

STATEMENT OF INVESTMENTS
BNY Mellon Global Real Return Fund
July 31, 2024 (Unaudited)

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 35.8%					
Brazil - 1.6%					
Brazil Letras do Tesouro Nacional, Treasury Bills	BRL	11.23	7/1/2027	133,728,000 ^b	17,050,352
Hungary - .2%					
OTP Bank Nyrt, Sub. Notes		8.75	5/15/2033	1,458,000	1,534,073
Indonesia - .9%					
Indonesia Treasury, Bonds, Ser. FR91	IDR	6.38	4/15/2032	111,041,000,000	6,633,865
Indonesia Treasury, Bonds, Ser. FR96	IDR	7.00	2/15/2033	46,350,000,000	2,865,661
					9,499,526
Italy - 1.3%					
Intesa Sanpaolo SpA, Sr. Notes		7.20	11/28/2033	7,961,000	8,773,495
UniCredit SpA, Jr. Sub. Notes	EUR	7.50	6/3/2026	4,422,000 ^c	4,932,778
					13,706,273
Luxembourg - .2%					
Summer BC Holdco B Sarl, Sr. Scd. Bonds	EUR	5.75	10/31/2026	1,805,000	1,944,901
Mexico - 1.6%					
Mexico, Bonds, Ser. M	MXN	7.75	5/29/2031	354,560,000	17,182,970
Netherlands - 4.7%					
Merrill Lynch BV, Bank Gtd. Bonds		0.00	2/2/2026	44,303,300 ^d	49,176,663
Switzerland - .1%					
Credit Suisse Group AG, Jr. Sub. Notes		5.25	2/11/2173	9,685,000 ^c	1,162,200
Credit Suisse Group AG, Jr. Sub. Notes		7.25	3/12/2173	2,650,000 ^c	318,000
					1,480,200
United Kingdom - 6.6%					
HSBC Holdings PLC, Jr. Sub. Notes	EUR	4.75	7/4/2029	7,651,000 ^c	7,861,415
HSBC Holdings PLC, Sub. Notes	EUR	6.36	11/16/2032	4,303,000	4,988,583
HSBC Holdings PLC, Sub. Notes	GBP	8.20	11/16/2034	6,164,000	8,756,784
Lloyds Banking Group PLC, Sr. Unscd. Notes	GBP	2.25	10/16/2024	5,728,000	7,312,825
United Kingdom Gilt, Bonds	GBP	4.25	9/7/2039	25,227,400	32,268,929
Vmed O2 UK Financing I PLC, Sr. Scd. Bonds	GBP	4.00	1/31/2029	4,088,000	4,622,935
Zegona Finance PLC, Sr. Scd. Bonds	EUR	6.75	7/15/2029	2,997,000	3,310,401
					69,121,872
United States - 18.6%					
Ashtead Capital, Inc., Gtd. Notes		5.80	4/15/2034	890,000 ^e	906,102
Ball Corp., Gtd. Notes		2.88	8/15/2030	1,794,000	1,542,987
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unscd. Notes		5.50	5/1/2026	2,289,000 ^e	2,278,528
Sprint Capital Corp., Gtd. Notes		8.75	3/15/2032	4,597,000	5,594,269
U.S. Treasury Bonds		3.00	11/15/2045	32,423,300	25,944,973
U.S. Treasury Floating Rate Notes, (3 Month USBMMY +0.13%)		5.34	7/31/2025	27,000,000 ^f	26,997,896
U.S. Treasury Floating Rate Notes, (3 Month USBMMY +0.20%)		5.41	1/31/2025	72,227,800 ^f	72,251,101
U.S. Treasury Inflation Indexed Notes		1.25	4/15/2028	52,993,783 ^g	51,778,512

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 35.8% (continued)				
United States - 18.6% (continued)				
Uber Technologies, Inc., Gtd. Notes	8.00	11/1/2026	6,945,000 ^e	6,979,142
United Airlines, Inc., Sr. Scd. Notes	4.38	4/15/2026	1,224,000 ^e	1,194,254
				195,467,764
Total Bonds and Notes (cost \$380,243,420)				376,164,594
Description			Shares	Value (\$)
Common Stocks - 40.7%				
Bermuda - .5%				
RenaissanceRe Holdings Ltd.			23,430	5,433,651
Brazil - .6%				
B3 SA - Brasil Bolsa Balcao			3,213,271	6,146,865
France - 1.5%				
Airbus SE			28,784	4,346,677
LVMH Moet Hennessy Louis Vuitton SE			2,712	1,911,449
Sanofi SA			97,134	9,989,373
				16,247,499
Germany - 1.1%				
adidas AG			26,172	6,547,809
Rheinmetall AG			9,464	5,158,410
				11,706,219
Hong Kong - .4%				
AIA Group Ltd.			664,400	4,428,115
India - 1.7%				
Avenue Supermarts Ltd.			17,865 ^{e,h}	1,053,319
Bharti Airtel Ltd.			61,368	1,097,887
HDFC Bank Ltd.			519,747	10,008,911
Info Edge India Ltd.			13,229	1,115,231
Marico Ltd.			135,012	1,089,951
Power Grid Corporation of India Ltd.			262,711	1,095,414
Tube Investments of India Ltd.			21,939	1,089,567
Zomato Ltd.			413,730 ^h	1,138,716
				17,688,996
Indonesia - .6%				
Bank Mandiri Persero TBK PT			15,663,500	6,199,179
Ireland - .3%				
Ryanair Holdings PLC, ADR			28,840	2,921,492
Japan - .3%				
Sony Group Corp.			34,700	3,087,355
Netherlands - 1.0%				
ASML Holding NV			6,966	6,398,979
Universal Music Group NV			190,626	4,534,052
				10,933,031
South Korea - .9%				
Samsung Electronics Co. Ltd.			145,871	8,968,781

Description	Shares	Value (\$)
Common Stocks - 40.7% (continued)		
Spain - .5%		
Amadeus IT Group SA	77,072	5,067,555
Switzerland - 3.2%		
Alcon, Inc.	i	0
Alcon, Inc.	126,608	11,901,152
Lonza Group AG	15,851	10,539,425
Nestle SA	110,672	11,234,396
		33,674,973
Taiwan - 1.5%		
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	98,349	16,306,264
United Kingdom - 8.8%		
3i Group PLC	117,943	4,737,085
AstraZeneca PLC	70,244	11,136,876
BAE Systems PLC	509,183	8,500,000
Diageo PLC	159,254	4,960,001
Informa PLC	525,411	5,879,162
Land Securities Group PLC	918,826	7,522,254
Reckitt Benckiser Group PLC	98,704	5,297,613
RELX PLC	260,636	12,270,701
Rolls-Royce Holdings PLC	698,988 ^h	4,032,196
Shell PLC	419,657	15,306,165
Unilever PLC	205,777	12,601,526
		92,243,579
United States - 17.8%		
Alphabet, Inc., Cl. A	40,046	6,869,491
Amazon.com, Inc.	68,547 ^h	12,816,918
AMETEK, Inc.	39,040	6,772,659
Apple, Inc.	67,161	14,915,115
CME Group, Inc.	53,913	10,443,487
Danaher Corp.	22,673	6,282,235
Deere & Co.	12,702	4,724,890
Dominion Energy, Inc.	163,476	8,739,427
Eli Lilly & Co.	10,003	8,045,113
Freeport-McMoRan, Inc.	86,173	3,913,116
GE Vernova, Inc.	15,530 ^h	2,768,067
Hubbell, Inc.	22,005	8,706,278
JPMorgan Chase & Co.	26,233	5,582,382
Lam Research Corp.	5,926	5,459,268
Linde PLC	28,337	12,850,829
Mastercard, Inc., Cl. A	10,232	4,744,681
Microsoft Corp.	43,096	18,029,212
Newmont Corp.	94,118	4,618,370
NVIDIA Corp.	92,631	10,839,680
Phillips 66	30,213	4,395,387
Pinterest, Inc., Cl. A	91,095 ^h	2,910,485

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description				Shares	Value (\$)
Common Stocks - 40.7% (continued)					
United States - 17.8% (continued)					
The Goldman Sachs Group, Inc.				18,151	9,239,404
The Walt Disney Company				83,051	7,781,048
Zoetis, Inc.				31,853	5,734,814
					187,182,356
Total Common Stocks (cost \$323,012,448)					428,235,910
Description /Number of Contracts		Exercise Price	Expiration Date	Notional Amount (\$)	Value (\$)
Options Purchased - 1.0%					
Call Options - .3%					
S&P 500 Index, Contracts 670		6,000	12/31/2024	402,000,000	3,504,100
Put Options - .7%					
Euro Stoxx 50 Price EUR, Contracts 2,047	EUR	4,800	11/15/2024	98,256,000	2,428,041
Euro Stoxx 50 Price EUR, Contracts 2,231	EUR	4,700	9/20/2024	104,857,000	1,009,261
FTSE 100 Index, Contracts 573	GBP	7,700	12/20/2024	44,121,000	449,338
S&P 500 Index, Contracts 675		5,000	9/20/2024	337,500,000	1,086,750
S&P 500 Index, Contracts 460		4,950	12/20/2024	227,700,000	2,216,280
					7,189,670
Total Options Purchased (cost \$18,351,374)					10,693,770
Exchange-Traded Funds - 6.1%					
United States - 6.1%					
Graniteshares Gold Trust				489,096 ^{h,j}	11,831,232
iShares Gold Trust				419,566 ^{h,j}	19,425,906
iShares Silver Trust				315,071 ^{h,j}	8,314,724
SPDR Gold Shares				107,027 ^{h,j}	24,246,967
Total Exchange-Traded Funds (cost \$58,558,552)					63,818,829
Short-Term Investments - 5.3%					
Mexico - 3.0%					
Mexico Cetes, Treasury Bills, Ser. BI	MXN	10.06	10/3/2024	60,540,000 ^b	31,897,470
U.S. Government Securities					
U.S. Treasury Bills		5.27	10/31/2024	24,000,000 ^b	23,689,008
Total Short-Term Investments (cost \$58,702,864)					55,586,478
Description		1-Day Yield (%)	Shares		Value (\$)
Investment Companies - 6.9%					
Closed-end Investment Companies - 3.9%					
Amedeo Air Four Plus Ltd.				1,869,830	1,153,932
Greencoat UK Wind PLC				6,509,200	12,189,388
Riverstone Credit Opportunities Income PLC				3,871,998	3,156,025

Description	1-Day Yield (%)	Shares	Value (\$)
Investment Companies - 6.9% (continued)			
Closed-end Investment Companies - 3.9% (continued)			
The BioPharma Credit Fund PLC		15,635,958 ⁱ	14,164,280
The Renewables Infrastructure Group Ltd.		7,414,160	9,928,091
			40,591,716
Registered Investment Companies - 3.0%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares	5.44	31,676,428 ^k	31,676,428
Total Investment Companies (cost \$78,089,304)			72,268,144
Investment of Cash Collateral for Securities Loaned - .1%			
Registered Investment Companies - .1%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$968,768)	5.44	968,768 ^k	968,768
Total Investments (cost \$917,926,730)		95.9%	1,007,736,493
Cash and Receivables (Net)		4.1%	43,379,513
Net Assets		100.0%	1,051,116,006

ADR—American Depositary Receipt

ETF—Exchange-Traded Fund

SPDR—Standard & Poor's Depository Receipt

USBMMY—U.S. Treasury Bill Money Market Yield

BRL—Brazilian Real

EUR—Euro

GBP—British Pound

IDR—Indonesian Rupiah

MXN—Mexican Peso

^a Amount stated in U.S. Dollars unless otherwise noted above.

^b Security is a discount security. Income is recognized through the accretion of discount.

^c Security is a perpetual bond with no specified maturity date. Maturity date shown is next reset date of the bond.

^d Security issued with a zero coupon. Income is recognized through the accretion of discount.

^e 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 \$12,411,345 or 1.18% of net assets.

^f 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.

^g Principal amount for accrual purposes is periodically adjusted based on changes in the Consumer Price Index.

^h Non-income producing security.

ⁱ Security, or portion thereof, on loan. At July 31, 2024, the value of the fund's securities on loan was \$958,459 and the value of the collateral was \$968,768, consisting of cash collateral. In addition, the value of collateral may include pending sales that are also on loan.

^j These securities are wholly-owned by the Subsidiary referenced in Note 1.

^k 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					
Euro BTP Italian Government Bond	142	9/6/2024	17,893,093 ^a	18,281,713	388,620

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Futures (continued)					
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)
Futures Long (continued)					
U.S. Treasury 10 Year Notes	67	9/19/2024	7,420,359	7,491,438	71,079
U.S. Treasury 2 Year Notes	1,061	9/30/2024	216,260,142	217,894,586	1,634,444
U.S. Treasury Long Bond	190	9/19/2024	22,800,000	22,948,438	148,438
Futures Short					
E-mini Russell 2000	93	9/20/2024	10,493,520	10,569,450	(75,930)
Standard & Poor's 500 E-mini	284	9/20/2024	77,782,323	78,923,600	(1,141,277)
Gross Unrealized Appreciation					2,242,581
Gross Unrealized Depreciation					(1,217,207)

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

Options Written					
Description/ Contracts/ Counterparties	Exercise Price	Expiration Date	Notional Amount (\$) ^a		Value (\$)
Call Options:					
ASML Holding NV, Contracts 44	800.00	8/16/2024	3,520,000 EUR		(285,000)
Euro Stoxx 50 Price EUR, Contracts 1,023	5,150	11/15/2024	52,684,500 EUR		(613,356)
Shell Plc, Contracts 183	29.25	9/20/2024	5,352,750 GBP		(91,750)
Put Options:					
Accenture Plc, Contracts 193	250.00	9/20/2024	4,825,000		(5,790)
Euro Stoxx 50 Price EUR, Contracts 2,231	4,400	9/20/2024	98,164,000 EUR		(299,398)
Ge Vernova Inc, Contracts 150	170.00	8/16/2024	2,550,000		(60,000)
Rheinmetall Ag, Contracts 77	460.00	8/16/2024	3,542,000 EUR		(31,083)
S&P 500 Index, Contracts 460	4,550	12/20/2024	209,300,000		(1,194,160)
U.S Treasury 10 Year Friday 1st Week September Future, Contracts 206	111.00	8/2/2024	22,866,000		(12,875)
U.S Treasury 10 Year Friday 1st Week September Future, Contracts 189	111.25	8/2/2024	21,026,250		(20,672)
U.S Treasury 10 Year Friday 1st Week September Future, Contracts 187	111.50	8/2/2024	20,850,500		(35,062)
U.S Treasury Bond Friday 1st Week September, Contracts 173	121.00	8/2/2024	20,933,000		(124,344)
Total Options Written (premiums received \$7,759,977)					(2,773,490)

^a Notional amount stated in U.S. Dollars unless otherwise indicated.

EUR—Euro

GBP—British Pound

See notes to consolidated 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.						
Mexican Peso	13,891,859	United States Dollar	740,352	9/13/2024	152	
Swiss Franc	158,892	United States Dollar	178,069	8/16/2024	3,298	
CIBC World Markets Corp.						
Swiss Franc	217,396	United States Dollar	242,835	8/16/2024	5,311	
Citigroup Global Markets, Inc.						
Hong Kong Dollar	16,467,332	United States Dollar	2,112,677	8/16/2024	(3,945)	
J.P. Morgan Securities LLC						
Euro	1,079,453	United States Dollar	1,172,664	10/15/2024	(205)	
United States Dollar	675,924	Euro	616,914	10/15/2024	5,856	
RBS Securities, Inc.						
Swiss Franc	134,505	United States Dollar	150,670	8/16/2024	2,861	
Euro	3,268,304	United States Dollar	3,587,232	10/15/2024	(37,329)	
United States Dollar	802,801	Euro	733,320	10/15/2024	6,298	
State Street Bank & Trust Company						
Hong Kong Dollar	203,818,935	United States Dollar	26,149,101	8/16/2024	(48,970)	
United States Dollar	28,265,846	Hong Kong Dollar	220,286,267	8/16/2024	56,983	
United States Dollar	18,477,433	Mexican Peso	349,219,793	9/13/2024	(137,686)	
United States Dollar	180,827,903	British Pound	140,970,168	10/15/2024	(504,606)	
United States Dollar	142,090,167	Euro	130,723,979	10/15/2024	102,949	
United States Dollar	11,151,226	Indonesian Rupiah	181,518,555,677	10/15/2024	17,278	
United States Dollar	22,364,631	Swiss Franc	20,103,101	8/16/2024	(582,016)	
UBS Securities LLC						
Euro	1,540,047	United States Dollar	1,673,249	10/15/2024	(511)	
Swiss Franc	2,130,268	United States Dollar	2,378,033	8/16/2024	53,557	
British Pound	1,991,882	United States Dollar	2,584,785	10/15/2024	(22,591)	
Gross Unrealized Appreciation					254,543	
Gross Unrealized Depreciation					(1,337,859)	

See notes to consolidated financial statements.

OTC Total Return Swaps					
Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount (\$)	Unrealized Appreciation (Depreciation) (\$)
USD - GSVISK2S at Maturity	USD Maturity Fixed at 0.00%	Goldman Sachs & Co. LLC	2/28/25	89,363,912	2,411,736
USD - BXIINIM3 at Maturity	USD Maturity Fixed at 0.60%	Barclays Capital, Inc.	11/25/24	80,040,687	153,217

STATEMENT OF INVESTMENTS (Unaudited) (continued)

OTC Total Return Swaps (continued)					
Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount (\$)	Unrealized Appreciation (Depreciation) (\$)
USD - BXIINIF3 at Maturity	USD Maturity Fixed at 0.60%	Barclays Capital, Inc.	12/6/24	83,310,145	3,330,477
USD - CIEQVHG4 at Maturity	USD 6 Month Fixed at 0.00%	Citigroup Global Markets, Inc.	1/5/25	34,832,934	(994,900)
USD - GSVLTyla at Maturity	USD - FEDL01 5.33% at Maturity	Goldman Sachs & Co. LLC	3/9/26	39,344,079	910,063
Gross Unrealized Appreciation					6,805,493
Gross Unrealized Depreciation					(994,900)

USD—United States Dollar

BXIINIM3—Barclays NIM3 Index

BXIINIF3—Barclays NIF3 Index

GSVISK2S—GS Systematic Skew US Series 2S Excess Return Strategy

CIEQVHG4—Citi High Yield CB Volatility Carry Series 4 Index

GSVLTYLA—GS Treasury Inter-Weekly Volatility Carry

FEDL01—Effective Federal Funds Rate

See notes to financial statements.