

STATEMENT OF INVESTMENTS
 BNY Mellon Dynamic Total Return Fund
 January 31, 2023 (Unaudited)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Exchange-Traded Funds - 9.4%				
Registered Investment Companies - 9.4%				
iShares iBoxx High Yield Corporate Bond ETF			92,236	7,040,374
SPDR Bloomberg High Yield Bond ETF			75,401	7,059,796
Total Exchange-Traded Funds (cost \$13,700,020)				14,100,170
Description /Number of Contracts	Exercise Price	Expiration Date	Notional Amount (\$)	Value (\$)
Options Purchased - 1.2%				
Call Options - 1.2%				
Standard & Poor's 500 E-mini March Future, Contracts 120	4,080	3/17/2023	24,480,000	625,500
Standard & Poor's 500 E-mini February Future, Contracts 231	4,050	2/28/2023	46,777,500	1,172,325
Total Options Purchased (cost \$955,049)				1,797,825
Description	Annualized Yield (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Short-Term Investments - 69.9%				
U.S. Government Securities				
U.S. Treasury Bills	4.34	3/16/2023	6,935,000 ^a	6,898,028
U.S. Treasury Bills	4.19	2/16/2023	32,102,400 ^a	32,044,983
U.S. Treasury Bills	4.59	5/18/2023	66,679,000 ^a	65,793,540
Total Short-Term Investments (cost \$104,748,270)				104,736,551
Description	1-Day Yield (%)		Shares	Value (\$)
Investment Companies - 18.3%				
Registered Investment Companies - 18.3%				
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$27,430,266)	4.41		27,430,266 ^b	27,430,266
Total Investments (cost \$146,833,605)			98.8%	148,064,812
Cash and Receivables (Net)			1.2%	1,865,540
Net Assets			100.0%	149,930,352

ETF—Exchange-Traded Fund

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

^b Investment in affiliated issuer. The investment objective of this investment company is publicly available and can be found within the investment company's prospectus.

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Futures						
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)	
Futures Long						
ASX SPI 200	60	3/16/2023	7,715,397 ^a	7,861,404	146,007	
Australian 10 Year Bond	347	3/15/2023	29,377,962 ^a	29,495,829	117,867	
Brent Crude	8	5/31/2023	690,358 ^b	674,480	(15,878)	
Copper	5	5/26/2023	525,643 ^b	529,313	3,670	
Corn No.2 Yellow	24	5/12/2023	789,466 ^b	813,000	23,534	
Crude Oil	8	5/22/2023	606,268 ^b	634,880	28,612	
Crude Soybean Oil	10	5/12/2023	372,382 ^b	374,940	2,558	
E-mini Russell 2000	68	3/17/2023	6,234,367	6,593,960	359,593	
FTSE 100	32	3/17/2023	3,041,021 ^a	3,057,271	16,250	
Gasoline	3	5/31/2023	336,898 ^b	336,748	(150)	
Gold 100 oz	5	4/26/2023	936,119 ^b	972,650	36,531	
Hard Red Winter Wheat	3	5/12/2023	125,341 ^b	130,763	5,422	
IBEX 35 Index	68	2/17/2023	6,564,467 ^a	6,683,890	119,423	
Japanese 10 Year Mini Bond	299	3/10/2023	33,846,974 ^a	33,675,258	(171,716)	
Lean Hog	4	6/14/2023	167,437 ^b	164,880	(2,557)	
Live Cattle	7	6/30/2023	446,077 ^b	445,620	(457)	
LME Primary Aluminum	12	3/15/2023	702,500 ^b	788,550	86,050	
LME Primary Aluminum	1	6/21/2023	57,378 ^b	66,644	9,266	
LME Primary Nickel	3	3/15/2023	410,859 ^b	544,428	133,569	
LME Primary Nickel	1	6/21/2023	179,763 ^b	182,892	3,129	
LME Refined Pig Lead	1	6/21/2023	56,841 ^b	53,544	(3,297)	
LME Refined Pig Lead	1	3/15/2023	51,647 ^b	53,319	1,672	
LME Zinc	6	3/15/2023	462,918 ^b	509,814	46,896	
LME Zinc	4	6/21/2023	297,668 ^b	337,950	40,282	
Low Sulphur Gas oil	7	6/12/2023	571,727 ^b	583,100	11,373	
Natural Gas	14	5/26/2023	479,334 ^b	425,600	(53,734)	
NY Harbor ULSD	6	5/31/2023	743,775 ^b	728,154	(15,621)	
Platinum	9	4/26/2023	470,460 ^b	459,495	(10,965)	
Silver	3	5/26/2023	356,485 ^b	360,615	4,130	
Soybean	5	5/12/2023	376,128 ^b	382,563	6,435	
Soybean Meal	15	5/12/2023	669,719 ^b	702,750	33,031	
Standard & Poor's 500 E-mini	15	3/17/2023	2,966,845	3,067,500	100,655	
Sugar No.11	31	6/30/2023	674,905 ^b	678,082	3,177	
Topix	80	3/9/2023	11,624,400 ^a	12,141,513	517,113	
U.S. Treasury 10 Year Notes	83	3/22/2023	9,491,987	9,504,797	12,810	

Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)
Futures Short					
Amsterdam Exchange Index	19	2/17/2023	3,091,782 ^a	3,077,019	14,763
CAC 40 10 Euro	20	2/17/2023	1,533,129 ^a	1,541,687	(8,558)
Canadian 10 Year Bond	375	3/22/2023	35,662,503 ^a	35,584,909	77,594
Chicago SRW Wheat	1	5/12/2023	37,906 ^b	38,525	(619)
Coffee "C"	2	5/18/2023	123,296 ^b	136,275	(12,979)
DAX	7	3/17/2023	2,816,148 ^a	2,886,872	(70,724)
Euro-Bond	41	3/8/2023	6,179,442 ^a	6,098,498	80,944
FTSE/MIB Index	10	3/17/2023	1,405,750 ^a	1,449,551	(43,801)
Hang Seng	10	2/27/2023	1,411,154 ^a	1,396,606	14,548
LME Primary Aluminum	12	3/15/2023	701,723 ^b	788,550	(86,827)
LME Primary Nickel	3	3/15/2023	529,737 ^b	544,428	(14,691)
LME Refined Pig Lead	1	3/15/2023	57,016 ^b	53,319	3,697
LME Zinc	6	3/15/2023	467,457 ^b	509,814	(42,357)
Long Gilt	21	3/29/2023	2,710,955 ^a	2,705,748	5,207
NYMEX Palladium	1	6/28/2023	170,647 ^b	166,770	3,877
S&P/Toronto Stock Exchange 60 Index	14	3/16/2023	2,592,821 ^a	2,638,698	(45,877)
Swiss Market Index	27	3/17/2023	3,287,554 ^a	3,303,408	(15,854)
Gross Unrealized Appreciation					2,069,685
Gross Unrealized Depreciation					(616,662)

^a Notional amounts in foreign currency have been converted to USD using relevant foreign exchange rates.

^b These securities are wholly-owned by the Subsidiary.

Forward Foreign Currency Exchange Contracts					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
Bank of Montreal					
United States Dollar	10,250,354	Australian Dollar	14,878,874	3/15/2023	(269,872)
Citigroup Global Markets Inc.					
New Zealand Dollar	10,376,817	United States Dollar	6,695,351	3/15/2023	14,612
Goldman Sachs & Co. LLC					
Australian Dollar	1,307,000	United States Dollar	893,674	3/15/2023	30,451
United States Dollar	6,658,896	Australian Dollar	9,767,000	3/15/2023	(246,939)
Swiss Franc	1,890,000	United States Dollar	2,029,304	3/15/2023	44,881
United States Dollar	4,689,399	Swiss Franc	4,297,000	3/15/2023	(26,353)

STATEMENT OF INVESTMENTS (Unaudited) (continued)

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)					
Danish Krone	1,148,000	United States Dollar	165,596	3/15/2023	2,691
Swedish Krona	14,681,000	United States Dollar	1,434,347	3/15/2023	(27,124)
United States Dollar	2,861,921	Swedish Krona	29,502,000	3/15/2023	34,055
Norwegian Krone	31,419,000	United States Dollar	3,065,758	3/15/2023	88,336
United States Dollar	1,250,159	Norwegian Krone	12,213,000	3/15/2023	24,119
New Zealand Dollar	6,053,000	United States Dollar	3,760,668	3/15/2023	153,384
United States Dollar	1,776,905	New Zealand Dollar	2,749,000	3/15/2023	(681)
Canadian Dollar	10,151,000	United States Dollar	7,546,739	3/15/2023	84,842
United States Dollar	1,057,913	Canadian Dollar	1,434,000	3/15/2023	(20,177)
Euro	14,800,000	United States Dollar	15,944,437	3/15/2023	190,215
United States Dollar	12,718,493	Euro	11,986,000	3/15/2023	(348,395)
British Pound	3,886,000	United States Dollar	4,758,011	3/15/2023	37,466
United States Dollar	7,855,860	British Pound	6,526,000	3/15/2023	(197,481)
Japanese Yen	378,922,000	United States Dollar	2,893,181	3/15/2023	35,364
United States Dollar	5,514,165	Japanese Yen	705,163,000	3/15/2023	64,227
Hong Kong Dollar	3,031,000	United States Dollar	389,380	3/15/2023	(1,994)
HSBC Securities (USA) Inc.					
United States Dollar	416,763	Australian Dollar	611,000	3/15/2023	(15,249)
Canadian Dollar	2,317,000	United States Dollar	1,720,208	3/15/2023	21,726
Danish Krone	1,164,000	United States Dollar	167,723	3/15/2023	2,909
Japanese Yen	1,587,129,015	United States Dollar	11,901,712	3/15/2023	364,608
United States Dollar	350,289	Japanese Yen	46,049,000	3/15/2023	(5,606)
United States Dollar	5,680,362	British Pound	4,692,000	3/15/2023	(109,751)
Euro	3,420,000	United States Dollar	3,658,109	3/15/2023	70,304

Forward Foreign Currency Exchange Contracts(continued)					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
HSBC Securities (USA) Inc.(continued)					
United States Dollar	1,019,352	Norwegian Krone	10,243,000	3/15/2023	(8,923)
New Zealand Dollar	1,690,000	United States Dollar	1,056,943	3/15/2023	35,862
Swedish Krona	18,199,000	United States Dollar	1,748,610	3/15/2023	(4,175)
Swiss Franc	667,000	United States Dollar	717,475	3/15/2023	14,526
United States Dollar	1,611,164	Swiss Franc	1,479,000	3/15/2023	(11,968)
Morgan Stanley & Co. LLC					
Swiss Franc	5,957,059	United States Dollar	6,497,635	3/15/2023	39,953
Swedish Krona	1,663,000	United States Dollar	162,255	3/15/2023	(2,851)
British Pound	485,000	United States Dollar	594,091	3/15/2023	4,418
Danish Krone	976,000	United States Dollar	140,734	3/15/2023	2,339
Canadian Dollar	622,000	United States Dollar	457,267	3/15/2023	10,356
Japanese Yen	186,829,000	United States Dollar	1,374,226	3/15/2023	69,705
Australian Dollar	275,000	United States Dollar	185,577	3/15/2023	8,864
Euro	2,345,000	United States Dollar	2,513,826	3/15/2023	42,644
United States Dollar	20,381,392	Euro	19,024,365	3/15/2023	(358,574)
RBC Capital Markets, LLC					
United States Dollar	2,421,489	British Pound United States	1,952,349	3/15/2023	12,213
Canadian Dollar	3,715,987	Dollar	2,740,606	3/15/2023	53,095
Standard Chartered Securities					
United States Dollar	4,824,834	Swedish Krona United States	49,182,915	3/15/2023	110,486
Euro	1,075,000	Dollar	1,160,769	3/15/2023	11,174
Norwegian Krone	76,503,218	United States Dollar	7,886,685	3/15/2023	(206,672)
Gross Unrealized Appreciation					1,679,825
Gross Unrealized Depreciation					(1,862,785)