

STATEMENT OF INVESTMENTS  
 BNY Mellon Dynamic Total Return Fund  
 July 31, 2022 (Unaudited)

Description/Number of Contracts	Exercise Price	Expiration Date	Notional Amount <sup>d</sup>	Value (\$)
<b>Options Purchased - .5%</b>				
<b>Call Options - .5%</b>				
Standard & Poor's 500 E-mini, Contracts 209 (cost \$933,053)	4,175	9/16/2022	43,628,750	<b>982,300</b>
Description	Annualized Yield (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Short-Term Investments - 75.0%</b>				
<b>U.S. Government Securities</b>				
U.S. Treasury Bills	1.24	9/15/2022	14,135,000 <sup>a,b</sup>	14,097,829
U.S. Treasury Bills	1.05	8/18/2022	41,741,400 <sup>b</sup>	41,700,844
U.S. Treasury Bills	1.43	12/1/2022	80,579,000 <sup>b</sup>	79,874,471
<b>Total Short-Term Investments</b> (cost \$136,020,328)				<b>135,673,144</b>
Description	1-Day Yield (%)		Shares	Value (\$)
<b>Investment Companies - 16.4%</b>				
<b>Registered Investment Companies - 16.4%</b>				
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$29,755,522)	2.21		29,755,522 <sup>c</sup>	<b>29,755,522</b>
<b>Total Investments</b> (cost \$166,708,903)			<b>91.9%</b>	<b>166,410,966</b>
<b>Cash and Receivables (Net)</b>			<b>8.1%</b>	<b>14,579,556</b>
<b>Net Assets</b>			<b>100.0%</b>	<b>180,990,522</b>

<sup>a</sup> Held by a counterparty for open exchange traded derivative contracts.

<sup>b</sup> Security is a discount security. Income is recognized through the accretion of discount.

<sup>c</sup> Investment in affiliated issuer. The investment objective of this investment company is publicly available and can be found within the investment company's prospectus.

<sup>d</sup> Notional amount stated in U.S. Dollars unless otherwise indicated.

**STATEMENT OF FUTURES**  
**BNY Mellon Dynamic Total Return Fund**  
July 31, 2022 (Unaudited)

<b>Futures</b>					
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)
<b>Futures Long</b>					
Australian 10 Year Bond	143	9/15/2022	12,163,723 <sup>a</sup>	12,486,031	322,308
Brent Crude	17	11/30/2022	1,605,012 <sup>b</sup>	1,666,340	61,328
CAC 40 10 Euro	322	8/19/2022	19,913,144 <sup>a</sup>	21,218,729	1,305,585
Coffee "C"	5	12/19/2022	378,544 <sup>b</sup>	400,875	22,331
Copper	9	9/28/2022	958,480 <sup>b</sup>	804,038	(154,442)
Corn No.2 Yellow	16	12/14/2022	463,736 <sup>b</sup>	496,000	32,264
Cotton No.2	29	12/7/2022	1,608,220 <sup>b</sup>	1,402,730	(205,490)
Crude Oil	22	11/21/2022	1,951,924 <sup>b</sup>	2,065,140	113,216
Crude Soybean Oil	8	12/14/2022	285,405 <sup>b</sup>	315,168	29,763
DAX	19	9/16/2022	6,275,829 <sup>a</sup>	6,540,302	264,473
E-mini Russell 2000	86	9/16/2022	7,744,352	8,106,790	362,438
Euro-Bond	165	9/8/2022	24,705,497 <sup>a</sup>	26,584,134	1,878,637
FTSE 100	496	9/16/2022	43,351,280 <sup>a</sup>	44,562,225	1,210,945
FTSE/MIB Index	59	9/16/2022	6,326,223 <sup>a</sup>	6,746,470	420,247
Gasoline	12	11/30/2022	1,323,486 <sup>b</sup>	1,349,309	25,823
Gold 100 oz	8	10/27/2022	1,434,349 <sup>b</sup>	1,417,200	(17,149)
Hard Red Winter Wheat	1	12/14/2022	44,222 <sup>b</sup>	44,075	(147)
IBEX 35 Index	2	8/19/2022	164,965 <sup>a</sup>	166,805	1,840
Japanese 10 Year Bond	31	9/12/2022	34,700,100 <sup>a</sup>	34,989,201	289,101
Lean Hog	12	12/14/2022	406,529 <sup>b</sup>	421,680	15,151
Live Cattle	12	10/31/2022	673,401 <sup>b</sup>	682,680	9,279
LME Primary Aluminum	12	12/21/2022	737,111 <sup>b</sup>	747,672	10,561
LME Primary Aluminum	18	9/21/2022	1,415,714 <sup>b</sup>	1,126,458	(289,256)
LME Primary Nickel	9	9/21/2022	1,744,084 <sup>b</sup>	1,274,616	(469,468)
LME Primary Nickel	4	12/21/2022	521,100 <sup>b</sup>	568,056	46,956
LME Refined Pig Lead	2	12/21/2022	98,393 <sup>b</sup>	101,425	3,032
LME Refined Pig Lead	2	9/21/2022	119,481 <sup>b</sup>	102,125	(17,356)
LME Zinc	5	12/21/2022	385,140 <sup>b</sup>	408,313	23,173
LME Zinc	15	9/21/2022	1,651,264 <sup>b</sup>	1,257,098	(394,166)
Low Sulphur Gas oil	10	11/10/2022	1,077,752 <sup>b</sup>	1,053,000	(24,752)
Mini MSCI Emerging Markets Index	74	9/16/2022	3,682,750	3,694,450	11,700
Natural Gas	36	11/28/2022	2,676,035 <sup>b</sup>	3,014,640	338,605
NY Harbor ULSD	11	11/30/2022	1,564,352 <sup>b</sup>	1,572,278	7,926
Platinum	5	10/27/2022	216,959 <sup>b</sup>	222,450	5,491

**Futures Long(continued)**

Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)
S&P/Toronto Stock Exchange 60 Index	111	9/15/2022	19,653,075 <sup>a</sup>	20,578,189	925,114
Silver	5	9/28/2022	548,533 <sup>b</sup>	504,925	(43,608)
Soybean	10	11/14/2022	672,398 <sup>b</sup>	734,250	61,852
Soybean Meal	62	12/14/2022	2,414,766 <sup>b</sup>	2,594,700	179,934
Standard & Poor's 500 E-mini	87	9/16/2022	16,891,511	17,980,725	1,089,214
Sugar No.11	33	9/30/2022	663,202 <sup>b</sup>	648,278	(14,924)
U.S. Treasury 10 Year Notes	200	9/21/2022	23,812,821	24,228,126	415,305
<b>Futures Short</b>					
Amsterdam Exchange Index	14	8/19/2022	2,022,425 <sup>a</sup>	2,076,364	(53,939)
ASX SPI 200	46	9/15/2022	5,421,111 <sup>a</sup>	5,512,044	(90,933)
Canadian 10 year Bond	92	9/20/2022	9,234,797 <sup>a</sup>	9,372,067	(137,270)
Chicago SRW Wheat	6	12/14/2022	248,169 <sup>b</sup>	247,725	444
Cocoa	40	12/14/2022	958,809 <sup>b</sup>	949,200	9,609
Hang Seng	73	8/30/2022	9,508,563 <sup>a</sup>	9,343,189	165,374
LME Primary Aluminum	18	9/21/2022	1,222,377 <sup>b</sup>	1,126,458	95,919
LME Primary Nickel	9	9/21/2022	1,460,244 <sup>b</sup>	1,274,616	185,628
LME Refined Pig Lead	2	9/21/2022	103,832 <sup>b</sup>	102,125	1,707
LME Zinc	15	9/21/2022	1,373,571 <sup>b</sup>	1,257,098	116,473
Long Gilt	138	9/28/2022	19,181,079 <sup>a</sup>	19,860,905	(679,826)
Swiss Market Index	200	9/16/2022	22,711,966 <sup>a</sup>	23,455,376	(743,410)
Topix	77	9/8/2022	10,939,133 <sup>a</sup>	11,187,664	(248,531)
<b>Gross Unrealized Appreciation</b>					<b>10,058,746</b>
<b>Gross Unrealized Depreciation</b>					<b>(3,584,667)</b>

<sup>a</sup> Notional amounts in foreign currency have been converted to USD using relevant foreign exchange rates.

<sup>b</sup> These securities are wholly-owned by the Subsidiary referenced in Note 1.

See notes to consolidated financial statements.

STATEMENT OF FORWARD FOREIGN CURRENCY EXCHANGE  
CONTRACTS  
BNY Mellon Dynamic Total Return Fund  
July 31, 2022 (Unaudited)

<b>Forward Foreign Currency Exchange Contracts</b>					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
<b>Bank of Montreal</b>					
Swiss Franc	18,780,059	United States Dollar	19,339,353	9/21/2022	471,972
<b>Citigroup</b>					
Norwegian Krone	37,891,000	United States Dollar	3,789,696	9/21/2022	135,196
British Pound	3,236,000	United States Dollar	3,868,080	9/21/2022	77,590
Japanese Yen	45,851,000	United States Dollar	339,271	9/21/2022	6,003
United States Dollar	249,585	Japanese Yen	34,311,000	9/21/2022	(8,789)
New Zealand Dollar	745,000	United States Dollar	456,894	9/21/2022	11,515
United States Dollar	13,225,067	Canadian Dollar	17,194,000	9/21/2022	(199,486)
Swiss Franc	3,065,000	United States Dollar	3,183,608	9/21/2022	49,700
Australian Dollar	2,261,000	United States Dollar	1,532,144	9/21/2022	48,973
Swedish Krona	60,094,000	United States Dollar	5,763,485	9/21/2022	164,145
Euro	1,093,000	United States Dollar	1,114,527	9/21/2022	6,799
United States Dollar	870,384	Euro	845,000	9/21/2022	3,485
<b>Goldman Sachs</b>					
Australian Dollar	125,000	United States Dollar	86,934	9/21/2022	479
United States Dollar	2,285,660	Australian Dollar	3,306,000	9/21/2022	(26,226)
Swiss Franc	10,083,000	United States Dollar	10,417,143	9/21/2022	219,543
United States Dollar	932,629	Swiss Franc	907,000	9/21/2022	(24,177)
New Zealand Dollar	3,722,000	United States Dollar	2,324,159	9/21/2022	15,999
United States Dollar	2,447,962	New Zealand Dollar	3,903,000	9/21/2022	(5,998)
Canadian Dollar	8,027,000	United States Dollar	6,206,805	9/21/2022	60,433
United States Dollar	4,511,035	Canadian Dollar	5,812,000	9/21/2022	(26,798)

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
<b>Goldman Sachs(continued)</b>					
Euro	7,005,000	United States Dollar	7,373,937	9/21/2022	(187,394)
United States Dollar	1,790,553	Euro	1,695,000	9/21/2022	51,625
Swedish Krona	12,753,000	United States Dollar	1,265,846	9/21/2022	(7,899)
United States Dollar	11,497,309	Swedish Krona United States Dollar	112,816,915	9/21/2022	369,128
British Pound	3,469,000	United States Dollar	4,283,869	9/21/2022	(54,101)
United States Dollar	3,273,839	British Pound United States Dollar	2,712,000	9/21/2022	(32,915)
Japanese Yen	101,425,000	United States Dollar	754,375	9/21/2022	9,391
United States Dollar	18,674,459	Japanese Yen	2,496,754,000	9/21/2022	(126,977)
United States Dollar	6,619,808	Norwegian Krone	65,222,000	9/21/2022	(136,132)
<b>HSBC</b>					
Swedish Krona	61,334,000	United States Dollar	5,927,780	9/21/2022	122,163
United States Dollar	2,236,409	Swedish Krona	22,750,000	9/21/2022	(7,635)
Australian Dollar	46,586,126	United States Dollar	33,380,621	9/21/2022	(802,944)
United States Dollar	5,617,663	Australian Dollar	8,185,000	9/21/2022	(106,107)
British Pound	7,497,000	United States Dollar	9,005,067	9/21/2022	136,059
United States Dollar	51,327,003	British Pound United States Dollar	41,122,349	9/21/2022	1,186,335
Canadian Dollar	31,033,987	United States Dollar	24,647,035	9/21/2022	(416,640)
United States Dollar	5,413,954	Canadian Dollar United States Dollar	7,019,000	9/21/2022	(66,268)
Japanese Yen	302,831,000	United States Dollar	2,254,861	9/21/2022	25,563
United States Dollar	2,373,126	Japanese Yen	328,234,000	9/21/2022	(98,592)
New Zealand Dollar	7,833,000	United States Dollar	4,914,544	9/21/2022	10,352
United States Dollar	6,775,707	New Zealand Dollar	10,970,000	9/21/2022	(121,536)
Euro	5,130,000	United States Dollar	5,336,926	9/21/2022	(73,976)
United States Dollar	83,061,373	Euro	77,102,365	9/21/2022	3,960,805
Norwegian Krone	29,239,000	United States Dollar	2,929,685	9/21/2022	99,001

**STATEMENT OF FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS**  
*(Unaudited) (continued)*

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
<b>HSBC(continued)</b>					
United States Dollar	2,045,368	Norwegian Krone	19,882,000	9/21/2022	(14,084)
Swiss Franc	4,367,000	United States Dollar	4,565,207	9/21/2022	41,597
United States Dollar	8,367,751	Swiss Franc	8,193,000	9/21/2022	(275,150)
<b>Morgan Stanley</b>					
United States Dollar	172,109	Swedish Krona	1,778,000	9/21/2022	(3,272)
United States Dollar	735,439	Canadian Dollar	951,000	9/21/2022	(7,073)
Japanese Yen	6,136,382,015	United States Dollar	46,010,212	9/21/2022	198,904
United States Dollar	911,731	Japanese Yen United States	122,453,000	9/21/2022	(10,383)
Euro	1,344,000	Dollar	1,403,626	9/21/2022	(24,795)
United States Dollar	1,886,883	New Zealand Dollar	2,988,183	9/21/2022	8,102
Norwegian Krone	1,142,000	United States Dollar	114,614	9/21/2022	3,679
<b>Standard Chartered Bank</b>					
Australian Dollar	3,806,000	United States Dollar	2,724,867	9/21/2022	(63,331)
United States Dollar	1,752,180	Australian Dollar	2,520,000	9/21/2022	(10,056)
Norwegian Krone	148,072,218	United States Dollar	15,681,331	9/21/2022	(343,453)
Japanese Yen	138,839,000	United States Dollar	1,043,630	9/21/2022	1,877
United States Dollar	860,730	Japanese Yen United States	116,831,000	9/21/2022	(19,049)
Swiss Franc	906,000	Dollar	938,011	9/21/2022	17,740
United States Dollar	4,501,637	Swiss Franc	4,361,000	9/21/2022	(98,838)
New Zealand Dollar	3,097,000	United States Dollar	1,933,708	9/21/2022	13,490
United States Dollar	537,984	New Zealand Dollar	867,000	9/21/2022	(7,131)
Norwegian Krone	9,715,000	United States Dollar	963,597	9/21/2022	42,719
United States Dollar	2,675,403	Norwegian Krone	26,222,000	9/21/2022	(40,770)
Swedish Krona	23,627,000	United States Dollar	2,329,125	9/21/2022	1,426
United States Dollar	3,527,380	Swedish Krona	36,543,000	9/21/2022	(77,196)

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
<b>Standard Chartered Bank(continued)</b>					
Euro	983,000	United States Dollar	1,045,488	9/21/2022	(37,012)
United States Dollar	264,765	Euro	259,000	9/21/2022	(947)
British Pound	1,895,000	United States Dollar	2,305,456	9/21/2022	5,126
United States Dollar	780,195	British Pound United States Dollar	656,000	9/21/2022	(19,669)
Canadian Dollar	4,573,000	United States Dollar	3,500,967	9/21/2022	69,493
United States Dollar	4,140,298	Canadian Dollar	5,323,000	9/21/2022	(15,739)
<b>Gross Unrealized Appreciation</b>					<b>7,646,407</b>
<b>Gross Unrealized Depreciation</b>					<b>(3,598,538)</b>

*See notes to consolidated financial statements.*