

STATEMENT OF INVESTMENTS
BNY Mellon Global Real Return Fund
July 31, 2022 (Unaudited)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)	
Bonds and Notes - 39.6%					
Australia - 1.8%					
Australia, Sr. Unscd. Bonds, Ser. 144	AUD	3.75	4/21/2037	45,513,000	33,565,244
Australia, Sr. Unscd. Bonds, Ser. 150	AUD	3.00	3/21/2047	50,670,000	32,834,818
					66,400,062
Curacao - 3.1%					
Merrill Lynch International & Co. CV, Structured Notes, Ser. 3		0.00	1/24/2025	118,657,400 ^b	116,343,581
France - .3%					
Altice France SA, Sr. Scd. Bonds	EUR	4.13	1/15/2029	4,944,000	4,256,862
Banijay Entertainment SASU, Sr. Scd. Notes		5.38	3/1/2025	500,000 ^c	477,734
Iliad Holding SASU, Sr. Scd. Notes	EUR	5.63	10/15/2028	5,576,000	5,354,273
					10,088,869
Germany - .1%					
TK Elevator Midco GmbH, Sr. Scd. Bonds	EUR	4.38	7/15/2027	2,718,000	2,561,078
Italy - .6%					
Intesa Sanpaolo SPA, Gtd. Notes		7.70	9/17/2025	9,506,000 ^{c,d}	8,911,875
UniCredit SPA, Jr. Sub. Bonds		8.00	6/3/2024	5,625,000 ^d	5,468,906
UniCredit SPA, Jr. Sub. Notes	EUR	3.88	6/3/2027	8,882,000 ^d	6,989,943
					21,370,724
Luxembourg - .2%					
Summer BC Holdco B Sarl, Sr. Scd. Bonds	EUR	5.75	10/31/2026	6,583,000	6,276,413
Mexico - .3%					
Sigma Alimentos SA de CV, Gtd. Notes		4.13	5/2/2026	13,823,000	13,370,711
Netherlands - .1%					
Ziggo BV, Sr. Scd. Bonds	EUR	2.88	1/15/2030	3,571,000	3,035,628
Spain - .7%					
Banco Bilbao Vizcaya Argentaria SA, Jr. Sub. Bonds	EUR	5.88	9/24/2023	6,000,000 ^d	6,099,811
Banco Bilbao Vizcaya Argentaria SA, Jr. Sub. Notes	EUR	6.00	3/29/2024	7,200,000 ^d	7,308,169
Banco Santander SA, Jr. Sub. Bonds	EUR	4.75	3/19/2025	7,800,000 ^{d,e}	7,333,593
Banco Santander SA, Jr. Sub. Bonds	EUR	5.25	9/29/2023	5,200,000 ^d	5,278,122
					26,019,695
United Kingdom - 4.4%					
Barclays Bank PLC, Structured Notes, Ser. 000S		0.00	8/15/2022	71,827,500 ^b	73,493,497

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 39.6% (continued)				
United Kingdom - 4.4% (continued)				
Barclays Bank PLC, Structured Notes, Ser. GN0U	0.00	8/12/2022	71,827,500 ^b	75,553,950
Lloyds Banking Group PLC, Jr. Sub. Bonds	EUR 4.95	6/27/2025	8,562,000 ^{d,e}	8,629,384
Vmed O2 UK Financing I PLC, Sr. Scd. Bonds	GBP 4.00	1/31/2029	7,588,000	8,126,889
				165,803,720
United States - 28.0%				
Ball Corp., Gtd. Notes	2.88	8/15/2030	6,402,000	5,522,708
CCO Holdings LLC, Sr. Unscd. Notes	5.50	5/1/2026	3,125,000 ^c	3,151,625
Sprint Capital Corp., Gtd. Notes	8.75	3/15/2032	4,597,000	5,961,275
Sprint Corp., Gtd. Notes	7.13	6/15/2024	3,786,000	3,972,195
U.S. Treasury Floating Rate Notes, 3 Month U.S. T-BILL +0.04%	2.57	10/31/2023	390,800,000 ^f	392,143,320
U.S. Treasury Floating Rate Notes, 3 Month U.S. T-BILL -0.08%	2.46	4/30/2024	75,000,000 ^f	75,085,806
U.S. Treasury Notes	0.13	12/31/2022	45,000,000	44,498,174
U.S. Treasury Notes	2.50	4/30/2024	522,701,500 ^e	518,740,405
United Airlines Inc., Sr. Scd. Notes	4.38	4/15/2026	1,224,000 ^c	1,176,827
				1,050,252,335
Total Bonds and Notes (cost \$1,501,921,845)				1,481,522,816
Description			Shares	Value (\$)
Common Stocks - 43.2%				
Australia - .4%				
OZ Minerals Ltd.			610,138	8,073,833
The Star Entertainment Group Ltd.			3,375,043 ^g	7,245,289
				15,319,122
Canada - 1.2%				
Alamos Gold Inc., Cl. A			2,277,356 ^e	17,968,339
Barrick Gold Corp.			1,566,911	24,663,179
				42,631,518
China - 2.1%				
Alibaba Group Holding Ltd.			1,566,669 ^g	17,700,414
Foshan Haitian Flavouring & Food Co., Cl. A			736,672	9,053,891
LONGi Green Energy Technology Co., Cl. A			2,303,319	21,082,709
NARI Technology Co., Cl. A			2,205,288	9,575,790
Yum China Holdings Inc.			404,510	19,703,682
				77,116,486
Denmark - .4%				
Orsted AS			108,930 ^c	12,670,312
Finland - .4%				
Neste OYJ			315,040	16,175,191

Description	Shares	Value (\$)
Common Stocks - 43.2% (continued)		
France - 2.3%		
L'Oreal SA	29,361	11,090,236
LVMH SE	30,094	20,933,598
Sanofi	555,996	55,323,164
		87,346,998
Germany - 1.0%		
Bayer AG	666,488	38,840,809
Guernsey - .0%		
Amedeo Air Four Plus Ltd.	2,136,949	839,350
Hong Kong - 1.5%		
AIA Group Ltd.	3,465,600	34,977,629
Link REIT	2,685,500	22,510,434
		57,488,063
India - .5%		
Housing Development Finance Corp.	586,789	17,672,362
Ireland - 2.6%		
Accenture PLC, Cl. A	37,905	11,608,785
Medtronic PLC	476,858	44,118,902
Ryanair Holdings PLC, ADR	334,159 ^{eg}	24,393,607
Trane Technologies PLC	126,260	18,558,957
		98,680,251
Israel - .7%		
SolarEdge Technologies Inc.	73,310 ^g	26,401,130
Japan - .5%		
Sony Group Corp.	217,200	18,592,289
Netherlands - 1.1%		
ASML Holding NV	36,878	21,173,905
Universal Music Group NV	896,300	20,358,964
		41,532,869
South Korea - .5%		
Samsung SDI Co.	42,434	18,679,445
Switzerland - 2.3%		
Alcon Inc.	248,828	19,566,713
Chubb Ltd.	184,703	34,842,374
Lonza Group AG	20,863	12,714,777
Nestle SA	138,257	16,980,895
		84,104,759
United Kingdom - 10.9%		
3i Group PLC	899,864	13,953,496
Anglo American PLC	259,880	9,387,079
AstraZeneca PLC	456,134	59,958,801
BAE Systems PLC	3,990,646 ^g	37,526,053
Burberry Group PLC	723,549	15,887,795
Diageo PLC	647,705	30,785,723
Informa PLC	2,460,923	17,872,631

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)		
Common Stocks - 43.2% (continued)				
United Kingdom - 10.9% (continued)				
Linde PLC	89,110	26,911,220		
Prudential PLC	2,544,098	31,365,366		
RELX PLC	1,092,550	32,469,492		
SDCL Energy Efficiency Income Trust PLC	18,719,270	28,068,503		
Shell PLC	2,047,115	54,698,412		
Travis Perkins PLC	597,211	7,678,598		
Unilever PLC	839,037	40,937,739		
		407,500,908		
United States - 14.8%				
American Tower Corp.	35,041 ^h	9,490,154		
Bank of America Corp.	834,930	28,228,983		
Booking Holdings Inc.	15,623 ^g	30,241,285		
Brixmor Property Group Inc.	870,469 ^h	20,177,471		
CME Group Inc.	120,287	23,994,851		
ConocoPhillips	716,839	69,841,624		
Dominion Energy Inc.	572,860	46,963,063		
Ecolab Inc.	95,314	15,743,013		
Eli Lilly & Co.	66,383	21,885,811		
Exelon Corp.	1,112,800	51,734,072		
Hubbell Inc.	131,413	28,782,075		
Lockheed Martin Corp.	90,765	37,559,465		
Marathon Petroleum Corp.	199,547	18,290,478		
Microsoft Corp.	88,718	24,906,691		
Newmont Corp.	501,816	22,722,229		
NextEra Energy Inc.	207,422	17,525,085		
Norfolk Southern Corp.	81,106	20,371,394		
TE Connectivity Ltd.	155,133	20,745,936		
The Cooper Companies	87,522	28,619,694		
The Goldman Sachs Group Inc.	49,274	16,427,459		
		554,250,833		
Total Common Stocks (cost \$1,513,271,350)		1,615,842,695		
Description /Number of Contracts	Exercise Price	Expiration Date	Notional Amount (\$)	Value (\$)
Options Purchased - 1.6%				
Call Options - 1.1%				
FTSE 100 Index, Contracts 3,928	GBP 7,500	12/16/2022	294,600,000	12,461,065
Hang Seng Index, Contracts 3,038	HKD 22,000	12/16/2022	3,341,800,000	9,733,335
S&P 500 Index, Contracts 946	4,150	12/16/2022	392,590,000	19,697,612
				41,892,012
Put Options - .5%				
S&P 500 Index, Contracts 416	4,500	11/18/2022	187,200,000	16,806,400

Description /Number of Contracts	Exercise Price	Expiration Date	Notional Amount (\$) ^a	Value (\$)
Options Purchased - 1.6% (continued)				
Put Options - .5% (continued)				
S&P 500 Index, Contracts 809	3,850	9/16/2022	311,465,000	3,252,180
				20,058,580
Total Options Purchased (cost \$68,135,517)				61,950,592
Exchange-Traded Funds - 2.5%				
United States - 2.5%				
iShares Gold Trust			1,376,327 ^{g,i}	46,038,138
SPDR Gold Shares			290,596 ^{g,i}	47,686,804
U.S. Copper Index Fund			3,471 ^{g,i}	75,321
Total Exchange-Traded Funds (cost \$104,644,587)				93,800,263
Description	Annualized Yield (%)	Maturity Date	Principal Amount (\$)	Value (\$)
Short-Term Investments - .7%				
U.S. Government Securities				
U.S. Treasury Bills (cost \$24,990,830)	0.70	8/18/2022	25,000,000 ^j	24,975,710
Description	1-Day Yield (%)		Shares	Value (\$)
Investment Companies - 11.8%				
Closed-end Investment Companies - 5.6%				
BBGI Global Infrastructure SA			5,358,752	11,675,464
Cordiant Digital Infrastructure Fund Ltd.			9,230,593 ^{c,e}	12,033,721
Greencoat UK Wind PLC			18,901,726	35,450,792
JLEN Environmental Assets Group Ltd. Foresight Group Holdings			4,341,058	6,573,280
Riverstone Credit Opportunities Income PLC			3,871,998	3,320,238
The Aquila European Renewables Income Fund PLC			19,049,880	19,668,877
The BioPharma Credit Fund PLC			19,756,560	18,814,414
The Gresham House Energy Storage Fund PLC			7,841,693 ^e	15,281,704
The Hipgnosis Songs Fund Ltd.			12,996,706	17,489,093
The Octopus Renewables Infrastructure Trust PLC			19,607,364	27,280,228
The Renewables Infrastructure Group Ltd.			18,605,023	31,291,320
US Solar Fund PLC			12,016,238	10,610,126
				209,489,257

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	1-Day Yield (%)	Shares	Value (\$)
Investment Companies - 11.8% (continued)			
Registered Investment Companies - 6.2%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares	2.21	231,468,517 ^k	231,468,517
Total Investment Companies (cost \$441,191,377)			440,957,774
Investment of Cash Collateral for Securities Loaned - .3%			
Registered Investment Companies - .3%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, SL Shares (cost \$12,036,917)	2.21	12,036,917 ^k	12,036,917
Total Investments (cost \$3,666,192,423)		99.7%	3,731,086,767
Cash and Receivables (Net)		0.3%	12,246,926
Net Assets		100.0%	3,743,333,693

ADR—American Depository Receipt

ETF—Exchange-Traded Fund

REIT—Real Estate Investment Trust

SPDR—Standard & Poor's Depository Receipt

AUD—Australian Dollar

EUR—Euro

GBP—British Pound

HKD—Hong Kong Dollar

^a Amount stated in U.S. Dollars unless otherwise noted above.

^b Security issued with a zero coupon. Income is recognized through the accretion of discount.

^c 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 \$38,422,094 or 1.03% of net assets.

^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 July 31, 2022, the value of the fund's securities on loan was \$400,780,579 and the value of the collateral was \$414,671,958, consisting of cash collateral of \$12,036,917 and U.S. Government & Agency securities valued at \$402,635,041. In addition, the value of collateral may include pending sales that are also on loan.

^f 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.

^g Non-income producing security.

^h Investment in real estate investment trust within the United States.

ⁱ These securities are wholly-owned by the Subsidiary referenced in Note 1.

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

^k 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 Global Real Return Fund
July 31, 2022 (Unaudited)

Futures					
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)
Futures Long					
Australian 10 Year Bond	1,184	9/15/2022	99,047,282 ^a	103,380,846	4,333,564
Futures Short					
DAX	447	9/16/2022	146,815,870 ^a	153,869,219	(7,053,349)
DJ Euro Stoxx 50	7,834	9/16/2022	295,010,126 ^a	296,409,504	(1,399,378)
E-mini Nasdaq-100	463	9/16/2022	109,525,888	120,116,090	(10,590,202)
Standard & Poor's 500 E-mini	2,099	9/16/2022	408,704,407	433,810,825	(25,106,418)
Gross Unrealized Appreciation					4,333,564
Gross Unrealized Depreciation					(44,149,347)

^a Notional amounts in foreign currency have been converted to USD using relevant foreign exchange rates. See notes to consolidated financial statements.

STATEMENT OF OPTIONS WRITTEN
 BNY Mellon Global Real Return Fund
 July 31, 2022 (Unaudited)

Options Written				
Description/ Contracts	Exercise Price	Expiration Date	Notional Amount ^a	Value (\$)
Call Options:				
FTSE 100 Index, Contracts 3,928	7,800	12/16/2022	306,384,000 GBP	(6,290,327)
Hang Seng Index, Contracts 3,038	24,000	12/16/2022	3,645,600,000 HKD	(3,289,596)
S&P 500 Index, Contracts 946	4,450	12/16/2022	420,970,000	(8,009,782)
Put Options:				
Hang Seng Index, Contracts 914	17,000	12/16/2022	776,900,000 HKD	(1,915,349)
S&P 500 Index, Contracts 809	3,600	9/16/2022	291,240,000	(1,262,040)
S&P 500 Index, Contracts 416	4,200	11/18/2022	174,720,000	(8,748,480)
Total Options Written (premiums received \$37,553,765)				(29,515,574)

^a Notional amount stated in U.S. Dollars unless otherwise indicated.

GBP—British Pound

HKD—Hong Kong Dollar

See notes to consolidated financial statements.

STATEMENT OF FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS

BNY Mellon Global Real Return Fund

July 31, 2022 (Unaudited)

Forward Foreign Currency Exchange Contracts					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
Barclays Capital					
United States Dollar	2,093,003	Australian Dollar	3,024,469	9/14/2022	(21,817)
United States Dollar	89,284,033	Euro	84,057,031	8/18/2022	3,255,447
CIBC World Markets					
Swiss Franc	1,000,049	United States Dollar	1,038,718	8/18/2022	13,606
United States Dollar	1,836,210	Euro	1,787,445	10/18/2022	(1,187)
United States Dollar	17,083,850	Hong Kong Dollar	133,878,839	8/18/2022	16,951
Euro	12,103,543	United States Dollar	12,422,593	10/18/2022	19,193
United States Dollar	2,271,399	Euro	2,210,193	10/18/2022	(559)
Citigroup					
United States Dollar	28,832,243	Indian Rupee	2,306,723,652	10/18/2022	(59,616)
J.P. Morgan Securities					
United States Dollar	50,578,937	Swiss Franc United States Dollar	50,141,485	8/18/2022	(2,183,597)
Japanese Yen	1,621,804,057	Dollar	12,046,251	8/18/2022	133,282
RBS Securities					
Euro	9,490,214	United States Dollar	9,599,285	10/18/2022	156,141
State Street Bank and Trust Company					
United States Dollar	8,934,232	Danish Krone	61,838,472	9/14/2022	415,629
United States Dollar	581,028,966	Euro	565,616,492	10/18/2022	(394,146)
United States Dollar	31,747,843	Japanese Yen United States Dollar	4,114,174,428	8/18/2022	850,940
Swiss Franc	4,039,121	Dollar	4,098,646	8/18/2022	151,612
United States Dollar	345,468	Australian Dollar	494,992	9/14/2022	(649)
United States Dollar	16,447,012	South Korean Won	20,956,781,930	8/18/2022	310,408
United States Dollar	43,107,455	Chinese Yuan Renminbi	289,186,362	10/18/2022	82,574

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) (\$)
State Street Bank and Trust Company(continued)					
United States Dollar	614,360,477	British Pound	514,464,274	10/18/2022	(13,355,403)
UBS Securities					
United States Dollar	110,293,531	Australian Dollar	153,458,468	9/14/2022	2,989,696
United States Dollar	72,146,324	Hong Kong Dollar	565,150,331	8/18/2022	100,854
Gross Unrealized Appreciation					8,496,333
Gross Unrealized Depreciation					(16,016,974)

See notes to consolidated financial statements.