

STATEMENT OF INVESTMENTS
 BNY Mellon Insight Core Plus Fund
 July 31, 2022 (Unaudited)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8%				
Aerospace & Defense - 1.5%				
Northrop Grumman Corp., Sr. Unscd. Notes	3.25	1/15/2028	4,435,000	4,347,564
The Boeing Company, Sr. Unscd. Notes	2.20	2/4/2026	6,887,000	6,415,947
The Boeing Company, Sr. Unscd. Notes	4.88	5/1/2025	6,702,000	6,807,966
The Boeing Company, Sr. Unscd. Notes	5.81	5/1/2050	791,000	787,624
				18,359,101
Agriculture - .2%				
Altria Group Inc., Gtd. Notes	4.80	2/14/2029	247,000	245,651
BAT International Finance PLC, Gtd. Notes	1.67	3/25/2026	1,998,000	1,807,110
				2,052,761
Airlines - 2.0%				
Air Canada, Sr. Scd. Notes	3.88	8/15/2026	392,000 ^a	361,608
Air Canada Pass Through Trust, Ser. 2020-2, Cl. A	5.25	4/1/2029	1,297,501 ^a	1,275,003
American Airlines Inc., Sr. Scd. Notes	5.50	4/20/2026	2,406,000 ^a	2,369,597
American Airlines Inc., Sr. Scd. Notes	5.75	4/20/2029	1,105,000 ^a	1,059,524
American Airlines Pass Through Trust, Ser. 2017-1, Cl. AA	3.65	2/15/2029	151,500	140,627
American Airlines Pass Through Trust, Ser. 2017-2, Cl. AA	3.35	10/15/2029	225,651	208,451
American Airlines Pass Through Trust, Ser. 2019-1, Cl. AA	3.15	2/15/2032	2,012,280	1,782,145
British Airways Pass Through Trust, Ser. 2020-1, Cl. A	4.25	11/15/2032	589,593 ^a	561,416
Delta Air Lines Inc., Sr. Scd. Notes	4.50	10/20/2025	719,000 ^a	710,553
Delta Air Lines Inc., Sr. Scd. Notes	4.75	10/20/2028	2,009,000 ^a	1,963,754
JetBlue Pass Through Trust, Ser. 2020-1, Cl. 1A	4.00	11/15/2032	7,170,566 ^b	6,817,552
United Airlines Inc., Sr. Scd. Notes	4.38	4/15/2026	424,000 ^a	407,659
United Airlines Inc., Sr. Scd. Notes	4.63	4/15/2029	2,193,000 ^a	2,023,251
United Airlines Pass Through Trust, Ser. 2018-1, Cl. B	4.60	3/1/2026	116,356	107,079
United Airlines Pass Through Trust, Ser. 2019-1, Cl. AA	4.15	8/25/2031	947,635	901,290
United Airlines Pass Through Trust, Ser. 2019-2, Cl. AA	2.70	5/1/2032	2,355,213	2,041,363

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Airlines - 2.0% (continued)				
United Airlines Pass Through Trust, Ser. 2020-1, Cl. A	5.88	10/15/2027	1,568,462	1,584,049
				24,314,921
Asset-Backed Certificates - 5.1%				
Aligned Data Centers Issuer LLC, Ser. 2021-1A, Cl. A2	1.94	8/15/2046	6,392,000 ^a	5,757,745
Blackbird Capital Aircraft, Ser. 2021-1A, Cl. A	2.44	7/15/2046	4,715,142 ^a	4,089,608
CF Hippolyta Issuer LLC, Ser. 2020-1, Cl. A1	1.69	7/15/2060	3,316,758 ^a	3,049,690
DataBank Issuer, Ser. 2021-2A, Cl. A2	2.40	10/25/2051	4,198,000 ^a	3,811,993
DB Master Finance LLC, Ser. 2021-1A, Cl. A2I	2.05	11/20/2051	4,341,185 ^a	3,881,284
Domino's Pizza Master Issuer LLC, Ser. 2021-1A, Cl. A2I	2.66	4/25/2051	3,479,950 ^a	3,075,452
Flexential Issuer, Ser. 2021-1A, Cl. A2	3.25	11/27/2051	4,035,000 ^a	3,745,433
InStar Leasing III LLC, Ser. 2021-1A, Cl. A	2.30	2/15/2054	1,558,449 ^a	1,402,877
ITE Rail Fund Levered LP, Ser. 2021-1A, Cl. A	2.25	2/28/2051	1,264,472 ^a	1,133,301
MVW Owner Trust, Ser. 2016-1A, Cl. A	2.25	12/20/2033	19,015 ^a	18,936
New Economy Assets Phase 1 Sponsor LLC, Ser. 2021-1, Cl. A1	1.91	10/20/2061	7,596,000 ^a	6,718,022
PMT Issuer Trust - FMSR, Ser. 2021-FT1, Cl. A, 1 Month LIBOR +3.00%	5.26	3/25/2026	3,714,000 ^{a,c}	3,696,466
PNMAC FMSR Issuer Trust, Ser. 2018-FT1, Cl. A, 1 Month LIBOR +2.35%	4.61	4/25/2023	125,000 ^{a,c}	124,165
Purewest Funding LLC, Ser. 2021-1, Cl. A1	4.09	12/22/2036	2,432,370 ^a	2,359,567
Slam Ltd., Ser. 2021-1A, Cl. A	2.43	6/15/2046	8,640,556 ^a	7,582,912
Textainer Marine Containers VII Ltd., Ser. 2021-1A, Cl. A	1.68	2/20/2046	6,184,500 ^a	5,482,920
TIF Funding II LLC, Ser. 2021-1A, Cl. A	1.65	2/20/2046	3,272,526 ^a	2,875,607
Willis Engine Structured Trust IV, Ser. 2018-A, Cl. A	4.75	9/15/2043	806,988 ^a	671,756
Willis Engine Structured Trust VI, Ser. 2021-A, Cl. A	3.10	5/15/2046	4,387,445 ^a	3,597,012
				63,074,746
Asset-Backed Certificates/Auto Receivables - .5%				
Americredit Automobile Receivables Trust, Ser. 2022-1, Cl. A2	2.05	1/20/2026	2,178,381	2,158,646

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Asset-Backed Certificates/Auto Receivables - .5% (continued)				
NextGear Floorplan Master Owner Trust, Ser. 2019-2A, Cl. A2	2.07	10/15/2024	2,709,000 ^a	2,702,062
OSCAR US Funding Trust IX LLC, Ser. 2018-2A, Cl. A4	3.63	9/10/2025	703,419 ^a	704,331
OSCAR US Funding Trust VII LLC, Ser. 2017-2A, Cl. A4	2.76	12/10/2024	28,890 ^a	28,888
OSCAR US Funding Trust VIII LLC, Ser. 2018-1A, Cl. A4	3.50	5/12/2025	640,594 ^a	641,199
				6,235,126
Asset-Backed Certificates/Student Loans - .5%				
Commonbond Student Loan Trust, Ser. 2019-AGS, Cl. A1	2.54	1/25/2047	2,782,454 ^a	2,632,454
DRB Prime Student Loan Trust, Ser. 2017-A, Cl. A2B	2.85	5/27/2042	14,677 ^a	14,657
Laurel Road Prime Student Loan Trust, Ser. 2017-C, Cl. A2B	2.81	11/25/2042	280,454 ^a	278,928
Navient Private Education Refi Loan Trust, Ser. 2021-A, Cl. A	0.84	5/15/2069	781,159 ^a	717,571
Navient Private Education Refi Loan Trust, Ser. 2021-A, Cl. B	2.24	5/15/2069	766,000 ^a	646,887
SMB Private Education Loan Trust, Ser. 2017-A, Cl. A2A	2.88	9/15/2034	111,187 ^a	109,394
SMB Private Education Loan Trust, Ser. 2017-B, Cl. A2B, 1 Month LIBOR +0.75%	2.75	10/15/2035	65,437 ^{a,c}	64,605
SoFi Professional Loan Program LLC, Ser. 2017-C, Cl. B	3.56	7/25/2040	2,201,000 ^a	2,150,923
				6,615,419
Automobiles & Components - 2.2%				
Ford Motor Credit Co., Sr. Unscd. Notes	2.30	2/10/2025	8,740,000	8,202,960
Ford Motor Credit Co., Sr. Unscd. Notes	3.37	11/17/2023	2,035,000	1,996,539
Ford Motor Credit Co., Sr. Unscd. Notes	4.54	8/1/2026	3,004,000	2,925,971
General Motors Co., Sr. Unscd. Notes	6.80	10/1/2027	2,355,000	2,548,607
General Motors Financial Co., Sr. Unscd. Notes	2.35	1/8/2031	7,880,000	6,355,080
General Motors Financial Co., Sr. Unscd. Notes	3.60	6/21/2030	4,332,000	3,851,081
Stellantis Finance US Inc., Gtd. Notes	2.69	9/15/2031	1,551,000 ^a	1,272,350
				27,152,588
Banks - 6.7%				
ABN AMRO Bank NV, Sub. Notes	4.75	7/28/2025	635,000 ^a	634,889
ABN AMRO Bank NV, Sub. Notes	4.80	4/18/2026	800,000 ^a	798,041
AIB Group PLC, Sr. Unscd. Notes	4.26	4/10/2025	1,504,000 ^a	1,478,777

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Banks - 6.7% (continued)				
Bank of America Corp., Sr. Unscd. Notes	3.00	12/20/2023	353,000	352,110
Bank of America Corp., Sr. Unscd. Notes	3.37	1/23/2026	588,000	574,690
Bank of America Corp., Sr. Unscd. Notes	3.42	12/20/2028	1,282,000	1,227,424
Bank of America Corp., Sr. Unscd. Notes	3.50	4/19/2026	1,635,000	1,629,949
Bank of America Corp., Sr. Unscd. Notes	3.71	4/24/2028	230,000	224,146
Bank of America Corp., Sr. Unscd. Notes	3.97	3/5/2029	5,190,000	5,083,560
Bank of America Corp., Sr. Unscd. Notes	4.00	4/1/2024	1,146,000	1,159,899
Citigroup Inc., Jr. Sub. Bonds, Ser. W	4.00	12/10/2025	3,944,000 ^d	3,676,311
Citigroup Inc., Sr. Unscd. Notes	3.89	1/10/2028	2,745,000	2,690,745
Citigroup Inc., Sr. Unscd. Notes	4.65	7/30/2045	2,810,000	2,747,622
Citigroup Inc., Sub. Notes	4.60	3/9/2026	181,000	184,398
Citigroup Inc., Sub. Notes	4.75	5/18/2046	830,000	780,751
Citigroup Inc., Sub. Notes	5.30	5/6/2044	174,000	177,201
Credit Suisse Group AG, Sr. Unscd. Notes	2.59	9/11/2025	2,867,000 ^a	2,690,601
Credit Suisse Group AG, Sr. Unscd. Notes	3.09	5/14/2032	722,000 ^a	581,030
Fifth Third Bancorp, Sr. Unscd. Notes	2.38	1/28/2025	3,333,000	3,229,826
HSBC Capital Funding Dollar 1 LP, Gtd. Notes	10.18	6/30/2030	325,000 ^{a,d}	439,658
HSBC Holdings PLC, Jr. Sub. Notes	4.60	12/17/2030	6,823,000 ^d	5,712,898
HSBC Holdings PLC, Sr. Unscd. Notes	4.95	3/31/2030	2,992,000	3,021,237
ING Groep NV, Sr. Unscd. Notes	3.87	3/28/2026	5,462,000	5,391,299
JPMorgan Chase & Co., Sr. Unscd. Notes	2.58	4/22/2032	10,300,000	8,948,512
JPMorgan Chase & Co., Sr. Unscd. Notes	2.70	5/18/2023	260,000	258,540
JPMorgan Chase & Co., Sr. Unscd. Notes	3.96	1/29/2027	2,670,000	2,641,703
JPMorgan Chase & Co., Sub. Notes	4.25	10/1/2027	2,360,000	2,406,266
Morgan Stanley, Sr. Unscd. Notes	4.43	1/23/2030	6,852,000	6,871,734
Morgan Stanley, Sub. Notes	4.35	9/8/2026	2,500,000	2,522,037
The Goldman Sachs Group Inc., Sr. Unscd. Notes	3.50	11/16/2026	182,000	178,308
The Goldman Sachs Group Inc., Sr. Unscd. Notes	3.69	6/5/2028	700,000	683,252
The Goldman Sachs Group Inc., Sr. Unscd. Notes	3.81	4/23/2029	1,205,000	1,169,229

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Banks - 6.7% (continued)				
The Goldman Sachs Group Inc., Sr. Unscd. Notes, 3 Month LIBOR +1.60%	3.20	11/29/2023	1,125,000 ^c	1,130,454
The Goldman Sachs Group Inc., Sr. Unscd. Notes, 3 Month LIBOR +1.75%	4.54	10/28/2027	250,000 ^c	248,554
The PNC Financial Services Group Inc., Sr. Unscd. Notes	3.45	4/23/2029	2,091,000	2,007,960
Wells Fargo & Co., Jr. Sub. Notes, Ser. BB	3.90	3/15/2026	6,274,000 ^d	5,815,214
Westpac Banking Corp., Sub. Notes	2.67	11/15/2035	4,651,000	3,796,551
				83,165,376
Beverage Products - .5%				
Anheuser-Busch InBev Worldwide Inc., Gtd. Notes	4.00	4/13/2028	605,000	619,347
Anheuser-Busch InBev Worldwide Inc., Gtd. Notes	4.50	6/1/2050	2,785,000	2,678,836
Anheuser-Busch InBev Worldwide Inc., Gtd. Notes	4.70	2/1/2036	1,385,000	1,425,965
Anheuser-Busch InBev Worldwide Inc., Gtd. Notes	4.90	2/1/2046	1,800,000	1,817,055
				6,541,203
Building Materials - .5%				
Builders FirstSource Inc., Gtd. Notes	6.38	6/15/2032	431,000 ^a	428,696
CEMEX SAB de CV, Gtd. Notes	7.38	6/5/2027	285,000 ^a	289,674
Masco Corp., Sr. Unscd. Notes	1.50	2/15/2028	3,305,000	2,856,570
Masonite International Corp., Gtd. Notes	3.50	2/15/2030	368,000 ^a	317,154
PGT Innovations Inc., Gtd. Notes	4.38	10/1/2029	850,000 ^a	768,995
SRM Escrow Issuer LLC, Sr. Scd. Notes	6.00	11/1/2028	1,835,000 ^a	1,706,880
				6,367,969
Chemicals - 1.7%				
Alpek SAB de CV, Gtd. Notes	3.25	2/25/2031	2,369,000 ^a	1,975,639
Braskem Idesa SAPI, Sr. Scd. Notes	6.99	2/20/2032	3,785,000 ^a	3,273,684
Braskem Idesa SAPI, Sr. Scd. Notes	7.45	11/15/2029	2,904,000 ^a	2,650,582
Braskem Netherlands Finance BV, Gtd. Notes	5.88	1/31/2050	3,383,000 ^{a,b}	2,948,399
Celanese US Holdings LLC, Gtd. Notes	6.17	7/15/2027	5,201,000	5,284,979
Orbia Advance Corp. SAB de CV, Gtd. Notes	2.88	5/11/2031	3,896,000 ^a	3,218,953
SABIC Capital II BV, Gtd. Bonds	4.00	10/10/2023	745,000 ^a	746,937
Trinseo Materials Finance Inc., Gtd. Bonds	5.13	4/1/2029	690,000 ^a	482,952
				20,582,125

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Collateralized Loan Obligations Debt - 5.6%				
Antares Ltd. CLO, Ser. 2017-1A, Cl. BR, 3 Month LIBOR +2.00%	4.71	4/20/2033	275,000 ^{a,c}	256,031
Apidos XXXIX CLO, Ser. 2022-39A, Cl. A1, 3 Month TSFR +1.30%	2.04	4/21/2035	6,880,000 ^{a,c}	6,670,725
Cerberus Loan Funding XXVII LP CLO, Ser. 2019-2A, Cl. A1, 3 Month LIBOR +1.80%	4.31	1/15/2032	5,000,000 ^{a,c}	4,932,315
Fortress Credit Opportunities IX Ltd. CLO, Ser. 2017-9A, Cl. A1TR, 3 Month LIBOR +1.55%	4.06	10/15/2033	1,800,000 ^{a,c}	1,742,973
Golub Capital Partners Ltd. CLO, Ser. 2020-47A, Cl. C1, 3 Month LIBOR +3.25%	4.61	5/5/2032	6,030,000 ^{a,c}	5,715,152
GPMT Ltd. CLO, Ser. 2019-FL2, Cl. C, 1 Month LIBOR +2.35%	4.51	2/22/2036	6,132,000 ^{a,c}	6,078,761
IVY Hill Middle Market Credit Fund XII Ltd. CLO, Ser. 12A, Cl. A2AR, 3 Month LIBOR +1.90%	4.61	7/20/2033	340,000 ^{a,c}	315,362
IVY Hill Middle Market Credit Fund XVIII Ltd. CLO, Ser. 18A, Cl. A, 3 Month LIBOR +1.50%	4.26	4/22/2033	7,850,000 ^{a,c}	7,600,102
LoanCore Issuer Ltd. CLO, Ser. 2018-CRE1, Cl. A, 1 Month LIBOR +1.13%	3.13	5/15/2028	5,799 ^{a,c}	5,756
MCF IX Ltd. CLO, Ser. 2019-1A, Cl. A1R, 3 Month TSFR +1.50%	3.98	7/17/2031	4,979,000 ^{a,c}	4,774,015
MF1 Ltd. CLO, Ser. 2021-FL7, Cl. AS, 1 Month LIBOR +1.45%	3.61	10/16/2036	6,578,500 ^{a,c}	6,272,625
MF1 Ltd. CLO, Ser. 2022-FL8, Cl. A, 1 Month SOFR +1.35%	2.82	2/19/2037	3,435,500 ^{a,c}	3,296,350
Neuberger Berman Loan Advisers 47 Ltd. CLO, Ser. 2022-47A, Cl. A, 3 Month TSFR +1.30%	3.60	4/14/2035	6,680,688 ^{a,c}	6,489,232
VCP II Ltd. CLO, Ser. 2021-2A, Cl. A1, 3 Month LIBOR +1.67%	4.18	4/15/2031	12,500,000 ^{a,c}	12,423,275
Woodmont LP CLO, Ser. 2017-3A, Cl. BR, 3 Month LIBOR +2.20%	4.91	4/20/2032	3,500,500 ^{a,c}	3,314,729
				69,887,403
Commercial & Professional Services - 1.1%				
Ashtead Capital Inc., Gtd. Notes	4.00	5/1/2028	1,386,000 ^a	1,287,474
Ashtead Capital Inc., Gtd. Notes	4.25	11/1/2029	200,000 ^a	183,701
Atento Luxco 1 SA, Sr. Scd. Notes	8.00	2/10/2026	1,594,000 ^a	1,004,840
Avis Budget Finance Inc., Gtd. Notes	5.38	3/1/2029	1,777,000 ^{a,b}	1,623,210
DP World Ltd., Sr. Unscd. Notes	6.85	7/2/2037	690,000	760,917
ERAC USA Finance LLC, Gtd. Bonds	4.50	2/15/2045	3,160,000 ^a	2,844,913
ERAC USA Finance LLC, Gtd. Notes	3.85	11/15/2024	1,895,000 ^a	1,882,601

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Commercial & Professional Services - 1.1% (continued)				
Prime Security Services Borrower LLC, Sr. Scd. Notes	3.38	8/31/2027	2,188,000 ^a	2,000,751
Triton Container International Ltd., Gtd. Notes	3.15	6/15/2031	2,882,000 ^a	2,346,280
				13,934,687
Commercial Mortgage Pass-Through Certificates - 2.4%				
Angel Oak Mortgage Trust I LLC, Ser. 2019-2, Cl. A1	3.63	3/25/2049	17,640 ^a	17,583
Benchmark Mortgage Trust, Ser. 2021-B27, Cl. A5	2.39	7/15/2054	12,119,000	10,760,190
BXHPP Trust, Ser. 2021-FILM, Cl. C, 1 Month LIBOR +1.10%	3.10	8/15/2036	1,181,000 ^{a,c}	1,086,244
CD Mortgage Trust, Ser. 2017-CD3, Cl. A4	3.63	2/10/2050	4,375,000	4,331,616
Commercial Mortgage Trust, Ser. 2015-DC1, Cl. A5	3.35	2/10/2048	2,570,000	2,527,989
Commercial Mortgage Trust, Ser. 2020-CX, Cl. D	2.68	11/10/2046	705,000 ^a	568,591
Houston Galleria Mall Trust, Ser. 2015-HGLR, Cl. A1A2	3.09	3/5/2037	865,000 ^a	827,458
New Residential Mortgage Loan Trust, Ser. 2021-NQ2R, Cl. A1	0.94	10/25/2058	1,696,722 ^a	1,636,855
New Residential Mortgage Loan Trust, Ser. 2022-NQM1, Cl. A1	2.28	1/25/2026	7,092,053 ^a	6,398,967
PNMAC GMSR Issuer Trust, Ser. 2018-GT2, Cl. A, 1 Month LIBOR +2.65%	4.91	8/25/2025	125,000 ^{a,c}	123,550
The Prudential Home Mortgage Securities Company, Ser. 1994-A, Cl. 5B	6.73	4/28/2024	38 ^a	37
Tricon American Homes Trust, Ser. 2017-SFR2, Cl. A	2.93	1/17/2036	1,581,737 ^a	1,562,632
Verus Securitization Trust, Ser. 2020-1, Cl. A1	2.42	1/25/2060	277,024 ^a	272,454
				30,114,166
Consumer Discretionary - .4%				
Lions Gate Capital Holdings LLC, Gtd. Notes	5.50	4/15/2029	2,511,000 ^a	2,050,606
Magallanes Inc., Gtd. Notes	3.64	3/15/2025	3,155,000 ^a	3,091,531
				5,142,137
Consumer Staples - .2%				
Newell Brands Inc., Sr. Unscd. Notes	4.10	4/1/2023	2,703,000	2,698,621
Diversified Financials - 1.6%				
AerCap Global Aviation Trust, Gtd. Notes	3.30	1/30/2032	3,705,000	3,114,389
Ally Financial Inc., Gtd. Notes	8.00	11/1/2031	4,581,000	5,187,688

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Diversified Financials - 1.6% (continued)				
Intercontinental Exchange Inc., Sr. Unscd. Notes	4.35	6/15/2029	2,438,000	2,490,887
LSEGA Financing PLC, Gtd. Notes	1.38	4/6/2026	3,953,000 ^a	3,618,162
LSEGA Financing PLC, Gtd. Notes	2.50	4/6/2031	1,701,000 ^a	1,511,054
Synchrony Financial, Sr. Unscd. Notes	2.88	10/28/2031	5,327,000	4,217,186
				20,139,366
Energy - 4.9%				
Abu Dhabi Crude Oil Pipeline LLC, Sr. Scd. Bonds	4.60	11/2/2047	535,000 ^a	524,450
Aker BP ASA, Gtd. Notes	3.10	7/15/2031	2,948,000 ^a	2,545,506
Baker Hughes Holdings LLC, Sr. Unscd. Notes	2.06	12/15/2026	2,337,000	2,175,042
Cheniere Energy Partners LP, Gtd. Notes	3.25	1/31/2032	650,000	568,038
CITGO Petroleum Corp., Sr. Scd. Notes	7.00	6/15/2025	1,596,000 ^a	1,574,015
DT Midstream Inc., Sr. Scd. Notes	4.30	4/15/2032	2,982,000 ^a	2,828,930
Ecopetrol SA, Sr. Unscd. Notes	5.88	5/28/2045	525,000	399,016
EIG Pearl Holdings Sarl, Sr. Scd. Bonds	4.39	11/30/2046	5,110,000 ^a	4,147,608
Endeavor Energy Resources LP, Sr. Unscd. Notes	5.75	1/30/2028	3,086,000 ^a	3,098,128
Energy Transfer LP, Sr. Unscd. Notes	3.75	5/15/2030	1,690,000	1,571,192
Energy Transfer LP, Sr. Unscd. Notes	4.95	6/15/2028	225,000	227,046
Energy Transfer LP, Sr. Unscd. Notes	5.00	5/15/2050	1,703,000	1,504,508
Energy Transfer LP, Sr. Unscd. Notes	5.15	2/1/2043	1,085,000	961,905
Enterprise Products Operating LLC, Gtd. Notes	3.30	2/15/2053	2,616,000	2,045,212
Enterprise Products Operating LLC, Gtd. Notes	3.95	1/31/2060	4,261,000	3,509,912
Enterprise Products Operating LLC, Gtd. Notes	5.38	2/15/2078	64,000	51,345
Global Partners LP, Gtd. Notes	7.00	8/1/2027	725,000	664,009
Hess Midstream Operations LP, Gtd. Notes	5.50	10/15/2030	468,000 ^a	436,594
Howard Midstream Energy Partners LLC, Sr. Unscd. Notes	6.75	1/15/2027	788,000 ^a	683,381
Kinder Morgan Inc., Gtd. Notes	7.75	1/15/2032	2,290,000	2,788,023
Kinder Morgan Inc., Gtd. Notes	8.05	10/15/2030	238,000	279,294
Korea National Oil Corp., Sr. Unscd. Notes	1.75	4/18/2025	1,934,000 ^a	1,826,409
Motiva Enterprises LLC, Sr. Unscd. Notes	6.85	1/15/2040	300,000 ^a	297,738
MPLX LP, Sr. Unscd. Notes	3.50	12/1/2022	595,000	594,590
MPLX LP, Sr. Unscd. Notes	4.13	3/1/2027	855,000	848,585

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Energy - 4.9% (continued)				
MPLX LP, Sr. Unscd. Notes	4.25	12/1/2027	168,000	166,765
MPLX LP, Sr. Unscd. Notes	4.90	4/15/2058	535,000	465,096
MPLX LP, Sr. Unscd. Notes	5.20	12/1/2047	1,180,000	1,075,369
NGPL PipeCo LLC, Sr. Unscd. Notes	3.25	7/15/2031	2,644,000 ^a	2,267,577
NGPL PipeCo LLC, Sr. Unscd. Notes	7.77	12/15/2037	2,180,000 ^a	2,441,043
Parkland Corp., Gtd. Notes	4.50	10/1/2029	3,911,000 ^a	3,442,208
Petroleos Mexicanos, Gtd. Notes	5.95	1/28/2031	712,000	554,862
Petroleos Mexicanos, Gtd. Notes	6.95	1/28/2060	232,000	156,735
Saudi Arabian Oil Co., Sr. Unscd. Notes	2.25	11/24/2030	3,988,000 ^a	3,535,940
Targa Resources Partners LP, Gtd. Notes	5.00	1/15/2028	1,136,000	1,117,358
Targa Resources Partners LP, Gtd. Notes	5.50	3/1/2030	4,495,000	4,448,477
The Williams Companies Inc., Sr. Unscd. Debs., Ser. A	7.50	1/15/2031	145,000	171,108
The Williams Companies Inc., Sr. Unscd. Notes	4.50	11/15/2023	980,000	988,163
The Williams Companies Inc., Sr. Unscd. Notes	6.30	4/15/2040	920,000	1,009,447
Transcontinental Gas Pipe Line Co., Sr. Unscd. Notes	3.95	5/15/2050	1,583,000	1,365,368
Valero Energy Corp., Sr. Unscd. Notes	4.00	6/1/2052	1,576,000	1,332,333
				60,688,325
Food Products - 1.2%				
Bimbo Bakeries USA Inc., Gtd. Notes	4.00	5/17/2051	2,595,000 ^a	2,159,784
BRF SA, Sr. Unscd. Notes	4.88	1/24/2030	1,853,000 ^{a,b}	1,628,768
JBS USA Food Co., Gtd. Notes	3.63	1/15/2032	1,477,000 ^a	1,233,731
JBS USA Food Co., Gtd. Notes	3.75	12/1/2031	368,000 ^a	310,407
Kraft Heinz Foods Co., Gtd. Notes	5.50	6/1/2050	1,351,000	1,380,329
MARB BondCo PLC, Gtd. Bonds	3.95	1/29/2031	1,426,000 ^a	1,164,885
NBM US Holdings Inc., Gtd. Notes	6.63	8/6/2029	1,525,000 ^a	1,490,688
The J.M. Smucker Company, Sr. Unscd. Notes	4.25	3/15/2035	6,000,000	5,827,076
The Kroger Company, Sr. Unscd. Notes	5.40	1/15/2049	209,000	227,743
				15,423,411
Foreign Governmental - 1.5%				
Chile, Sr. Unscd. Notes	3.24	2/6/2028	7,875,000	7,607,462
Egypt, Sr. Unscd. Notes	5.88	2/16/2031	2,610,000 ^a	1,612,330
Egypt, Sr. Unscd. Notes	7.63	5/29/2032	456,000 ^a	288,278
Hungary, Sr. Unscd. Notes	5.50	6/16/2034	2,810,000 ^a	2,848,140
Mexico, Sr. Unscd. Notes	5.00	4/27/2051	2,784,000	2,444,847
Oman, Sr. Unscd. Notes	7.00	1/25/2051	2,310,000 ^a	2,095,750

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Foreign Governmental - 1.5% (continued)				
Qatar, Sr. Unscd. Notes	5.10	4/23/2048	1,345,000	1,494,779
Ukraine, Sr. Unscd. Notes	7.25	3/15/2033	2,223,000 ^a	444,600
Ukraine, Sr. Unscd. Notes	7.38	9/25/2032	1,255,000 ^a	249,951
				19,086,137
Forest Products & Paper - .3%				
Inversiones CMPC SA, Gtd. Notes	3.85	1/13/2030	3,149,000 ^a	2,838,398
Suzano Austria GmbH, Gtd. Notes	3.75	1/15/2031	1,516,000	1,331,670
				4,170,068
Health Care - 3.1%				
AbbVie Inc., Sr. Unscd. Notes	4.05	11/21/2039	2,088,000	1,980,338
Alcon Finance Corp., Gtd. Notes	2.60	5/27/2030	4,057,000 ^a	3,561,416
Alcon Finance Corp., Gtd. Notes	3.80	9/23/2049	3,237,000 ^a	2,648,572
Bausch Health Cos., Gtd. Notes	5.00	1/30/2028	223,000 ^a	119,449
Bausch Health Cos., Gtd. Notes	5.25	1/30/2030	1,883,000 ^a	973,360
Bausch Health Cos., Sr. Scd. Notes	5.75	8/15/2027	2,451,000 ^a	2,044,171
Bayer US Finance II LLC, Gtd. Notes	4.63	6/25/2038	1,807,000 ^a	1,679,662
CommonSpirit Health, Sr. Scd. Bonds	2.78	10/1/2030	2,605,000	2,289,045
CVS Health Corp., Sr. Unscd. Notes	1.30	8/21/2027	2,627,000	2,347,096
CVS Health Corp., Sr. Unscd. Notes	3.25	8/15/2029	1,963,000	1,854,736
CVS Health Corp., Sr. Unscd. Notes	4.25	4/1/2050	1,660,000	1,515,315
CVS Health Corp., Sr. Unscd. Notes	4.30	3/25/2028	355,000	361,146
CVS Health Corp., Sr. Unscd. Notes	5.05	3/25/2048	700,000	712,642
HCA Inc., Gtd. Notes	3.13	3/15/2027	851,000 ^a	801,866
Organon & Co., Sr. Scd. Notes	4.13	4/30/2028	400,000 ^a	378,742
Organon & Co., Sr. Unscd. Notes	5.13	4/30/2031	200,000 ^a	187,496
Royalty Pharma PLC, Gtd. Notes	2.15	9/2/2031	2,258,000	1,868,222
Royalty Pharma PLC, Gtd. Notes	2.20	9/2/2030	4,242,000	3,585,535
STERIS Irish FinCo Unlimited Co., Gtd. Notes	2.70	3/15/2031	1,724,000	1,512,678
Takeda Pharmaceutical Co., Sr. Unscd. Notes	3.18	7/9/2050	2,898,000	2,279,263
Tenet Healthcare Corp., Sr. Scd. Notes	4.88	1/1/2026	1,446,000 ^a	1,426,045
Teva Pharmaceutical Finance Netherlands III BV, Gtd. Notes	5.13	5/9/2029	555,000	510,578
Unitedhealth Group Inc., Sr. Unscd. Notes	3.05	5/15/2041	2,964,000	2,525,898
Unitedhealth Group Inc., Sr. Unscd. Notes	4.75	7/15/2045	1,735,000	1,832,651
				38,995,922
Industrial - .3%				
Penske Truck Leasing Co., Sr. Unscd. Notes	1.20	11/15/2025	3,470,000 ^a	3,130,724

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Industrial - .3% (continued)				
Sydney Airport Finance Co., Sr. Scd. Notes	3.38	4/30/2025	70,000 ^a	68,278
				3,199,002
Information Technology - .5%				
Oracle Corp., Sr. Unscd. Notes	3.60	4/1/2040	2,537,000	1,971,628
Take-Two Interactive Software Inc., Sr. Unscd. Notes	3.70	4/14/2027	1,104,000	1,095,539
Vmware Inc., Sr. Unscd. Notes	2.20	8/15/2031	3,657,000	2,972,831
				6,039,998
Insurance - 3.0%				
Allianz SE, Jr. Sub. Bonds	3.20	10/30/2027	1,800,000 ^{a,d}	1,376,416
Allianz SE, Jr. Sub. Notes	3.50	11/17/2025	1,600,000 ^{a,d}	1,410,659
American International Group Inc., Sr. Unscd. Notes	4.38	6/30/2050	4,150,000	3,924,573
Jackson National Life Global Funding, Scd. Notes	1.75	1/12/2025	4,774,000 ^a	4,525,946
Massachusetts Mutual Life Insurance Co., Sub. Notes	3.38	4/15/2050	2,673,000 ^a	2,099,195
Massachusetts Mutual Life Insurance Co., Sub. Notes	4.90	4/1/2077	179,000 ^a	169,909
MetLife Inc., Jr. Sub. Bonds	9.25	4/8/2038	6,360,000 ^a	7,588,320
MetLife Inc., Jr. Sub. Debs.	6.40	12/15/2036	3,862,000	4,028,859
Pricoa Global Funding I, Scd. Notes	2.45	9/21/2022	150,000 ^a	149,918
Principal Financial Group Inc., Gtd. Bonds, 3 Month LIBOR +3.04%	4.46	5/15/2055	3,110,000 ^c	2,843,042
Prudential Financial Inc., Jr. Sub. Notes	5.63	6/15/2043	7,145,000	7,136,533
Prudential Financial Inc., Jr. Sub. Notes	5.70	9/15/2048	264,000	264,924
The Allstate Corp., Jr. Sub. Bonds	6.50	5/15/2057	2,325,000	2,426,756
				37,945,050
Internet Software & Services - .1%				
Cablevision Lightpath LLC, Sr. Scd. Notes	3.88	9/15/2027	200,000 ^a	178,035
Prosus NV, Sr. Unscd. Notes	3.26	1/19/2027	1,820,000 ^a	1,644,774
				1,822,809
Materials - .9%				
Ardagh Metal Packaging Finance USA LLC, Sr. Scd. Notes	6.00	6/15/2027	200,000 ^a	206,010
Ardagh Metal Packaging Finance USA LLC, Sr. Unscd. Notes	4.00	9/1/2029	797,000 ^a	687,165
Berry Global Inc., Sr. Scd. Notes	0.95	2/15/2024	6,604,000	6,276,164
LABL Inc., Sr. Scd. Notes	5.88	11/1/2028	1,240,000 ^a	1,135,375
Sealed Air Corp., Sr. Scd. Notes	1.57	10/15/2026	3,734,000 ^a	3,322,003
				11,626,717

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Media - 1.8%				
AMC Networks Inc., Gtd. Notes	4.25	2/15/2029	4,800,000 ^b	4,233,541
CCO Holdings LLC, Sr. Unscd. Notes	4.25	2/1/2031	398,000 ^a	345,852
CCO Holdings LLC, Sr. Unscd. Notes	4.50	8/15/2030	5,980,000 ^a	5,326,027
Charter Communications Operating LLC, Sr. Scd. Notes	5.38	5/1/2047	1,446,000	1,275,882
Charter Communications Operating LLC, Sr. Scd. Notes	5.75	4/1/2048	2,154,000	1,991,266
Comcast Corp., Gtd. Notes	4.15	10/15/2028	55,000	56,431
CSC Holdings LLC, Gtd. Notes	6.50	2/1/2029	2,408,000 ^a	2,331,197
CSC Holdings LLC, Sr. Unscd. Notes	7.50	4/1/2028	1,250,000 ^a	1,150,863
Radiate Holdco LLC, Sr. Scd. Notes	4.50	9/15/2026	488,000 ^a	452,230
Scripps Escrow II Inc., Sr. Scd. Notes	3.88	1/15/2029	266,000 ^a	239,018
UPC Broadband Finco BV, Sr. Scd. Notes	4.88	7/15/2031	4,750,000 ^a	4,210,448
Virgin Media Finance PLC, Gtd. Notes	5.00	7/15/2030	397,000 ^a	337,204
				21,949,959
Metals & Mining - .5%				
AngloGold Ashanti Holdings PLC, Gtd. Notes	3.75	10/1/2030	2,163,000	1,856,081
Glencore Funding LLC, Gtd. Bonds	4.63	4/29/2024	1,170,000 ^a	1,174,224
Newcrest Finance Pty Ltd., Gtd. Notes	3.25	5/13/2030	1,171,000 ^a	1,060,852
Vale Overseas Ltd., Gtd. Notes	6.88	11/21/2036	1,975,000	2,136,674
				6,227,831
Municipal Securities - .7%				
California, GO (Build America Bond)	7.55	4/1/2039	270,000	372,579
California, GO (Build America Bonds)	7.30	10/1/2039	3,705,000	4,854,153
New York City, GO (Build America Bonds) Ser. D	5.99	12/1/2036	980,000	1,117,329
University of Michigan, Revenue Bonds, Refunding, Ser. C	3.60	4/1/2047	2,449,000	2,326,777
				8,670,838
Real Estate - 2.5%				
Crown Castle Inc., Sr. Unscd. Notes	1.05	7/15/2026	15,830,000	14,094,760
Extra Space Storage LP, Gtd. Notes	2.35	3/15/2032	1,582,000	1,284,809
GLP Capital LP, Gtd. Notes	3.25	1/15/2032	1,100,000	934,758
Iron Mountain Inc., Gtd. Notes	4.88	9/15/2029	1,885,000 ^a	1,734,899
Iron Mountain Inc., Gtd. Notes	5.00	7/15/2028	312,000 ^a	297,180
Realogy Group LLC, Gtd. Notes	5.75	1/15/2029	1,963,000 ^a	1,607,972
SBA Tower Trust, Asset Backed Notes	2.59	10/15/2031	3,251,000 ^a	2,822,306
Scentre Group Trust 2, Gtd. Bonds	4.75	9/24/2080	9,348,000 ^a	8,610,107

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Real Estate - 2.5% (continued)				
WEA Finance LLC, Gtd. Notes	4.63	9/20/2048	148,000 ^{a,b}	117,376
				31,504,167
Retailing - .3%				
Macy's Retail Holdings LLC, Gtd. Notes	5.88	3/15/2030	3,047,000 ^{a,b}	2,617,172
Murphy Oil USA Inc., Gtd. Notes	3.75	2/15/2031	643,000 ^a	587,500
				3,204,672
Semiconductors & Semiconductor Equipment - 1.6%				
Broadcom Inc., Gtd. Notes	3.75	2/15/2051	1,103,000 ^{a,b}	861,025
Broadcom Inc., Gtd. Notes	4.15	11/15/2030	2,922,000	2,775,222
Broadcom Inc., Sr. Unscd. Notes	3.19	11/15/2036	6,703,000 ^a	5,375,648
Broadcom Inc., Sr. Unscd. Notes	3.47	4/15/2034	5,975,000 ^a	5,120,526
Broadcom Inc., Sr. Unscd. Notes	4.93	5/15/2037	3,960,000 ^a	3,759,561
Micron Technology Inc., Sr. Unscd. Notes	2.70	4/15/2032	1,175,000	976,746
NXP BV, Gtd. Notes	4.30	6/18/2029	1,708,000	1,669,600
				20,538,328
Technology Hardware & Equipment - 1.6%				
Dell International LLC, Gtd. Notes	3.45	12/15/2051	3,797,000 ^a	2,689,899
Dell International LLC, Sr. Unscd. Notes	5.85	7/15/2025	1,233,000	1,294,158
Dell International LLC, Sr. Unscd. Notes	6.02	6/15/2026	1,265,000	1,344,881
Dell International LLC, Sr. Unscd. Notes	8.35	7/15/2046	550,000	706,111
Hewlett Packard Enterprise Co., Sr. Unscd. Notes	4.40	10/15/2022	900,000	900,324
HP Inc., Sr. Unscd. Notes	1.45	6/17/2026	11,797,000	10,778,562
Kyndryl Holdings Inc., Sr. Unscd. Notes	2.05	10/15/2026	1,104,000 ^a	933,235
Western Digital Corp., Sr. Unscd. Notes	2.85	2/1/2029	1,048,000	885,550
				19,532,720
Telecommunication Services - 2.0%				
AT&T Inc., Sr. Unscd. Bonds	4.90	8/15/2037	1,065,000	1,093,347
AT&T Inc., Sr. Unscd. Notes	3.55	9/15/2055	16,331,000	12,750,974
Frontier Communications Holdings LLC, Sr. Scd. Notes	5.00	5/1/2028	1,271,000 ^a	1,196,475
Frontier Communications Holdings LLC, Sr. Scd. Notes	5.88	10/15/2027	166,000 ^a	163,937
Kenbourne Invest SA, Gtd. Notes	4.70	1/22/2028	3,072,000 ^a	2,195,927
Telefonica Emisiones SA, Gtd. Notes	5.21	3/8/2047	1,010,000	915,190
T-Mobile USA Inc., Sr. Scd. Notes	2.40	3/15/2029	2,093,000	1,867,307
Verizon Communications Inc., Sr. Unscd. Notes	2.55	3/21/2031	3,008,000	2,676,223

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Telecommunication Services - 2.0% (continued)				
Verizon Communications Inc., Sr. Unscd. Notes	4.02	12/3/2029	2,045,000	2,054,020
				24,913,400
Transportation - .5%				
Canadian Pacific Railway Co., Gtd. Notes	2.45	12/2/2031	3,142,000	2,826,307
Simpar Europe SA, Gtd. Notes	5.20	1/26/2031	3,614,000 ^a	3,041,163
Union Pacific Corp., Sr. Unscd. Notes	3.84	3/20/2060	98,000	87,985
				5,955,455
U.S. Government Agencies Collateralized Mortgage Obligations - .5%				
Federal Home Loan Mortgage Corp., REMIC, Ser. 5010, Cl. EA	1.00	8/15/2047	6,096,741 ^e	5,628,911
U.S. Government Agencies Mortgage-Backed - 17.5%				
Federal Home Loan Mortgage Corp.:				
2.00%, 9/1/2050			8,839,967 ^e	7,974,899
2.50%, 7/1/2050			3,551,668 ^e	3,354,387
3.00%, 9/1/2047-3/1/2050			7,046,851 ^e	6,857,430
3.50%, 8/1/2046			4,171,214 ^e	4,226,351
Federal National Mortgage Association:				
1.50%, 10/1/2035-11/1/2040			21,098,411 ^e	19,157,983
2.00%, 3/1/2036-9/1/2050			21,975,398 ^e	20,561,476
2.50%, 5/1/2037-4/1/2051			17,843,650 ^e	16,961,185
3.00%, 10/1/2030-11/1/2049			19,293,553 ^e	19,062,564
3.50%, 5/1/2045-6/1/2052			36,843,908 ^e	36,704,717
4.00%, 5/1/2052-7/1/2052			34,648,274 ^e	35,138,718
4.50%, 8/1/2048-7/1/2052			19,321,849 ^e	19,823,175
Government National Mortgage Association II:				
2.00%, 10/20/2050			8,269,044	7,557,017
2.50%, 11/20/2046-10/20/2050			11,323,720	10,776,373
3.00%, 8/20/2046-12/20/2048			6,848,834	6,766,167
4.00%, 1/20/2048			875,258	893,003
4.50%, 7/20/2048			1,687,514	1,740,998
				217,556,443
U.S. Treasury Securities - 15.6%				
U.S. Treasury Bonds	1.13	5/15/2040	28,616,800	20,458,776
U.S. Treasury Bonds	1.25	5/15/2050	6,548,400	4,276,156
U.S. Treasury Bonds	1.38	8/15/2050	25,891,100	17,478,515
U.S. Treasury Bonds	1.63	11/15/2050	6,345,500	4,576,320
U.S. Treasury Bonds	1.75	8/15/2041	8,927,200	6,978,211
U.S. Treasury Bonds	1.88	11/15/2051	9,797,000	7,542,159
U.S. Treasury Bonds	1.88	2/15/2051	42,952,600	33,031,556
U.S. Treasury Bonds	2.25	2/15/2052	5,040,400 ^b	4,252,050
U.S. Treasury Bonds	2.38	5/15/2051	3,349,800	2,897,773

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
U.S. Treasury Securities - 15.6% (continued)				
U.S. Treasury Bonds	2.88	5/15/2052	4,520,000	4,373,100
U.S. Treasury Bonds	3.13	2/15/2042	46,837,800	46,120,596
U.S. Treasury Bonds	3.25	5/15/2042	1,324,000	1,325,862
U.S. Treasury Notes	0.50	4/30/2027	4,896,100	4,414,140
U.S. Treasury Notes	1.75	7/31/2024	13,167,900	12,880,109
U.S. Treasury Notes	1.88	2/15/2032	7,600,500	7,095,779
U.S. Treasury Notes	2.63	4/15/2025	3,375,000	3,354,302
U.S. Treasury Notes	2.88	5/15/2032	9,079,700	9,243,560
U.S. Treasury Notes	3.00	7/15/2025	2,666,000	2,679,538
U.S. Treasury Notes	3.25	6/30/2027	1,869,000	1,915,944
				194,894,446
Utilities - 5.2%				
AES Andes SA, Jr. Sub. Notes	6.35	10/7/2079	3,750,000 ^a	3,211,444
AES Panama Generation Holdings Srl, Sr. Scd. Notes	4.38	5/31/2030	2,032,000 ^a	1,670,700
Ameren Corp., Sr. Unscd. Notes	1.75	3/15/2028	3,952,000	3,502,059
American Electric Power Co., Jr. Sub. Notes	2.03	3/15/2024	2,528,000	2,460,924
Arizona Public Service Co., Sr. Unscd. Notes	4.25	3/1/2049	4,338,000	3,865,348
Baltimore Gas & Electric Co., Sr. Unscd. Notes	2.25	6/15/2031	5,026,000	4,452,899
Black Hills Corp., Sr. Unscd. Notes	3.88	10/15/2049	1,774,000	1,456,441
Black Hills Corp., Sr. Unscd. Notes	4.25	11/30/2023	100,000	100,515
CMS Energy Corp., Jr. Sub. Notes	3.75	12/1/2050	1,186,000	950,354
Consolidated Edison Company of New York Inc., Sr. Unscd. Debs., Ser. 20B	3.95	4/1/2050	1,753,000	1,612,515
Consorcio Transmantaro SA, Sr. Unscd. Notes	4.70	4/16/2034	730,000 ^{a,b}	665,909
Constellation Energy Generation LLC, Sr. Unscd. Notes	6.25	10/1/2039	355,000	377,851
Duke Energy Carolinas LLC, First Mortgage Bonds	3.95	11/15/2028	4,445,000	4,523,666
Duke Energy Corp., Sr. Unscd. Notes	3.15	8/15/2027	355,000	343,390
Edison International, Jr. Sub. Bonds, Ser. A	5.38	3/15/2026	4,365,000 ^d	3,772,059
Edison International, Sr. Unscd. Notes	3.55	11/15/2024	1,484,000	1,462,148
Entergy Corp., Sr. Unscd. Notes	2.80	6/15/2030	1,719,000	1,521,157
Evergy Metro Inc., Sr. Scd. Notes	4.20	6/15/2047	167,000	155,910
Exelon Corp., Sr. Unscd. Notes	3.40	4/15/2026	91,000	90,248
Exelon Corp., Sr. Unscd. Notes	4.05	4/15/2030	5,833,000	5,790,168
FirstEnergy Corp., Sr. Unscd. Notes, Ser. C	5.35	7/15/2047	1,379,000	1,237,280

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Bonds and Notes - 98.8% (continued)				
Utilities - 5.2% (continued)				
IPALCO Enterprises Inc., Sr. Scd. Notes	4.25	5/1/2030	1,814,000	1,729,935
Jersey Central Power & Light Co., Sr. Unscd. Notes	2.75	3/1/2032	1,810,000 ^a	1,598,490
Light Servicos de Eletricidade SA, Gtd. Notes	4.38	6/18/2026	4,082,000 ^a	3,557,613
Louisville Gas & Electric Co., First Mortgage Bonds	4.38	10/1/2045	1,410,000	1,334,830
NiSource Inc., Jr. Sub. Bonds	5.65	6/15/2023	134,000 ^d	122,787
NiSource Inc., Sr. Unscd. Notes	3.60	5/1/2030	1,297,000	1,235,360
Pacific Gas & Electric Co., First Mortgage Bonds	2.10	8/1/2027	2,060,000	1,762,670
Pacific Gas & Electric Co., First Mortgage Bonds	3.50	8/1/2050	2,598,000	1,840,970
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, Sr. Unscd. Bonds	5.38	1/25/2029	1,193,000 ^a	1,205,992
Piedmont Natural Gas Co., Sr. Unscd. Notes	3.50	6/1/2029	3,262,000	3,141,256
Puget Energy Inc., Sr. Scd. Notes	2.38	6/15/2028	1,709,000	1,536,210
Rochester Gas & Electric Corp., First Mortgage Bonds	3.10	6/1/2027	1,969,000 ^a	1,911,864
Sierra Pacific Power Co., Mortgage Notes, Ser. P	6.75	7/1/2037	550,000	633,977
Southern Co. Gas Capital Corp., Gtd. Notes	3.95	10/1/2046	98,000	82,943
Southern Co. Gas Capital Corp., Gtd. Notes	4.40	5/30/2047	211,000	189,484
				65,107,366
Total Bonds and Notes (cost \$1,350,444,813)				1,231,059,690
Description	1-Day Yield (%)		Shares	Value (\$)
Investment Companies - 1.1%				
Registered Investment Companies - 1.1%				
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$13,473,710)	2.21		13,473,710 ^f	13,473,710
Investment of Cash Collateral for Securities Loaned - .5%				
Registered Investment Companies - .5%				
Dreyfus Institutional Preferred Government Plus Money Market Fund, SL Shares (cost \$6,215,613)	2.21		6,215,613 ^f	6,215,613
Total Investments (cost \$1,370,134,136)			100.4%	1,250,749,013

Liabilities, Less Cash and Receivables	(0.4%)	(5,490,741)
Net Assets	100.0%	1,245,258,272

GO—General Obligation

LIBOR—London Interbank Offered Rate

REMIC—Real Estate Mortgage Investment Conduit

SOFR—Secured Overnight Financing Rate

TSFR—Term SOFR (Secured Overnight Financing Rate) Reference Rates

- ^a 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, 2022, these securities were valued at \$380,740,376 or 30.58% of net assets.
- ^b Security, or portion thereof, on loan. At July 31, 2022, the value of the fund's securities on loan was \$8,503,729 and the value of the collateral was \$8,825,120, consisting of cash collateral of \$6,215,613 and U.S. Government & Agency securities valued at \$2,609,507. In addition, the value of collateral may include pending sales that are also on loan.
- ^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 is a perpetual bond with no specified maturity date. Maturity date shown is next reset date of the bond.
- ^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 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 FUTURES
 BNY Mellon Insight Core Plus Fund
 July 31, 2022 (Unaudited)

Futures					
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)
Futures Long					
U.S. Treasury Long Bond	482	9/21/2022	67,171,691	69,408,000	2,236,309
Futures Short					
U.S. Treasury 10 Year Notes	94	9/21/2022	11,113,788	11,387,219	(273,431)
U.S. Treasury 2 Year Notes	50	9/30/2022	10,471,833	10,523,047	(51,214)
U.S. Treasury 5 Year Notes	271	9/30/2022	30,804,641	30,819,898	(15,257)
U.S. Treasury Ultra Long Bond	469	9/21/2022	73,125,293	74,248,563	(1,123,270)
Ultra 10 Year U.S. Treasury Notes	575	9/21/2022	73,496,807	75,468,750	(1,971,943)
Gross Unrealized Appreciation					2,236,309
Gross Unrealized Depreciation					(3,435,115)

See notes to financial statements.