BNY Mellon International Stock Index Fund

Investor Shares  DIISX    Class I  DINIX  ★★★★★

Morningstar Rating™ based on risk-adjusted returns as of 9/30/2019 for the fund's Class I shares; other classes may have different performance characteristics. Overall rating for the Foreign Large Blend category. Fund ratings are out of 5 stars: Overall 4 stars Class I (611 funds rated); 3 Yrs. 4 stars Class I (611 funds rated); 5 Yrs. 3 stars Class I (extended rating) (489 funds rated); 10 Yrs. 3 stars Class I (extended rating) (365 funds rated). Past performance is no guarantee of future results.*

CUSIP
Investor Shares 09661L500
Class I 09661L203

Assets for the Fund
$629,285,049

Holdings
2,928

Dividend Frequency
Annually

Morningstar Category
Foreign Large Blend

Lipper Category
International Multi-Cap Core

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.

Growth of a $10,000 Investment
A hypothetical $10,000 investment in the fund's Investor Shares on 6/30/97 would have been worth $21,566 on 9/30/19.

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

Historical Performance (CL.I @ NAV)

Average Annual Total Returns (9/30/19)

<table>
<thead>
<tr>
<th>Share Class/Inception Date</th>
<th>3 M</th>
<th>YTD</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>-1.11%</td>
<td>12.64%</td>
<td>-1.55%</td>
<td>6.02%</td>
<td>2.86%</td>
<td>4.46%</td>
</tr>
<tr>
<td>Class I (NAV) 08/31/16</td>
<td>-1.05%</td>
<td>12.86%</td>
<td>-1.30%</td>
<td>6.32%</td>
<td>3.03%</td>
<td>4.54%</td>
</tr>
<tr>
<td>MSCI-EAFE® Index</td>
<td>-1.07%</td>
<td>12.80%</td>
<td>-1.34%</td>
<td>6.48%</td>
<td>3.27%</td>
<td>4.90%</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 is 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 0.61%, Class I 0.36%. Net Expense Ratio: Investor Shares 0.60%, Class I 0.35%. Not all classes of shares may be available to all investors or through all broker-dealer platforms.

The 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’s 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 9/30/2019 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 MSCI EAFE Index (Europe, Australasia, Far East) is a free float-adjusted, market capitalization-weighted index that is designed to measure the equity market performance of developed markets, excluding the U.S. and Canada. Reflects reinvestment of net dividends and, where applicable, capital gain distributions. Investors cannot invest directly in any index.

BNY Mellon International Stock Index Fund

Investor Shares DIIX  Class I DINX

Asset Exposure
- Foreign Equity 101.47%
- Domestic Equity 0.23%
- Short Term And Net Cash -1.70%

Top Ten Holdings
- Nestle 2.41%
- Roche Holding 1.49%
- Novartis 1.35%
- HSBC Holdings 1.12%
- Toyota Motor 1.11%
- BP 0.93%
- Royal Dutch Shell, Cl. A 0.92%
- Total 0.90%
- AstraZeneca 0.84%
- SAP 0.84%

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

Top Country Exposures
- Japan 24.61%
- United Kingdom 14.32%
- France 11.12%
- Switzerland 9.80%
- Germany 8.50%
- Australia 7.14%
- Netherlands 4.76%
- Hong Kong 3.46%
- Spain 2.90%
- Sweden 2.37%

Top Sectors and Industries
- Financials 18.57%
- Industrials 14.75%
- Consumer Staples 11.98%
- Health Care 11.57%
- Consumer Discretionary 11.51%
- Materials 7.00%
- Information Technology 6.75%
- Communication Services 5.37%
- Energy 5.11%
- Utilities 3.79%
- Real Estate 3.61%

Goal/Approach
The fund seeks to match the performance of the Morgan Stanley Capital International Europe, Australasia, Far East Index (the "Index"). To pursue this goal, the fund generally is fully invested in stocks included in the Index. The fund attempts to have a correlation between its performance and that of the Index of at least .95 before expenses. A correlation of 1.00 would mean that the fund and the Index were perfectly correlated.

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 June 2010. 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 April 2007. 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.

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