
Israel - .4%					
Israel, Sr. Unscd. Notes		5.50	3/12/2034	642,000[d]	**629,950**
Italy - 3.8%					
Autostrade per l'Italia SpA, Sr. Unscd. Notes	EUR	4.63	2/28/2036	596,000	655,326
Eni SpA, Sr. Unscd. Notes		5.50	5/15/2034	200,000[b]	204,098
Eni SpA, Sr. Unscd. Notes		5.95	5/15/2054	442,000[b]	448,153
Italy Buoni Poliennali Del Tesoro, Sr. Unscd. Bonds, Ser. 10Y	EUR	4.40	5/1/2033	2,375,000	2,748,288
Italy Buoni Poliennali Del Tesoro, Sr. Unscd. Bonds, Ser. CAC	EUR	2.45	9/1/2050	1,785,000[b]	1,424,949
					5,480,814
Japan - 4.7%					
Japan, Bonds, Ser. 163	JPY	0.40	9/20/2028	100,000,000	662,623
Japan (20 Year Issue), Bonds, Ser. 183	JPY	1.40	12/20/2042	262,400,000	1,651,573
Japan (20 Year Issue), Bonds, Ser. 184	JPY	1.10	3/20/2043	427,800,000	2,549,677
Japan (30 Year Issue), Bonds, Ser. 66	JPY	0.40	3/20/2050	165,000,000	736,749
Japan (30 Year Issue), Bonds, Ser. 69	JPY	0.70	12/20/2050	142,050,000	680,105
Japan (40 Year Issue), Bonds, Ser. 15	JPY	1.00	3/20/2062	132,100,000	588,459
					6,869,186
Jersey - 1.0%					
AA Bond Co. Ltd., Sr. Scd. Notes, Ser. A8	GBP	5.50	7/31/2027	290,000	368,525
Ballyrock 24 Ltd. CLO, Ser. 2023-24A, Cl. A1, (3 Month TSFR +1.77%)		7.07	7/15/2036	545,000[b,c]	546,515
Invesco US Ltd. CLO, Ser. 2023-3A, Cl. A, (3 Month TSFR +1.80%)		7.10	7/15/2036	575,000[b,c]	579,369
					1,494,409
Malaysia - .8%					
Malaysia, Bonds, Ser. 318	MYR	4.64	11/7/2033	5,100,000	**1,190,017**
Netherlands - 2.2%					
Athora Netherlands NV, Sub. Notes	EUR	5.38	8/31/2032	1,032,000	1,116,370
BNI Finance BV, Gtd. Notes	EUR	3.88	12/1/2030	667,000	744,683
Enel Finance International NV, Gtd. Notes	EUR	4.50	2/20/2043	110,000	124,937
JDE Peet's NV, Sr. Unscd. Notes	EUR	4.50	1/23/2034	404,000	454,991
Sartorius Finance BV, Gtd. Notes	EUR	4.50	9/14/2032	500,000	563,296
Stellantis NV, Sr. Unscd. Notes	EUR	4.25	6/16/2031	190,000	212,254
					3,216,531
New Zealand - 3.9%					
New Zealand, Unscd. Bonds, Ser. 433	NZD	3.50	4/14/2033	6,455,000	3,622,391
New Zealand, Unscd. Bonds, Ser. 532	NZD	2.00	5/15/2032	4,040,000	2,050,527
					5,672,918

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes - 94.8% (continued)					
Peru - 1.5%					
Peru, Bonds	PEN	7.60	8/12/2039	3,100,000[b]	849,358
Peru, Sr. Unscd. Bonds	PEN	7.30	8/12/2033	4,710,000[b]	1,304,678
					2,154,036
Poland - .8%					
Poland, Bonds, Ser. 1033	PLN	6.00	10/25/2033	1,375,000	363,156
Poland, Sr. Unscd. Notes		5.50	3/18/2054	848,000	837,383
					1,200,539
Romania - 1.5%					
Romania, Bonds, Ser. 10Y	RON	7.20	10/30/2033	5,250,000	1,182,885
Romania, Sr. Unscd. Bonds	EUR	3.62	5/26/2030	151,000	153,229
Romania, Sr. Unscd. Notes	EUR	5.25	5/30/2032	631,000[b]	677,934
Romania, Sr. Unscd. Notes		6.38	1/30/2034	170,000[b]	174,233
					2,188,281
Singapore - .7%					
Pfizer Investment Enterprises Pte Ltd., Gtd. Notes		5.34	5/19/2063	300,000	292,525
Singapore, Bonds	SGD	3.38	9/1/2033	875,000	681,108
					973,633
South Korea - 5.1%					
Korea, Bonds, Ser. 3212	KRW	4.25	12/10/2032	7,979,700,000	6,298,266
Korea, Bonds, Ser. 5209	KRW	3.13	9/10/2052	1,415,000,000	1,061,402
					7,359,668
Spain - 4.6%					
Banco de Credito Social Cooperativo SA, Sub. Notes	EUR	5.25	11/27/2031	800,000	864,397
Cellnex Finance Co. SA, Gtd. Notes	EUR	2.00	9/15/2032	700,000	669,238
Cellnex Finance Co. SA, Gtd. Notes	EUR	2.00	2/15/2033	300,000	284,170
Cellnex Telecom SA, Sr. Unscd. Notes	EUR	1.75	10/23/2030	500,000	486,637
Spain, Sr. Unscd. Bonds	EUR	0.70	4/30/2032	4,650,000[b]	4,281,198
Spain, Sr. Unscd. Bonds	EUR	3.25	4/30/2034	75,000[b]	82,369
					6,668,009
Supranational - .7%					
European Union, Sr. Unscd. Bonds	EUR	3.00	3/4/2053	1,026,401	**1,043,349**
Sweden - .1%					
Sweden, Bonds, Ser. 1066	SEK	2.25	5/11/2035	1,875,000	**178,780**
Switzerland - 1.7%					
Switzerland, Bonds	CHF	0.50	6/27/2032	1,390,000	1,590,722
UBS Group AG, Sr. Unscd. Notes	EUR	2.88	4/2/2032	907,000	937,544
					2,528,266
United Kingdom - 10.0%					
BAE Systems PLC, Sr. Unscd. Notes		5.30	3/26/2034	388,000[b]	393,381
Brass No. 10 PLC, Ser. 10-A, Cl. A1		0.67	4/16/2069	51,015[b]	50,290
Diageo Finance PLC, Gtd. Notes	EUR	2.50	3/27/2032	500,000	518,972
Gemgarto PLC, Ser. 2021-1A, Cl. A, (3 Month SONIO +0.59%)	GBP	5.82	12/16/2067	226,222[b,c]	291,063

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes - 94.8% (continued)					
United Kingdom - 10.0% (continued)					
Motability Operations Group PLC, Gtd. Notes	EUR	3.50	7/17/2031	1,310,000	1,431,120
National Grid PLC, Sr. Unscd. Notes	EUR	0.75	9/1/2033	770,000	646,776
Northumbrian Water Finance PLC, Gtd. Notes	GBP	6.38	10/28/2034	519,000	692,958
Severn Trent Utilities Finance PLC, Gtd. Notes	EUR	4.00	3/5/2034	217,000	235,344
SW Finance I PLC, Sr. Scd. Notes	GBP	7.38	12/12/2041	397,000	458,684
Thames Water Utilities Finance PLC, Sr. Scd. Notes	EUR	4.38	1/18/2031	557,000	440,882
Thames Water Utilities Finance PLC, Sr. Scd. Notes	GBP	4.38	7/3/2034	144,000	128,611
Tower Bridge Funding PLC, Ser. 2021-2, Cl. A, (3 Month SONIO +0.78%)	GBP	6.01	11/20/2063	251,272[c]	323,572
United Kingdom Gilt, Bonds	GBP	3.25	1/31/2033	1,875,000	2,293,863
United Kingdom Gilt, Bonds	GBP	4.38	7/31/2054	2,350,000	2,936,755
United Kingdom Gilt, Bonds	GBP	4.50	6/7/2028	2,350,000	3,080,538
United Utilities Water Finance PLC, Gtd. Notes	EUR	3.75	5/23/2034	583,000	621,334
					14,544,143
United States - 21.9%					
A&D Mortgage Trust, Ser. 2023-NQM2, Cl. A1		6.13	5/25/2068	440,984[b]	443,041
Alexandria Real Estate Equities, Inc., Gtd. Notes		5.25	5/15/2036	343,000	339,087
Aligned Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2		6.00	8/17/2048	379,000[b]	385,818
AMSR Trust, Ser. 2019-SFR1, Cl. B		3.02	1/19/2039	525,000[b]	503,045
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-4A, Cl. A		5.49	6/20/2029	383,000[b]	388,207
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-8A, Cl. A		6.02	2/20/2030	261,000[b]	271,274
Becton, Dickinson and Co., Gtd. Notes	EUR	3.83	6/7/2032	586,000	647,512
Bimbo Bakeries USA, Inc., Gtd. Notes		5.38	1/9/2036	200,000[b]	199,795
COLT Mortgage Loan Trust, Ser. 2023-2, Cl. A1		6.60	7/25/2068	272,964[b]	276,462
COLT Mortgage Loan Trust, Ser. 2023-4, Cl. A1		7.16	10/25/2068	491,134[b]	501,763
Consumers Energy Co., First Mortgage Bonds		4.60	5/30/2029	308,000	308,860
CVS Health Corp., Sr. Unscd. Notes		5.70	6/1/2034	598,000	610,407
CVS Health Corp., Sr. Unscd. Notes		6.05	6/1/2054	286,000	287,805
CyrusOne Data Centers Issuer I LLC, Ser. 2023-1A, Cl. B		5.45	4/20/2048	115,278[b]	111,243
CyrusOne Data Centers Issuer I LLC, Ser. 2023-2A, Cl. A2		5.56	11/20/2048	394,000[b]	393,142
Diamondback Energy, Inc., Gtd. Notes		5.40	4/18/2034	140,000	141,783
Energy Transfer LP, Sr. Unscd. Notes		6.55	12/1/2033	284,000	306,830
Ent Auto Receivables Trust, Ser. 2023-1A, Cl. A3		6.24	1/16/2029	192,000[b]	194,658
Enterprise Products Operating LLC, Gtd. Notes		4.85	1/31/2034	1,279,000	1,275,695
Federal Agricultural Mortgage Corp. Mortgage Trust, Ser. 2021-1, Cl. A		2.18	1/25/2051	599,018[b]	477,488
Federal Home Loan Mortgage Corp. Multifamily Structured Credit Risk, Ser. 2021-MN1, Cl. M1, (1 Month SOFR +2.00%)		7.35	1/25/2051	130,624[b,c,e]	129,998

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes - 94.8% (continued)					
United States - 21.9% (continued)					
Honeywell International, Inc., Sr. Unscd. Bonds	EUR	4.13	11/2/2034	614,000	697,383
Honeywell International, Inc., Sr. Unscd. Notes	EUR	3.38	3/1/2030	647,000	705,146
JPMorgan Chase & Co., Sr. Unscd. Notes		5.29	7/22/2035	271,000	274,909
MetroNet Infrastructure Issuer LLC, Ser. 2024-1A, Cl. A2		6.23	4/20/2054	123,114[b]	126,537
Morgan Stanley, Sr. Unscd. Notes		5.47	1/18/2035	571,000	581,332
Mosaic Solar Loan Trust, Ser. 2023-2A, Cl. A		5.36	9/22/2053	240,520[b]	237,629
Nasdaq, Inc., Sr. Unscd. Notes	EUR	4.50	2/15/2032	1,110,000	1,279,283
National Grid North America, Inc., Sr. Unscd. Notes	EUR	1.05	1/20/2031	1,001,000	930,434
Public Service Enterprise Group, Inc., Sr. Unscd. Notes		5.45	4/1/2034	230,000[d]	234,031
Retained Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2A		5.00	9/15/2048	515,000[b]	502,620
Santander Drive Auto Receivables Trust, Ser. 2021-4, Cl. C		1.26	2/16/2027	200,646	199,215
SBA Tower Trust, Asset Backed Notes		2.59	10/15/2031	695,000[b]	580,664
Stack Infrastructure Issuer LLC, Ser. 2023-1A, Cl. A2		5.90	3/25/2048	150,000[b]	151,605
Stellantis Finance US, Inc., Gtd. Notes		6.38	9/12/2032	200,000	211,310
Sunnova Hestia I Issuer LLC, Ser. 2023-GRID1, Cl. 1A		5.75	12/20/2050	95,292[b]	97,470
The Goldman Sachs Group, Inc., Sr. Unscd. Notes		5.85	4/25/2035	194,000	202,801
TIF Funding III LLC, Ser. 2024-1A, Cl. A		5.48	4/20/2049	557,700[b]	563,982
Truist Financial Corp., Sr. Unscd. Notes		5.12	1/26/2034	304,000	298,358
Truist Financial Corp., Sr. Unscd. Notes		5.87	6/8/2034	826,000	852,766
Truist Financial Corp., Sr. Unscd. Notes		6.12	10/28/2033	72,000	75,459
U.S. Bancorp, Sr. Unscd. Notes		5.84	6/12/2034	583,000	605,462
U.S. Treasury Notes		4.00	2/15/2034	488,500	486,554
U.S. Treasury Notes		4.63	2/28/2026	411,000	412,108
U.S. Treasury Notes		4.63	4/30/2029	1,611,300	1,658,915
U.S. Treasury Notes		4.63	6/30/2026	2,200,000[d]	2,212,977
Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2		6.32	3/16/2048	583,000[b]	592,719
Verizon Communications, Inc., Sr. Unscd. Notes	EUR	3.50	6/28/2032	400,000	436,203
Verus Securitization Trust, Ser. 2023-4, Cl. A1		5.81	5/25/2068	255,606[b]	255,906
Verus Securitization Trust, Ser. 2023-5, Cl. A1		6.48	6/25/2068	279,186[b]	281,038
WEA Finance LLC, Gtd. Notes		2.88	1/15/2027	283,000	266,353
WEA Finance LLC, Gtd. Notes		2.88	1/15/2027	380,000[b]	357,648
WEA Finance LLC, Gtd. Notes		4.13	9/20/2028	93,000[b]	88,745
WEA Finance LLC, Gtd. Notes		4.63	9/20/2048	111,000[b,d]	87,778
WEA Finance LLC/Westfield UK & Europe Finance PLC, Gtd. Notes		4.75	9/17/2044	856,000[b]	674,368
Wells Fargo & Co., Sr. Unscd. Notes		5.39	4/24/2034	260,000	263,131
Wells Fargo & Co., Sr. Unscd. Notes		5.56	7/25/2034	630,000	644,380

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes - 94.8% (continued)					
United States - 21.9% (continued)					
Wells Fargo Commercial Mortgage Trust, Ser. 2021-SAVE, Cl. A, (1 Month TSFR +1.26%)		6.59	2/15/2040	357,904[b,c]	355,017
Federal Home Loan Mortgage Corp.:					
5.50%, 4/1/2054				3,077,053[e]	3,102,515
Federal National Mortgage Association:					
6.00%, 12/1/2053				1,873,205[e]	1,924,152
					31,702,816
Total Bonds and Notes (cost $137,107,974)					**137,414,324**

Description /Number of Contracts/Counterparty		Exercise Price	Expiration Date	Notional Amount ($)	Value ($)
Options Purchased - .1%					
Call Options - .0%					
Swedish Krona Cross Currency, Contracts N/A, Barclays Capital, Inc.	NOK	0.99	8/30/2024	12,627,000	**6,519**
Put Options - .1%					
Japanese Yen, Contracts N/A, Goldman Sachs & Co. LLC		150.00	8/15/2024	719,000	7,509
New Zealand Dollar Cross Currency, Contracts N/A, Barclays Capital, Inc.	AUD	1.11	8/5/2024	660,000	3,848
Swaption Receiver Markit iTraxx Europe Index Series 41, Payer 3 Month Fixed Rate of 1.00% terminating on 6/20/2029, Contracts 11,400,000, Citigroup Global Markets, Inc.	EUR	0.53	9/18/2024	11,400,000[f]	29,612
Swaption Receiver Markit iTraxx Europe Index Series 41, Payer 3 Month Fixed Rate of 1.00% terminating on 6/20/2029, Contracts 11,550,000, Citigroup Global Markets, Inc.	EUR	0.53	9/18/2024	11,550,000[f]	30,002
					70,971
Total Options Purchased (cost $66,972)					**77,490**

Description	1-Day Yield (%)		Shares	Value ($)
Investment Companies - .3%				
Registered Investment Companies - .3%				
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost $505,872)	5.44		505,872[g]	**505,872**
Investment of Cash Collateral for Securities Loaned - .7%				
Registered Investment Companies - .7%				
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost $976,420)	5.44		976,420[g]	**976,420**
Total Investments (cost $138,657,238)			**95.9%**	**138,974,106**
Cash and Receivables (Net)			**4.1%**	**6,002,784**
Net Assets			**100.0%**	**144,976,890**

SOFR—Secured Overnight Financing Rate
SONIA—Sterling Overnight Index Average
TSFR—Term Secured Overnight Financing Rate Reference Rates

AUD—Australian Dollar
CAD—Canadian Dollar
CHF—Swiss Franc
CLP—Chilean Peso
CNY—Chinese Yuan Renminbi
CZK—Czech Koruna
DKK—Danish Krone
EUR—Euro
GBP—British Pound
HUF—Hungarian Forint
IDR—Indonesian Rupiah
JPY—Japanese Yen
KRW—South Korean Won
MYR—Malaysian Ringgit
NOK—Norwegian Krone
NZD—New Zealand Dollar
PEN—Peruvian Nuevo Sol
PLN—Polish Zloty
RON—Romanian Leu
SEK—Swedish Krona
SGD—Singapore Dollar

[a] *Amount stated in U.S. Dollars unless otherwise noted above.*
[b] *Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2024, these securities were valued at $35,061,718 or 24.18% of net assets.*
[c] *Variable rate security—interest rate resets periodically and rate shown is the interest rate in effect at period end. Security description also includes the reference rate and spread if published and available.*
[d] *Security, or portion thereof, on loan. At July 31, 2024, the value of the fund's securities on loan was $3,785,248 and the value of the collateral was $3,896,328, consisting of cash collateral of $976,420 and U.S. Government & Agency securities valued at $2,919,908. In addition, the value of collateral may include pending sales that are also on loan.*
[e] *The Federal Housing Finance Agency ("FHFA") placed the Federal Home Loan Mortgage Corporation and Federal National Mortgage Association into conservatorship with FHFA as the conservator. As such, the FHFA oversees the continuing affairs of these companies.*
[f] *Exercise price is referenced as basis points.*
[g] *Investment in affiliated issuer. The investment objective of this investment company is publicly available and can be found within the investment company's prospectus.*

Futures

Description	Number of Contracts	Expiration	Notional Value ($)	Market Value ($)	Unrealized Appreciation (Depreciation) ($)
Futures Long					
Australian 10 Year Bond	23	9/16/2024	1,705,600[a]	1,733,935	28,335
Euro 30 Year Bond	11	9/6/2024	1,555,739[a]	1,604,046	48,307
Euro BTP Italian Government Bond	40	9/6/2024	5,014,282[a]	5,149,778	135,496
Euro-Bobl	224	9/6/2024	28,264,640[a]	28,487,244	222,604
Euro-Schatz	123	9/6/2024	14,042,143[a]	14,120,359	78,216
U.S. Treasury 10 Year Notes	32	9/19/2024	3,488,869	3,578,000	89,131
U.S. Treasury 2 Year Notes	131	9/30/2024	26,679,181	26,903,102	223,921
U.S. Treasury Long Bond	8	9/19/2024	934,077	966,250	32,173
Futures Short					
10 Year U.S. Treasury Notes	42	9/19/2024	4,807,688	4,854,281	(46,593)
Canadian 10 Year Bond	129	9/18/2024	11,146,029[a]	11,486,807	(340,778)

Futures (continued)

Description	Number of Contracts	Expiration	Notional Value ($)	Market Value ($)	Unrealized Appreciation (Depreciation) ($)
Futures Short (continued)					
Euro-Bond	83	9/6/2024	11,843,927[a]	12,012,531	(168,604)
Japanese 10 Year Bond	6	9/12/2024	5,744,027[a]	5,716,231	27,796
Long Gilt	1	9/26/2024	125,856[a]	127,552	(1,696)
Long Term French Government Future	34	9/6/2024	4,552,495[a]	4,631,575	(79,080)
U.S. Treasury 5 Year Notes	44	9/30/2024	4,713,773	4,747,188	(33,415)
U.S. Treasury Ultra Long Bond	44	9/19/2024	5,499,941	5,630,625	(130,684)
Gross Unrealized Appreciation					**885,979**
Gross Unrealized Depreciation					**(800,850)**

[a] *Notional amounts in foreign currency have been converted to USD using relevant foreign exchange rates.*
See notes to financial statements.

Forward Foreign Currency Exchange Contracts

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
Barclays Capital, Inc.					
United States Dollar	131,438	New Zealand Dollar	216,000	8/22/2024	2,880
United States Dollar	124,619	British Pound	97,000	8/13/2024	(95)
Norwegian Krone	19,380,171	United States Dollar	1,825,165	8/22/2024	(47,896)
United States Dollar	243,262	Indonesian Rupiah	3,963,627,000	8/22/2024	(341)
Euro	37,587	Japanese Yen	6,487,000	8/22/2024	(2,727)
Colombian Peso	1,457,480,000	United States Dollar	348,990	8/13/2024	10,124
Swedish Krona	5,220,000	Norwegian Krone	5,312,707	8/22/2024	783
United States Dollar	1,029,464	Euro	947,000	8/22/2024	3,497
Polish Zloty	853,000	United States Dollar	213,031	8/13/2024	2,140
United States Dollar	147,711	Malaysian Ringgit	696,000	8/13/2024	(3,914)
United States Dollar	410,333	Euro	375,000	8/13/2024	4,241
United States Dollar	28,883	Mexican Peso	530,000	8/22/2024	535
Swiss Franc	809,000	United States Dollar	914,344	8/22/2024	9,751
United States Dollar	409,897	Swiss Franc	361,000	8/22/2024	(2,462)
United States Dollar	573,820	Taiwan Dollar	18,854,000	8/22/2024	(1,183)
Indian Rupee	48,500,000	United States Dollar	579,207	8/22/2024	(347)
Japanese Yen	22,012,000	United States Dollar	146,526	8/22/2024	905
Japanese Yen	6,487,000	Euro	37,626	8/22/2024	2,684
Canadian Dollar	1,066,000	United States Dollar	780,233	8/22/2024	(7,631)
United States Dollar	1,259,271	British Pound	988,000	8/22/2024	(11,132)
United States Dollar	342,387	Australian Dollar	522,000	8/22/2024	822
Swedish Krona	2,590,000	United States Dollar	239,835	8/22/2024	2,289
United States Dollar	38,657	Swedish Krona	407,000	8/13/2024	627
United States Dollar	1,038,308	Hungarian Forint	381,253,000	8/13/2024	(8,348)
BNP Paribas Corp.					
Swedish Krona	3,837,000	Norwegian Krone	3,915,260	8/22/2024	(352)

Forward Foreign Currency Exchange Contracts (continued)

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
BNP Paribas Corp. (continued)					
United States Dollar	432,007	Chinese Yuan Renminbi	3,130,000	8/22/2024	(2,051)
Euro	256,500	United States Dollar	277,650	8/22/2024	239
United States Dollar	278,209	Swedish Krona	2,914,000	8/22/2024	5,796
Swedish Krona	14,876,057	United States Dollar	1,410,889	8/22/2024	(20,211)
Citigroup Global Markets, Inc.					
United States Dollar	576,037	Indian Rupee	48,176,000	8/22/2024	1,044
United States Dollar	240,594	Chilean Peso	226,055,000	8/13/2024	614
Euro	433,500	United States Dollar	470,375	8/22/2024	(727)
Swedish Krona	5,774,000	United States Dollar	547,074	8/13/2024	(7,557)
Canadian Dollar	625,000	United States Dollar	459,279	8/22/2024	(6,300)
Swedish Krona	2,215,000	United States Dollar	211,496	8/22/2024	(4,428)
United States Dollar	92,690	Swedish Krona	971,000	8/22/2024	1,917
United States Dollar	67,317	Colombian Peso	279,090,000	8/22/2024	(1,373)
United States Dollar	376,778	British Pound	290,000	8/13/2024	3,921
Euro	122,000	United States Dollar	132,273	8/13/2024	(158)
Japanese Yen	23,018,000	United States Dollar	146,831	8/22/2024	7,338
United States Dollar	4,305,284	South Korean Won	5,936,643,000	8/13/2024	(10,234)
Goldman Sachs & Co. LLC					
Swedish Krona	3,433,000	United States Dollar	323,190	8/13/2024	(2,414)
United States Dollar	27,418	Swedish Krona	296,000	8/13/2024	(240)
British Pound	620,000	United States Dollar	785,442	8/13/2024	11,701
United States Dollar	476,906	British Pound	372,000	8/22/2024	(1,424)
United States Dollar	1,894,376	Peruvian Nuevo Sol	7,296,000	8/13/2024	(57,437)
Mexican Peso	15,438,000	United States Dollar	853,059	8/13/2024	(26,149)
Indian Rupee	23,958,000	United States Dollar	286,503	8/22/2024	(558)
United States Dollar	1,742,407	New Zealand Dollar	2,860,000	8/13/2024	40,254
Swiss Franc	43,330	Japanese Yen	7,743,864	8/22/2024	(2,372)
Japanese Yen	7,732,594	Swiss Franc	43,331	8/22/2024	2,296
Norwegian Krone	6,042,829	United States Dollar	567,443	8/22/2024	(13,282)
United States Dollar	956,819	Romanian Leu	4,430,000	8/13/2024	(6,650)
United States Dollar	375,916	Canadian Dollar	515,000	8/22/2024	2,661
Australian Dollar	495,000	United States Dollar	328,221	8/22/2024	(4,323)
United States Dollar	188,415	Australian Dollar	283,000	8/22/2024	3,237
Japanese Yen	3,024,004,000	United States Dollar	18,863,713	8/13/2024	1,362,188
Swiss Franc	280,000	United States Dollar	312,496	8/22/2024	7,339
United States Dollar	2,170,342	Swiss Franc	1,947,207	8/22/2024	(53,891)
United States Dollar	1,446,335	Australian Dollar	2,168,000	8/13/2024	28,082
United States Dollar	89,146	Swiss Franc	80,000	8/13/2024	(2,137)
Japanese Yen	22,140,000	United States Dollar	145,603	8/22/2024	2,685
United States Dollar	600,181	Japanese Yen	94,898,000	8/22/2024	(35,423)
Euro	1,986,000	United States Dollar	2,155,064	8/13/2024	(4,400)
United States Dollar	53,095	South African Rand	968,000	8/13/2024	10
Canadian Dollar	6,199,000	United States Dollar	4,529,155	8/13/2024	(37,549)

Forward Foreign Currency Exchange Contracts (continued)

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
Goldman Sachs & Co. LLC (continued)					
United States Dollar	244,684	New Zealand Dollar	399,000	8/22/2024	7,210
HSBC Securities (USA), Inc.					
Thai Baht	31,502,264	United States Dollar	859,212	8/13/2024	25,504
United States Dollar	1,977,087	Japanese Yen	317,384,000	8/22/2024	(148,676)
Chinese Yuan Renminbi	114,743,000	United States Dollar	15,759,000	8/13/2024	143,018
Euro	1,910,000	United States Dollar	2,073,875	8/13/2024	(5,513)
United States Dollar	1,736,620	New Zealand Dollar	2,850,000	8/13/2024	40,419
United States Dollar	285,990	Indian Rupee	23,958,000	8/22/2024	45
United States Dollar	92,457	British Pound	72,000	8/13/2024	(114)
Indonesian Rupiah	3,963,627,000	United States Dollar	243,823	8/22/2024	(220)
Indonesian Rupiah	8,025,015,000	United States Dollar	490,473	8/13/2024	2,881
Taiwan Dollar	18,741,000	United States Dollar	573,417	8/22/2024	(1,860)
Czech Koruna	882,000	United States Dollar	37,835	8/13/2024	(269)
Israeli Shekel	1,171,000	United States Dollar	312,680	9/12/2024	(2,017)
Chinese Yuan Renminbi	2,515,000	United States Dollar	345,810	8/22/2024	2,962
United States Dollar	1,469,538	Swiss Franc	1,291,000	8/22/2024	(5,131)
United States Dollar	724,894	Australian Dollar	1,075,000	8/22/2024	21,479
Canadian Dollar	566,000	United States Dollar	415,094	8/22/2024	(4,876)
United States Dollar	664,698	Canadian Dollar	914,000	8/22/2024	2,261
United States Dollar	38,439	Swedish Krona	403,000	8/22/2024	765
Hungarian Forint	445,563,000	United States Dollar	1,219,021	8/13/2024	4,186
Norwegian Krone	2,367,000	United States Dollar	223,066	8/13/2024	(6,050)
Euro	1,260,000	United States Dollar	1,367,674	8/22/2024	(2,606)
United States Dollar	351,168	Euro	323,000	8/22/2024	1,234
New Zealand Dollar	1,374,000	United States Dollar	817,609	8/22/2024	160
United States Dollar	920,942	New Zealand Dollar	1,510,000	8/22/2024	22,230
United States Dollar	23,616	Swedish Krona	248,000	8/13/2024	443
Danish Krone	1,728,000	United States Dollar	249,802	8/13/2024	988
Australian Dollar	2,292,000	United States Dollar	1,516,047	8/22/2024	(16,301)
J.P. Morgan Securities LLC					
United States Dollar	115,189	South Korean Won	159,400,000	8/22/2024	(747)
United States Dollar	221,554	Swiss Franc	196,000	8/22/2024	(2,331)
United States Dollar	664,471	Swedish Krona	6,993,000	8/22/2024	10,735
New Zealand Dollar	730,000	United States Dollar	445,966	8/22/2024	(11,489)
United States Dollar	647,086	Japanese Yen	99,556,000	8/13/2024	(18,789)
Norwegian Krone	35,967,462	United States Dollar	3,374,838	8/22/2024	(76,423)
United States Dollar	226,766	Norwegian Krone	2,417,000	8/22/2024	5,114
United States Dollar	3,468,185	Canadian Dollar	4,739,000	8/22/2024	33,514
United States Dollar	253,236	Australian Dollar	384,000	8/22/2024	1,970
United States Dollar	25,507	Swedish Krona	272,000	8/13/2024	92
Morgan Stanley & Co. LLC					
United States Dollar	1,742,707	New Zealand Dollar	2,860,000	8/13/2024	40,554

Forward Foreign Currency Exchange Contracts (continued)

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
Morgan Stanley & Co. LLC (continued)					
United States Dollar	17,003	Swedish Krona	180,000	8/13/2024	184
United States Dollar	1,196,562	Chinese Yuan Renminbi	8,540,000	8/13/2024	13,024
United States Dollar	66,507	Singapore Dollar	90,000	8/13/2024	(875)
United States Dollar	18,602	Swedish Krona	196,000	8/13/2024	288
Euro	9,870,000	United States Dollar	10,628,776	8/13/2024	59,568
United States Dollar	181,572	New Zealand Dollar	308,000	8/22/2024	(1,741)
United States Dollar	168,638	British Pound	133,000	8/22/2024	(2,378)
United States Dollar	803,156	Japanese Yen	128,244,000	8/22/2024	(55,792)
RBC Capital Markets LLC					
United States Dollar	941,607	Swedish Krona	9,912,000	8/22/2024	14,991
UBS Securities LLC					
Canadian Dollar	137,000	United States Dollar	100,219	8/13/2024	(953)
Euro	445,000	United States Dollar	479,943	8/22/2024	2,164
South Korean Won	772,000	United States Dollar	557	8/22/2024	5
United States Dollar	292,647	Australian Dollar	438,000	8/22/2024	6,046
Japanese Yen	21,820,000	United States Dollar	135,778	8/13/2024	10,164
United States Dollar	2,817,983	New Zealand Dollar	4,641,000	8/22/2024	55,782
Gross Unrealized Appreciation					**2,052,580**
Gross Unrealized Depreciation					**(752,867)**

See notes to financial statements.

Centrally Cleared Interest Rate Swaps

Received Reference Entity	Paid Reference Entity	Maturity Date	Notional Amount ($)	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
EUR Maturity Fixed at 2.80%	EUR - CPTFEMU at Maturity	7/28/2053	3,600,646	493,057	227,431	265,626
USD - CPURNSA at Maturity	USD Maturity Fixed at 2.53%	7/28/2053	-	-	-	-
USD - CPURNSA at Maturity	USD Maturity Fixed at 2.53%	12/7/2053	4,298,000	(24,775)	4,515	(29,290)
EUR Maturity Fixed at 2.50%	EUR - CPTFEMU at Maturity	12/7/2053	-	-	-	-
GBP Maturity Fixed at 3.70%	GBP - UKRPI at Maturity	4/5/2034	9,101,694	121,102	-	121,102
SEK - 3 Month STIBOR at 3.72%	SEK 12 Month Fixed at 2.63%	6/19/2029	7,519,703	(102,342)	-	(102,342)
EUR 12 Month Fixed at 2.84%	EUR - 6 Month Euribor at 3.68%	6/19/2029	7,759,732	80,528	-	80,528
EUR 12 Month Fixed at 2.77%	EUR - 6 Month Euribor at 3.58%	7/17/2029	7,683,975	63,927	-	63,927
SEK - 3 Month STIBOR at 3.61%	SEK 12 Month Fixed at 2.44%	7/17/2029	7,563,590	(47,667)	-	(47,667)

Centrally Cleared Interest Rate Swaps (continued)

Received Reference Entity	Paid Reference Entity	Maturity Date	Notional Amount ($)	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
EUR - CPTFEMU at Maturity	EUR Maturity Fixed at 2.50%	12/7/2053	-	-	-	-
USD Maturity Fixed at 0.00%	USD Maturity Fixed at 2.53%	7/28/2053	-	-	-	-
EUR Maturity Fixed at 2.50%	EUR - CPTFEMU at Maturity	12/7/2053	602,813	24,506	25,248	(742)
USD - CPURNSA at Maturity	USD Maturity Fixed at 2.53%	7/28/2053	2,157,000	(39,725)	(30,987)	(8,738)
Gross Unrealized Appreciation						**531,183**
Gross Unrealized Depreciation						**(188,779)**

EUR—Euro
GBP—British Pound
SEK—Swedish Krona
USD—United States Dollar
CPTFEMU—Eurostat Eurozone HICP Ex Tobacco Unrevised NSA
CPURNSA—US CPI Urban Consumers NSA
UKRPI—UK RPI All Items NSA
See notes to financial statements.

OTC Total Return Swaps

Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount ($)	Unrealized Appreciation (Depreciation) ($)
EUR - 3 Month Euribor at 3.71%	EUR - IBOXXMJA at Maturity	Goldman Sachs & Co. LLC	9/20/24	4,540,794	(32,185)
USD - 3 Month SOFRRATE at 5.34%	USD - IBOXIG at Maturity	J.P. Morgan Securities LLC	9/20/24	3,952,983	(78,942)
EUR - QW5A at Maturity	EUR - 3 Month Euribor at 3.71%	J.P. Morgan Securities LLC	9/20/24	2,529,616	29,664
EUR - 3 Month Euribor at 3.71%	EUR - IBOXXMJA at Maturity	J.P. Morgan Securities LLC	9/20/24	328,445	(2,365)
Gross Unrealized Appreciation					**29,664**
Gross Unrealized Depreciation					**(113,492)**

EUR—Euro
USD—United States Dollar
IBOXXMJA—Markit iBoxx € Liquid High Yield Index
IBOXIG—Markit iBoxx $ Investment Grade Corporate Bond ETF
SOFRRATE—Secured Overnight Financing Rate
QW5A—Markit iBoxx € Corporates
See notes to financial statements.

OTC Credit Default Swaps

Reference Obligation/ Counterparty	Maturity Date	Notional Amount ($)[1]	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation)($)
Sold Contracts:[2]					
Goldman Sachs & Co. LLC					
Electrolux AB, 2.50%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%	6/20/2029	313,852	(2,260)	(9,379)	7,119
Purchased Contracts:[3]					
Goldman Sachs & Co. LLC					
United Airlines, 4.88%, 1/15/2025 Paid 3 Month Fixed Rate of 5.00%	12/20/2028	210,000	(14,053)	748	(14,801)
Gross Unrealized Appreciation					**7,119**
Gross Unrealized Depreciation					**(14,801)**

[1] *The maximum potential amount the fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of the swap agreement.*

[2] *If the fund is a seller of protection and a credit event occurs, as defined under the terms of the swap agreement, the fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the reference obligation or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the reference obligation.*

[3] *If the fund is a buyer of protection and a credit event occurs, as defined under the terms of the swap agreement, the fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the reference obligation or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the reference obligation.*

See notes to financial statements.

Centrally Cleared Credit Default Swaps

Reference Obligation	Maturity Date	Notional Amount ($)[1]	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
Sold Contracts:[2]					
Markit CDX North America High Yield Index Series 42, Received 3 Month Fixed Rate of 5.00%	6/20/2029	230,000	16,983	15,075	1,908
Markit iTraxx Europe Index Series 41, Received 3 Month Fixed Rate of 1.00%	6/20/2029	20,048,681	436,731	334,451	102,280
Purchased Contracts:[3]					
Markit CDX North America Investment Grade Index Series 42, Paid 3 Month Fixed Rate of 1.00%	6/20/2029	48,410,000	(1,085,551)	(1,030,757)	(54,794)
Gross Unrealized Appreciation					**104,188**
Gross Unrealized Depreciation					**(54,794)**

[1] *The maximum potential amount the fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of the swap agreement.*

[2] *If the fund is a seller of protection and a credit event occurs, as defined under the terms of the swap agreement, the fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the reference obligation or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the reference obligation.*

[3] *If the fund is a buyer of protection and a credit event occurs, as defined under the terms of the swap agreement, the fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the reference obligation or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the reference obligation.*