BNY Mellon Smallcap Stock Index Fund
Investor Shares DISSX ★★★★★ Class I DISIX

Morningstar Rating™ based on risk-adjusted returns as of 6/30/2019 for the fund's Class Investor shares; other classes may have different performance characteristics. Overall rating for the Small Blend category. Fund ratings are out of 5 stars: Overall 4 stars Class Investor (633 funds rated); 3 Yrs. 3 stars Class Investor (633 funds rated); 5 Yrs. 4 stars Class Investor (516 funds rated); 10 Yrs. 5 stars Class Investor (375 funds rated). Past performance is no guarantee of future results.*

Morningstar Category Small Blend
Lipper Category Small-Cap Core Funds

Investment Professionals

MELLON
Mellon is a global multi-specialist investment manager dedicated to serving our clients with a full spectrum of research-driven solutions.

Investment Adviser
BNY Mellon Investment Adviser, Inc.

CUSIP
Investor Shares 09661L104
Class I 09661L104

Assets for the Fund
$2,095,994,774

Holdings
605

Dividend Frequency Annually

Growth of a $10,000 Investment1
A hypothetical $10,000 investment in the fund's Investor Shares shares on 6/30/97 would have been worth $69,631 on 6/30/19.

Assumes reinvestment of dividends and capital gains. Performance for the fund's other share classes would vary.

Historical Performance (CL.I @ NAV)2

Average Annual Total Returns (6/30/19)1

<table>
<thead>
<tr>
<th>Share Class/Inception Date</th>
<th>YTD</th>
<th>3 M</th>
<th>1 Yr</th>
<th>3 Yr</th>
<th>5 Yr</th>
<th>10 Yr</th>
</tr>
</thead>
<tbody>
<tr>
<td>Investor Shares (NAV) 06/30/97</td>
<td>13.46%</td>
<td>1.77%</td>
<td>-5.29%</td>
<td>11.37%</td>
<td>7.89%</td>
<td>14.56%</td>
</tr>
<tr>
<td>Class I (NAV) 08/31/16</td>
<td>13.61%</td>
<td>1.81%</td>
<td>-5.04%</td>
<td>11.63%</td>
<td>8.04%</td>
<td>14.64%</td>
</tr>
<tr>
<td>S&amp;P SmallCap 600® Index3,4</td>
<td>13.69%</td>
<td>1.87%</td>
<td>-4.88%</td>
<td>11.97%</td>
<td>8.41%</td>
<td>14.99%</td>
</tr>
</tbody>
</table>

The performance data quoted represents past performance, which is no guarantee of future results. Share price and investment return fluctuate and an investor's shares may be worth more or less than original cost upon redemption. Current performance may be lower or higher than the performance quoted. Performance for periods less than 1 year are not annualized. Go to im.bnymellon.com for the fund's most recent month-end returns. The net expense ratio reflects a contractual expense reduction agreement that may not be amended without the approval of the fund’s shareholders. Total Expense Ratios: Investor Shares 0.51%, Class I 0.26%. Net Expense Ratios: Investor Shares 0.50%, Class I 0.25%. Not all classes of shares may be available to all investors or through all broker/dealer platforms.

1The total return performance figures for Class I shares of the fund represent the performance of the fund's Investor shares, for periods prior to 8/31/16, the inception date for Class I shares, and the performance of Class I from that inception date. Performance reflects the applicable class' distribution/servicing fees since the inception date. Investors should consider, when deciding whether to purchase a particular class of shares, the investment amount, class restrictions, anticipated holding period and other relevant factors. 2Portfolio composition is as of 06/30/2019 and is subject to change at any time. Asset Exposure percentages include any exposure through long futures positions but do not include any short positions or currency transactions. 3Performance figures may reflect reimbursements or fee waivers, without which the performance would have been lower. 4Source: FactSet. The S&P SmallCap 600® Index measures the small-cap segment of the U.S. equity market. The index is designed to track companies that meet specific inclusion criteria to ensure that they are liquid and financially viable. “Standard and Poor's”, “S&P,” and “SmallCap 600” Index are registered trademarks of Standard & Poor's Financial Services LLC, and have been licensed for use by the fund. The fund is not sponsored, endorsed, sold or promoted by Standard & Poor’s or its affiliates and Standard & Poor's or its affiliates makes no representation regarding the advisability of investing in the fund. Investors cannot invest directly in any index.

BNY Mellon Smallcap Stock Index Fund

Investor Shares DISSX  Class I DISIX

Asset Exposure

- Domestic Equity 98.44%
- Foreign Equity 1.71%
- Short Term And Net Cash -0.15%

Top Ten Holdings

1. Selective Insurance Group 0.60%
2. FirstCash 0.58%
3. Tetra Tech 0.58%
4. Mercury Systems 0.53%
5. Strategic Education 0.52%
6. John Bean Technologies 0.52%
7. Axon Enterprise 0.51%
8. Repligen 0.49%
9. Omnicell 0.48%
10. LHC Group 0.47%

The holdings listed should not be considered recommendations to buy or sell a security. Large concentrations can increase share price volatility.

Top Sectors and Industries

1. Finance 18.25%
2. Industrial 13.01%
3. Consumer Staples 10.54%
4. Technology 9.93%
5. Consumer Discretionary 9.00%
6. Materials 7.71%
7. Energy 4.14%
8. Banking 3.47%
9. Capital Goods 3.37%
10. Telecommunication Services 2.98%

Risks: Equities are subject to market, market sector, market liquidity, issuer, and investment style risks, to varying degrees. The fund uses an indexing strategy. It does not attempt to manage market volatility, use defensive strategies or reduce the effects of any long-term periods of poor stock performance. Small and midsized company stocks tend to be more volatile and less liquid than larger company stocks as these companies are less established and have more volatile earnings histories.

Please consult a legal, tax or investment advisor in order to determine whether an investment product or service is appropriate for a particular situation.

Goal/Approach

The fund seeks to match the performance of the Standard & Poor's SmallCap 600 Index (the "Index"). To pursue its goal, the fund generally is fully invested in all of the stocks that comprise the S&P SmallCap 600® Index and in futures whose performance is tied to the Index. The fund generally invests in all 600 stocks in the index in proportion to their weighting in the index; however, at times, the fund may invest in a representative sample of stocks included in the index and in futures whose performance is tied to the index. Under these circumstances, the fund expects to invest in approximately 500 or more of the stocks in the index.

Portfolio Management

The fund's investment adviser is BNY Mellon Investment Adviser, Inc. Thomas J. Durante, Karen Q. Wong and Richard A. Brown are the primary portfolio managers of the fund. Mr. Durante has been a primary portfolio manager of the fund since March 2000. Mr. Durante is a managing director and co-head of equity index portfolio management at Mellon Investments Corporation (Mellon), an affiliate of BNY Mellon Investment Adviser, Inc. Ms. Wong and Mr. Brown have been primary portfolio managers of the fund since June 2010. Ms. Wong is a managing director and head of index portfolio management at Mellon, and Mr. Brown is a managing director and co-head of equity index portfolio management at Mellon. Mellon investment professionals manage the fund in their capacity as employees of BNY Mellon Investment Adviser, Inc.

Investors should consider the investment objectives, risks, charges and expenses of a mutual fund carefully before investing. To obtain a prospectus, or a summary prospectus, if available, that contains this and other information about a fund, contact your financial advisor or visit im.bnymellon.com. Read the prospectus carefully before investing. Investors should discuss with their advisor the eligibility requirements for Class I shares, which are available only to certain eligible investors, and the historical results achieved by the fund’s respective share classes.


*Source: Morningstar. The Morningstar Rating™ for funds, or "star rating," is calculated for managed products with at least a 3-year history. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product’s monthly excess performance (not including the effects of sales charges, loads and redemption fees if applicable), placing more emphasis on downward variations and rewarding consistent performance. Managed products, including open-end mutual funds, closed-end funds and exchange-traded funds, are considered a single population for comparative purposes. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star. The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its 3-, 5-, and 10-year (if applicable) Morningstar Rating metrics. ©2019 Morningstar, Inc. All rights reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete, or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results. The fund represents a single portfolio with multiple share classes that have different expense structures. Other share classes may have achieved different results. Ratings do not reduce investment risk and are subject to change.

Portfolio composition as of 06/30/2019 and is subject to change at any time. Asset Exposure percentages include any exposure through long futures positions but do not include any short positions or currency transactions.

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