



BNY Mellon Bond Market Index Fund

FACT SHEET
Sep 30, 2023

Investor Shares **DBMIX** Class I **DBIRX**

Goal/Approach

The fund seeks to match the total return of the Bloomberg U.S. Aggregate Bond Index (the "Index"). Accordingly, the fund normally invests at least 80% of its net assets, plus any borrowings for investment purposes, in bonds that are included in the Index. To maintain liquidity, the fund may invest up to 20% of its assets in various short-term, fixed-income securities and money market instruments. The fund's investments are selected by a "sampling" process, a statistical process used to select bonds.

CUSIP

Investor Shares 05589K848
Class I 05589K855

Assets for the Fund

\$565,228,824

Holdings²

2704

Dividend Frequency

Monthly

Morningstar Category

Intermediate Core Bond

Lipper Category

Core Bond Funds

Avg. Effective Maturity^{2,3}

8.53 Years

Avg. Effective Duration^{2,4}

6.06 Years

SEC 30-Day Yield (as of 9/30/23)

Investor Shares 4.41%
Class I 4.67%

Investment Professionals



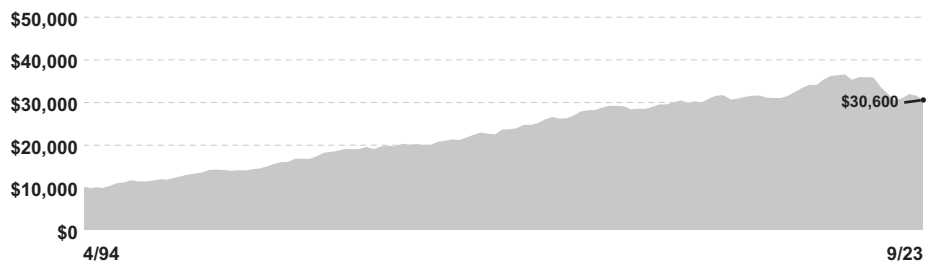
Founded on 40 years of experience, Mellon is a global leader in index management dedicated to precision and client partnership.

Investment Adviser

BNY Mellon Investment Adviser, Inc.

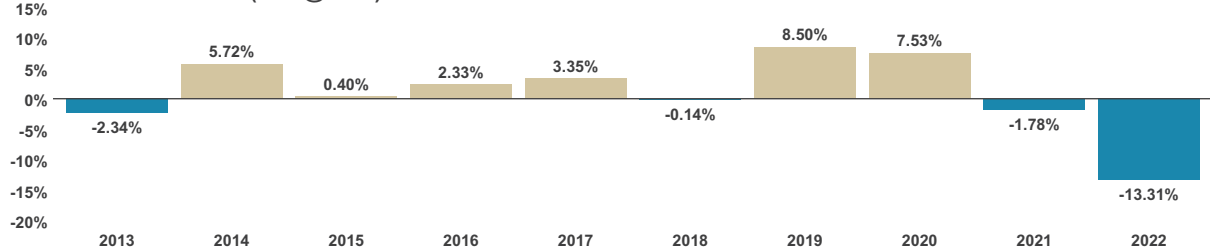
Growth of a \$10,000 Investment¹

A hypothetical \$10,000 investment in the fund's Investor Shares on 4/28/94 would have been worth \$30,600 on 9/30/23.



Assumes reinvestment of dividends and capital gains. Performance for the fund's other share classes would vary.

Historical Performance (CL.I @ NAV)



Average Annual Total Returns (9/30/23)¹

Share Class/Inception Date	3 M	YTD	1 Yr	3 Yr	5 Yr	10 Yr
Investor Shares (NAV) 04/28/94	-3.25%	-1.26%	0.20%	-5.60%	-0.29%	0.69%
Class I (NAV) 11/30/93	-3.19%	-1.19%	0.45%	-5.37%	-0.06%	0.95%
Bloomberg U.S. Aggregate Bond Index ⁵	-3.23%	-1.21%	0.64%	-5.21%	0.10%	1.13%

The performance data quoted represents past performance, which is no guarantee of future results. Share price and investment return fluctuate, and an investor's shares may be worth more or less than original cost upon redemption. Current performance may be lower or higher than the performance quoted. Data assumes the reinvestment of dividends and capital gains, if any. Performance for periods less than 1 year is not annualized. Go to im.bnymellon.com for the fund's most recent month-end returns. Total Expense Ratios: Investor Shares 0.41%, Class I 0.16%. Net Expense Ratios: Investor Shares 0.40%, Class I 0.15%. The net expense ratio reflects a contractual expense reduction agreement, without which, the returns would have been lower. The agreement may not be amended without the approval of the fund's shareholders. The Net Expenses is the actual fund expense ratio applicable to investors. Not all classes of shares may be available to all investors or through all broker-dealer platforms.

¹Investors should consider, when deciding whether to purchase a particular class of shares, the investment amount, class restrictions, anticipated holding period and other relevant factors. ²Portfolio composition is as of 9/30/2023 and is subject to change at any time. ³Average Effective Maturity is the weighted average of the effective maturity dates of the fixed-income securities in the fund's holdings. ⁴Average Effective Duration is used to measure the market price sensitivity of the fund's portfolio holdings to changes in interest-rates. ⁵Source: FactSet. The Bloomberg U.S. Aggregate Bond Index is a broad-based flagship benchmark that measures the investment-grade, U.S. dollar-denominated, fixed-rate taxable bond market. The index includes Treasuries, government-related and corporate securities, MBS (agency fixed-rate and hybrid ARM pass-throughs), ABS and CMBS (agency and nonagency). Bloomberg® and the Bloomberg U.S. Aggregate Bond Index are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL"), the administrator of the index (collectively, "Bloomberg") and have been licensed for use for certain purposes by BNY Mellon. Bloomberg is not affiliated with BNY Mellon, and Bloomberg does not approve, endorse, review, or recommend BNY Mellon Bond Market Index Fund. Bloomberg does not guarantee the timeliness, accurateness, or completeness of any data or information relating to BNY Mellon Bond Market Index Fund. Investors cannot invest directly in any index.

Not FDIC-Insured. Not Bank-Guaranteed. May Lose Value.

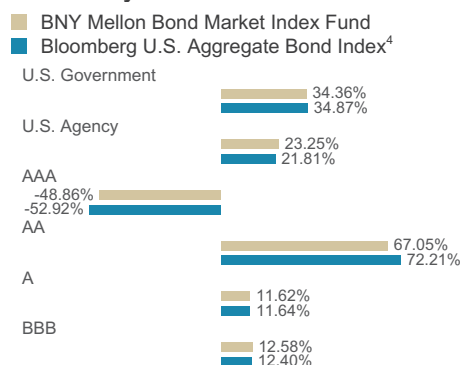
BNY Mellon Bond Market Index Fund

Investor Shares **DBMIX** Class I **DBIRX**

Top Sectors and Industries¹

Sovereign	42.52%
U.S. Government Agencies/Mortgage-Backed	27.67%
Finance	7.13%
Banking	2.74%
Telecommunication Services	2.21%
Utilities	2.06%
Technology	1.99%
Energy	1.71%
Industrial	1.63%
Health Care	1.38%

Credit Quality Breakdown^{1,2,3}

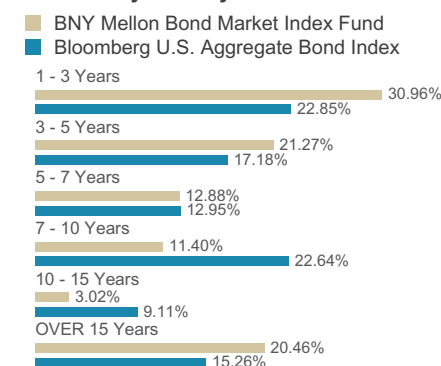


Asset Allocation¹

U.S. Government Securities	42.88%
U.S. Government Agencies	29.82%
Corporate Bonds (Non - Convertible); Domestic	22.42%
Corporate Bonds (Non - Convertible); Foreign	7.74%
Short Term	1.60%
Collateralized Mortgage Obligations; Corporate	1.00%
Collateralized Mortgage Obligations; Agency	0.90%
Net Cash (Liabilities)	-6.35%

Totals may not add up to 100% due to rounding.

Allocation by Maturity^{1,4}



Portfolio Management

The fund's investment adviser is BNY Mellon Investment Adviser, Inc. (BNYM Investment Adviser). BNYM Investment Adviser has engaged its affiliate, Mellon Investments Management (Mellon), to serve as the fund's sub-investment adviser. Nancy Rogers, CFA and Gregg Lee, CFA are the fund's primary portfolio managers, positions they have held since February 2010 and October 2021, respectively. Ms. Rogers is a managing director and Head of Fixed Income Index portfolio management at Mellon Investments Corporation (Mellon), an affiliate of BNYM Investment Adviser. Mr. Lee is a senior portfolio manager and director at Mellon. Ms. Rogers and Mr. Lee also are employees of BNYM Investment Adviser.

Investors should consider the investment objectives, risks, charges and expenses of a mutual fund carefully before investing. To obtain a prospectus, or a summary prospectus, if available, that contains this and other information about a fund, contact your financial professional or visit im.bnymellon.com. Read the prospectus carefully before investing. Investors should discuss with their financial professional the eligibility requirements for Class I shares, which are available only to certain eligible investors, and the historical results achieved by the fund's respective share classes.

BNY Mellon Investment Adviser, Inc., Mellon Investments Corporation, and BNY Mellon Securities Corporation are subsidiaries of The Bank of New York Mellon Corporation. BNY Mellon is the corporate brand of The Bank of New York Mellon Corporation.

¹Portfolio composition is as of 9/30/2023 and is subject to change at any time. ²Bond ratings reflect the rating entity's evaluation of the issuer's ability to pay interest and repay principal on the bond on a timely basis. Bonds rated BBB/Baa or higher are considered investment grade, while bonds rated BB/Ba or lower are considered speculative as to the timely payment of interest and principal. ³Credit ratings reflect only those assigned by S&P, Moody's, and/or Fitch. Split-rated securities if any, are reported in the higher rating category. ⁴Source: Mellon Investments Corporation

Risks: Bonds are subject generally to interest-rate, credit, liquidity, call and market risks, to varying degrees. Generally, all other factors being equal, bond prices are inversely related to interest-rate changes and rate increases can cause price declines. An **indexing strategy** does not attempt to manage market volatility, use defensive strategies or reduce the effects of any long-term periods of poor stock performance.

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