# STATEMENT OF INVESTMENTS
## BNY Mellon Short Term Income Fund
April 30, 2022 (Unaudited)

| Description | | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|---|
| **Bonds and Notes - 88.8%** | | | | | |
| **Aerospace & Defense - .7%** | | | | | |
| Raytheon Technologies, Sr. Unscd. Notes | | 3.20 | 3/15/2024 | 300,000 | 300,670 |
| The Boeing Company, Sr. Unscd. Notes | | 1.17 | 2/4/2023 | 500,000 | 494,217 |
| | | | | | **794,887** |
| **Agriculture - .3%** | | | | | |
| Philip Morris International, Sr. Unscd. Notes | | 1.13 | 5/1/2023 | 300,000 | **295,382** |
| **Asset-Backed Certificates - 8.6%** | | | | | |
| CF Hippolyta, Ser. 2020-1, Cl. A1 | | 1.69 | 7/15/2060 | 354,394 [b] | 329,042 |
| CF Hippolyta, Ser. 2021-1A, Cl. A1 | | 1.53 | 3/15/2061 | 265,239 [b] | 241,813 |
| CLI Funding VI, Ser. 2020-1A, Cl. A | | 2.08 | 9/18/2045 | 153,966 [b] | 141,268 |
| CLI Funding VI, Ser. 2020-3A, Cl. A | | 2.07 | 10/18/2045 | 266,229 [b] | 244,912 |
| CNH Capital Canada Receivables Trust, Ser. 2021-1A, Cl. A2 | CAD | 1.00 | 11/16/2026 | 425,000 [b] | 320,931 |
| DataBank Issuer, Ser. 2021-1A, Cl. A2 | | 2.06 | 2/27/2051 | 300,000 [b] | 275,154 |
| DataBank Issuer, Ser. 2021-2A, CI. A2 | | 2.40 | 10/25/2051 | 350,000 [b] | 321,848 |
| Domino's Pizza Master Issuer, Ser. 2021-1A, Cl. A2I | | 2.66 | 4/25/2051 | 222,750 [b] | 200,552 |
| Flexential Issuer, Ser. 2021-1A, Cl. A2 | | 3.25 | 11/27/2051 | 305,000 [b] | 286,979 |
| FREED ABS Trust, Ser. 2021-3FP, CI. B | | 1.01 | 11/20/2028 | 500,000 [b] | 487,287 |
| HPEFS Equipment Trust, Ser. 2021-2A, CI. C | | 0.88 | 9/20/2028 | 500,000 [b] | 477,203 |
| MMAF Equipment Finance, Ser. 2018-A, Cl. A4 | | 3.39 | 1/10/2025 | 107,446 [b] | 108,052 |
| MVW, Ser. 2020-1A, Cl. A | | 1.74 | 10/20/2037 | 117,509 [b] | 112,331 |
| New Economy Assets Phase 1 Sponsor, Ser. 2021-1, Cl. A1 | | 1.91 | 10/20/2061 | 1,125,000 [b] | 1,011,075 |
| OneMain Financial Issuance Trust, Ser. 2019-1A, Cl. A | | 3.48 | 2/14/2031 | 1,094 [b] | 1,094 |
| OneMain Financial Issuance Trust, Ser. 2020-2A, Cl. A | | 1.75 | 9/14/2035 | 350,000 [b] | 320,007 |
| Pagaya AI Debt Selection Trust, Ser. 2021-3, Cl. A | | 1.15 | 5/15/2029 | 391,845 [b] | 383,728 |
| Purewest Funding, Ser. 2021-1, Cl. A1 | | 4.09 | 12/22/2036 | 424,103 [b] | 412,136 |
| Textainer Marine Containers VII, Ser. 2021-1A, Cl. A | | 1.68 | 2/20/2046 | 317,333 [b] | 283,640 |

| Description | | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | | |
| **Asset-Backed Certificates - 8.6% (continued)** | | | | | |
| Textainer Marine Containers VIII, Ser. 2020-2A, CI. A | | 2.10 | 9/20/2045 | 492,025 [b] | 454,650 |
| Tricon American Homes Trust, Ser. 2018-SFR1, Cl. A | | 3.53 | 5/17/2037 | 659,291 [b] | 646,704 |
| Trinity Rail Leasing, Ser. 2020-2A, Cl. A1 | | 1.83 | 11/19/2050 | 241,716 [b] | 228,485 |
| TRP, Ser. 2021-1, Cl. A | | 2.07 | 6/19/2051 | 295,904 [b] | 267,274 |
| TRP, Ser. 2021-2, Cl. A | | 2.15 | 6/19/2051 | 315,580 [b] | 288,145 |
| Upstart Securitization Trust, Ser. 2021-4, Cl. A | | 0.84 | 9/20/2031 | 379,168 [b] | 367,702 |
| Vantage Data Centers, Ser. 2020-2A, CI. A2 | | 1.99 | 9/15/2045 | 414,000 [b] | 368,658 |
| Verizon Master Trust, Ser. 2021-1, Cl. C | | 0.89 | 5/20/2027 | 500,000 | 473,112 |
| Verizon Owner Trust, Ser. 2019-A, Cl. C | | 3.22 | 9/20/2023 | 800,000 | 802,712 |
| Volvo Financial Equipment, Ser. 2019-1A, Cl. A4 | | 3.13 | 11/15/2023 | 291,604 [b] | 292,571 |
| | | | | | **10,149,065** |
| **Asset-Backed Certificates/Auto Receivables - 12.9%** | | | | | |
| AmeriCredit Automobile Receivables Trust, Ser. 2019-1, Cl. C | | 3.36 | 2/18/2025 | 650,000 | 653,261 |
| AmeriCredit Automobile Receivables Trust, Ser. 2020-1, Cl. C | | 1.59 | 10/20/2025 | 350,000 | 343,529 |
| BMW Canada Auto Trust, Ser. 2021-1A, Cl. A3 | CAD | 0.76 | 12/20/2025 | 400,000 [b] | 297,538 |
| CarMax Auto Owner Trust, Ser. 2019-3, Cl. C | | 2.60 | 6/16/2025 | 315,000 | 311,142 |
| CarMax Auto Owner Trust, Ser. 2019-4, Cl. B | | 2.32 | 7/15/2025 | 475,000 | 468,627 |
| CarMax Auto Owner Trust, Ser. 2021-3, Cl. C | | 1.25 | 5/17/2027 | 500,000 | 467,832 |
| Carvana Auto Receivables Trust, Ser. 2020-P1, Cl. C | | 1.32 | 11/9/2026 | 425,000 | 395,277 |
| Carvana Auto Receivables Trust, Ser. 2021-N2, Cl. C | | 1.07 | 3/10/2028 | 375,000 | 364,512 |
| Carvana Auto Receivables Trust, Ser. 2021-P1, Cl. B | | 1.19 | 1/11/2027 | 230,000 | 215,256 |
| Carvana Auto Receivables Trust, Ser. 2021-P4, Cl. B | | 1.98 | 2/10/2028 | 125,000 | 116,372 |
| Chesapeake Funding II, Ser. 2019-1A, Cl. A2, 1 Month LIBOR +0.40% | | 0.95 | 4/15/2031 | 57,365 [b,c] | 57,363 |
| CPS Auto Receivables Trust, Ser. 2021-D, Cl. B | | 1.09 | 10/15/2027 | 525,000 [b] | 505,925 |

| Description | | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | | |
| **Asset-Backed Certificates/Auto Receivables - 12.9% (continued)** | | | | | |
| Drive Auto Receivables Trust, Ser. 2020-1, Cl. C | | 2.36 | 3/16/2026 | 186,336 | 186,508 |
| Drive Auto Receivables Trust, Ser. 2021-2, Cl. B | | 0.58 | 12/15/2025 | 390,000 | 381,818 |
| DT Auto Owner Trust, Ser. 2020-1A, Cl. B | | 2.16 | 5/15/2024 | 40,698 [b] | 40,706 |
| DT Auto Owner Trust, Ser. 2020-1A, Cl. C | | 2.29 | 11/17/2025 | 500,000 [b] | 498,714 |
| DT Auto Owner Trust, Ser. 2020-2A, Cl. B | | 2.08 | 3/16/2026 | 269,827 [b] | 270,085 |
| DT Auto Owner Trust, Ser. 2021-2A, Cl. B | | 0.81 | 1/15/2027 | 675,000 [b] | 658,825 |
| Exeter Automobile Receivables Trust, Ser. 2020-2A, Cl. B | | 2.08 | 7/15/2024 | 4,011 [b] | 4,012 |
| Exeter Automobile Receivables Trust, Ser. 2021-2A, CI. B | | 0.57 | 9/15/2025 | 490,000 | 483,038 |
| Exeter Automobile Receivables Trust, Ser. 2021-2A, Cl. C | | 0.98 | 6/15/2026 | 475,000 | 458,552 |
| Exeter Automobile Receivables Trust, Ser. 2021-3A, Cl. B | | 0.69 | 1/15/2026 | 390,000 | 380,854 |
| Ford Auto Securitization Trust, Ser. 2020-AA, Cl. B | CAD | 1.87 | 6/15/2026 | 450,000 [b] | 333,115 |
| Ford Credit Auto Owner Trust, Ser. 2018-2, Cl. A | | 3.47 | 1/15/2030 | 129,000 [b] | 129,814 |
| Ford Credit Auto Owner Trust, Ser. 2020-2, Cl. B | | 1.49 | 4/15/2033 | 375,000 [b] | 343,122 |
| GM Financial Automobile Leasing Trust, Ser. 2021-3, Cl. B | | 0.76 | 7/21/2025 | 500,000 | 475,675 |
| GM Financial Consumer Automobile Receivables Trust, Ser. 2020-4, Cl. B | | 0.73 | 3/16/2026 | 300,000 | 284,772 |
| GMF Canada Leasing Trust, Ser. 2020-1A, Cl. B | CAD | 1.69 | 11/20/2025 | 550,000 [b] | 422,626 |
| GMF Canada Leasing Trust, Ser. 2021-1A, Cl. B | CAD | 1.26 | 5/20/2026 | 850,000 [b] | 640,572 |
| Hertz Vehicle Financing, Ser. 2021-1A, CI. A | | 1.21 | 12/26/2025 | 650,000 [b] | 611,414 |
| MBarc Credit Canada, Ser. 2021-AA, Cl. A3 | CAD | 0.93 | 2/17/2026 | 325,000 [b] | 244,386 |
| OSCAR US Funding Trust IX, Ser. 2018-2A, Cl. A4 | | 3.63 | 9/10/2025 | 122,194 [b] | 122,978 |
| OSCAR US Funding Trust VII, Ser. 2017-2A, Cl. A4 | | 2.76 | 12/10/2024 | 22,768 [b] | 22,796 |
| OSCAR US Funding Trust VIII, Ser. 2018-1A, Cl. A4 | | 3.50 | 5/12/2025 | 271,989 [b] | 273,381 |
| OSCAR US Funding XIII, Ser. 2021-2A, Cl. A4 | | 1.27 | 9/11/2028 | 600,000 [b] | 553,150 |

| Description | | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | | |
| **Asset-Backed Certificates/Auto Receivables - 12.9% (continued)** | | | | | |
| Santander Drive Auto Receivables Trust, Ser. 2020-2, Cl. C | | 1.46 | 9/15/2025 | 215,000 | 214,328 |
| Santander Drive Auto Receivables Trust, Ser. 2021-4, CI. C | | 1.26 | 2/16/2027 | 260,000 | 246,589 |
| Santander Retail Auto Lease Trust, Ser. 2020-A, Cl. C | | 2.08 | 3/20/2024 | 750,000 [b] | 749,426 |
| Silver Arrow Canada, Ser. 2019-1A, Cl. A3 | CAD | 2.40 | 8/15/2026 | 328,005 | 255,556 |
| Tesla Auto Lease Trust, Ser. 2019-A, Cl. B | | 2.41 | 12/20/2022 | 550,000 [b] | 549,802 |
| Tesla Auto Lease Trust, Ser. 2020-A, Cl. B | | 1.18 | 1/22/2024 | 100,000 [b] | 98,875 |
| Tesla Auto Lease Trust, Ser. 2021-A, CI. C | | 1.18 | 3/20/2025 | 275,000 [b] | 263,319 |
| Tesla Auto Lease Trust, Ser. 2021-A, Cl. A3 | | 0.56 | 3/20/2025 | 300,000 [b] | 289,591 |
| Westlake Automobile Receivables Trust, Ser. 2021-1A, Cl. C | | 0.95 | 3/16/2026 | 510,000 [b] | 494,480 |
| | | | | | **15,179,513** |
| **Asset-Backed Certificates/Student Loans - .1%** | | | | | |
| Navient Private Education Loan Trust, Ser. 2014-AA, Cl. A2A | | 2.74 | 2/15/2029 | 119,214 [b] | **119,421** |
| **Automobiles & Components - 2.0%** | | | | | |
| Daimler Finance North America, Gtd. Notes | | 0.75 | 3/1/2024 | 650,000 [b] | 622,287 |
| Ford Motor Credit, Sr. Unscd. Notes | | 2.30 | 2/10/2025 | 290,000 | 269,674 |
| Ford Motor Credit, Sr. Unscd. Notes | | 3.38 | 11/13/2025 | 300,000 | 288,410 |
| General Motors, Sr. Unscd. Notes | | 5.40 | 10/2/2023 | 350,000 | 359,546 |
| General Motors Financial, Sr. Unscd. Notes | | 1.70 | 8/18/2023 | 300,000 | 294,153 |
| Volkswagen Group of America Finance, Gtd. Notes | | 1.25 | 11/24/2025 | 500,000 [b] | 455,713 |
| | | | | | **2,289,783** |
| **Banks - 8.1%** | | | | | |
| Banco Santander, Sr. Unscd. Notes | | 1.85 | 3/25/2026 | 600,000 | 546,001 |
| Banco Santander Mexico, Sr. Unscd. Notes | | 5.38 | 4/17/2025 | 200,000 [b] | 205,247 |
| Bank of America, Jr. Sub. Notes, Ser. JJ | | 5.13 | 6/20/2024 | 192,000 [d] | 187,272 |
| Bank of America, Jr. Sub. Notes, Ser. X | | 6.25 | 9/5/2024 | 196,000 [d] | 198,901 |
| Bank of America, Sr. Unscd. Notes | | 0.98 | 9/25/2025 | 700,000 | 652,244 |
| Barclays, Sr. Unscd. Notes | | 3.93 | 5/7/2025 | 300,000 | 298,813 |
| BNP Paribas, Sr. Unscd. Notes | | 2.22 | 6/9/2026 | 325,000 [b] | 303,503 |
| BNP Paribas, Sub. Notes | | 4.38 | 3/1/2033 | 300,000 [b] | 284,434 |

| Description | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | |
| **Banks - 8.1% (continued)** | | | | |
| Canadian Imperial Bank of Commerce, Sr. Unscd. Notes | 0.45 | 6/22/2023 | 650,000 | 633,324 |
| Citigroup, Jr. Sub. Bonds, Ser. W | 4.00 | 12/10/2025 | 600,000 [d] | 546,000 |
| Credit Agricole, Sub. Notes | 4.38 | 3/17/2025 | 600,000 | 599,677 |
| Credit Suisse Group, Sr. Unscd. Notes | 2.59 | 9/11/2025 | 500,000 [b] | 477,396 |
| First-Citizens Bank & Trust, Sub. Notes | 6.13 | 3/9/2028 | 275,000 [e] | 295,053 |
| HSBC Holdings, Sr. Unscd. Notes | 0.73 | 8/17/2024 | 255,000 | 245,570 |
| ING Groep, Sr. Unscd. Notes | 3.55 | 4/9/2024 | 280,000 | 279,677 |
| JPMorgan Chase & Co., Jr. Sub. Bonds, Ser. FF | 5.00 | 8/1/2024 | 614,000 [d] | 582,272 |
| JPMorgan Chase & Co., Sub. Notes | 3.38 | 5/1/2023 | 425,000 | 427,599 |
| KeyBank, Sr. Unscd. Notes | 1.25 | 3/10/2023 | 300,000 | 296,754 |
| National Bank of Canada, Gtd. Notes | 0.75 | 8/6/2024 | 330,000 | 310,385 |
| NatWest Group, Sr. Unscd. Notes | 3.88 | 9/12/2023 | 325,000 | 326,143 |
| The Goldman Sachs Group, Jr. Sub. Notes, Ser. T | 3.80 | 5/10/2026 | 350,000 [d] | 308,869 |
| The Goldman Sachs Group, Sr. Unscd. Notes | 0.93 | 10/21/2024 | 660,000 | 634,597 |
| The PNC Financial Services Group, Jr. Sub. Bonds, Ser. T | 3.40 | 9/15/2026 | 1,000,000 [d] | 862,500 |
| | | | | **9,502,231** |
| **Chemicals - .9%** | | | | |
| Braskem Netherlands Finance, Gtd. Notes | 4.50 | 1/10/2028 | 500,000 | 471,450 |
| MEGlobal Canada, Gtd. Notes | 5.00 | 5/18/2025 | 300,000 | 306,189 |
| Nutrien, Sr. Unscd. Notes | 1.90 | 5/13/2023 | 100,000 | 99,006 |
| SPCM, Sr. Unscd. Notes | 3.13 | 3/15/2027 | 250,000 [b] | 220,919 |
| | | | | **1,097,564** |
| **Collateralized Loan Obligations Debt - 6.8%** | | | | |
| Antares CLO, Ser. 2020-1A, Cl. A1R, 3 Month LIBOR +1.46% | 2.64 | 10/23/2033 | 350,000 [b,c] | 345,903 |
| Arbor Realty Commercial Real Estate Notes CLO, Ser. 2021-FL4, Cl. A, 1 Month LIBOR +1.35% | 1.90 | 11/15/2036 | 365,000 [b,c] | 363,047 |
| Bain Capital Credit CLO, Ser. 2020-3A, Cl. A1R, 3 Month LIBOR +1.16% | 2.34 | 10/23/2034 | 360,000 [b,c] | 355,524 |
| Ballyrock CLO, Ser. 2020-2A, Cl. A1R, 3 Month LIBOR +1.01% | 2.07 | 10/20/2031 | 275,000 [b,c] | 272,742 |
| California Street IX CLO, Ser. 2012-9A, CI. AR3, 3 Month LIBOR +1.10% | 2.14 | 7/16/2032 | 500,000 [b,c] | 495,749 |
| Carlyle US CLO, Ser. 2017-1A, Cl. A1R, 3 Month LIBOR +1.00% | 2.06 | 4/20/2031 | 500,000 [b,c] | 495,896 |

| Description | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | |
| **Collateralized Loan Obligations Debt - 6.8% (continued)** | | | | |
| Cent 21 CLO, Ser. 2014-21A, Cl. A1R3, 3 Month LIBOR +0.97% | 2.19 | 7/27/2030 | 325,000 [b,c] | 323,044 |
| Columbia Cent 30 CLO, Ser. 2020-30A, Cl. A1, 3 Month LIBOR +1.31% | 2.37 | 1/20/2034 | 330,000 [b,c] | 328,253 |
| Dryden 41 Senior Loan Fund CLO, Ser. 2015-41A, Cl. AR, 3 Month LIBOR +0.97% | 2.01 | 4/15/2031 | 275,000 [b,c] | 272,995 |
| Dryden 83 CLO, Ser. 2020-83A, Cl. B, 3 Month LIBOR +1.60% | 2.64 | 1/18/2032 | 600,000 [b,c] | 595,475 |
| Madison Park Funding XXVII CLO, Ser. 2018-27A, Cl. A1A, 3 Month LIBOR +1.03% | 2.09 | 4/20/2030 | 300,000 [b,c] | 298,738 |
| Madison Park Funding XXX CLO, Ser. 2018-30A, Cl. A, 3 Month LIBOR +0.75% | 1.79 | 4/15/2029 | 364,491 [b,c] | 361,648 |
| Magnetite XIX CLO, Ser. 2017-19A, Cl. AR, 3 Month LIBOR +1.05% | 2.09 | 4/17/2034 | 325,000 [b,c] | 320,647 |
| Magnetite XVII CLO, Ser. 2016-17A, Cl. AR, 3 Month LIBOR +1.10% | 2.16 | 7/20/2031 | 325,000 [b,c] | 323,428 |
| MF1 CLO, Ser. 2021-FL7, CI. AS, 1 Month LIBOR +1.45% | 2.00 | 10/16/2036 | 500,000 [b,c] | 492,464 |
| MF1 CLO, Ser. 2022-FL8, CI. AS, 1 Month SOFR +1.75% | 2.02 | 2/19/2037 | 375,000 [b,c] | 374,755 |
| Neuberger Berman Loan Advisers 40 CLO, Ser. 2021-40A, Cl. B, 3 Month LIBOR +1.40% | 2.44 | 4/16/2033 | 400,000 [b,c] | 393,802 |
| RIN IV CLO, Ser. 2021-1A, CI. A, 3 Month LIBOR +1.30% | 1.55 | 4/20/2033 | 250,000 [b,c] | 247,736 |
| Symphony XV CLO, Ser. 2014-15A, Cl. BR3, 3 Month LIBOR +1.55% | 2.59 | 1/17/2032 | 550,000 [b,c] | 543,174 |
| Symphony XXIV CLO, Ser. 2020-24A, Cl. A, 3 Month LIBOR +1.20% | 2.38 | 1/23/2032 | 300,000 [b,c] | 299,020 |
| Thompson Park CLO, Ser. 2021-1A, CI. A1, 3 Month LIBOR +1.00% | 2.04 | 4/15/2034 | 350,000 [b,c] | 344,810 |
| Voya CLO, Ser. 2019-1A, Cl. AR, 3 Month LIBOR +1.06% | 2.10 | 4/15/2031 | 150,000 [b,c] | 149,012 |
| | | | | **7,997,862** |
| **Commercial & Professional Services - .4%** | | | | |
| Avis Budget Car Rental, Gtd. Notes | 5.75 | 7/15/2027 | 500,000 [b] | **490,621** |
| **Commercial Mortgage Pass-Through Certificates - 13.6%** | | | | |
| American Homes 4 Rent Trust, Ser. 2014-SFR3, Cl. A | 3.68 | 12/17/2036 | 280,472 [b] | 277,526 |
| Bank, Ser. 2020-BN25, Cl. A2 | 2.76 | 1/15/2063 | 335,000 | 322,769 |
| BBCMS Mortgage Trust, Ser. 2019-BWAY, Cl. A, 1 Month LIBOR +0.96% | 1.51 | 11/15/2034 | 275,000 [b,c] | 271,257 |

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| **Bonds and Notes - 88.8% (continued)** | | | | |
| **Commercial Mortgage Pass-Through Certificates - 13.6% (continued)** | | | | |
| Benchmark Mortgage Trust, Ser. 2020-B16, Cl. A2 | 2.88 | 2/15/2053 | 325,000 | 316,277 |
| BF Mortgage Trust, Ser. 2019-NYT, Cl. A, 1 Month LIBOR +1.20% | 1.75 | 12/15/2035 | 610,000 [b,c] | 600,969 |
| BF Mortgage Trust, Ser. 2019-NYT, Cl. B, 1 Month LIBOR +1.40% | 1.95 | 12/15/2035 | 365,000 [b,c] | 355,005 |
| BSREP Commercial Mortgage Trust, Ser. 2021-DC, Cl. C, 1 Month LIBOR +1.55% | 2.11 | 8/15/2038 | 500,000 [b,c] | 486,513 |
| BX Commercial Mortgage Trust, Ser. 2019-IMC, Cl. A, 1 Month LIBOR +1.00% | 1.55 | 4/15/2034 | 500,000 [b,c] | 493,257 |
| BX Commercial Mortgage Trust, Ser. 2020-VKNG, Cl. B, 1 Month LIBOR +1.13% | 1.68 | 10/15/2037 | 291,885 [b,c] | 286,445 |
| BX Commercial Mortgage Trust, Ser. 2021-ACNT, Cl. B, 1 Month LIBOR +1.25% | 1.81 | 11/15/2038 | 500,000 [b,c] | 488,414 |
| BXHPP Trust, Ser. 2021-FILM, Cl. B, 1 Month LIBOR +0.90% | 1.45 | 8/15/2036 | 450,000 [b,c] | 432,292 |
| CAMB Commercial Mortgage Trust, Ser. 2019-LIFE, Cl. A, 1 Month LIBOR +1.07% | 1.62 | 12/15/2037 | 500,000 [b,c] | 498,194 |
| CAMB Commercial Mortgage Trust, Ser. 2019-LIFE, Cl. B, 1 Month LIBOR +1.25% | 1.80 | 12/15/2037 | 100,000 [b,c] | 98,955 |
| CGDB Commercial Mortgage Trust, Ser. 2019-MOB, Cl. B, 1 Month LIBOR +1.25% | 1.80 | 11/15/2036 | 675,000 [b,c] | 662,284 |
| CHC Commercial Mortgage Trust, Ser. 2019-CHC, Cl. C, 1 Month LIBOR +1.75% | 2.30 | 6/15/2034 | 694,928 [b,c] | 676,780 |
| Citigroup Commercial Mortgage Trust, Ser. 2014-GC25, Cl. B | 4.35 | 10/10/2047 | 270,000 | 268,136 |
| Citigroup Commercial Mortgage Trust, Ser. 2020-GC46, Cl. A2 | 2.71 | 2/15/2053 | 320,000 | 310,409 |
| Commercial Mortgage Trust, Ser. 2014-CR20, Cl. A3 | 3.33 | 11/10/2047 | 194,589 | 192,568 |
| Commercial Mortgage Trust, Ser. 2015-LC23, Cl. A3 | 3.52 | 10/10/2048 | 430,000 | 424,040 |
| CSAIL Commercial Mortgage Trust, Ser. 2015-C1, Cl. A3 | 3.24 | 4/15/2050 | 480,679 | 468,162 |
| DBWF Mortgage Trust, Ser. 2016-85T, Cl. A | 3.79 | 12/10/2036 | 350,000 [b] | 343,606 |
| GS Mortgage Securities Trust, Ser. 2019-70P, Cl. B, 1 Month LIBOR +1.32% | 1.87 | 10/15/2036 | 560,000 [b,c] | 546,731 |

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|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | |
| **Commercial Mortgage Pass-Through Certificates - 13.6% (continued)** | | | | |
| HPLY Trust, Ser. 2019-HIT, Cl. A, 1 Month LIBOR +1.00% | 1.55 | 11/15/2036 | 384,071 [b,c] | 375,840 |
| JPMBB Commercial Mortgage Securities Trust, Ser. 2015-C30, Cl. A4 | 3.55 | 7/15/2048 | 347,127 | 343,886 |
| KKR Industrial Portfolio Trust, Ser. 2021-KDIP, Cl. C, 1 Month LIBOR +1.00% | 1.55 | 12/15/2037 | 255,000 [b,c] | 248,352 |
| Lanark Master Issuer, Ser. 2020-1A, Cl. 1A | 2.28 | 12/22/2069 | 225,000 [b] | 224,409 |
| LIFE Mortgage Trust, Ser. 2021-BMR, CI. C, 1 Month LIBOR +1.10% | 1.65 | 3/15/2038 | 491,485 [b,c] | 473,663 |
| Morgan Stanley Bank of America Merrill Lynch Trust, Ser. 2013-C13, Cl. A3 | 3.77 | 11/15/2046 | 889,229 | 884,767 |
| Morgan Stanley Bank of America Merrill Lynch Trust, Ser. 2014-C17, Cl. A4 | 3.44 | 8/15/2047 | 549,170 | 544,558 |
| Natixis Commercial Mortgage Securities Trust, Ser. 2020-2PAC, Cl. A | 2.97 | 12/15/2038 | 490,000 [b] | 474,076 |
| New Residential Mortgage Loan Trust, Ser. 2022-NQM1, CI. A1 | 2.28 | 1/25/2026 | 589,758 [b] | 547,088 |
| Tricon American Homes Trust, Ser. 2017-SFR2, Cl. A | 2.93 | 1/17/2036 | 554,779 [b] | 548,548 |
| Tricon American Homes Trust, Ser. 2019-SFR1, Cl. A | 2.75 | 3/17/2038 | 323,866 [b] | 309,557 |
| VASA Trust, Ser. 2021-VASA, CI. B, 1 Month LIBOR +1.25% | 1.80 | 7/15/2039 | 425,000 [b,c] | 414,857 |
| Wells Fargo Commercial Mortgage Trust, Ser. 2014-LC18, Cl. A4 | 3.15 | 12/15/2047 | 685,000 | 672,499 |
| Wells Fargo Commercial Mortgage Trust, Ser. 2015-C27, Cl. A4 | 3.19 | 2/15/2048 | 431,105 | 420,096 |
| Wells Fargo Commercial Mortgage Trust, Ser. 2020-C56, CI. A2 | 2.50 | 6/15/2053 | 300,000 | 287,981 |
| Wells Fargo Commercial Mortgage Trust, Ser. 2021-SAVE, Cl. A, 1 Month LIBOR +1.15% | 1.70 | 2/15/2040 | 181,804 [b,c] | 179,428 |
| WF-RBS Commercial Mortgage Trust, Ser. 2013-C14, Cl. ASB | 2.98 | 6/15/2046 | 235,419 | 235,861 |
| | | | | **16,006,055** |
| **Consumer Discretionary - 1.0%** | | | | |
| Hilton Worldwide Finance, Gtd. Notes | 4.88 | 4/1/2027 | 200,000 | 198,240 |
| Lennar, Gtd. Notes | 4.50 | 4/30/2024 | 600,000 | 609,314 |

| Description | Coupon Rate (%) | Maturity Date | Principal Amount ($)[a] | Value ($) |
| --- | --- | --- | --- | --- |
| **Bonds and Notes - 88.8% (continued)** | | | | |
| **Consumer Discretionary - 1.0% (continued)** | | | | |
| Marriott International, Sr. Unscd. Notes, Ser. EE | 5.75 | 5/1/2025 | 58,000 | 60,860 |
| Taylor Morrison Holdings II, Gtd. Notes | 5.63 | 3/1/2024 | 300,000 | 302,468 |
| | | | | **1,170,882** |
| **Diversified Financials - 3.7%** | | | | |
| AerCap Global Aviation Trust, Gtd. Notes | 1.75 | 1/30/2026 | 700,000 | 623,090 |
| AerCap Global Aviation Trust, Gtd. Notes | 2.45 | 10/29/2026 | 500,000 | 445,182 |
| Air Lease, Sr. Unscd. Notes | 3.38 | 7/1/2025 | 625,000 | 603,973 |
| Ally Financial, Jr. Sub. Notes, Ser. B | 4.70 | 5/15/2026 | 400,000[d] | 346,650 |
| Ally Financial, Sr. Unscd. Notes | 3.05 | 6/5/2023 | 325,000 | 324,577 |
| Capital One Financial, Sub. Notes | 4.20 | 10/29/2025 | 650,000 | 649,263 |
| Discover Financial Services, Sr. Unscd. Notes | 3.75 | 3/4/2025 | 450,000 | 450,353 |
| Mamoura Diversified Global Holding, Gtd. Notes | 2.50 | 11/7/2024 | 320,000 | 314,052 |
| SLM, Sr. Unscd. Notes | 4.20 | 10/29/2025 | 635,000 | 621,030 |
| | | | | **4,378,170** |
| **Energy - 4.6%** | | | | |
| Aker BP, Sr. Unscd. Notes | 3.00 | 1/15/2025 | 325,000[b] | 317,196 |
| Cheniere Corpus Christi Holdings, Sr. Scd. Notes | 5.88 | 3/31/2025 | 585,000 | 607,894 |
| Enbridge, Gtd. Notes | 1.60 | 10/4/2026 | 500,000 | 452,313 |
| Enbridge, Gtd. Notes | 2.50 | 1/15/2025 | 300,000[e] | 291,295 |
| Energy Transfer, Sr. Unscd. Notes | 2.90 | 5/15/2025 | 500,000 | 483,194 |
| EQT, Sr. Unscd. Notes | 3.13 | 5/15/2026 | 500,000[b] | 471,970 |
| Marathon Petroleum, Sr. Unscd. Notes | 3.63 | 9/15/2024 | 300,000 | 298,828 |
| MPLX, Sr. Unscd. Notes | 3.50 | 12/1/2022 | 155,000 | 155,787 |
| Occidental Petroleum, Sr. Unscd. Notes | 5.50 | 12/1/2025 | 310,000 | 315,797 |
| Parkland, Gtd. Notes | 4.63 | 5/1/2030 | 1,000,000[b] | 876,785 |
| Petroleos Mexicanos, Gtd. Notes | 4.25 | 1/15/2025 | 1,000,000[e] | 965,090 |
| Pioneer Natural Resources, Sr. Unscd. Notes | 0.55 | 5/15/2023 | 150,000 | 146,218 |
| | | | | **5,382,367** |
| **Food Products - .8%** | | | | |
| JBS Finance Luxembourg, Gtd. Notes | 3.63 | 1/15/2032 | 325,000 | 276,432 |
| MARB BondCo, Gtd. Bonds | 3.95 | 1/29/2031 | 350,000 | 291,372 |
| MARB BondCo, Gtd. Bonds | 3.95 | 1/29/2031 | 260,000[b] | 216,447 |
| Mondelez International, Sr. Unscd. Notes | 2.13 | 3/17/2024 | 147,000 | 144,412 |
| | | | | **928,663** |

| Description | | Coupon Rate (%) | Maturity Date | Principal Amount ($)[a] | Value ($) |
|---|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | | |
| **Foreign Governmental - .7%** | | | | | |
| Philippine, Sr. Unscd. Notes | EUR | 0.13 | 2/3/2023 | 525,000 | 551,561 |
| Romania, Sr. Unscd. Notes | | 4.88 | 1/22/2024 | 300,000 | 307,329 |
| | | | | | **858,890** |
| **Health Care - 1.8%** | | | | | |
| AbbVie, Sr. Unscd. Notes | | 3.80 | 3/15/2025 | 450,000 | 450,877 |
| Bausch Health, Sr. Scd. Notes | | 5.75 | 8/15/2027 | 500,000[b] | 468,420 |
| HCA, Gtd. Notes | | 5.38 | 2/1/2025 | 300,000 | 309,000 |
| Royalty Pharma, Gtd. Notes | | 1.20 | 9/2/2025 | 325,000 | 295,518 |
| Shire Acquisitions Investments Ireland, Gtd. Notes | | 3.20 | 9/23/2026 | 300,000 | 289,652 |
| Tenet Healthcare, Sr. Scd. Notes | | 4.88 | 1/1/2026 | 300,000[b] | 294,077 |
| | | | | | **2,107,544** |
| **Industrial - .6%** | | | | | |
| General Electric, Jr. Sub. Debs., Ser. D, 3 Month LIBOR +3.33% | | 4.16 | 9/15/2022 | 755,000[c,d] | **716,208** |
| **Insurance - 1.9%** | | | | | |
| Allianz, Jr. Sub. Bonds | | 3.20 | 10/30/2027 | 400,000[b,d] | 325,880 |
| Berkshire Hathaway, Sr. Unscd. Notes | EUR | 0.14 | 3/12/2025 | 875,000 | 888,904 |
| Jackson Financial, Sr. Unscd. Notes | | 1.13 | 11/22/2023 | 410,000[b] | 395,720 |
| Prudential Financial, Jr. Sub. Notes | | 5.63 | 6/15/2043 | 600,000 | 600,582 |
| | | | | | **2,211,086** |
| **Materials - 1.6%** | | | | | |
| Ball, Gtd. Notes | | 5.25 | 7/1/2025 | 575,000 | 590,036 |
| Berry Global, Sr. Scd. Notes | | 1.57 | 1/15/2026 | 175,000 | 159,318 |
| Crown Americas, Gtd. Notes | | 4.75 | 2/1/2026 | 190,000 | 189,516 |
| Sealed Air, Sr. Scd. Notes | | 1.57 | 10/15/2026 | 1,075,000[b] | 950,668 |
| | | | | | **1,889,538** |
| **Media - .6%** | | | | | |
| CCO Holdings, Sr. Unscd. Notes | | 4.25 | 2/1/2031 | 375,000[b] | 316,763 |
| Charter Communications Operating, Sr. Scd. Notes | | 4.46 | 7/23/2022 | 380,000 | 380,666 |
| | | | | | **697,429** |
| **Metals & Mining - .3%** | | | | | |
| Anglo American Capital, Gtd. Notes | | 3.63 | 9/11/2024 | 300,000[b] | **298,521** |
| **Municipal Securities - .5%** | | | | | |
| California Health Facilities Financing Authority, Revenue Bonds | | 0.95 | 6/1/2025 | 300,000 | 277,978 |
| Dallas Fort Worth International Airport, Revenue Bonds, Refunding, Ser. C | | 1.33 | 11/1/2025 | 75,000 | 69,857 |
| University of Washington, Revenue Bonds, Refunding, Ser. B | | 0.73 | 4/1/2026 | 325,000 | 294,006 |
| | | | | | **641,841** |

| Description | | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | | |
| **Real Estate - 3.5%** | | | | | |
| Blackstone Mortgage Trust, Sr. Scd. Notes | | 3.75 | 1/15/2027 | 500,000 [b] | 456,885 |
| Equinix, Sr. Unscd. Notes | | 1.00 | 9/15/2025 | 430,000 | 390,226 |
| GLP Capital, Gtd. Notes | | 3.25 | 1/15/2032 | 150,000 | 126,434 |
| GLP Capital, Gtd. Notes | | 5.38 | 4/15/2026 | 710,000 | 725,107 |
| Healthpeak Properties, Sr. Unscd. Notes | | 1.35 | 2/1/2027 | 515,000 | 462,482 |
| SBA Tower Trust, Asset Backed Notes | | 1.84 | 4/15/2027 | 500,000 [b] | 447,141 |
| SBA Tower Trust, Asset Backed Notes | | 1.88 | 1/15/2026 | 275,000 [b] | 254,983 |
| SBA Tower Trust, Asset Backed Notes | | 2.84 | 1/15/2025 | 650,000 [b] | 631,231 |
| VICI Properties, Gtd. Notes | | 3.88 | 2/15/2029 | 293,000 | 279,815 |
| WPC Eurobond, Gtd. Notes | EUR | 1.35 | 4/15/2028 | 300,000 | 288,625 |
| | | | | | **4,062,929** |
| **Retailing - 1.0%** | | | | | |
| 7-Eleven, Sr. Unscd. Notes | | 0.80 | 2/10/2024 | 500,000 [b] | 476,742 |
| Autozone, Sr. Unscd. Notes | | 3.63 | 4/15/2025 | 300,000 | 300,228 |
| CK Hutchison Europe Finance 18, Gtd. Bonds | EUR | 1.25 | 4/13/2025 | 300,000 | 312,039 |
| Yum! Brands, Sr. Unscd. Notes | | 4.63 | 1/31/2032 | 149,000 | 135,627 |
| | | | | | **1,224,636** |
| **Semiconductors & Semiconductor Equipment - .3%** | | | | | |
| Skyworks Solutions, Sr. Unscd. Notes | | 1.80 | 6/1/2026 | 150,000 | 136,598 |
| TSMC Arizona, Gtd. Notes | | 1.75 | 10/25/2026 | 240,000 | 220,195 |
| | | | | | **356,793** |
| **Supranational Bank - .9%** | | | | | |
| Africa Finance, Sr. Unscd. Notes | | 2.88 | 4/28/2028 | 225,000 [b] | 206,438 |
| The African Export-Import Bank, Sr. Unscd. Notes | | 3.80 | 5/17/2031 | 200,000 [b] | 182,972 |
| The African Export-Import Bank, Sr. Unscd. Notes | | 4.13 | 6/20/2024 | 300,000 | 299,634 |
| The African Export-Import Bank, Sr. Unscd. Notes | | 5.25 | 10/11/2023 | 350,000 | 357,140 |
| | | | | | **1,046,184** |
| **Technology Hardware & Equipment - .3%** | | | | | |
| Dell International, Sr. Unscd. Notes | | 5.45 | 6/15/2023 | 106,000 | 108,341 |
| Hewlett Packard Enterprise, Sr. Unscd. Notes | | 1.45 | 4/1/2024 | 300,000 | 289,240 |
| | | | | | **397,581** |
| **Telecommunication Services - 1.0%** | | | | | |
| Level 3 Financing, Gtd. Notes | | 4.25 | 7/1/2028 | 150,000 [b] | 126,999 |

| Description | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | |
| **Telecommunication Services - 1.0% (continued)** | | | | |
| Millicom International Cellular, Sr. Unscd. Notes | 4.50 | 4/27/2031 | 200,000 [b] | 173,500 |
| Telefonica Emisiones, Gtd. Notes | 4.10 | 3/8/2027 | 300,000 | 297,094 |
| T-Mobile USA, Gtd. Notes | 2.25 | 2/15/2026 | 300,000 | 276,326 |
| T-Mobile USA, Sr. Scd. Notes | 3.50 | 4/15/2025 | 300,000 | 296,074 |
| | | | | **1,169,993** |
| **Transportation - .3%** | | | | |
| Canadian Pacific Railway, Gtd. Notes | 1.35 | 12/2/2024 | 385,000 | **364,912** |
| **U.S. Government Agencies Collateralized Mortgage Obligations - 1.3%** | | | | |
| Federal Home Loan Mortgage Corp., REMIC, Ser. 3541, Cl. KB | 4.00 | 6/15/2024 | 81,708 [f] | 82,309 |
| Federal Home Loan Mortgage Corp., REMIC, Ser. 4091 Cl. KC | 3.00 | 8/15/2040 | 95,035 [f] | 95,051 |
| Federal Home Loan Mortgage Corp., REMIC, Ser. 4262, Cl. AB | 2.50 | 1/15/2031 | 81,282 [f] | 81,222 |
| Federal Home Loan Mortgage Corp., REMIC, Ser. 4838, Cl. VA | 4.00 | 3/15/2036 | 382,497 [f] | 385,662 |
| Federal Home Loan Mortgage Corp., REMIC, Ser. 5050, Cl. XA | 1.00 | 7/15/2039 | 604,361 [f] | 565,795 |
| Federal Home Loan Mortgage Corp. Seasoned Credit Risk Transfer Trust, Ser. 2020-3, Cl. TTU | 2.50 | 5/25/2060 | 122,525 [f] | 118,064 |
| Federal Home Loan Mortgage Corp. Seasoned Loans Structured Transaction Trust, Ser. 2018-2, Cl. A1 | 3.50 | 11/25/2028 | 67,881 [f] | 68,866 |
| Federal National Mortgage Association, REMIC, Ser. 2013-16, Cl. GP | 3.00 | 3/25/2033 | 85,521 [f] | 84,947 |
| Government National Mortgage Association, Ser. 2011-H23, Cl. HA | 3.00 | 12/20/2061 | 5,365 | 5,247 |
| | | | | **1,487,163** |
| **U.S. Government Agencies Collateralized Municipal-Backed Securities - .1%** | | | | |
| Federal Home Loan Mortgage Corp. Multifamily Structured Credit Risk, Ser. 2021-MN1, Cl. M1, 1 Month SOFR +2.00% | 2.29 | 1/25/2051 | 72,859 [b,c,f] | **70,849** |
| **U.S. Government Agencies Mortgage-Backed - .2%** | | | | |
| Federal Home Loan Mortgage Corp.: | | | | |
| 2.50%, 7/1/2029 | | | 123,709 [f] | 121,386 |
| Federal National Mortgage Association: | | | | |
| 2.00%, 3/1/2023 | | | 54,651 [f] | 52,354 |
| Government National Mortgage Association II: | | | | |
| 7.00%, 12/20/2030-4/20/2031 | | | 2,258 | 2,491 |

| Description | Coupon Rate (%) | Maturity Date | Principal Amount ($) [a] | Value ($) |
|---|---|---|---|---|
| **Bonds and Notes - 88.8% (continued)** | | | | |
| **U.S. Government Agencies Mortgage-Backed - .2% (continued)** | | | | |
| 7.50%, 11/20/2029-12/20/2030 | | | 2,557 | 2,771 |
| | | | | **179,002** |
| **U.S. Treasury Securities - 3.7%** | | | | |
| U.S. Treasury Notes | 1.13 | 2/28/2027 | 4,750,000 | **4,363,135** |
| **Utilities - 3.7%** | | | | |
| American Electric Power, Jr. Sub. Notes | 2.03 | 3/15/2024 | 170,000 | 165,603 |
| Dominion Energy, Sr. Unscd. Notes | 3.90 | 10/1/2025 | 575,000 | 579,073 |
| Duke Energy, Sr. Unscd. Notes | 2.65 | 9/1/2026 | 300,000 | 284,208 |
| Edison International, Sr. Unscd. Notes | 2.40 | 9/15/2022 | 350,000 | 348,774 |
| Edison International, Sr. Unscd. Notes | 3.13 | 11/15/2022 | 350,000 | 350,582 |
| Entergy, Sr. Unscd. Notes | 0.90 | 9/15/2025 | 500,000 | 453,304 |
| NRG Energy, Sr. Scd. Notes | 2.00 | 12/2/2025 | 600,000 [b] | 558,092 |
| Pacific Gas & Electric, First Mortgage Bonds | 3.25 | 2/16/2024 | 600,000 | 592,323 |
| The AES, Sr. Unscd. Notes | 1.38 | 1/15/2026 | 300,000 | 269,076 |
| The AES, Sr. Unscd. Notes | 3.30 | 7/15/2025 | 300,000 [b] | 290,951 |
| Xcel Energy, Sr. Unscd. Notes | 1.75 | 3/15/2027 | 500,000 | 453,216 |
| | | | | **4,345,202** |
| **Total Bonds and Notes** (cost $109,972,448) | | | | **104,271,902** |

| Description | Annualized Yield (%) | Maturity Date | Principal Amount ($) | Value ($) |
|---|---|---|---|---|
| **Short-Term Investments - 8.2%** | | | | |
| **U.S. Government Securities** | | | | |
| U.S. Treasury Bills | 0.66 | 9/1/2022 | 2,600,000 [g] | 2,590,660 |
| U.S. Treasury Bills | 0.64 | 8/18/2022 | 1,920,000 [g] | 1,914,280 |
| U.S. Treasury Bills | 0.43 | 7/28/2022 | 5,100,000 [g] | 5,089,893 |
| **Total Short-Term Investments** (cost $9,605,084) | | | | **9,594,833** |

| Description | 1-Day Yield (%) | | Shares | Value ($) |
|---|---|---|---|---|
| **Investment Companies - 1.9%** | | | | |
| **Registered Investment Companies - 1.9%** | | | | |
| Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost $2,233,044) | 0.38 | | 2,233,044 [h] | **2,233,044** |

| | | | |
|---|---|---|---|
| **Investment of Cash Collateral for Securities Loaned - .4%** | | | |
| **Registered Investment Companies - .4%** | | | |
| Dreyfus Institutional Preferred Government Plus Money Market Fund, SL Shares (cost $434,730) | 0.38 | 434,730 [h] | **434,730** |
| **Total Investments** (cost $122,245,306) | | **99.3%** | **116,534,509** |
| **Cash and Receivables (Net)** | | **0.7%** | **813,405** |
| **Net Assets** | | **100.0%** | **117,347,914** |

*LIBOR—London Interbank Offered Rate*
*REMIC—Real Estate Mortgage Investment Conduit*
*SOFR—Secured Overnight Financing Rate*

*CAD—Canadian Dollar*
*EUR—Euro*

[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 April 30, 2022, these securities were valued at $47,649,935 or 40.61% 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 is a perpetual bond with no specified maturity date. Maturity date shown is next reset date of the bond.*
[e] *Security, or portion thereof, on loan. At April 30, 2022, the value of the fund's securities on loan was $420,340 and the value of the collateral was $434,730. In addition, the value of collateral may include pending sales that are also on loan.*
[f] *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.*
[g] *Security is a discount security. Income is recognized through the accretion of discount.*
[h] *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 Short Term Income Fund
April 30, 2022 (Unaudited)

**Futures**

| Description | Number of Contracts | Expiration | Notional Value ($) | Market Value ($) | Unrealized Appreciation (Depreciation) ($) |
|---|---|---|---|---|---|
| **Futures Long** | | | | | |
| U.S. Treasury 2 Year Notes | 94 | 6/30/2022 | 20,184,339 | 19,816,375 | (367,964) |
| U.S. Treasury 5 Year Notes | 60 | 6/30/2022 | 7,024,278 | 6,760,313 | (263,965) |
| **Futures Short** | | | | | |
| Euro-Bobl | 12 | 6/8/2022 | 1,683,826[a] | 1,610,022 | 73,804 |
| U.S. Treasury 10 Year Notes | 22 | 6/21/2022 | 2,780,938 | 2,621,438 | 159,500 |
| Ultra 10 Year U.S. Treasury Notes | 12 | 6/21/2022 | 1,678,692 | 1,548,000 | 130,692 |
| **Gross Unrealized Appreciation** | | | | | **363,996** |
| **Gross Unrealized Depreciation** | | | | | **(631,929)** |

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

*See notes to financial statements.*

# STATEMENT OF FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS

## BNY Mellon Short Term Income Fund

April 30, 2022 (Unaudited)

| Forward Foreign Currency Exchange Contracts | | | | | |
|---|---|---|---|---|---|
| Counterparty/ Purchased Currency | Purchased Currency Amounts | Currency Sold | Sold Currency Amounts | Settlement Date | Unrealized Appreciation ($) |
| **HSBC** | | | | | |
| United States Dollar | 2,691,641 | Canadian Dollar | 3,388,650 | 5/10/2022 | 53,937 |
| United States Dollar | 2,915,892 | Euro | 2,669,483 | 5/10/2022 | 98,453 |
| **Gross Unrealized Appreciation** | | | | | **152,390** |

*See notes to financial statements.*