



Unaudited interim report and accounts

BNY MELLON GLOBAL FUNDS, PLC

FOR THE FINANCIAL PERIOD ENDED 30 JUNE 2024



BNY MELLON
INVESTMENT MANAGEMENT

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BNY MELLON GLOBAL FUNDS, PLC

BACKGROUND TO THE COMPANY

The following information is derived from and should be read in conjunction with the full text and definitions section in the prospectus.

STRUCTURE

BNY Mellon Global Funds, plc (the “Company”) was incorporated in the Republic of Ireland as a public limited company on 27 November 2000 with registration number 335837 under the Companies Act 2014, as amended. The Company changed its name from Mellon Global Funds, plc to BNY Mellon Global Funds, plc, effective 3 June 2008.

The Company is an open-ended umbrella type investment

company with variable capital organised under the laws of Ireland, with segregated liability between sub-funds, individually referred to as the “Fund” and collectively the “Funds”. The Company qualifies and is authorised in Ireland by the Central Bank of Ireland (the “Central Bank”) as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended) (the “UCITS Regulations”). The Company currently comprises of 51 active Funds as at 30 June 2024 (31 December 2023: 50).

The history of the Funds within the Company as at the date of approval of this report and accounts is as follows:

Fund	Investment Manager	Launch Date
BNY Mellon Absolute Return Bond Fund	Insight Investment Management (Global) Limited	9 March 2012
BNY Mellon Absolute Return Credit Fund	Insight Investment Management (Global) Limited	11 December 2023
BNY Mellon Absolute Return Equity Fund ⁽¹⁾	Insight Investment Management (Global) Limited	31 January 2011
BNY Mellon Absolute Return Global Convertible Fund	Insight Investment Management (Global) Limited	31 May 2019
BNY Mellon Asian Income Fund	Newton Investment Management Limited	9 May 2014
BNY Mellon Asian Opportunities Fund	Newton Investment Management Limited	10 December 2001
BNY Mellon Blockchain Innovation Fund	Newton Investment Management North America	19 February 2019
BNY Mellon Brazil Equity Fund	ARX Investimentos Ltd	31 August 2007
BNY Mellon Dynamic Factor Premia V10 Fund	Newton Investment Management North America LLC	18 November 2021
BNY Mellon Dynamic U.S. Equity Fund	Newton Investment Management North America LLC	3 November 2017
BNY Mellon Efficient Euro High Yield Beta Fund*	Insight North America LLC	24 June 2024
BNY Mellon Efficient EM Debt Hard Currency Beta Fund^	Insight North America LLC	–
BNY Mellon Efficient Global High Yield Beta Fund	Insight North America LLC	15 September 2020
BNY Mellon Efficient Global IG Corporate Beta Fund	Insight North America LLC	10 March 2020
BNY Mellon Efficient U.S. Fallen Angels Beta Fund	Insight North America LLC	21 September 2020
BNY Mellon Efficient U.S. High Yield Beta Fund	Insight North America LLC	26 September 2017
BNY Mellon Emerging Markets Corporate Debt Fund	Insight Investment Management (Global) Limited	31 January 2012
BNY Mellon Emerging Markets Debt Fund	Insight Investment Management (Global) Limited	9 May 2005
BNY Mellon Emerging Markets Debt Local Currency Fund	Insight Investment Management (Global) Limited	28 April 2006
BNY Mellon Emerging Markets Debt Opportunistic Fund	Insight Investment Management (Global) Limited	26 September 2013
BNY Mellon Emerging Markets Debt Total Return Fund	Insight Investment Management (Global) Limited	11 December 2017
BNY Mellon Euroland Bond Fund	Insight Investment Management (Global) Limited	28 April 2003
BNY Mellon European Credit Fund	Insight Investment Management (Global) Limited	12 February 2013
BNY Mellon Floating Rate Credit Fund	Insight Investment Management (Global) Limited	26 June 2023
BNY Mellon Food Innovation Fund ⁽²⁾	Newton Investment Management Limited	12 January 2021
BNY Mellon Future Earth Fund ⁽³⁾	Newton Investment Management Limited	12 January 2021
BNY Mellon Future Life Fund ⁽⁴⁾	Newton Investment Management Limited	12 January 2021
BNY Mellon Global Aggregate Bond Fund**	Insight Investment Management (Global) Limited	16 July 2024
BNY Mellon Global Bond Fund	Newton Investment Management Limited	10 December 2001
BNY Mellon Global Credit Fund	Insight Investment Management (Global) Limited	29 February 2016
BNY Mellon Global Dynamic Bond Fund	Newton Investment Management Limited	5 August 2010
BNY Mellon Global Emerging Markets Opportunities Fund	Newton Investment Management Limited	13 November 2012
BNY Mellon Global Equity Income Fund	Newton Investment Management Limited	29 July 2010
BNY Mellon Global High Yield Bond Fund	Alcentra NY, LLC	11 February 2004
BNY Mellon Global Infrastructure Income Fund	Newton Investment Management North America LLC	13 August 2018

Fund	Investment Manager	Launch Date
BNY Mellon Global Leaders Fund	Walter Scott & Partners Limited	7 December 2016
BNY Mellon Global Multi-Asset Income Fund ⁽⁵⁾	Newton Investment Management Limited	10 July 2018
BNY Mellon Global Opportunities Fund	Newton Investment Management Limited	10 December 2001
BNY Mellon Global Real Return Fund (EUR)	Newton Investment Management Limited	8 March 2010
BNY Mellon Global Real Return Fund (GBP)	Newton Investment Management Limited	14 June 2012
BNY Mellon Global Real Return Fund (USD)	Newton Investment Management Limited	30 June 2009
BNY Mellon Global Short-Dated High Yield Bond Fund	Insight Investment Management (Global) Limited	30 November 2016
BNY Mellon Global Unconstrained Fund	Newton Investment Management Limited	6 December 2017
BNY Mellon Japan Small Cap Equity Focus Fund	Newton Investment Management Japan Ltd	12 December 2013
BNY Mellon Long-Term European Equity Fund	Walter Scott & Partners Limited	17 July 2023
BNY Mellon Long-Term Global Equity Fund	Walter Scott & Partners Limited	4 April 2008
BNY Mellon Mobility Innovation Fund	Newton Investment Management North America LLC	1 August 2018
BNY Mellon Pan European Equity Fund ⁽⁶⁾	Newton Investment Management Limited	10 December 2001
BNY Mellon S&P 500 [®] Index Tracker ⁽⁷⁾	Mellon Investments Corporation	23 March 2001
BNY Mellon Small Cap Euroland Fund	Newton Investment Management North America LLC	28 April 2003
BNY Mellon Smart Cures Innovation Fund ⁽⁸⁾	Newton Investment Management North America LLC	14 December 2020
BNY Mellon Sustainable Global Dynamic Bond Fund	Newton Investment Management Limited	25 February 2019
BNY Mellon Sustainable Global Emerging Markets Fund	Newton Investment Management Limited	23 September 2022
BNY Mellon Sustainable Global Equity Fund	Newton Investment Management Limited	10 December 2001
BNY Mellon Sustainable Global Real Return Fund (EUR)	Newton Investment Management Limited	6 February 2020
BNY Mellon Targeted Return Bond Fund	Insight North America LLC	16 November 2015
BNY Mellon U.S. Dynamic Value Fund ⁽⁹⁾	Mellon Investments Corporation	18 September 2002
BNY Mellon U.S. Equity Income Fund	Newton Investment Management North America LLC	17 January 2017
BNY Mellon U.S. Municipal Infrastructure Debt Fund	Insight North America LLC	19 April 2017
BNY Mellon U.S. Credit Select Income Fund [^]	Insight Investment Management (Global) Limited	–
Responsible Horizons EM Debt Impact Fund	Insight Investment Management (Global) Limited	24 January 2023
Responsible Horizons Euro Corporate Bond Fund	Insight Investment Management (Global) Limited	27 March 2021
Responsible Horizons Euro Impact Bond Fund	Insight Investment Management (Global) Limited	10 January 2022

⁽¹⁾ This Fund was closed on 9 October 2023 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

⁽²⁾ This Fund was closed on 10 November 2023 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

⁽³⁾ This Fund was closed on 10 November 2023 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

⁽⁴⁾ This Fund was closed on 10 November 2023 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

⁽⁵⁾ This Fund was closed on 18 March 2021 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

⁽⁶⁾ This Fund was closed on 9 March 2017 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

⁽⁷⁾ This Fund was closed on 15 January 2021 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

⁽⁸⁾ This Fund was closed on 8 December 2023 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

⁽⁹⁾ This Fund was closed on 5 March 2021 and is pending application to the Central Bank to revoke the Fund's registration and hence removal from the Prospectus.

[^] This Fund was approved by the Central Bank but has not yet launched.

* Please refer to Note 18 of the financial statements.

** Please refer to Note 19 of the financial statements.

OTHER RELEVANT INFORMATION

Audited annual reports and financial statements and unaudited semi-annual reports are available to the public at the registered office of the Company or on www.bnymellonim.com. They can also be sent to shareholders at their registered address.

A separate pool of assets (a "Portfolio") is maintained for each Fund, each being invested in accordance with the investment objective applicable to the Fund to which the Portfolio relates.

INVESTMENT OBJECTIVE

The assets of each Fund are invested separately in accordance with the investment objectives and policies of the relevant Fund, which are set out in the relevant supplements to the prospectus.

INVESTMENT MANAGERS' REPORTS

ECONOMIC & MARKET OVERVIEW

Introduction

Stock markets did especially well in the six months under review, with the technology sector pulling global indices higher. Hopes that central banks would begin cutting interest rates abounded, and by June, both the Bank of Canada and the European Central Bank (ECB) had introduced their first cuts. Inflation fell in many countries – the UK even achieved the Bank of England's (BoE's) 2% target as the review period came to a close. Falling inflation and good company earnings that generally beat investors' expectations drove stock markets up; many, including the S&P 500 and the FTSE 100, hit new all-time highs. Fixed interest – debt issued by governments and companies – did not fare as well.

Inflation fell but remained above the target levels set by the central banks in the US, in the eurozone and, for most of the period, in the UK. As a result, most western central banks held rates steady throughout the period, meaning the rate cuts that had been widely expected by investors at the start of the year did not happen. But in June, the ECB cut both its deposit and benchmark interest rates by 25 basis points. It warned, however, that this wasn't necessarily a sign of more cuts to come, noting the need to monitor the effect of the rate cut. At its policy meeting in June, the US Federal Reserve (Fed) disappointed investors by projecting only one rate cut in the second half of 2024, though guided for four in 2025. On the contrary, the Bank of Japan raised its key interest rate in March – its first rate rise in more than 17 years.

Geopolitical concerns notably about Gaza and Ukraine, and tensions between the US and China also dimmed investors' enthusiasm at times.

The global economy remained fragile, despite some signs of recovery and pockets of growth. The US continued to grow at a faster pace than most other developed nations, but there were clear signs of a slowdown by the final months of the period as unemployment began to creep up. The UK and the eurozone did much better in the first three months of 2024 after a poor second half of 2023, in which the UK fell into a technical recession. GDP growth rates in emerging markets were better; India was especially strong. China also grew at a decent pace compared with other areas, recovering somewhat from trouble in its property sector.

North America

Good company earnings pulled the stock market up, with technology companies – in particular, the so-called 'Magnificent Seven' stocks like Apple, Nvidia and Amazon – reporting very strong results.

Inflation slowed over the period, from 3.1% in January to 3.0% in June.

The Fed left interest rates unchanged at 5.25%-5.50% during the six months, dashing hopes of an early-2024 rate cut. Fed Chair Jerome Powell said that inflation was still too high. Investors were told they can expect one rate cut in 2023, and four in 2025.

GDP growth slowed but remains positive, advancing by an annualised 1.4% in the first three months of the year.

Europe (including UK)

European markets rose over the period, driven by hopes of interest rate cuts as inflation fell and GDP growth recovered. UK stock markets did slightly better than those from Continental Europe.

Inflation in the eurozone edged lower, falling from 2.8% in January to 2.6% in May. UK inflation was also down and hit the BoE's target level of 2.0% in May.

The ECB became the first major central bank to cut interest rates, lowering its benchmark rate by 25 basis points in June. The BoE resisted the call for rate cuts, despite inflation falling to 2% in May.

Economic growth started to pick up. In the eurozone, GDP rose by 0.3% quarter on quarter in the first quarter of 2024. The UK emerged from a technical recession with GDP growth of 0.7% in the first quarter – the strongest growth rate seen in more than two years.

Asia

Asian markets produced good returns despite underperforming developed-world markets. Concerns about China's economic outlook, a strong US dollar and geopolitical issues – such as China's aggressive stance towards Taiwan – unsettled investors.

Taiwan was the best-performing market, with India not too far behind. China lagged. Japan was strong; its Nikkei index hit a new all-time high of over 40,000 in 2024.

The People's Bank of China cut its five-year loan prime rate in early 2024. The Bank of Japan raised rates in March.

Economic growth varied by country. In China, GDP grew by 5.3% year on year in the first quarter of the year. India proved to be one of the world's fastest-growing economies, recording GDP growth close to 8%. Despite some green shoots of recovery, Japan's economy remained fragile as consumer spending stayed weak. GDP fell by 1.8% on an annualised basis in the first three months of the year.

Fixed Income

Government bond prices weakened in sterling terms. Central banks became more cautious about cutting interest rates in 2024, which led to a rise in bond yields.

Corporate bond prices were flat, with little movement during the six months under review.

Currency and Commodities

The US dollar was volatile over the period but ultimately rose against other major currencies.

Sterling was largely flat against the US dollar but rose against the euro, especially when the ECB cut rates in June.

The Japanese yen continued to weaken and hit a 38-year low against the US dollar at the end of June. Intervention to support the yen in the second quarter of 2024 had a limited effect.

Commodity prices rose in aggregate over the period given hopes that the global economy was recovering. Oil prices rose over the year thanks to tighter production levels by OPEC+ members, though plentiful supply in the US presented a challenge.

Copper was strong and hit an all-time high in May before falling in June. It was supported by recovering Chinese demand, as well as demand for copper wire and cables to be used in clean technologies. Aluminium and zinc prices also rose. Gold reached a new high late in the period as some governments, including China, replenished their reserves of the metal and investors sought it out ahead of interest rate cuts.

All performance data are from 1 January 2024 to 30 June 2024: Total return, based on net asset value, including charges, but excluding initial charge, income reinvested gross of tax, expressed in local currency terms unless otherwise stated, sourced from Lipper IM.

ALTERNATIVES

BNY MELLON ABSOLUTE RETURN BOND FUND

Over the six months under review, the Fund's Euro S share class returned 4.54%, net of fees, compared with 1.93% for the EURIBOR 3-month benchmark, in euro terms.

Keeping a close eye on investments in both government and corporate bonds – and adjusting them in response to market moves – helped the Fund do better than its benchmark.

In the first three months of 2024, a better outlook for GDP growth boosted corporate bonds. The manager positioned the Fund to benefit from this environment. Holdings in European corporate bonds with high investment grade ratings helped too.

In government bond markets, the manager's focus on country selection worked well. A position in Italian bonds versus German bonds aided returns, and Australia did well versus Canada.

The manager's anticipation of a rally in US government bonds worked well in May and June when US inflation fell.

The Fund's choice of corporate bonds also boosted returns. Investments in loans and asset-backed securities worked well, especially when bond prices fell in June after the surprise announcement that elections would be held in France.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON ABSOLUTE RETURN CREDIT FUND

In the six months under review, the Fund's EUR W (Acc.) share class produced a gain of 3.73%, net of fees, compared with 1.93% for the 3-month EURIBOR benchmark.

Keeping a close eye on investments in corporate bonds (those issued by companies as opposed to governments) and adjusting them in response to market moves, helped the Fund.

In the first three months of 2024, a better outlook for global GDP growth boosted corporate bonds. The manager positioned the Fund to benefit from these market conditions.

The manager's choice to invest in high-quality corporate bonds valued in euros helped the Fund, as these bonds did better than investment-grade bonds valued in US dollars.

Holdings in corporate bonds benefited the Fund until early June when bond prices fell after the surprise announcement that elections would be held in France.

The manager's investments in asset-backed securities and loans helped to offset the impact of weaker bond markets at the end of the period.

Insight Investment Management (Global) Limited
July 2024

ALTERNATIVES cont'd

BNY MELLON ABSOLUTE RETURN GLOBAL CONVERTIBLE FUND

Over the six months under review, the Fund's Euro U (Acc.) share class produced a positive return of 2.34%, net of fees, compared with a gain of 1.92% for the EURIBOR 1 month benchmark, both in euro terms.

Keeping a close eye on the Fund's investments in convertible bonds (corporate bonds that can be converted into company shares) and adjusting them in response to market moves helped earn a positive return.

In the first three months of 2024, a better outlook for US GDP growth helped corporate bond prices rise. The manager positioned the Fund's holdings to gain from this.

The Fund's holdings in a French industrial group, a global software provider and a top luxury goods company all did well. Other holdings that added to returns were a ride-hailing company, a European oil services group and a business software provider.

The last three months of the review period saw corporate bond markets dragged down by weakness in government bonds. In the spring, several holdings that had performed well earlier in the year lost ground, negatively affecting Fund returns.

But the Fund's holdings in the industrial and technology sectors helped offset losses as the period wore on and investors began to suspect that interest rate cuts would be pushed to later in 2024.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON DYNAMIC FACTOR PREMIA V10 FUND

In the six months under review, the USD W (Acc.) share class of the Fund produced a gain of 11.68%, net of fees, versus 2.76% for the FTSE 3 Month US T Bill Index, in US dollar terms.

Investments in company shares and developed market government bonds helped the Fund generate a strong return. Short positions in five-year US Treasuries and government bonds from the eurozone proved additive. A long position in Japanese bonds that will reach their maturity dates soon did better than a short position in 10-year government bonds from Japan.

Long equity positions in both Singapore and Japan did well, as those markets were strong in the first half of the year.

In emerging markets, long positions in bonds from Mexico and Hungary dented returns.

Newton Investment Management North America LLC
July 2024

EQUITY

BNY MELLON ASIAN INCOME FUND

During the first six months of the year, the USD W (Inc.) share class of the Fund rose by 3.04%, net of fees, against a return of 8.29% for the FTSE Asia Pacific ex Japan TR Index.

The performance of the Fund lagged that of the index owing to decisions made about which sectors and countries to invest in. Stocks from the financials sector hurt most. Shares in Asian insurance companies, mostly those exposed to China, underperformed as well. Other positions that did not do well included certain telecommunications firms and real estate investment trusts. Owning more shares in companies from Hong Kong and Indonesia than the index also had an adverse effect.

The Fund was helped by the manager's selection of technology hardware and equipment stocks from Taiwan. These companies were among the best performers in the Fund thanks to the strong demand for artificial intelligence (AI), and specifically AI-related semiconductors. The Fund's returns were also helped by not owning certain software, gaming and e-commerce stocks from Taiwan and China. (The Fund could not invest in these stocks because they do not meet the minimum dividend levels required.)

Positive contribution came from owning less stock in the materials and consumer discretionary sectors than the benchmark.

The manager bought shares in the technology and telecommunications sectors during the first half of the year and sold some stock in the financials sector. Stock in the Indian energy infrastructure industry was added due to its compelling outlook for growth.

Newton Investment Management Limited
July 2024

BNY MELLON ASIAN OPPORTUNITIES FUND

Over the six-month period under review, the Sub-fund's USD A share class produced a return of 5.11%, net of fees, against a return of 8.63% for the MSCI AC Asia Pacific ex Japan TR Index.

The manager's choice of countries to invest the Fund in proved helpful. The Fund had a much larger position in Indian stocks than the benchmark and this significantly aided returns. Being more heavily invested in information technology (IT) stocks was another plus, as the IT sector performed very well.

A poor choice of stocks was the key reason for the Fund underperforming the index. Investments in certain firms from India and China hurt returns. Chinese businesses focused on fast food and high-performance materials saw their share prices fall.

The Sub-fund's investments in the industrials, materials and financials sectors hurt returns too. A few large banks in India and Indonesia saw their share prices fall, as did insurers that do significant business in China.

EQUITY cont'd

BNY MELLON ASIAN OPPORTUNITIES FUND cont'd

The manager bought and sold a number of IT stocks during the six months under review. Some positions were added to, and shares of new companies were bought. Some stocks were sold in order to realise profits. Elsewhere, the manager added new holdings in Chinese travel and online recruitment firms, as the country's economy looks to be recovering. In India, the manager bought stock in the automotive and retail sectors.

The Fund's investment in Asian insurers that are heavily exposed to China was reduced.

Newton Investment Management Limited
July 2024

BNY MELLON BLOCKCHAIN INNOVATION FUND

In the six months under review, the USD W (Acc.) share class of the Fund returned 10.63%, net of fees, against 11.30% for the MSCI All Country World Net Return Index.

The manager's choice of stocks and being more invested than the benchmark in financial services hurt performance. Being more invested than the benchmark and poor stock choices in IT services also hurt.

The manager's choice of stocks in semiconductors and semiconductor equipment helped performance. Companies related to artificial intelligence products and services contributed the most. Stock selection in capital markets also contributed added to returns.

Investments were increased in capital markets and semiconductors and semiconductor equipment. The manager reduced investments in air freight logistics and food products. The Fund remains overweight in financials and information technology and underweight in healthcare and consumer discretionary.

In the manager's view, increased interest from government, central banks and the private sector is good for the enablers of blockchain technology held in the Fund.

Newton Investment Management North America LLC
July 2024

BNY MELLON BRAZIL EQUITY FUND

In the six months under review, the USD A (Acc.) share class of the Fund fell by 15.90%, compared with a return of -20.42% for the MSCI Brazil 10/40 NR Index.

While the Fund produced a negative return, it did better than the benchmark.

The stocks the manager chose to invest in in the food processors sector – and owning more stock than the index in that area – helped returns. Stock selection in logistics and global capital goods also helped to contain the Fund's losses.

Owning less stock than the index in the capital goods and oil & gas industries was unhelpful. Stock selection in the education sector detracted too.

During the first half of the year, the manager bought a position in a retail company and sold positions in the utilities, healthcare, and supermarket sectors. The manager replaced a position in a certain bank with a new stock that appeared to be of better value.

The six months under review was a tough time for Brazilian equities. The local market was affected by factors such as high inflation and interest rates, and the chance of a recession, as well as by domestic issues, especially as relates to Brazil's fiscal situation.

ARX Investimentos Ltda
July 2024

BNY MELLON DYNAMIC U.S. EQUITY FUND

During the six-month period under review, the Fund's USD A (Inc.) share class produced a return of 14.16%, net of fees, versus 15.05% for the S&P 500 Net Total Return Index, in US dollar terms.

Being less invested in company shares than the index led to the Fund doing slightly worse than its benchmark. Early in the period, equities looked to be expensive compared with estimates for company earnings. But share prices rose when the S&P 500 index hit a new all-time high, driven by big gains from artificial intelligence-related technology stocks.

The manager aimed to have 90% of the Fund invested in stocks. But exposure to stocks tended to be higher than this throughout the period, which helped the Fund realise a positive return.

The Fund was not invested in US bonds during the six months under review. Our estimate of the US term premium, which looks at the nominal 30-year US Treasury bond yield versus a long-term cash rate, was around 0.3% and 0.4% during the period – well below its long-term average of 1.25%.

Newton Investment Management North America LLC
July 2024

BNY MELLON GLOBAL EMERGING MARKETS OPPORTUNITIES FUND

Over the six-month review period, the Fund's USD A share class generated a return of 2.27%, net of fees, compared with a return of 7.49% for the MSCI Emerging Markets NR Index, both in US dollar terms.

The main factor in the Fund's return being lower than the benchmark was the manager's choice of shares. This was particularly the case in India and China and in the financial and industrial sectors. In the financial sector, the main detractors were the holdings in banks in Brazil, Hong Kong and India. Weakness in the industrial sector was led by a Chinese firm that makes automation equipment.

On the positive side, the manager's decisions about which countries to invest in boosted the Fund's returns. The Fund was helped by holding a larger position in India than the benchmark and a smaller one in China. At the sector level, the Fund benefited from having just a small position in the materials sector and no holdings at all in healthcare.

EQUITY cont'd

BNY MELLON GLOBAL EMERGING MARKETS OPPORTUNITIES FUND cont'd

Over the six months, the manager added a number of new holdings and sold some whose prospects seemed to have dimmed. Among the new stocks were a leasing firm in Taiwan and a bank and a car insurer in Mexico.

The manager sold shares in some technology firms and an Indian consumer goods company. A new holding was bought in an Indian supermarket operator.

Newton Investment Management Limited
July 2024

BNY MELLON GLOBAL EQUITY INCOME FUND

During the six months under review, the Fund's USD A share class produced a return of 1.49%, net of fees, against a return of 11.56% for the FTSE World TR Index.

Not owning stock in many of the large US technology companies that did particularly well in the first half of the year proved detrimental to returns. This was due to the fact that these companies do not meet the Fund's strict yield criteria. Being less invested in the technology sector than the benchmark was a key factor in the Fund's underperformance.

In general, stock choice hurt returns, as the stocks chosen for the Fund did poorly. This was especially true in the financials and healthcare sectors. Owning more shares in companies from developed Europe than the index did also detracted. Underweight positioning in North American stocks dented returns too.

On the positive side, the Fund's mining and metals stocks did well, as did holdings in the industrials sector. A lack of exposure to the real estate sector also proved to be beneficial. Not owning any shares in Japanese companies helped, as Japan underperformed other markets.

The manager increased the Fund's exposure to banks, notably those with strong financial positions and promising outlooks. The manager also purchased shares in the healthcare and industrials sectors.

Newton Investment Management Limited
July 2024

BNY MELLON GLOBAL INFRASTRUCTURE INCOME FUND

In the six months under review, the USD W (Acc.) share class of the Fund returned 4.39%, net of fees, against 3.48% for the S&P Global Infrastructure NR Index.

The manager's choice of energy stocks contributed to performance. The sector benefited from higher natural gas prices and a shift to renewable energy. Being less invested than the benchmark in industrials also helped.

Stock selection in utilities detracted from returns. The Fund's out-of-benchmark position in communication services was also unhelpful.

The manager increased the Fund's holdings in real estate and reduced the holdings in industrials and communication services.

Newton Investment Management North America LLC
July 2024

BNY MELLON GLOBAL LEADERS FUND

During the six months under review, the Fund's USD A (Acc.) share class returned 9.28%, net of fees, versus 11.75% for its benchmark, the MSCI World NR Index, in US dollar terms.

The Fund's emerging market holdings had a positive impact on returns.

The Fund's investments in the industrials sector did poorly, as the companies the manager chose to invest in did not do as well as those held in the benchmark.

The Fund's significant underweight exposure to the financials sector also hurt relative returns. But holdings in the communication services sector helped achieve a positive return.

The manager made one purchase during the six months under review. One holding was sold.

Walter Scott & Partners Limited
July 2024

BNY MELLON GLOBAL OPPORTUNITIES FUND

In the six months under review, the USD A share class of the Fund produced a gain of 14.19%, net of fees, against a gain of 11.30% for the MSCI AC World NR Index.

The return was driven by good stock choice in the industrials sector. Trane Technologies, which makes heating ventilation and air conditioning systems, was a notable contributor. Its stock was lifted by good performance from its Americas branch, which was a key feature of the firm's most recent trading update.

Owning more stock in the information technology sector than the benchmark also helped returns. Firms working in the artificial intelligence field did especially well. Taiwan Semiconductor was the Fund's top contributor in the first six months of the year.

The financials stocks the manager chose to invest in detracted most. Concerns about China's stalling economy weighed on Asian life insurer AIA Group.

The manager bought stock in eye-care company Alcon on the belief that it has a stronger product line than its peer Cooper Companies. Other new additions to the Fund included Edwards Lifesciences, which makes heart valve systems; German industrial giant Siemens; and memory chip maker Samsung Electronics.

The manager sold out of battery maker Samsung SDI given uncertainty around the strength of electric vehicle sales. Japanese industrial Fanuc and semiconductor firm Texas Instruments were also sold.

EQUITY cont'd

BNY MELLON GLOBAL OPPORTUNITIES FUND cont'd

Newton Investment Management Limited

July 2024

BNY MELLON JAPAN SMALL CAP EQUITY FOCUS FUND

Over the six-month period under review, the Fund's EUR W (Acc) share class returned 5.01%, net of fees, compared with 1.68% for the Russell/Nomura Small Cap Total Return Index, in Japanese yen terms.

The manager's choice of stocks to invest in helped the Fund's performance the most.

In industry terms, being more invested in pharmaceuticals and electric appliances than the benchmark added to returns. Being less invested than the benchmark in retail trade also helped.

On the other hand, being more invested than the benchmark in information & communication, and other products hurt performance. Not holding any positions in the nonferrous metals industry also dented the Fund's returns.

At the individual stock level, holdings in companies in vacuum technology, banking services and biotechnology helped the Fund's performance. Holdings in companies in plastics engineering, entertainment and IT services were unhelpful.

Five new stocks were added to the Fund during the year and seven stocks were sold.

Among others, the manager bought an electrical and electronic manufacturing company, a manufacturer of chemical products and construction materials, and an electric services company.

Sales made by the manager included a wireless telecom services company, a manufacturer of industrial machinery equipment and a marketing services company.

Newton Investment Management Japan Ltd

July 2024

BNY MELLON LONG-TERM EUROPEAN EQUITY FUND

During the six months under review, the Euro W (Acc.) share class of the Fund returned 7.68%, net of fees, versus 9.05% for its benchmark, the MSCI Europe NR Index, in euro terms.

The Fund's holdings in the consumer discretionary sector helped it achieve a positive return.

The Fund's healthcare stocks detracted during the six months, a reflection of the weak performance of a number of holdings in that sector. Financials, to which the Fund had a significant underweight exposure versus the index, also dented returns.

On a country basis, shares of companies based in the UK and France did poorly. Stocks from the Netherlands added to the Fund's positive return.

The manager made one purchase during the six months under review. None of the Fund's holdings were sold.

Walter Scott & Partners Limited

July 2024

BNY MELLON LONG-TERM GLOBAL EQUITY FUND

During the six months under review, the Euro A share class of the Fund returned 9.40%, net of fees, versus 15.18% for the MSCI World NR Index, both in Euro terms.

The Fund's healthcare stocks contributed to the positive return. A lack of exposure to the real estate, utilities, and energy sectors also helped the Fund's performance.

Poor stock choices in the information technology sector hurt the Fund's return. Certain investments in the industrials and financials sectors detracted from performance too. This was due to the Fund's holdings in these sectors not doing as well as the stocks held by their sector benchmarks.

By country, the Fund's US holdings fared worse than those held by the benchmark. But emerging market stocks that the index did not hold made a strong contribution to returns.

The Fund's manager made three purchases and three sales during the six-month review period.

Walter Scott & Partners Limited

July 2024

BNY MELLON MOBILITY INNOVATION FUND

In the six months under review, the USD A (Acc.) share class of the Fund returned 5.16%, net of fees, against 11.30% for the MSCI AC World NR Index.

The manager's choice of stocks in automobile components detracted from performance. Being more invested than the benchmark in automobile components also hurt. Challenging stock selection in IT services weighed on returns.

The manager's choice of stocks in semiconductors and semiconductor equipment helped performance. Being more invested than the benchmark in this sector also helped. Being more invested than the benchmark in electrical equipment added to returns.

The manager increased the Fund's investments in semiconductors and semiconductor equipment and industrial conglomerates. Investments were reduced in automobile components and software.

The manager believes the pace of growth of electric vehicles may vary in markets such as the US and Europe but should remain on an upward trend.

Newton Investment Management North America LLC

July 2024

BNY MELLON SMALL CAP EUROLAND FUND

In the six months under review, the Euro A share class of the Fund returned -0.04%, net of fees, against 2.42% for the S&P EuroZone SmallCap TR Index, in Euro terms.

EQUITY cont'd

BNY MELLON SMALL CAP EUROLAND FUND cont'd

Unfavourable stock-picking in France and Spain hurt returns. Being less invested in stocks from Spain than the benchmark was also proved unhelpful.

The manager's choice of stocks in Italy helped performance, as did being more invested in Sweden than the benchmark.

The manager's choice of stocks in communication services and industrials helped, while weak stock selection in the consumer discretionary and healthcare sectors dented returns.

The manager increased the Fund's investment in utilities and industrials and sold some stock in communication services and materials companies.

Newton Investment Management North America LLC
July 2024

BNY MELLON SUSTAINABLE GLOBAL EMERGING MARKETS FUND

During the six months under review, the USD W (Acc.) share class of the Fund returned -2.96%, net of fees, against a return of 7.49% for the MSCI Emerging Markets NR Index.

Stock selection in the information technology (IT) and financials sectors detracted most and was the main reason the index did better than the Fund in the first half of the year. In the IT sector, stocks from China and Korea dented returns.

On a country basis, stock selection in China and India contributed to the Fund's loss.

On the upside, owning more stock in a certain Indian telecommunications firm than the index helped to temper losses. The avoidance of a large Korean IT name proved wise too.

The manager bought and sold a number of holdings during the six-month period. Not owning any metals or mining stocks, proved additive.

In the first half of the period, the manager bought a position in a Latin American e-commerce company, which proved fruitful. Stock in a Taiwanese IT firm was added too. The Fund sold out of a large Asian insurer and added to a position in an Indonesian bank despite its recent underperformance, as the firm boasts a strong outlook.

Newton Investment Management Limited
July 2024

BNY MELLON SUSTAINABLE GLOBAL EQUITY FUND

In the six months under review, the USD A (Acc.) share class of the Fund produced a return of 14.65%, net of fees, versus 11.30% for the MSCI AC World NR Index.

Stock-picking in the industrials and information technology (IT) sectors helped the Fund make a strong return and do better than its benchmark. A large holding in one of the IT sector's best-performing stocks of 2024 made a sizable contribution to returns. Returns were further increased by a number of positions in the famed 'Magnificent Seven' suite of stocks.

On the other hand, stock selection in financials weighed on returns. Asian life insurers detracted as investors fretted about slowing GDP growth in China. Owning fewer energy stocks than the index was also unhelpful.

A range of new stocks was added in the year. The manager took advantage of a fair stock price to buy a position in a utility company that runs power grids in Europe. Two more utilities operating in the green space, with a focus on wind energy, were added as well.

Elsewhere, the manager increased the Fund's position in a biotechnology firm and expanded the Fund's holdings in banking stocks with the purchase of a US bank.

Investments in certain semiconductor stocks were trimmed after they did well in the year.

Newton Investment Management Limited
July 2024

BNY MELLON U.S. EQUITY INCOME FUND

In the six months under review, the USD C (Inc.) share class of the Fund returned 5.98%, net of fees, against 15.05% for the S&P 500 NR Index, in US dollar terms.

The Fund's performance was hurt by investing less in the information technology (IT) sector than the benchmark. The manager's choice of stocks in the IT sector hurt performance. Stock choices in the communication services sector were also weak.

On the other hand, the stocks the manager chose to invest in from the utilities sector helped the Fund produce a positive return. Stock choices in the industrials sector also helped.

During the first six months of 2024, the manager increased the Fund's holdings in the industrials and utilities sectors. The manager reduced the stocks in the financials and materials sectors.

The manager has kept a balanced stance when investing in the stock markets. What will happen to interest rates is a top concern for many investors. It is still unknown if inflation and GDP growth will rise or fall. The manager believes it is best to look at many outcomes when choosing which stocks to invest in.

Newton Investment Management North America LLC
July 2024

FIXED INCOME

BNY MELLON EFFICIENT EURO HIGH YIELD BETA FUND*

Since launch, in the Fund's EUR A (Acc.) there is insufficient data to provide a useful indication of past performance to investors.

The manager has selected a range of investments in high yield corporate bonds (those issued by companies, which are riskier than higher quality investment grade bonds) valued in euros.

The aim is to create a diversified fund that reflects the makeup and profile of the broader market index in bonds valued in euros.

In addition, the manager has the option to invest a limited portion of the Fund in bonds that do not form part of the benchmark index.

Insight North America LLC
July 2024

BNY MELLON EFFICIENT GLOBAL HIGH YIELD BETA FUND

In the six months under review, the USD A (Inc.) share class of the Fund returned 2.94% net of fees, compared with 3.28% for the Bloomberg Global High Yield Corporate TR Index USD Hedged.

The Fund's 'model-driven' components helped to achieve this positive return. The 'quality' and 'value' factors of the credit model both did well. This offset losses due to the weaker performance of 'fallen angel' bonds (those that have only recently lost their investment grade status).

Security selection detracted from the Fund's returns. The communications and other financials sectors had a negative effect. Technology and capital goods produced small positive contributions. These helped to offset some of the losses made in other sectors. The lower bond prices available to the Fund through participating in new bond issues also helped its performance.

Pricing and transaction costs and other residual factors were slight detractors from the Fund's returns.

Insight North America LLC
July 2024

BNY MELLON EFFICIENT GLOBAL IG CORPORATE BETA FUND

In the six months under review, the USD A (Acc.) share class of the Fund returned 0.56% net of fees, compared with 0.30% for the Bloomberg Global Aggregate Corporate Hedged TR Index.

The Fund's 'model-driven' components helped to achieve this positive return. The efficient allocation factor, which consistently has larger positions in lower-rated investment grade bonds (i.e. bonds with BBB rating) and bonds with shorter maturity dates, contributed the most.

The value factor of the credit model and market completion factor also helped.

The manager's choice of bonds also contributed. No single issuer stood out, rather it was attributed to small positions across many names.

Differences in pricing between the Fund and the benchmark (the fund's pricing source is IDC, while the benchmark uses Bloomberg) and swing impact had a positive effect on performance over the period.

Other components, such as transaction costs, ESG (Environmental, Social, and Governance) selection implemented in the second half of the period, and residual components made a neutral contribution overall.

Insight North America LLC
July 2024

BNY MELLON EFFICIENT U.S. FALLEN ANGELS BETA FUND

Over the six months under review, the Fund's USD A (Acc.) share class returned 0.08%, net of fees, compared with 1.27% for the Bloomberg US High Yield Fallen Angel 3% Cap TR Index.

The Fund's holdings in corporate bonds (bonds issued by companies as opposed to governments) produced a small positive return but did worse than the benchmark over the period.

In the first three months of 2024, a better outlook for US GDP growth helped corporate bond prices rise.

But that gain was offset by the Fund's holdings in fallen angel bonds (those that have lost their investment grade status). Bonds from the telecommunications sector struggled most.

Investments in new fallen angel bonds (those that have only just lost investment grade status) also fell, contributing to the Fund's largely flat return.

In addition, some bonds from sectors that tend to perform well when economic conditions are good unexpectedly lost ground. These included bonds issued by a US retailer that reported disappointing earnings results.

The Fund's holdings in the telecommunications sector fell again in April, which further dented returns.

Insight North America LLC
July 2024

BNY MELLON EFFICIENT U.S. HIGH YIELD BETA FUND

Over the six months under review, the Fund's USD A (Inc.) share class returned 2.20%, net of fees, compared with 2.58% for the Bloomberg US Corporate High Yield TR Index.

Management of the Fund's investments in high yield corporate bonds (those issued by companies, which are riskier than higher quality investment grade bonds) in response to market movements, helped to generate this return.

FIXED INCOME cont'd**BNY MELLON EFFICIENT U.S. HIGH YIELD BETA FUND cont'd**

In the first three months of 2024, a better outlook for US GDP growth helped high yield corporate bonds rise. The manager positioned the Fund's holdings to benefit from these market conditions.

The Fund's holdings in the capital goods sector and businesses that do well when GDP growth has improved, helped returns. On the other hand, bonds in the telecommunications sector weakened.

Later in the period, high yield bonds did better than investment grade bonds as investors began to hope interest rate cuts might happen in the second half of 2024.

The Fund's focus on the highest quality names in the high yield corporate bond market helped returns. This was partially offset by the Fund's holdings in the telecommunications sector.

Insight North America LLC
July 2024

BNY MELLON EMERGING MARKETS CORPORATE DEBT FUND

Over the six months under review, the Fund's USD A share class returned 3.58%, net of fees, compared with 3.85% for JP Morgan Corporate Emerging Market Bond Index Broad Diversified (CEMBI - BD) TR Index, in US dollar terms.

Keeping a close eye on the Fund's investments in corporate bonds (those issued by a company as opposed to a government) and adjusting them in response to market moves help produce the positive return.

In the first few months of 2024, a better outlook for global GDP growth made corporate bond prices rise. The manager positioned the Fund's holdings to benefit from this.

Bonds from Israel helped returns. Holdings in the financial sectors were most additive. In Brazil, the Fund's holding in a chemical company performed well. Investments in bonds from Mexico, Argentina and Cote d'Ivoire added to returns too.

Currency movements played an important part in boosting the Fund's returns in the second half of the review period. The value of the Chilean peso, which the Fund owned, rose as the price of copper rebounded. Copper is a key export for Chile. Elsewhere, investments in Turkey and Indonesia helped returns.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON EMERGING MARKETS DEBT FUND

Over the six-month period under review, the Fund's USD A (Acc.) share class returned 2.94%, net of charges, compared with a return of 1.84% for the JP Morgan Emerging Markets Bond Index (EMBI) Global TR Index benchmark, both in USD terms.

The large position in Ecuador was a key factor in boosting the Fund's returns over the six months. The same was true of the Fund's holdings in Argentina. The holdings in bonds issued by Ukraine and Ghana were also positive contributors as debt restructuring progressed.

Underweight positions in Mexico, Indonesia, Brazil and Peru also helped returns relative to the benchmark. At the same time, bonds issued by South Africa and Ivory Coast were small positive contributors. So too were Russian bonds in hard currency.

Detractors from returns came from a wide spread of bond holdings. The positions in Bahrain and Pakistan, which were smaller than the benchmark's, had a negative effect. The same held true for the Fund's positions in Romania, Sri Lanka and China.

The manager bought new bond issues from Romania, Chile, Saudi Arabia, Mexico, Colombia and El Salvador, among others. Over the six months, the holdings in Turkey, Hungary and Egypt were sold while those in Ecuador, Senegal and Ecuador were scaled back.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON EMERGING MARKETS DEBT LOCAL CURRENCY FUND

Over the six-month period under review, the Fund's USD A (Acc.) share class returned -4.89%, net of charges, compared with a return of -3.71% for the JP Morgan GBI-EM Global Diversified TR index benchmark, both in USD terms.

Among the detractors from the Fund's returns were bonds from Mexico. Later on, bonds from Russia and Brazil proved unhelpful too. Currency positions that were negative contributors to returns included the Thai baht and the Korean won.

Bonds that boosted the Fund's returns came from a wide range of countries. Over the six months, they included bonds from Thailand, Indonesia, Poland, the Czech Republic and Turkey. The Fund's returns were also helped by some of its currency positions. These included the Egyptian pound, the Czech koruna and the Mexican and Colombian pesos.

There was only modest activity in the Fund for much of the period. At certain points, the manager added to bond holdings in Peru, the Dominican Republic, Romania and Hungary. Meanwhile, the Fund's bond exposure was reduced in Mexico, Thailand and China.

Insight Investment Management (Global) Limited
July 2024

FIXED INCOME cont'd

BNY MELLON EMERGING MARKETS DEBT OPPORTUNISTIC FUND

Over the six-month period under review, the Fund's USD C (Acc.) share class returned -0.68%, net of fees, compared with a return of -0.52% for the benchmark, a composite comprising 50% JP Morgan Government Bond Index – Emerging Markets Global Diversified TR Index, 25% JP Morgan Emerging Markets Bond Index Global TR Index, 25% JP Morgan Corporate Emerging Markets Bond Index Diversified TR Index, both in US dollar terms.

The detractors from the Fund's returns came from bond positions in a number of countries. Among these were China, Singapore, India, Nigeria, Mexico, Brazil and Colombia. The main currencies that acted as a drag on returns were the Korean won and the Chilean peso.

Positive returns came from a broad range of the Fund's hard currency bonds. Among these were bonds from Ecuador, Argentina, Brazil, Peru, Venezuela, Ghana, Saudi Arabia and Ukraine. At the same time, the Fund's local currency bonds in Turkey and Indonesia helped returns too.

The Fund also benefited from some of its positions in currencies. Among these were the Egyptian pound, the New Taiwan dollar, the Russian rouble, the Colombian peso and the Czech koruna.

The Fund bought new issues in bonds from Mexico, Romania, Chile, Saudi Arabia, Turkey, Kenya and Panama. The manager also added to the Fund's bond holdings in Colombia, El Salvador, Argentina, Peru and Brazil.

On the other side, the Fund's bond holdings were sold or reduced in the Czech Republic, Hungary, Ecuador and the United Arab Emirates.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON EMERGING MARKETS DEBT TOTAL RETURN FUND

Over the six months under review, the Fund's USD W (Acc.) share class returned 0.56%, net of fees, compared with a return of 0.79% for the comparative benchmark comprising 1/3 JP Morgan Government Bond Index – Emerging Markets Global Diversified TR Index, 1/3 JP Morgan Emerging Markets Bond Index Global Diversified TR Index, 1/3 JP Morgan Corporate Emerging Markets Bond Index Broad Diversified TR Index.

In the first few months of 2024, a better outlook for global GDP growth was positive for emerging market bonds. The manager positioned the Fund's holdings to benefit from this.

While US inflation remained persistent, investors were less hopeful of interest rate cuts from the Federal Reserve. The Fund's investments in Mexico and Colombia detracted from returns.

In the last few months of the period, currency positions helped to boost the Fund's performance. The manager's investments in the Chilean peso did well as the price of copper – a key export for Chile – rose. Having a limit on the amount invested in both the Colombian and Mexican pesos also helped.

Near the end of the period, the Fund's investments in Russia and Mexico detracted. Holdings in Brazil also dented performance as President Luiz Inacio Lula da Silva and the outgoing central bank governor could not agree on policy. Losses in Brazil were partly offset by investments in Turkey and Indonesia, which boosted performance.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON EUROLAND BOND FUND

Over the six months under review, the Fund's Euro A share class returned -0.75% net of fees, compared with a return of -1.21% for the Bloomberg Euro Aggregate Bond TR Index.

Markets fell on fears about political risks after a surprise announcement that elections would be held in France. This hurt the Fund's returns and resulted in a loss over the six months.

In the first few months of 2024, a better outlook for global GDP growth boosted corporate bonds. The manager positioned the Fund's holdings to benefit from this.

The manager's focus on country selection worked well, particularly the choice of Slovakia and Sweden versus Germany.

In due course, investments in German government bonds helped returns. Bonds where returns were directly linked to inflation rates also did well.

On the other hand, the Fund's holdings of corporate bonds, mainly the manager's choice of issuers in the financial sector and auto manufacturers, lost ground in June.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON EUROPEAN CREDIT FUND

Over the six months under review, the Fund's Euro A share class returned 0.82%, net of fees, compared with 0.44% for the Markit iBoxx Euro Corporates TR Index, in euro terms.

Keeping a close eye on the Fund's investments in corporate bonds (bonds issued by a company) and adjusting them in response to market moves helped produce a positive return.

In the first few months of 2024, a better outlook for global GDP growth boosted corporate bonds. The manager positioned the Fund's holdings to benefit from this.

The manager's choice of corporate bonds added to returns.

FIXED INCOME cont'd**BNY MELLON EUROPEAN CREDIT FUND cont'd**

The Fund's investment in a French water and waste management company in the utility sector did well. The Fund's holding in a leading global medical technology company also helped.

In the financial sector, a holding in a major European savings and retirement services group worked well for the Fund.

The Fund's investments in the autos sector did not do well toward the end of the period when markets fell on fears about political risks. On the other hand, the Fund's holdings in the property sector added to returns.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON FLOATING RATE CREDIT FUND

Over the six-month period, the Fund's EUR W (Acc.) share class returned 4.16%, net of fees, compared with 1.93% for the 3-month EURIBOR.

Management of the Fund's investments in floating rate notes (bonds issued by governments and companies that pay a variable interest rate to reflect changes in official interest rates), helped to generate this return.

Management of the Fund's exposure to movements in bond markets also helped.

In the first three months of 2024, a better outlook for US GDP growth helped high yield corporate bonds rise. The manager positioned the Fund's holdings to benefit from these market conditions.

While inflation remained persistent, investors were less hopeful of interest rate cuts. Floating rate notes performed well in these conditions, which helped boost the Fund's returns.

As inflation eased over the second quarter, investors began to hope that interest rate cuts would happen during the second half of 2024. As a result, the manager focused on holdings with maturity dates further in the future. This also helped returns.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON GLOBAL BOND FUND

Over the six-month review period, the Fund's USD A share class generated a return of -4.73%, net of fees, compared with a return of -4.57% for the JP Morgan Global GBI Unhedged TR index, both in US dollar terms.

The main factor in the Fund's return being slightly lower than that of the benchmark was the Fund's currency positioning. Here, losses were made on the long positions in the Mexican peso and the Japanese yen. Some of these losses were offset by positive returns from short positions in the euro and the Canadian dollar.

The Fund's returns were helped by its New Zealand government bonds, which are not part of the benchmark. Inflation in New Zealand fell back in the first half of the year. This meant that the yield on New Zealand bonds also fell, meaning that they rose in price. On the other hand, the Fund's large position in Australian bonds proved unhelpful towards the end of the period.

Over the period, the manager increased the Fund's sensitivity to interest rates as inflation in the US began to slow. This could prompt the Federal Reserve to cut interest rates, which would benefit the Fund's current positioning.

Newton Investment Management Limited
July 2024

BNY MELLON GLOBAL CREDIT FUND

During the six months under review, the USD W (Acc.) share class of the Fund rose by 1.07%, net of fees, versus a gain of 0.22% for the Bloomberg Global Aggregate Credit TR Index USD Hedged.

The Fund was more invested in European investment grade credit than in US credit, which helped add to returns.

Owning more bonds issued by banks and telecommunications companies than the index did also helped. Being less invested in supranational and energy bonds was helpful too. On the other hand, being more invested in utilities and water companies dented returns a little.

The manager's choice of bonds to invest the Fund in proved helped returns. Key contributors were an energy company, a pharmaceuticals business, and an appliance maker, among others. Bonds from a water company and a consumer goods business hurt returns.

A short duration position in Japanese government bonds added to returns when yields on the country's 10-year bonds rose above 1% for the first time since 2013. A long duration position in US Treasuries, which the manager added in the spring, detracted from performance in the first half of the year.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON GLOBAL DYNAMIC BOND FUND

Over the six-month period under review, the USD A share class of the Fund produced a return of 0.69%, net of fees, against a return of 3.69% for SOFR (30-Day Compounded) +2%, in US dollar terms.

The Fund's holdings of investment grade corporate bonds (high-quality bonds issued by companies) proved most helpful in the first six months of the year. A US-based real estate investment trust was the top contributor. Bonds from the telecommunications and medical industries helped too.

High yield bonds also did well. Certain emerging market government bonds made small contributions to the Fund's overall positive return.

FIXED INCOME cont'd

BNY MELLON GLOBAL DYNAMIC BOND FUND cont'd

Conversely, positions in Japanese Government Bonds set to reach their maturity dates 30 or more years from now detracted and contributed to the Fund's underperformance of the benchmark. This proved somewhat of a trend, as bonds from developed markets like Australia, New Zealand and the European Union also dented returns. Emerging market bonds detracted too, particularly those from Brazil and Mexico.

Currency hedging, on the other hand, added to returns.

The manager increased the Fund's duration (which measures its sensitivity to interest rates) at numerous points throughout the six months under review. This was done by adding call options on US Treasuries and partaking in new issues of highly rated corporate bonds.

Newton Investment Management Limited
July 2024

BNY MELLON GLOBAL HIGH YIELD BOND FUND

During the six months under review, the Fund's USD C share class returned 3.15%, net of fees, versus 2.92% for its benchmark, the ICE BofA Developed Markets High Yield Constrained TR Index.

The Fund's corporate bond holdings added to returns. Investments in the automotive and cable sectors were most helpful. The sectors the manager chose to invest in also had a positive impact on the Fund's performance. Being less invested in the telecommunications and broadcasting sectors than the index proved beneficial.

Less helpful were bonds from the pharmaceuticals and services sectors. Holding fewer finance and retail bonds than the index dented returns too.

The Fund's performance was helped in large part by strong security selection. The Fund was more invested in US bonds than in those from Europe in the second quarter, which proved to be a good choice.

From a credit-quality perspective, the manager took a more sanguine approach to certain B and CCC rated bonds, rotating the Fund away from cable, telecommunications and broadcasting holdings and towards autos, chemicals, industrials and packaging. This proved to be a good call, as the latter group outperformed during the second quarter of 2024.

Alcentra NY, LLC
July 2024

BNY MELLON GLOBAL SHORT-DATED HIGH YIELD BOND FUND

Over the six-month period under review, the Fund's USD A (Acc.) share class returned 3.76% compared with a return of 2.70% for the SOFR (90-Day Compounded).

This return was achieved by management of the Fund's investments in high yield corporate bonds.

The manager favoured bonds from companies with free cash flows. This reduced the risk of defaults over the period.

The manager avoided companies in the property space, retail, technology and banks sectors. Companies that required growth to realise the business capital structure or ran an unfunded business plan were also avoided. Any delay in interest rate cuts could have a disproportionate impact on these issuers.

The first half of the year was notable for the lack of material stress on high yield bonds.

High demand for high yield bonds was another supportive factor for the asset class. Investors were attracted by higher coupons and higher income relative to the past 15 years. The manager expects this trend to continue in the short term ahead of expected rate cuts.

Insight Investment Management (Global) Limited
July 2024

BNY MELLON SUSTAINABLE GLOBAL DYNAMIC BOND FUND

Over the six-month period under review, the Euro W (Acc.) share class of the Fund generated a return of 0.13%, against a return of 1.92% for the 1-Month EURIBOR + 2% Index, in euro terms.

Active currency exposure, and currency hedging, (used to protect the Fund against volatility from currency exposure on bond holdings not in the base currency) hurt returns. Investments in emerging market bonds also detracted, mainly from positions where the currency exposure was unhedged or only partially hedged.

The Fund's positions in long-dated Japanese government bonds (with maturity dates of 30 or more years from now) hurt the most as interest rates rose in Japan.

On the other hand, returns from investment grade corporate bonds (high-quality debt issued by companies) and high yield bonds (low-quality debt with higher interest rates for the greater risk) were the main source of positive returns for the Fund. Short-dated bonds issued by the governments of Mexico and Indonesia (with maturities due in the next few years) performed well. Certain property-related bond issues also performed well.

Short positions (securities that are not owned and sold by the manager to benefit from a fall in price later on) on longer-dated government bonds, including those in the US and UK, added value.

The manager increased the Fund's duration (which measures its sensitivity to interest rates) by buying US, UK and Japanese government bonds. The manager also added several new issues in investment grade credit bonds. Late in the period, the US dollar position was reduced in the Fund while exposure to the yen was increased.

Newton Investment Management Limited
July 2024

FIXED INCOME cont'd

BNY MELLON TARGETED RETURN BOND FUND

In the six months under review, the USD A (Acc.) share class of the Fund returned 3.50%, net of fees, compared with -0.12% for the LIPPER Bond Global USD Average.

Corporate bonds did well in the first three months of the year, which was a boon to the Fund's long position in the asset class. Positions in euro-denominated corporate bonds did especially well.

In the second half of the period, government bond yields rose (and so bond prices fell). Corporate bond yields moved in sympathy with them, doing less well in the spring months.

A short position in credit default swaps versus a larger position in physical bonds helped in the second half of the period.

The manager purchased new holdings in government bonds from Panama, Israel, Peru and Mexico and sold some European bonds (making a profit) in the lead-up to the French election.

The manager also bought new issues of euro-denominated bonds from the transport, telecommunications and healthcare sectors.

Some banking and property bonds were sold to realise a profit.

The manager added to the Fund's position in residential mortgage-backed securities by buying some bonds from Australia.

The Fund's duration (which measures its sensitivity to interest rates) was upped in the latter half of the period on the belief that better inflation data would lead investors to think interest rate cuts may be coming soon.

Insight North America LLC
July 2024

BNY MELLON U.S. MUNICIPAL INFRASTRUCTURE DEBT FUND

Over the six-month period under review, the Fund's USD C (Acc.) share class returned 0.61%, compared with a return of -0.23% for its custom benchmark composite index comprising 50% Bloomberg Barclays Municipal Tax-Exempt TR Index and 50% Bloomberg Barclays US Municipal Taxable TR Index.

The Fund's small positive return was in large part due to the management of its holdings in US municipal bonds in response to market movements. These bonds are issued by local county and state governments. They are used to fund infrastructure projects.

In the first three months of the year, investors grew less hopeful that the US would cut interest rates in the near term. This was because inflation stayed high throughout that period. In these tough market conditions, the Fund gained from the manager's focus on municipal bonds that are supported by the revenues from specific projects.

But municipal bonds rallied in May and June as inflation fell back and investors became more hopeful on the prospect of rate cuts in the second half of the year. The Fund was helped by the manager's focus on sectors such as airports and transport. These are areas of the market that benefit from the sustained strength of the US economy.

The manager also favoured investing in municipal bonds in the most economically important and populous states in the US. These include California, New York and Illinois.

Insight North America LLC
July 2024

RESPONSIBLE HORIZONS EM DEBT IMPACT FUND

Over the six months under review, the Fund's USD W (Acc.) share class returned 2.91%, net of fees, compared with 2.03% for the J.P. Morgan EM Credit Green, Social and Sustainability Bond Diversified Index (USD Hedged).

The Fund's investments in emerging market bonds issued by corporates, banks and governments produced a positive return.

Over the first half of 2024, emerging markets saw growth accelerate while emerging market central banks took the lead in cutting interest rates. Investment grade and high yield emerging market corporate bonds outperformed developed market counterparts.

The manager's choice of sectors and countries to invest in helped the Fund's performance the most.

Being more invested in telecoms than the benchmark contributed the most to relative returns. The Fund also benefited from investing less than the benchmark in sovereign bonds. At the same time, investing less in financials hurt the Fund. Overweight positions in Nigeria, Chile and Turkey helped while positions in Singapore and the Czech Republic detracted.

The outlook for growth in the second half of 2024 is more uncertain than for the first half. Risks to growth in the US could ripple through to emerging markets. The US election raises the risk of changes to trade policy and poses a geopolitical risk that could affect emerging markets.

Insight Investment Management (Global) Limited
July 2024

RESPONSIBLE HORIZONS EURO CORPORATE BOND FUND

Over the six months under review, the Fund's Euro W (Acc.) share class returned 1.19%, net of fees, compared with 0.54% for the Bloomberg Euro Aggregate Corporates TR Index.

The Fund benefited from the close eye that the manager kept on the investments in corporate bonds (bonds issued by companies as opposed to governments). These holdings were adjusted as the market moved, and this helped the Fund to make a positive return.

FIXED INCOME cont'd**RESPONSIBLE HORIZONS EURO CORPORATE BOND FUND cont'd**

In the first three months of the year, the outlook for economic growth improved, which boosted corporate bonds. The manager positioned the Fund's holdings to benefit from these conditions, and this worked well.

Over this period, the manager bought new holdings in bonds issued by a UK catering firm, a French utility group and a French telecommunications firm.

Later on, the Fund was affected by the weakness in the bond markets that took hold in June, on the news that elections would be held in France. This raised fears about political risks.

The manager kept up the Fund's commitment to responsible and sustainable investing. The Fund's carbon intensity rating remained below the carbon intensity rating of the benchmark. Carbon intensity is a measure of how much carbon dioxide bond issuers produce relative to their revenues.

Insight Investment Management (Global) Limited
July 2024

RESPONSIBLE HORIZONS EURO IMPACT BOND FUND

Over the six months under review, the Fund's Euro W (Acc.) share class returned 0.70%, net of fees, compared with 0.87% for the Bloomberg MSCI Euro Corporate Green Bond TR Index.

The Fund's returns were helped by the manager's choice of green corporate bonds. These are bonds that are issued to provide a key source of funding for projects related to the climate and other aspects of the environment.

The manager added new holdings in the European utility sector, construction firms and banks that lend to green development projects.

The Fund's investments in other sectors and industries was less helpful.

Close management of the Fund's investments proved helpful over the period. The manager adjusted the Fund's positions as the outlook changed for both interest rates and inflation. As inflation fell back in the spring, investors became more hopeful that the European Central Bank would cut interest rates. These hopes proved well founded when the bank cut its key deposit rate in early June.

The manager maintained the Fund's commitment to making a positive environmental impact. A large proportion of the Fund's investments is in the form of green bonds issued by companies that provide sources of renewable energy, less carbon-intensive transport and energy-saving products and services.

Insight Investment Management (Global) Limited
July 2024

MULTI ASSET**BNY MELLON GLOBAL REAL RETURN FUND (EUR)**

In the six-month period under review, the Fund's A share class returned 4.63%, net of fees, compared with a return of 3.92% for the 1 Month EURIBOR +4%, in euro terms.

Most helpful were the Fund's return-seeking assets (holdings in company shares, bonds issued by companies). Company shares performed well. The Fund's technology stocks from the US and Asia did well. Companies exposed to the artificial intelligence trend did best. But returns were hurt by certain holdings in personal care and Asian insurance businesses.

The Fund's alternatives investment hurt returns. In particular, the Fund's renewable energy holdings were weak. The Fund's positions in emerging market debt also fell.

The Fund's stabilising assets (which seek steady returns from less risky investments) detracted. Instruments held to protect the Fund during market selloffs and to gain exposure to certain markets did not work well as markets rose. On the other hand, exposure to gold helped as the value of the precious metal rose to an all-time high. Government bonds (debt issued by governments) also added to returns.

The size of the return-seeking assets part of the Fund was reduced after the strong run from equities. The manager opted to take some profits from technology shares that had performed well. Shares in media and sportswear companies were added to the Fund.

Newton Investment Management Limited
July 2024

BNY MELLON GLOBAL REAL RETURN FUND (GBP)

Over the six-month period under review, the Fund's Sterling C (Inc.) share class returned 4.42%, compared with a return of 4.56% for the SONIA (30-day compounded) +4% benchmark, in sterling terms.

Most helpful were the Fund's return-seeking assets (holdings in company shares, bonds issued by companies). Company shares performed well. The Fund's technology stocks from the US and Asia did well. Companies exposed to the artificial intelligence trend did best. But returns were hurt by certain holdings in personal care and Asian insurance businesses.

The Fund's alternatives investment hurt returns. In particular, the Fund's renewable energy holdings were weak. The Fund's positions in emerging market debt also fell.

The Fund's stabilising assets (which seek steady returns from less risky investments) detracted. Instruments held to protect the Fund during market selloffs and to gain exposure to certain markets did not work well as markets rose. On the other hand, exposure to gold helped as the value of the precious metal rose to an all-time high. Government bonds (debt issued by governments) also added to returns.

The size of the return-seeking assets part of the Fund was reduced after the strong run from equities. The manager

MULTI ASSET cont'd

BNY MELLON GLOBAL REAL RETURN FUND (GBP) cont'd
 opted to take some profits from technology shares that had performed well. Shares in media and sportswear companies were added to the Fund.

Newton Investment Management Limited
 July 2024

BNY MELLON GLOBAL REAL RETURN FUND (USD)

In the six-month period under review, the Fund's A share class returned 4.22%, compared with a return of 4.69% for the SOFR (30-day compounded) +4% benchmark, in US dollar terms.

Most helpful were the Fund's return-seeking assets (holdings in company shares, bonds issued by companies). Company shares performed well. The Fund's technology stocks from the US and Asia did well. Companies exposed to the artificial intelligence trend did best. But returns were hurt by certain holdings in personal care and Asian insurance businesses.

The Fund's alternatives investment hurt returns. In particular, the Fund's renewable energy holdings were weak. The Fund's positions in emerging market debt also fell.

The Fund's stabilising assets (which seek steady returns from less risky investments) detracted. Instruments held to protect the Fund during market selloffs and to gain exposure to certain markets did not work well as markets rose. On the other hand, exposure to gold helped as the value of the precious metal rose to an all-time high. Government bonds (debt issued by governments) also added to returns.

The size of the return-seeking assets part of the Fund was reduced after the strong run from equities. The manager opted to take some profits from technology shares that had performed well. Shares in media and sportswear companies were added to the Fund.

Newton Investment Management Limited
 July 2024

BNY MELLON GLOBAL UNCONSTRAINED FUND

Over the six-month review period, the Fund's USD W (Acc.) share class returned 6.15%, net of fees, compared with a return of 4.83% for the 60% MSCI AC World NR Index, 40% JP Morgan Global GBI Unhedged TR Index.

The manager's decision to invest more in shares than in bonds (debt issued by governments and companies) had a positive effect on returns. Within bonds, investing more in bonds with shorter dates until maturity and inflation-linked bonds added to relative returns.

The manager's choice of sectors to invest in helped the Fund make a positive return. Having more invested in information technology (IT), financials and communication services than the benchmark added to returns. The Fund's holdings in the healthcare and industrials sectors also did well.

On the other hand, the manager's choice of stocks in the financials and IT sectors hurt the Fund's returns. Holdings in Asian insurance companies that do a lot of business in China were weak. Having no investments in certain US IT stocks, and notably having less invested in semiconductors exposed to the artificial intelligence trend, also dented returns.

The manager invested in a few leading technology stocks, including large Asian semiconductor manufacturers. Holdings in leading media stocks and producers of specialist medical products, aimed at the ageing population of the West, were also added. Stocks where valuations had become stretched, were sold.

Newton Investment Management Limited
 July 2024

BNY MELLON SUSTAINABLE GLOBAL REAL RETURN FUND (EUR)

In the six months under review, the Euro W (Acc.) share class of Fund produced a return of 4.26%, net of fees, versus a return of 3.92% for the 1 Month EURIBOR + 4% benchmark.

The biggest gain came from the Fund's 'Return-Seeking Assets' (holdings in company shares and corporate bonds). Within that, company shares produced the best returns. Holdings in technology companies from the US and Asia, especially those working in the artificial intelligence field, did very well. But positions in personal care and energy companies were weak.

Corporate bonds (bonds issued by a company rather than a government) also added to the Fund's positive return.

On the other hand, alternative investments dented returns. Bonds from emerging markets, particularly Mexico, detracted. Mexican bonds fell following the country's presidential election.

The Sub-fund's 'Stabilising Assets' (which seek to gain from less risky investments, such as government bonds) were less fruitful and detracted in aggregate, primarily due to the cost of equity protection against the backdrop of rising stock markets. But gold added value. Government bonds helped too, although synthetic exposure to those with maturity dates farther in the future proved a hindrance as bond yields rose.

The manager took pains to minimise the level of risk the Fund is exposed to, and so closed a few positions that had been added in order to benefit from the stock market rally early in the year. Elsewhere, the manager bought stock in media and sportswear companies.

Newton Investment Management Limited
 July 2024

All data sourced from Lipper IM as at 30 June 2024: Total return, based on net asset value, including charges, but excluding initial charge, income reinvested gross of tax, expressed in share class currency. The impact of the initial charge, which may be up to 5%, can be material on the performance of your investment. Performance figures including the initial charge are available on request. Past performance is not a guide to future performance.

* Please refer to Note 18 of the financial statements.

For a definition of finance terms applied in the narrative of the Investment Managers' Reports, please refer to the online Glossary on <https://www.bnymellonim.com/glossary/>

BNY MELLON GLOBAL FUNDS, PLC

HALF YEARLY MANAGEMENT REPORT

BUSINESS REVIEW

The results of operations are set out in the Statement of Comprehensive Income. Further information on risk management objectives and policies are detailed below.

Assets under management at the end of the financial period are set out on the Statement of Financial Position.

There is a detailed review in the Investment Managers' Reports of factors contributing to the Funds' performance. At this time, the Board of Directors does not anticipate any changes in the structure or investment objective of the Company.

DISTRIBUTIONS

Distributions to redeemable participating shareholders are recognised in the Statement of Comprehensive Income as finance costs.

Distributions are declared to the extent necessary to enable the Company to pursue a full distribution policy in accordance with the current UK tax legislation.

SIGNIFICANT EVENTS

There have been no significant events affecting the Company during the financial period other than those disclosed in Note 18 to the financial statements.

SUBSEQUENT EVENTS

There have been no significant events affecting the Company since the financial period end other than as disclosed in Note 19 to the financial statements.

COMPANY RISK

The Company's investment activities expose it to the various types of risk, which are associated with the financial instruments and markets in which it invests: market risk (including market price risk, interest rate risk and currency risk), credit risk and liquidity risk. The Company has in place risk management programmes that seek to limit the potential adverse effects of these risks on the Funds' financial performances.

RISK MANAGEMENT OBJECTIVES AND POLICIES

Details of the risks inherent in investing in the Company, its risk management objectives and policies are disclosed in Note 15 to the financial statements.

RELATED PARTY TRANSACTIONS AND BALANCES

Other than as disclosed in Note 10 to the financial statements, the Directors are not aware of any contracts or arrangements of any significance in relation to the business of the Company in which the Directors had any beneficial interest as defined in the Companies Act 2014, as amended, at any time during the financial period ended 30 June 2024 and financial year ended 31 December 2023.

CONNECTED PERSON TRANSACTIONS

In accordance with the requirements of Section 43(1) of the Central Bank UCITS Regulations, any transaction carried out with the Company by its management company or depositary, and the delegates or sub-delegates of such a

management company or depositary (excluding any non-group company sub-custodian appointed by a depositary), and any associated or group company of such a management company, depositary, delegate or sub-delegate ("connected persons") must be carried out as if negotiated at arm's length. Such transactions must be in the best interests of the shareholders. In addition to those transactions, there are also transactions carried out by connected persons on behalf of the Company to which the Directors have no direct access and in respect of which the Directors must rely upon assurances from its delegates that the connected persons carrying out those transactions do carry them out on a similar basis.

Shareholders should have regard to the governance structure of the Company as more particularly described in the Corporate Governance Statement section of this Directors' Report and the roles and responsibilities of the Company's respective delegates subject to the overall supervision of the Directors. Further, shareholders should refer to the prospectus which identifies many of the connected person transactions and the general nature of the contractual arrangements with the principal connected persons but it is not exhaustive of all connected person transactions. Shareholders should also refer to the provisions of the prospectus dealing with conflicts of interest.

Therefore, having regard to confirmations from BNY Mellon Fund Management (Luxembourg) S.A. and its relevant delegates, the Board of Directors of the Company is satisfied that:

- (i) there are arrangements (as evidenced by written procedures documented by the Investment Managers) in place to ensure that the obligations described above are applied to all transactions with connected persons; and
- (ii) transactions with connected persons entered into during the financial year complied with these obligations, as attested by the Investment Managers through regular updates to the Directors.

Note 10 details related party transactions during the financial period as required by Section 33 "Related Party Disclosures" of FRS 102. However, shareholders should understand that not all "connected persons" are related parties as defined by Section 33 of FRS 102. Details of fees paid to related parties and certain connected persons are set out in Notes 3 to 7 and 10.

BNY MELLON ABSOLUTE RETURN BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
Ireland - 20,088,881			
(31 December 2023: 19,514,034)			
4,230,977	BNY Mellon Absolute Return Global Convertible Bond Fund [^]	4,403,601	1.41
11,309,079	BNY Mellon Global Short-Dated High Yield Bond Fund [^]	15,685,280	5.01
Total investments in collective investment schemes		20,088,881	6.42
Bonds			
Australia - 12,549,724			
(31 December 2023: 12,907,406)			
389,822	AFG 2021-2 Trust '2021-2 B' FRN 5.591% 10-Mar-2053	242,427	0.08
1,124,430	Firstmac Mortgage Funding Trust No. 4 Series 2-2020 '2020-2 A2' FRN 6.195% 16-Jan-2052	707,003	0.23
210,149	Flexi ABS Trust 2021-2 '2021-2 C' FRN 5.794% 12-Aug-2027	130,538	0.04
148,314	Latitude Australia Personal Loans Series 2021-1 Trust '2021-1 C' FRN 5.745% 17-Apr-2030	92,127	0.03
1,084,000	Liberty Funding Pty Ltd In Res FRN 0.000% 25-May-2032	674,120	0.21
522,056	Liberty Series 2021-1 SME '2021-1SME C' FRN 6.191% 10-Nov-2053	320,850	0.10
1,254,764	Liberty Series 2022-1 '2022-1 A1' FRN 5.241% 10-Dec-2053	779,514	0.25
2,000,000	Mortgage House RMBS Series 2022-2 '2022-2 A2' FRN 6.294% 14-Dec-2053	1,254,876	0.40
680,000	NOW Trust 2024-1 '2024-1 B' FRN 5.944% 14-Jun-2032	422,983	0.13
412,518	Pepper I-Prime 2021-1 Trust '2021-1 C' FRN 6.345% 22-Jan-2053	256,859	0.08
1,958,117	Pepper I-Prime 2021-2 Trust '2021-2 C' FRN 5.695% 15-Jul-2053	1,217,240	0.39
1,054,384	Pepper Residential Securities Trust NO 34 FRN 6.044% 12-Dec-2063	660,622	0.21
702,904	Pepper Residential Securities Trust No. 30 FRN 6.095% 15-Jan-2063	436,684	0.14
134,767	Pepper Residential Securities Trust No. 31 FRN 5.495% 23-Apr-2063	83,732	0.03
487,052	Pepper Residential Securities Trust No32 FRN 6.195% 23-Jul-2063	305,191	0.10
773,951	Resimac Bastille Trust Series 2021-2NC '2021-2NCX C' FRN 6.040% 03-Feb-2053	480,738	0.15
552,865	Ruby Bond Trust 2021-1 '2021-1 B' FRN 5.794% 12-Mar-2053	343,964	0.11
705,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 3.750% 30-Apr-2032	705,592	0.23
749,124	Think Tank Residential Series 2021-2 Trust '2021-2 C' FRN 6.041% 10-Mar-2054	465,894	0.15
1,012,601	Think Tank Residential Series 2022-2 '2022-2 A2' FRN 6.691% 10-Jun-2054	631,831	0.20
730,483	Triton Bond Trust 2022-1 in respect of Series 1 '2022-1 C' FRN 6.041% 11-Sep-2053	455,237	0.15
3,000,000	Triton Bond Trust 2022-3 in respect of Series 1 '2022-3 A2' FRN 6.191% 10-Apr-2054	1,881,702	0.60
Austria - 5,047,765			
(31 December 2023: 6,640,648)			
1,500,000	Raiffeisen Bank International AG 'EMTN' FRN 4.625% 21-Aug-2029	1,496,250	0.48
1,800,000	Raiffeisen Bank International AG FRN 2.875% 18-Jun-2032	1,657,440	0.53
1,500,000	Raiffeisen Bank International AG FRN 7.375% 20-Dec-2032	1,561,095	0.50
400,000	Raiffeisen Bank International AG FRN (Perpetual) 4.500% 15-Jun-2025	332,980	0.10
Belgium - 933,648			
(31 December 2023: 554,400)			
300,000	Elia Transmission Belgium SA 3.750% 16-Jan-2036	296,598	0.10
600,000	KBC Group NV FRN (Perpetual) 8.000% 05-Sep-2028	637,050	0.20
Bermuda - 4,552,028			
(31 December 2023: 2,440,640)			
1,480,000	Athora Holding Ltd 5.875% 10-Sep-2034	1,462,943	0.47

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Bermuda cont'd.			
1,762,000	Athora Holding Ltd 6.625% 16-Jun-2028	1,863,033	0.59
1,295,000	SiriusPoint Ltd 7.000% 05-Apr-2029	1,226,052	0.39
Brazil - 2,365,068			
(31 December 2023: 2,528,936)			
10,772,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2025	1,820,309	0.58
2,826,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2029	448,965	0.14
632,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2033	95,794	0.03
Canada - 11,525,470			
(31 December 2023: 3,277,253)			
2,552,000	Alimentation Couche-Tard Inc 'REGS' 4.011% 12-Feb-2036	2,525,957	0.81
2,700,000	Bank of Montreal FRN (Perpetual) 4.800% 25-Aug-2024	2,492,071	0.80
4,268,000	Bank of Nova Scotia/The FRN 3.625% 27-Oct-2081	3,381,011	1.08
1,475,000	Enbridge Inc 5.625% 05-Apr-2034	1,383,693	0.44
1,283,000	TransCanada PipeLines Ltd 4.625% 01-Mar-2034	1,130,374	0.36
399,000	TransCanada PipeLines Ltd 4.750% 15-May-2038	344,378	0.11
57,000	TransCanada PipeLines Ltd 4.875% 15-May-2048	47,500	0.01
256,000	TransCanada PipeLines Ltd 5.100% 15-Mar-2049	220,486	0.07
China - 508,988			
(31 December 2023: 492,366)			
900,000	China Government Bond 3.020% 27-May-2031	122,377	0.04
2,800,000	China Government Bond 3.270% 19-Nov-2030	386,611	0.12
Colombia - 1,843,205			
(31 December 2023: 1,890,807)			
475,000	Banco GNB Sudameris SA 'REGS' FRN 7.500% 16-Apr-2031	394,992	0.13
880,500,000	Colombian TES 6.000% 28-Apr-2028	172,117	0.06
2,349,600,000	Colombian TES 7.250% 18-Oct-2034	414,681	0.13
2,100,000,000	Colombian TES 7.750% 18-Sep-2030	417,906	0.13
2,233,000,000	Empresas Publicas de Medellin ESP 'REGS' 8.375% 08-Nov-2027	443,509	0.14
Czech Republic - 1,657,896			
(31 December 2023: 482,654)			
1,354,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	1,352,199	0.43
7,440,000	Czech Republic Government Bond 4.500% 11-Nov-2032	305,697	0.10
Denmark - 289,987			
(31 December 2023: -)			
285,000	Jyske Bank A/S FRN (Perpetual) 7.000% 13-Aug-2030	289,987	0.09
Dominican Republic - 206,620			
(31 December 2023: -)			
12,900,000	Dominican Republic International Bond 'REGS' 10.750% 01-Jun-2036	206,620	0.07
France - 17,848,366			
(31 December 2023: 13,346,528)			
600,000	BPCE SA FRN 2.125% 13-Oct-2046	491,250	0.16
400,000	CCF Holding SAS FRN (Perpetual) 9.250% 12-Jun-2029	402,000	0.13
1,500,000	CNP Assurances SACA FRN (Perpetual) 3.240% 21-Sep-2024	1,355,325	0.43
1,600,000	CNP Assurances SACA FRN (Perpetual) 4.875% 07-Oct-2030	1,234,025	0.39
600,000	Credit Agricole SA 'EMTN' FRN (Perpetual) 6.500% 23-Sep-2029	604,500	0.19
600,000	Credit Mutuel Arkea SA 3.375% 11-Mar-2031	563,680	0.18
1,860,000	Electricite de France SA '144A' 5.950% 22-Apr-2034	1,758,104	0.56
445,000	Electricite de France SA '144A' 6.000% 22-Apr-2064	391,356	0.12
1,000,000	Electricite de France SA 'EMTN' 4.750% 17-Jun-2044	1,003,905	0.32

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %	Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.				Bonds cont'd.			
France cont'd.				Ireland cont'd.			
600,000	La Banque Postale SA FRN (Perpetual) 3.000% 20-Nov-2028	462,894	0.15	611,696	Last Mile Logistics Pan Euro Finance DAC FRN 5.216% 17-Aug-2033	600,313	0.19
700,000	Orano SA 'EMTN' 4.000% 12-Mar-2031	694,281	0.22	137,972	Last Mile Securities PE 2021 DAC '2021-1X C' FRN 5.416% 17-Aug-2031	136,083	0.04
2,500,000	Pernod Ricard SA 'EMTN' 3.625% 07-May-2034	2,462,850	0.79	1,507,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 3.000% 19-Aug-2031	1,450,186	0.46
500,000	RTE Reseau de Transport d'Electricite SADIR 'EMTN' 3.750% 30-Apr-2044	486,972	0.16	192,000	Permanent TSB Group Holdings Plc FRN 6.625% 25-Apr-2028	202,742	0.06
1,768,000	Societe Generale SA 'REGS' FRN (Perpetual) 4.750% 26-May-2026	1,480,309	0.47	338,601	Rathlin Residential 2021-1 DAC '2021-1X A' FRN 5.805% 27-Sep-2075	337,641	0.11
2,300,000	Suez SACA 'EMTN' 5.000% 03-Nov-2032	2,442,037	0.78	702,000	Smurfit Kappa Treasury ULC '144A' 5.438% 03-Apr-2034	652,761	0.21
370,000	WEA Finance LLC / Westfield UK & Europe Finance Plc '144A' 4.750% 17-Sep-2044	267,607	0.09	422,753	Taurus 2021-3 DEU DAC '2021-DE3 B' FRN 5.500% 22-Dec-2030	414,088	0.13
2,440,000	WEA Finance LLC '144A' 4.625% 20-Sep-2048	1,747,271	0.56	492,595	Taurus 2021-4 UK DAC '2021-UK4X C' FRN 6.984% 17-Aug-2031	584,001	0.19
Germany - 46,983,284				Italy - 7,849,391			
(31 December 2023: 12,595,542)				(31 December 2023: 3,467,075)			
800,000	Allianz SE FRN (Perpetual) 2.625% 30-Oct-2030	623,880	0.20	850,000	Autostrade per l'Italia SpA 'EMTN' 4.750% 24-Jan-2031	870,302	0.28
1,800,000	Allianz SE 'REGS' FRN (Perpetual) 3.200% 30-Oct-2027	1,375,780	0.44	2,352,000	Autostrade per l'Italia SpA 'EMTN' 5.125% 14-Jun-2033	2,451,243	0.78
1,000,000	BASF SE 'EMTN' 3.750% 29-Jun-2032	1,007,446	0.32	575,000	BPER Banca SPA FRN (Perpetual) 8.375% 16-Jan-2029	596,821	0.19
500,000	Brenntag Finance BV 'EMTN' 3.875% 24-Apr-2032	492,493	0.16	523,000	Enel Finance International NV '144A' 5.125% 26-Jun-2029	481,628	0.16
600,000	Commerzbank AG 'EMTN' FRN (Perpetual) 7.875% 09-Oct-2031	600,309	0.19	1,855,000	Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	1,820,998	0.58
161,000	Deutsche Bahn Finance GMBH 'EMTN' 1.625% 06-Nov-2030	147,639	0.05	462,000	Eni SpA '144A' 5.500% 15-May-2034	430,062	0.14
1,748,000	Deutsche Bahn Finance GMBH 'EMTN' 1.875% 24-May-2030	1,639,961	0.52	1,293,000	Eni SpA '144A' 5.950% 15-May-2054	1,198,337	0.38
870,000	Deutsche Bahn Finance GMBH 'EMTN' 2.750% 19-Mar-2029	861,530	0.27	Malaysia - 212,454			
546,000	Deutsche Bahn Finance GMBH 'EMTN' 3.250% 19-May-2033	550,605	0.18	(31 December 2023: -)			
200,000	Eurogrid GmbH 'EMTN' 0.741% 21-Apr-2033	155,410	0.05	1,076,000	Malaysia Government Bond 3.828% 05-Jul-2034	212,454	0.07
200,000	Eurogrid GmbH 'EMTN' 1.113% 15-May-2032	164,810	0.05	Mexico - 4,062,950			
1,100,000	Eurogrid GmbH 'EMTN' 3.915% 01-Feb-2034	1,097,459	0.35	(31 December 2023: 5,004,432)			
8,000,000	German Treasury Bill (Zero Coupon) 0.000% 17-Jul-2024	7,988,320	2.55	35,000,000	Mexican Bonos 5.000% 06-Mar-2025	1,724,356	0.55
26,950,000	German Treasury Bill (Zero Coupon) 0.000% 18-Sep-2024	26,756,364	8.54	32,771,500	Mexican Bonos 5.750% 05-Mar-2026	1,547,648	0.49
2,000,000	IKB Deutsche Industriebank AG FRN 6.530% 31-Jan-2028	1,886,400	0.60	8,800,000	Mexican Bonos 8.000% 31-Jul-2053	361,413	0.12
100,000	LANXESS AG 'EMTN' 0.625% 01-Dec-2029	83,147	0.03	4,012,900	Mexican Bonos 8.500% 18-Nov-2038	180,999	0.06
900,000	Sartorius Finance BV 4.500% 14-Sep-2032	925,970	0.30	4,900,000	Mexican Bonos 10.000% 05-Dec-2024	248,534	0.08
600,000	Sartorius Finance BV 4.875% 14-Sep-2035	625,761	0.20	Netherlands - 3,340,366			
Greece - 5,334,770				(31 December 2023: 10,835,705)			
(31 December 2023: 1,842,314)				495,000	ING Groep NV FRN (Perpetual) 3.875% 16-May-2027	392,377	0.13
2,055,000	Eurobank SA 'EMTN' FRN 4.875% 30-Apr-2031	2,063,282	0.66	880,000	ING Groep NV FRN (Perpetual) 4.250% 16-May-2031	641,824	0.21
773,000	Piraeus Bank SA 'EMTN' FRN 5.000% 16-Apr-2030	772,517	0.25	2,000,000	JDE Peet's NV 'EMTN' 4.500% 23-Jan-2034	2,040,890	0.65
1,332,000	Piraeus Bank SA 'EMTN' FRN 6.750% 05-Dec-2029	1,426,638	0.45	266,000	Koninklijke Ahold Delhaize NV 3.875% 11-Mar-2036	265,275	0.08
1,031,000	Piraeus Financial Holdings SA 'EMTN' FRN 7.250% 17-Apr-2034	1,072,333	0.34	New Zealand - 11,136,638			
Hungary - 668,537				(31 December 2023: 14,433,881)			
(31 December 2023: 943,260)				8,905,000	New Zealand Government Bond 2.750% 15-May-2051	3,404,810	1.09
139,800,000	Hungary Government Bond 3.000% 21-Aug-2030	289,846	0.09	14,810,000	New Zealand Government Bond 3.500% 14-Apr-2033	7,731,828	2.47
110,500,000	Hungary Government Bond 3.000% 27-Oct-2038	184,848	0.06	Peru - 581,757			
82,220,000	Hungary Government Bond 4.500% 23-Mar-2028	193,843	0.06	(31 December 2023: 256,479)			
India - 31,496				428,000	Peru Government Bond 6.900% 12-Aug-2037	100,105	0.03
(31 December 2023: -)				824,000	Peruvian Government International Bond 'REGS' 7.600% 12-Aug-2039	201,874	0.07
2,770,000	India Government Bond 7.260% 06-Feb-2033	31,496	0.01	400,000	Petroleos del Peru SA 'REGS' 4.750% 19-Jun-2032	279,778	0.09
Indonesia - 666,711				Poland - 923,933			
(31 December 2023: 704,164)				(31 December 2023: 2,618,181)			
10,700,000,000	Indonesia Treasury Bond 8.750% 15-May-2031	666,711	0.21	400,000	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	424,800	0.13
Ireland - 6,553,822				(31 December 2023: 8,325,642)			
390,994	Atom Mortgage Securities DAC FRN 6.583% 22-Jul-2031	409,469	0.13	179,212	Berg Finance 2021 DAC '2021-1 B' FRN 5.347% 22-Apr-2033	159,161	0.05
179,212	Berg Finance 2021 DAC '2021-1 B' FRN 5.347% 22-Apr-2033	159,161	0.05	16,746	European Residential Loan Securitisation 2019-NPL2 DAC '2019-NPL2 A' FRN 6.598% 24-Feb-2058	16,562	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Poland cont'd.			
2,000,000	Republic of Poland Government Bond 7.500% 25-Jul-2028	499,133	0.16
Portugal - 3,756,541			
(31 December 2023: 2,664,984)		3,756,541	1.20
1,700,000	Caixa Economica Montepio Geral Caixa Economica Bancaria SA 'EMTN' FRN 8.500% 12-Jun-2034	1,784,966	0.57
1,700,000	Novo Banco SA FRN 9.875% 01-Dec-2033	1,971,575	0.63
Republic of Korea - 6,272,635			
(31 December 2023: 7,729,501)		6,272,635	2.00
9,170,000,000	Korea Treasury Bond 3.250% 10-Mar-2053	6,272,635	2.00
Romania - 557,076			
(31 December 2023: 497,130)		557,076	0.18
355,000	Romania Government Bond 4.750% 11-Oct-2034	60,221	0.02
2,500,000	Romania Government Bond 5.800% 26-Jul-2027	496,855	0.16
South Africa - 2,097,162			
(31 December 2023: 1,420,363)		2,097,162	0.67
887,000	Anglo American Capital Plc '144A' 5.750% 05-Apr-2034	829,643	0.27
14,803,896	Republic of South Africa Government Bond 8.000% 31-Jan-2030	699,231	0.22
5,100,000	Republic of South Africa Government Bond 8.250% 31-Mar-2032	229,403	0.07
7,767,575	Republic of South Africa Government Bond 8.875% 28-Feb-2035	338,885	0.11
Spain - 4,189,510			
(31 December 2023: 10,118,954)		4,189,510	1.34
1,700,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 5.250% 27-Nov-2031	1,676,795	0.54
600,000	CaixaBank SA FRN (Perpetual) 3.625% 14-Sep-2028	502,656	0.16
600,000	Cellnex Finance Co SA 'EMTN' 2.000% 15-Sep-2032	514,263	0.16
1,700,000	Cellnex Telecom SA 'EMTN' 1.750% 23-Oct-2030	1,495,796	0.48
Switzerland - 775,519			
(31 December 2023: 5,398,111)		775,519	0.25
827,000	UBS Group AG FRN 2.875% 02-Apr-2032	775,519	0.25
Thailand - 356,437			
(31 December 2023: 368,237)		356,437	0.11
15,111,000	Thailand Government Bond 2.875% 17-Jun-2046	356,437	0.11
Turkey - 613,150			
(31 December 2023: 544,075)		613,150	0.20
10,675,000	Turkiye Government Bond 12.600% 01-Oct-2025	228,341	0.07
6,396,846	Turkiye Government Bond 26.200% 05-Oct-2033	1,777,89	0.06
7,094,000	Turkiye Government Bond 31.080% 08-Nov-2028	207,020	0.07
United Kingdom - 30,459,179			
(31 December 2023: 32,298,676)		30,459,179	9.73
260,000	AA Bond Co Ltd 'EMTN' 6.850% 31-Jul-2031	309,170	0.10
1,482,000	AA Bond Co Ltd 'EMTN' 8.450% 31-Jan-2028	1,849,422	0.59
417,450	Alba 2007-1 Plc '2007-1 B' FRN 5.593% 17-Mar-2039	470,726	0.15
1,625,000	BAT International Finance Plc 'EMTN' 4.125% 12-Apr-2032	1,596,042	0.51
700,000	Chesnara Plc 4.750% 04-Aug-2032	672,860	0.21
341,000	Coventry Building Society FRN (Perpetual) 8.750% 11-Jun-2029	406,036	0.13
1,729,000	DCC Group Finance Ireland DAC 'EMTN' 4.375% 27-Jun-2031	1,723,182	0.55
93,654	Euroisail 2006-1 Plc '2006-1XB1A' FRN 4.005% 10-Jun-2044	93,505	0.03
2,079,000	Greene King Finance Plc FRN 7.407% 15-Mar-2036	1,992,104	0.64
1,730,000	International Distribution Services Plc 7.375% 14-Sep-2030	2,108,138	0.67
931,865	Landmark Mortgage Securities No 1 Plc FRN 4.528% 17-Jun-2038	919,602	0.29

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
United Kingdom cont'd.			
1,414,000	Motability Operations Group Plc 'EMTN' 3.875% 24-Jan-2034	1,400,588	0.45
808,000	Motability Operations Group Plc 'EMTN' 4.000% 17-Jan-2030	818,451	0.26
3,875,000	National Grid Plc 'EMTN' 0.750% 01-Sep-2033	2,924,230	0.93
523,000	Newday Funding Master Issuer PLC - Series 2021-2 7.860% 15-Jul-2029	618,742	0.20
500,000	Newday Funding Master Issuer Plc - Series 2021-3 '2021-3X C' FRN 6.960% 15-Nov-2029	591,678	0.19
159,000	Northumbrian Water Finance Plc 'EMTN' 4.500% 14-Feb-2031	175,585	0.06
972,000	Northumbrian Water Finance Plc 'EMTN' 5.500% 02-Oct-2037	1,101,677	0.35
358,000	Northumbrian Water Finance Plc 'EMTN' 6.375% 28-Oct-2034	437,061	0.14
495,000	OSB Group Plc 'EMTN' FRN 8.875% 16-Jan-2030	622,279	0.20
774,000	Reckitt Benckiser Treasury Services Plc 'EMTN' 3.625% 20-Jun-2029	775,997	0.25
362,355	RMAC Securities No 1 Plc '2006-NS2X B1C' FRN 4.573% 12-Jun-2044	341,874	0.11
379,916	RMAC Securities No 1 Plc '2006-NS3X M1C' FRN 3.983% 12-Jun-2044	364,042	0.12
159,000	Salus European Loan Conduit NO 33 DAC FRN 7.950% 23-Jan-2029	169,929	0.05
717,000	Severn Trent Utilities Finance Plc 'EMTN' 4.000% 05-Mar-2034	704,241	0.23
525,000	Standard Chartered Plc 'REGS' FRN (Perpetual) 4.300% 19-Aug-2028	411,490	0.13
570,000	Stratton Mortgage Funding 2024-3 Plc '2024-3 B' FRN 0.000% 25-Jun-2049	673,535	0.22
1,556,000	SW Finance I Plc 7.375% 12-Dec-2041	1,795,928	0.57
131,038	Taurus 2021-1 UK DAC '2021-UK1X C' FRN 6.884% 17-May-2031	153,415	0.05
357,000	Thames Water Utilities Finance Plc 8.250% 25-Apr-2040	404,884	0.13
568,000	Thames Water Utilities Finance Plc 'EMTN' 1.250% 31-Jan-2032	409,670	0.13
832,000	Thames Water Utilities Finance Plc 'EMTN' 4.375% 18-Jan-2031	718,640	0.23
724,157	Together Asset Backed Securitisation 2021-CRE1 Plc '2021-CRE1 A' FRN 6.611% 20-Jan-2055	857,019	0.27
1,900,000	United Utilities Water Finance Plc 'EMTN' 3.750% 23-May-2034	1,847,437	0.59
United States of America - 45,554,889			
(31 December 2023: 39,601,940)		45,554,889	14.55
3,190,000	Alexandria Real Estate Equities Inc 5.250% 15-May-2036	2,885,623	0.92
1,060,000	Arrow Electronics Inc 5.875% 10-Apr-2034	985,514	0.31
1,543,000	Becton Dickinson & Co 3.828% 07-Jun-2032	1,552,057	0.50
700,000	Boeing Co/The 5.705% 01-May-2040	611,076	0.19
598,000	Boeing Co/The '144A' 6.528% 01-May-2034	575,633	0.18
339,000	Boeing Co/The '144A' 6.858% 01-May-2054	330,166	0.11
383,000	Bristol-Myers Squibb Co 5.550% 22-Feb-2054	357,921	0.11
552,000	Bristol-Myers Squibb Co 6.250% 15-Nov-2053	562,480	0.18
580,000	Bristol-Myers Squibb Co 6.400% 15-Nov-2063	596,601	0.19
1,480,000	Charter Communications Operating LLC / Charter Communications Operating Capital 6.384% 23-Oct-2035	1,355,421	0.43
1,635,000	Cheniere Energy Partners LP '144A' 5.750% 15-Aug-2034	1,535,847	0.49
1,137,000	CVS Health Corp 5.700% 01-Jun-2034	1,066,352	0.34
1,024,000	CVS Health Corp 5.875% 01-Jun-2053	931,459	0.30
327,000	Diamondback Energy Inc 5.750% 18-Apr-2054	299,903	0.10
3,336,000	Duke Energy Carolinas LLC 4.850% 15-Jan-2034	3,028,100	0.97
635,000	Energy Transfer LP 6.550% 01-Dec-2033	630,625	0.20
3,861,000	Enterprise Products Operating LLC 4.850% 31-Jan-2034	3,520,212	1.12
1,079,000	Eversource Energy 5.500% 01-Jan-2034	994,571	0.32
656,000	JPMorgan Chase & Co FRN 5.350% 01-Jun-2034	612,348	0.20
3,500,000	Linde Plc 3.625% 12-Jun-2034	3,518,725	1.12
3,771,000	Pfizer Investment Enterprises Pte Ltd 5.300% 19-May-2053	3,452,359	1.10
277,000	Phillips Edison Grocery Center Operating Partnership I LP 5.750% 15-Jul-2034	257,432	0.08

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
1,200,000	PNC Financial Services Group Inc/The FRN 5.939% 18-Aug-2034	1,155,744	0.37
904,000	PNC Financial Services Group Inc/The FRN 6.037% 28-Oct-2033	874,199	0.28
440,000	Public Service Enterprise Group Inc 5.450% 01-Apr-2034	409,337	0.13
206,000	Stellantis NV 'EMTN' 3.500% 19-Sep-2030	202,308	0.06
334,000	Stellantis NV 'EMTN' 4.250% 16-Jun-2031	340,530	0.11
430,000	Take-Two Interactive Software Inc 5.600% 12-Jun-2034	403,668	0.13
587,000	Trane Technologies Financing Ltd 5.100% 13-Jun-2034	549,747	0.18
771,000	Truist Financial Corp 'MTN' FRN 5.122% 26-Jan-2034	692,877	0.22
1,157,000	Truist Financial Corp 'MTN' FRN 5.867% 08-Jun-2034	1,092,122	0.35
182,000	Truist Financial Corp 'MTN' FRN 6.123% 28-Oct-2033	174,672	0.06
1,100,000	United States Treasury Bill (Zero Coupon) 0.000% 11-Jul-2024	1,025,229	0.33
500,000	United States Treasury Bill (Zero Coupon) 0.000% 18-Jul-2024	465,542	0.15
1,150,000	United States Treasury Bill (Zero Coupon) 0.000% 20-Aug-2024	1,065,578	0.34
1,225,000	United States Treasury Bill (Zero Coupon) 0.000% 29-Nov-2024	1,118,855	0.36
1,200,000	United States Treasury Bill (Zero Coupon) 0.000% 26-Dec-2024	1,091,763	0.35
91,300	United States Treasury Note/Bond 3.375% 15-May-2033	79,496	0.02
300,000	United States Treasury Note/Bond 4.000% 15-Feb-2034	273,726	0.09
1,477,000	US Bancorp FRN 5.836% 12-Jun-2034	1,407,062	0.45
3,252,000	Ventas Realty LP 5.625% 01-Jul-2034	3,028,413	0.97
472,000	Whirlpool Corp 5.750% 01-Mar-2034	443,596	0.14
Total investments in bonds		242,306,972	77.38
Leveraged loans			
France - 2,648,650			
(31 December 2023: 1,687,505)		2,648,650	0.85
700,000	Emeria S.A.S. FRN Term Loan 8.936% 27-Mar-2028	655,375	0.21
1,000,000	Odyssee Investment BidCo Circet Europe Term Loan 7.152% 09-Jul-2028	990,255	0.32
1,000,000	Parts Europe S A Eur Term Loan 7.647% 22-Jan-2031	1,003,020	0.32
Germany - 1,803,323			
(31 December 2023: -)		1,803,323	0.58
1,000,000	Techem Verwaltungsgesellschaft Term Loan 7.426% 15-Jul-2029	1,001,195	0.32
800,000	Tk Elevator Midco GmbH B Class Eur Tk Term Loan 7.926% 11-Apr-2030	802,128	0.26
Luxembourg - 1,004,065			
(31 December 2023: 1,004,380)		1,004,065	0.32
1,000,000	Albion Financing 3 S.a.r.l. (Albion Financing LLC) 2023-B Incremental Euro Term Loan 9.147% 16-Aug-2026	1,004,065	0.32
Netherlands - 2,705,628			
(31 December 2023: 3,691,116)		2,705,628	0.86
700,000	Kouti B.V. Term Loan 7.794% 31-Aug-2028	701,883	0.22
1,000,000	Pegasus Bidco Bv Term Loan 7.578% 12-Jul-2029	1,003,865	0.32
1,000,000	UPC Broadband Holding B.V. Term Loan 6.599% 31-Jan-2029	999,880	0.32
Sweden - 764,366			
(31 December 2023: 1,000,965)		764,366	0.24
761,711	Verisure Holding AB Term Loan 7.391% 14-May-2030	764,366	0.24

Holdings	Description	Fair value EUR	Total net assets %
Leveraged loans cont'd.			
United Kingdom - 6,556,647			
(31 December 2023: 6,523,088)		6,556,647	2.09
1,000,000	CD&R Firefly Bidco Ltd Term Loan 11.055% 21-Jun-2028	1,184,564	0.38
1,000,000	Eagle Bidco Limited Term Loan 9.983% 31-Jan-2029	1,180,935	0.37
1,000,000	IVC Acquisition Ltd Term Loan 11.227% 17-Nov-2028	1,182,797	0.38
1,146,800	Platform Bidco Ltd Term Loan 7.858% 29-Sep-2028	1,120,928	0.36
607,189	TC Funding I Limited Term Loan 8.950% 21-Jan-2026	696,454	0.22
1,000,000	Zephyr Bidco Limited Term Loan 10.700% 31-Jul-2028	1,190,969	0.38
United States of America - 1,205,250			
(31 December 2023: 3,334,651)		1,205,250	0.39
1,200,000	Windsor Holdings III LLC Term Loan 7.606% 01-Aug-2030	1,205,250	0.39
Total investments in leveraged loans		16,687,929	5.33
Total return swaps			
Europe - 44,352 (31 December 2023: 492,970)		44,352	0.01
16,450,000	iBoxx EUR Liquid High Yield Index 20-Sep-2024	44,192	0.01
8,550,000	iBoxx Euro Corporates Overall Total Return Index 20-Sep-2024	160	0.00
Total total return swaps		44,352	0.01
Credit default swaps - 1,547,489			
(31 December 2023: 1,367,500)			
(1,840,000)	CDS Cellnex Telecom S.A. 5.000% 20-Dec-2028	301,607	0.10
1,220,000	CDS Intesa SanPaolo SpA 1.000% 20-Dec-2028	25,365	0.01
390,000	CDS Intesa SanPaolo SpA 1.000% 20-Dec-2028	8,109	0.00
450,000	CDS Mediobanca Banca di Credito Finanziario SpA 1.000% 20-Dec-2028	8,961	0.00
1,390,000	CDS Mediobanca Banca di Credito Finanziario SpA 1.000% 20-Dec-2028	27,679	0.01
470,000	CDS Unicredit SpA 1.000% 20-Dec-2028	9,765	0.00
1,460,000	CDS Unicredit SpA 1.000% 20-Dec-2028	30,335	0.01
(2,670,000)	CDS Verizon Communications Inc 1.000% 20-Dec-2028	41,746	0.01
(1,630,000)	CDS Virgin Media Finance Plc 5.000% 20-Dec-2028	77,301	0.03
(1,550,000)	CDS Ziggo Bond Company B.V. 5.000% 20-Dec-2028	87,739	0.03
(1,400,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	26,981	0.01
(2,560,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	151,673	0.05
(1,210,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	23,319	0.01
(22,900,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	388,024	0.12
(20,000,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	338,885	0.11
Total credit default swaps		1,547,489	0.50
Currency options - 18,778			
(31 December 2023: 18,023)			
600,000	Euro/Japanese yen Call 08-Jul-2024 171.000	5,479	0.00
662,000	Swiss franc/Japanese yen Call 08-Jul-2024 179.000	2,500	0.00
1,654,000	US dollar/Japanese yen Call 01-Jul-2024 159.500	10,799	0.01
Total currency options		18,778	0.01
Interest rate swaps - 2,381,076			
(31 December 2023: 5,402,639)			
8,770,000,000	IRS Pay 0.310% Receive 1 Year JPY TONA-OIS-Compounded 04-Apr-2026	71,173	0.02
3,550,000,000	IRS Pay 0.530% Receive 1 Year JPY TONA-OIS-Compounded 04-Apr-2029	124,459	0.04
11,800,000	IRS Pay 104.301231 Receive 1T USD Index 01-Jul-2052	435,225	0.14
9,435,000	IRS Pay 108.532381 Receive 1T USD Index 25-May-2053	58,958	0.02

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Interest rate swaps cont'd.			
47,000,000	IRS Pay 2.600% Receive 1 Year GBP SONIA-Compounded 15-Feb-2074	106,770	0.03
5,290,000	IRS Receive 122.389003 Pay 1T EUR Index 01-Jun-2053	371,347	0.12
5,100,000	IRS Receive 122.389003 Pay 1T EUR Index 03-May-2052	67,565	0.02
5,440,000	IRS Receive 127.645149 Pay 1T EUR Index 25-May-2053	526,570	0.17
18,780,000	IRS Receive 1T GBP Index Pay 43.87885 05-Apr-2034	127,800	0.04
16,160,000	IRS Receive 4.676% Pay 1 Year USD SOFR-Compounded 06-Jun-2026	16,743	0.01
115,870,000	IRS Receive 4.822% Pay 1 Year USD SOFR-Compounded 16-Apr-2026	261,415	0.08
17,560,000	IRS Receive 43.948234 Pay 1T GBP Index 16-May-2034	175,290	0.06
2,890,000	IRS Receive 44.504394 Pay 1T GBP Index 15-Jun-2034	37,761	0.01
Total interest rate swaps		2,381,076	0.76

Holdings	Description	Fair value EUR	Total net assets %
Swaptions - 126,479 (31 December 2023: -)			
29,550,000	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.550	126,479	0.04
Total swaptions		126,479	0.04

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - 1,613,898 (31 December 2023: 3,012,146)				
(113)	Euro-OAT Short Futures Contracts Exp Sep-2024	(13,889,960)	90,503	0.03
39	Euro-Schatz Long Futures Contracts Exp Sep-2024	4,122,690	20,004	0.01
(38)	Japanese 10 Year Bond Short Futures Contracts Exp Sep-2024	(31,587,165)	124,717	0.04
394	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	40,562,589	435,996	0.14
147	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	15,650,656	168,321	0.06
4	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	425,868	6,246	0.00
12	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	1,195,489	8,913	0.00
579	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	57,682,350	383,131	0.12
138	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	15,375,027	376,067	0.12
Total open futures contracts			1,613,898	0.52

Unrealised gain on forward foreign currency contracts - 1,918,927 (see below) (31 December 2023: 4,942,977)

Total financial assets at fair value through profit or loss **286,734,781** **91.58**

Holdings	Description	Fair value EUR	Total net assets %
Total return swaps			
Europe - (17,907) (31 December 2023: (936,718))			
13,600,000	iBoxx Euro Corporates Overall Total Return Index 20-Sep-2024	(17,907)	(0.01)
United States of America - (207,655) (31 December 2023: (2,272,106))			
88,650,000	iBoxx USD Liquid Investment Grade Index 20-Sep-2024	(207,655)	(0.07)
Total total return swaps		(225,562)	(0.08)

Holdings	Description	Fair value EUR	Total net assets %
Credit default swaps - (3,100,279) (31 December 2023: -)			
3,400,000	CDS Barrick Gold Corporation 1.000% 20-Dec-2028	(73,201)	(0.02)
3,460,000	CDS British American Tobacco plc 1.000% 20-Dec-2028	(50,057)	(0.02)
(830,000)	CDS Electrolux AB 1.000% 20-Jun-2029	(17,541)	(0.00)
2,350,000	CDS Goldman Sachs Group Inc 1.000% 20-Jun-2029	(37,693)	(0.01)
1,700,000	CDS Imperial Brands Plc 1.000% 20-Dec-2028	(22,968)	(0.01)
(2,590,000)	CDS Ladbrokes Coral Group Limited 1.000% 20-Dec-2028	(51,693)	(0.02)
1,500,000	CDS Transdigm Inc 5.000% 20-Dec-2028	(222,998)	(0.07)
600,000	CDS United Airlines Holdings Inc 5.000% 20-Dec-2028	(34,529)	(0.01)
1,840,000	CDS United States Steel Corporation 5.000% 20-Dec-2028	(250,036)	(0.08)
3,670,000	CDS Yum! Brands Inc 1.000% 20-Dec-2028	(35,859)	(0.01)
67,065,000	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	(1,292,501)	(0.41)
3,045,000	iTraxx Europe Crossover Index Series 41 Version 1 5.000% 20-Jun-2029	(217,763)	(0.07)
1,360,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(23,044)	(0.01)
59,945,000	iTraxx Europe Senior Financials Index Series 41 Version 1 1.000% 20-Jun-2029	(708,033)	(0.23)
(4,300,000)	iTraxx Europe Sub Financials Index Series 41 Version 1 1.000% 20-Jun-2029	(62,363)	(0.02)
Total credit default swaps		(3,100,279)	(0.99)

Holdings	Description	Fair value EUR	Total net assets %
Interest rate swaps - (128,017) (31 December 2023: -)			
900,000,000	IRS Pay 0.684% Receive 1 Year JPY TONA-OIS-Compounded 06-Jun-2029	(3,292)	(0.00)
1,930,000	IRS Pay 108.383863 Receive 1T USD Index 15-Jun-2054	(11,637)	(0.00)
270,050,000	IRS Pay 2.605% Receive 3 Month SEK STIBOR-Side 19-Jun-2029	(3,166)	(0.00)
24,020,000	IRS Receive 2.820% Pay 6 Month EURIBOR-Reuters 19-Jun-2029	(64,984)	(0.02)
34,670,000	IRS Receive 3.200% Pay 1 Year GBP SONIA-Compounded 15-Feb-2064	(44,938)	(0.01)
Total interest rate swaps		(128,017)	(0.03)

Holdings	Description	Fair value EUR	Total net assets %
Swaptions - (430,444) (31 December 2023: -)			
(17,150,000)	iTraxx Europe Index Series 40 Put 21-Aug-2024 3.00	(724)	(0.00)
(31,700,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575	(26,595)	(0.01)
(30,950,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575	(25,965)	(0.01)
(59,100,000)	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.625	(112,071)	(0.04)
(31,700,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575	(134,131)	(0.04)
(30,950,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575	(130,958)	(0.04)
Total swaptions		(430,444)	(0.14)

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (1,210,998) (31 December 2023: (6,392,397))				
(544)	Canadian 10 Year Treasury Bond Short Futures Contracts Exp Sep-2024	(44,671,688)	(362,679)	(0.12)
338	Euro-Bobl Long Futures Contracts Exp Sep-2024	39,377,000	(131,342)	(0.04)
(26)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(3,029,000)	(22,364)	(0.01)
132	Euro-BTP Long Futures Contracts Exp Sep-2024	15,205,080	(166,064)	(0.05)
5	Euro-Bund Long Futures Contracts Exp Sep-2024	659,050	(165)	(0.00)
(8)	Euro-Bund Short Futures Contracts Exp Sep-2024	(1,054,480)	(5,413)	(0.00)

Schedule of investments - as at 30 June 2024

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts cont'd.				
(96)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(12,570,240)	(265,369)	(0.09)
66	Euro-Schatz Long Futures Contracts Exp Sep-2024	6,976,860	(803)	(0.00)
(3)	U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(308,852)	(3,466)	(0.00)
(12)	U.S. 2 Year Treasury Note Short Futures Contracts Exp Sep-2024	(2,288,640)	(6,586)	(0.00)
(2)	U.S. 2 Year Treasury Note Short Futures Contracts Exp Sep-2024	(381,440)	(1,098)	(0.00)
(84)	U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(9,961,709)	(199,371)	(0.06)
(1)	UK Long Gilt Short Futures Contracts Exp Sep-2024	(115,574)	(221)	(0.00)
(58)	UK Long Gilt Short Futures Contracts Exp Sep-2024	(6,703,280)	(46,057)	(0.02)
Total open futures contracts			(1,210,998)	(0.39)
Unrealised loss on forward foreign currency contracts - (2,436,184) (see below) (31 December 2023: (6,580,113))			(2,436,184)	(0.78)
Total financial liabilities at fair value through profit or loss			(7,531,484)	(2.41)
Net current assets			33,931,363	10.83
Total net assets			313,134,660	100.00

^ Investment in other Fund of the Company.
 The counterparty for currency options is Goldman Sachs.
 The counterparty for futures contracts is Citigroup Global Markets Limited.
 The counterparty for interest rate swaps is Goldman Sachs.
 The counterparties for credit default swaps are BNP Paribas, Goldman Sachs, Merrill Lynch International and Morgan Stanley.
 The counterparties for total return swaps are Goldman Sachs and J.P. Morgan Securities Plc.
 The counterparties for swaptions are Citigroup Global Markets Limited and Goldman Sachs.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	80.35
Transferable securities and money market instruments other than those admitted to official stock exchange listing or traded on a regulated market	5.11
Financial derivative instruments dealt in on a regulated market	0.49
OTC financial derivative instruments	1.85
Other current assets	12.20
Total assets	100.00

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Absolute Return Bond Fund							
US dollar	Brazilian real	2,689,689	13,876,000	2-Jul-24	Morgan Stanley	157,194	
US dollar	Brazilian real	22,732	120,000	2-Jul-24	HSBC Bank plc	866	
Euro	US dollar	3,195,718	3,419,000	9-Jul-24	Morgan Stanley	4,167	
Euro	US dollar	512,289	548,000	9-Jul-24	HSBC Bank plc	745	
Euro	US dollar	15,847,024	16,936,000	9-Jul-24	UBS AG	37,692	
US dollar	Euro	753,000	701,760	9-Jul-24	Barclays Bank PLC	1,146	
US dollar	Euro	1,985,000	1,825,443	9-Jul-24	UBS AG	27,504	
US dollar	Euro	157,000	144,421	9-Jul-24	UBS AG	2,135	
US dollar	Euro	1,180,000	1,082,815	9-Jul-24	Barclays Bank PLC	18,686	
US dollar	Euro	163,000	141,957	9-Jul-24	UBS AG	865	
Australian dollar	US dollar	371,000	246,668	10-Jul-24	Citigroup Global Markets Limited	444	
Australian dollar	US dollar	404,000	268,964	10-Jul-24	Citigroup Global Markets Limited	151	
Canadian dollar	US dollar	507,000	370,099	10-Jul-24	Barclays Bank PLC	318	
Canadian dollar	US dollar	748,000	544,249	10-Jul-24	Morgan Stanley	2,126	
Euro	US dollar	447,000	478,275	10-Jul-24	Citigroup Global Markets Limited	564	
Euro	US dollar	468,000	500,464	10-Jul-24	Barclays Bank PLC	852	
Norwegian krone	US dollar	11,835,000	1,107,060	10-Jul-24	Barclays Bank PLC	5,114	
Norwegian krone	US dollar	3,103,000	289,917	10-Jul-24	Goldman Sachs International	1,660	
Norwegian krone	US dollar	2,874,000	269,494	10-Jul-24	Goldman Sachs International	629	
Norwegian krone	US dollar	2,875,000	269,837	10-Jul-24	Goldman Sachs International	397	
Norwegian krone	US dollar	1,470,000	137,971	10-Jul-24	Goldman Sachs International	201	
Norwegian krone	US dollar	51,270,511	4,809,468	10-Jul-24	HSBC Bank plc	9,495	
Norwegian krone	US dollar	1,480,000	138,903	10-Jul-24	Goldman Sachs International	208	
South African rand	US dollar	6,669,000	365,354	10-Jul-24	HSBC Bank plc	1,098	
Sterling	Mexican peso	177,611	3,960,000	10-Jul-24	BNP Paribas	8,268	
Sterling	Mexican peso	177,297	3,952,000	10-Jul-24	BNP Paribas	8,254	
Swedish krona	US dollar	31,224,433	2,924,137	10-Jul-24	Barclays Bank PLC	17,143	
Swiss franc	Euro	2,115,000	2,159,083	10-Jul-24	HSBC Bank plc	39,467	
Swiss franc	Swedish krona	316,232	3,726,000	10-Jul-24	Goldman Sachs International	971	
Swiss franc	Swedish krona	316,839	3,689,000	10-Jul-24	Goldman Sachs	4,857	
Swiss franc	US dollar	1,439,000	1,581,595	10-Jul-24	HSBC Bank plc	19,538	
Swiss franc	US dollar	414,000	454,768	10-Jul-24	Barclays Bank PLC	5,861	
Swiss franc	US dollar	644,000	710,807	10-Jul-24	Morgan Stanley	5,952	
US dollar	Australian dollar	361,605	541,000	10-Jul-24	Barclays Bank PLC	1,135	
US dollar	Canadian dollar	311,795	426,000	10-Jul-24	Citigroup Global Markets Limited	502	
US dollar	Canadian dollar	571,210	778,000	10-Jul-24	Barclays Bank PLC	2,580	
US dollar	Canadian dollar	340,731	465,000	10-Jul-24	Goldman Sachs	914	
US dollar	Canadian dollar	6,827,274	9,308,000	10-Jul-24	HSBC Bank plc	24,629	
US dollar	Canadian dollar	442,252	604,000	10-Jul-24	RBC Europe Limited	877	
US dollar	Canadian dollar	370,751	507,000	10-Jul-24	Goldman Sachs	291	
US dollar	Euro	707,938	656,900	10-Jul-24	Barclays Bank PLC	3,910	
US dollar	Euro	197,579	183,819	10-Jul-24	Barclays Bank PLC	607	
US dollar	Euro	825,008	760,000	10-Jul-24	BNP Paribas	10,087	
US dollar	Euro	175,417	162,900	10-Jul-24	Barclays Bank PLC	840	
US dollar	Euro	757,380	703,000	10-Jul-24	Citigroup Global Markets Limited	3,961	
US dollar	Euro	8,070,672	7,408,000	10-Jul-24	BNP Paribas	125,403	
US dollar	Euro	768,255	705,000	10-Jul-24	RBC Capital Markets	12,112	
US dollar	Euro	283,613	263,743	10-Jul-24	Barclays Bank PLC	990	
US dollar	Euro	395,868	367,638	10-Jul-24	HSBC Bank plc	1,877	
US dollar	Euro	644,431	601,000	10-Jul-24	HSBC Bank plc	530	
US dollar	Euro	1,905,730	1,750,000	10-Jul-24	BNP Paribas	28,864	
US dollar	Japanese yen	3,398,543	530,120,000	10-Jul-24	Goldman Sachs	85,069	
US dollar	Japanese yen	297,387	46,525,000	10-Jul-24	HSBC Bank plc	6,644	
US dollar	Japanese yen	263,224	42,012,000	10-Jul-24	Morgan Stanley	1,038	
US dollar	Japanese yen	259,168	40,564,000	10-Jul-24	Citigroup Global Markets Limited	5,685	
US dollar	Korean won	5,976,171	8,121,855,000	10-Jul-24	Barclays Bank PLC	69,321	
US dollar	New Zealand dollar	298,601	484,000	10-Jul-24	Goldman Sachs	3,837	
US dollar	New Zealand dollar	543,983	890,000	10-Jul-24	Barclays Bank PLC	2,298	
US dollar	New Zealand dollar	263,692	430,000	10-Jul-24	BNP Paribas	1,921	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Absolute Return Bond Fund cont'd.						
US dollar	New Zealand dollar	41,484	67,085	10-Jul-24	Citigroup Global Markets Limited	622
US dollar	New Zealand dollar	2,961,122	4,858,273	10-Jul-24	Goldman Sachs International	4,765
US dollar	New Zealand dollar	832,126	1,345,000	10-Jul-24	HSBC Bank plc	12,844
US dollar	New Zealand dollar	395,721	641,000	10-Jul-24	Morgan Stanley	5,325
US dollar	New Zealand dollar	380,580	614,915	10-Jul-24	HSBC Bank plc	6,006
US dollar	Norwegian krone	68,334	722,286	10-Jul-24	Citigroup Global Markets Limited	407
US dollar	Norwegian krone	672,356	7,144,000	10-Jul-24	Goldman Sachs	737
US dollar	Norwegian krone	319,396	3,344,000	10-Jul-24	Barclays Bank PLC	4,710
US dollar	Norwegian krone	1,562,340	16,358,000	10-Jul-24	Barclays Bank PLC	22,982
US dollar	Norwegian krone	746,373	7,883,923	10-Jul-24	BNP Paribas	4,902
US dollar	Norwegian krone	246,974	2,608,000	10-Jul-24	Citigroup Global Markets Limited	1,691
US dollar	Norwegian krone	86,888	919,791	10-Jul-24	Citigroup Global Markets Limited	396
US dollar	South African rand	369,534	6,669,000	10-Jul-24	Barclays Bank PLC	2,804
US dollar	Sterling	264,811	209,000	10-Jul-24	Morgan Stanley	259
US dollar	Sterling	246,140	194,000	10-Jul-24	BNP Paribas	552
US dollar	Sterling	21,224,847	16,693,117	10-Jul-24	Goldman Sachs International	89,775
US dollar	Sterling	320,233	251,000	10-Jul-24	Citigroup Global Markets Limited	2,370
US dollar	Swedish krona	284,773	2,951,000	10-Jul-24	Goldman Sachs International	6,234
US dollar	Swedish krona	284,558	2,950,000	10-Jul-24	Citigroup Global Markets Limited	6,122
US dollar	Swedish krona	1,964,151	20,808,000	10-Jul-24	HSBC Bank plc	3,046
US dollar	Swedish krona	243,078	2,558,000	10-Jul-24	Goldman Sachs International	1,885
US dollar	Swedish krona	1,417,916	14,904,000	10-Jul-24	HSBC Bank plc	12,513
US dollar	Swedish krona	1,301,854	13,491,000	10-Jul-24	Barclays Bank PLC	28,470
US dollar	Swedish krona	416,897	4,342,000	10-Jul-24	Citigroup Global Markets Limited	7,205
US dollar	Swedish krona	1,568,187	16,391,000	10-Jul-24	HSBC Bank plc	21,978
US dollar	Swiss franc	767,375	683,000	10-Jul-24	Goldman Sachs International	6,309
US dollar	Swiss franc	2,126,968	1,893,000	10-Jul-24	HSBC Bank plc	17,595
Canadian dollar	Euro	642,000	434,597	12-Jul-24	Goldman Sachs	3,231
Canadian dollar	Euro	673,000	454,160	12-Jul-24	HSBC Bank plc	4,809
Canadian dollar	Euro	605,000	408,596	12-Jul-24	Barclays Bank PLC	3,999
Euro	Japanese yen	117,921	19,791,000	12-Jul-24	HSBC Bank plc	2,640
Euro	Japanese yen	177,630	29,917,000	12-Jul-24	UBS AG	3,366
Euro	Japanese yen	110,681	18,718,000	12-Jul-24	UBS AG	1,650
Euro	Japanese yen	446,544	75,554,000	12-Jul-24	Goldman Sachs	6,448
Euro	Japanese yen	200,720	33,691,000	12-Jul-24	Barclays Bank PLC	4,473
Euro	Japanese yen	4,601,007	764,968,000	12-Jul-24	UBS AG	145,135
Euro	Japanese yen	66,318	11,158,000	12-Jul-24	RBC Europe Limited	1,324
Euro	Swedish krona	85,097	964,000	12-Jul-24	HSBC Bank plc	299
Euro	Swedish krona	518,672	5,860,000	12-Jul-24	Barclays Bank PLC	3,202
New Zealand dollar	Euro	870,000	490,552	12-Jul-24	HSBC Bank plc	3,513
New Zealand dollar	Euro	141,000	79,700	12-Jul-24	HSBC Bank plc	373
Swedish krona	Euro	2,000,000	173,950	12-Jul-24	HSBC Bank plc	1,978
Swiss franc	Euro	64,000	65,824	12-Jul-24	UBS AG	715
US dollar	Korean won	824,203	1,130,000,000	12-Jul-24	Morgan Stanley	2,811
Euro	Australian dollar	588,181	946,000	17-Jul-24	UBS AG	34
Euro	Sterling	10,619,234	8,966,000	26-Jul-24	UBS AG	33,578
US dollar	Brazilian real	109,149	598,000	2-Aug-24	Morgan Stanley	838
US dollar	Brazilian real	2,570,970	13,996,000	2-Aug-24	Barclays Bank PLC	34,889
US dollar	Euro	200,000	185,542	7-Aug-24	Barclays Bank PLC	886
US dollar	Euro	183,000	170,510	7-Aug-24	Barclays Bank PLC	72
US dollar	Euro	688,000	635,815	7-Aug-24	Barclays Bank PLC	5,499
Chilean peso	US dollar	556,499,000	581,868	8-Aug-24	Morgan Stanley	59
Korean won	US dollar	613,501,000	444,837	8-Aug-24	HSBC Bank plc	1,381
Mexican peso	US dollar	3,914,000	206,766	8-Aug-24	Barclays Bank PLC	5,289

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Absolute Return Bond Fund cont'd.							
Mexican peso	US dollar	3,905,000	207,238	8-Aug-24	Barclays Bank PLC	4,394	
Mexican peso	US dollar	610,000	32,472	8-Aug-24	Morgan Stanley	593	
Turkish lira	US dollar	1,102,000	31,706	8-Aug-24	HSBC Bank plc	431	
Turkish lira	US dollar	969,000	27,100	8-Aug-24	Citigroup Global Markets Limited	1,105	
US dollar	Chilean peso	144,709	132,300,000	8-Aug-24	Goldman Sachs	5,931	
US dollar	Chilean peso	116,629	105,210,000	8-Aug-24	Morgan Stanley	6,162	
US dollar	Chilean peso	19,496	18,620,000	8-Aug-24	Citigroup Global Markets Limited	23	
US dollar	Chinese yuan	552,813	3,979,000	8-Aug-24	HSBC Bank plc	5,149	
US dollar	Colombian peso	45,833	181,290,000	8-Aug-24	Merrill Lynch International	2,510	
US dollar	Colombian peso	1,788,520	7,055,373,000	8-Aug-24	Barclays Bank PLC	102,174	
US dollar	Czech koruna	232,219	5,260,000	8-Aug-24	Morgan Stanley	6,310	
US dollar	Czech koruna	112,086	2,608,000	8-Aug-24	Barclays Bank PLC	284	
US dollar	Euro	65,000	60,319	8-Aug-24	UBS AG	267	
US dollar	Euro	136,000	125,607	8-Aug-24	Morgan Stanley	1,158	
US dollar	Hungarian forint	720,360	261,772,200	8-Aug-24	Barclays Bank PLC	10,757	
US dollar	Hungarian forint	14,598	5,280,000	8-Aug-24	Barclays Bank PLC	280	
US dollar	Indonesian rupiah	755,030	12,312,713,000	8-Aug-24	HSBC Bank plc	2,676	
US dollar	Mexican peso	5,359,366	92,150,500	8-Aug-24	Goldman Sachs	333,427	
US dollar	Peruvian nuevo sol	216,321	822,000	8-Aug-24	Goldman Sachs International	1,827	
US dollar	Peruvian nuevo sol	111,483	420,000	8-Aug-24	Citigroup Global Markets Limited	1,822	
US dollar	Romanian leu	618,377	2,867,000	8-Aug-24	Goldman Sachs	1,996	
US dollar	Turkish lira	25,213	860,000	8-Aug-24	HSBC Bank plc	1,101	
US dollar	Hong Kong dollar	539,751	4,198,439	26-Aug-24	Goldman Sachs International	1,143	
US dollar	Taiwanese dollar	262,284	7,740,000	4-Dec-24	Barclays Bank PLC	20,055	
US dollar	Taiwanese dollar	282,826	8,520,000	4-Dec-24	HSBC Bank plc	16,620	
						EUR	1,852,680
Brazilian real	US dollar	13,996,000	2,579,623	2-Jul-24	Barclays Bank PLC	(34,053)	
Euro	US dollar	621,618	675,000	9-Jul-24	Morgan Stanley	(8,478)	
Euro	US dollar	260,701	281,000	9-Jul-24	Morgan Stanley	(1,606)	
Euro	US dollar	1,770,166	1,908,000	9-Jul-24	Morgan Stanley	(10,904)	
Euro	US dollar	1,437,008	1,560,000	9-Jul-24	Barclays Bank PLC	(19,213)	
Euro	US dollar	567,865	618,000	9-Jul-24	HSBC Bank plc	(9,023)	
Euro	US dollar	116,564	126,000	9-Jul-24	HSBC Bank plc	(1,053)	
US dollar	Euro	1,922,000	1,795,878	9-Jul-24	Barclays Bank PLC	(1,739)	
Australian dollar	US dollar	1,775,403	1,185,707	10-Jul-24	RBC Europe Limited	(2,816)	
Canadian dollar	US dollar	309,000	226,914	10-Jul-24	RBC Europe Limited	(1,067)	
Canadian dollar	US dollar	350,000	255,832	10-Jul-24	HSBC Bank plc	(98)	
Canadian dollar	US dollar	321,000	234,887	10-Jul-24	Goldman Sachs	(325)	
Canadian dollar	US dollar	322,000	235,655	10-Jul-24	Barclays Bank PLC	(360)	
Canadian dollar	US dollar	322,000	235,629	10-Jul-24	Barclays Bank PLC	(336)	
Canadian dollar	US dollar	827,000	605,108	10-Jul-24	Barclays Bank PLC	(804)	
Canadian dollar	US dollar	321,000	234,934	10-Jul-24	Citigroup Global Markets Limited	(369)	
Canadian dollar	US dollar	466,000	340,934	10-Jul-24	HSBC Bank plc	(422)	
Euro	Swiss franc	1,089,002	1,058,000	10-Jul-24	HSBC Bank plc	(10,793)	
Euro	Swiss franc	1,090,338	1,057,000	10-Jul-24	BNP Paribas	(8,417)	
Euro	US dollar	1,195,000	1,282,919	10-Jul-24	Morgan Stanley	(2,514)	
Euro	US dollar	218,000	237,600	10-Jul-24	HSBC Bank plc	(3,783)	
Euro	US dollar	722,000	787,223	10-Jul-24	HSBC Bank plc	(13,004)	
Euro	US dollar	659,000	707,268	10-Jul-24	Goldman Sachs International	(1,185)	
Euro	US dollar	533,000	580,015	10-Jul-24	BNP Paribas	(8,403)	
Euro	US dollar	29,145,539	31,698,893	10-Jul-24	UBS AG	(443,142)	
Euro	US dollar	1,323,000	1,441,488	10-Jul-24	HSBC Bank plc	(22,527)	
Euro	US dollar	259,000	282,114	10-Jul-24	HSBC Bank plc	(4,334)	
Euro	US dollar	380,000	407,669	10-Jul-24	BNP Paribas	(530)	
Euro	US dollar	436,000	473,319	10-Jul-24	BNP Paribas	(5,810)	
Euro	US dollar	7,767,000	8,414,205	10-Jul-24	HSBC Bank plc	(87,067)	
Euro	US dollar	907,000	987,754	10-Jul-24	Goldman Sachs	(14,999)	
Euro	US dollar	239,000	259,454	10-Jul-24	Barclays Bank PLC	(3,182)	
Japanese yen	US dollar	46,587,000	301,616	10-Jul-24	HSBC Bank plc	(10,231)	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Absolute Return Bond Fund cont'd.						
Japanese yen	US dollar	990,644,195	6,391,234	10-Jul-24	HSBC Bank plc	(196,606)
Japanese yen	US dollar	60,779,000	386,246	10-Jul-24	Morgan Stanley	(6,578)
Mexican peso	US dollar	7,913,000	473,399	10-Jul-24	Goldman Sachs International	(39,100)
New Zealand dollar	US dollar	444,000	273,531	10-Jul-24	Citigroup Global Markets Limited	(3,154)
Norwegian krone	US dollar	2,608,000	246,056	10-Jul-24	Goldman Sachs International	(834)
Norwegian krone	US dollar	22,970,000	2,166,848	10-Jul-24	UBS AG	(7,069)
Sterling	US dollar	48,803	62,445	10-Jul-24	Citigroup Global Markets Limited	(629)
Sterling	US dollar	780,847	998,421	10-Jul-24	BNP Paribas	(9,422)
Sterling	US dollar	48,803	62,470	10-Jul-24	HSBC Bank plc	(653)
Sterling	US dollar	287,000	366,201	10-Jul-24	HSBC Bank plc	(2,746)
Sterling	US dollar	53,547	68,510	10-Jul-24	Citigroup Global Markets Limited	(686)
Sterling	US dollar	395,000	502,288	10-Jul-24	BNP Paribas	(2,177)
Sterling	US dollar	213,000	272,157	10-Jul-24	HSBC Bank plc	(2,390)
Sterling	US dollar	10,448	13,277	10-Jul-24	RBC Europe Limited	(49)
Sterling	US dollar	193,000	247,000	10-Jul-24	Barclays Bank PLC	(2,537)
Sterling	US dollar	273,000	346,802	10-Jul-24	HSBC Bank plc	(1,179)
Sterling	US dollar	366,552	465,563	10-Jul-24	HSBC Bank plc	(1,507)
Sterling	US dollar	175,000	222,851	10-Jul-24	Goldman Sachs International	(1,261)
Swedish krona	Swiss franc	3,689,000	314,533	10-Jul-24	Goldman Sachs International	(2,460)
Swedish krona	Swiss franc	3,726,000	317,688	10-Jul-24	Goldman Sachs International	(2,484)
Swedish krona	US dollar	4,713,000	449,589	10-Jul-24	Goldman Sachs International	(5,086)
Swedish krona	US dollar	5,799,000	558,610	10-Jul-24	BNP Paribas	(11,321)
Swedish krona	US dollar	3,412,000	323,481	10-Jul-24	HSBC Bank plc	(1,815)
Swedish krona	US dollar	10,209,000	969,786	10-Jul-24	Barclays Bank PLC	(7,204)
Swedish krona	US dollar	2,558,000	246,950	10-Jul-24	Goldman Sachs International	(5,499)
Taiwanese dollar	US dollar	31,052,000	963,689	10-Jul-24	Barclays Bank PLC	(5,862)
US dollar	Australian dollar	229,096	347,000	10-Jul-24	HSBC Bank plc	(1,922)
US dollar	Euro	299,716	280,000	10-Jul-24	HSBC Bank plc	(237)
US dollar	Euro	964,189	902,000	10-Jul-24	Barclays Bank PLC	(1,997)
US dollar	Euro	1,343,127	1,256,000	10-Jul-24	HSBC Bank plc	(2,285)
US dollar	Indian rupee	973,367	81,219,000	10-Jul-24	Citigroup Global Markets Limited	(390)
US dollar	Korean won	227,760	314,036,000	10-Jul-24	Morgan Stanley	(411)
US dollar	Norwegian krone	343,576	3,663,000	10-Jul-24	Citigroup Global Markets Limited	(711)
US dollar	Norwegian krone	342,504	3,662,000	10-Jul-24	Goldman Sachs International	(1,623)
US dollar	Norwegian krone	341,790	3,662,000	10-Jul-24	Goldman Sachs International	(2,289)
US dollar	Norwegian krone	341,471	3,662,000	10-Jul-24	Goldman Sachs International	(2,588)
US dollar	Sterling	243,752	193,000	10-Jul-24	Barclays Bank PLC	(495)
US dollar	Sterling	244,034	193,000	10-Jul-24	RBC Europe Limited	(232)
US dollar	Swiss franc	2,771,743	2,510,032	10-Jul-24	Goldman Sachs International	(21,961)
Canadian dollar	Euro	406,000	277,527	12-Jul-24	Barclays Bank PLC	(645)
Euro	Canadian dollar	400,031	596,000	12-Jul-24	Morgan Stanley	(6,427)
Euro	Canadian dollar	503,669	747,000	12-Jul-24	HSBC Bank plc	(5,767)
Euro	Canadian dollar	134,854	199,000	12-Jul-24	Goldman Sachs	(859)
Euro	Canadian dollar	239,569	357,000	12-Jul-24	Barclays Bank PLC	(3,896)
Euro	Canadian dollar	325,572	483,000	12-Jul-24	HSBC Bank plc	(3,823)
Euro	Canadian dollar	258,359	385,000	12-Jul-24	Barclays Bank PLC	(4,202)
Euro	Canadian dollar	154,409	230,000	12-Jul-24	UBS AG	(2,446)
Euro	Canadian dollar	54,317	80,000	12-Jul-24	UBS AG	(241)
Euro	Canadian dollar	87,655	129,000	12-Jul-24	Barclays Bank PLC	(320)
Euro	Canadian dollar	177,951	262,000	12-Jul-24	Barclays Bank PLC	(726)
Euro	New Zealand dollar	1,492,397	2,629,000	12-Jul-24	Goldman Sachs	(586)
Euro	New Zealand dollar	9,724,058	17,439,000	12-Jul-24	Morgan Stanley	(179,377)
Euro	Swedish krona	850,077	9,953,000	12-Jul-24	RBC Europe Limited	(25,430)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Absolute Return Bond Fund cont'd.						
Euro	Swedish krona	120,121	1,375,000	12-Jul-24	Citigroup Global Markets Limited	(830)
Japanese yen	Euro	47,079,000	278,444	12-Jul-24	RBC Europe Limited	(4,213)
Japanese yen	Euro	21,802,000	128,894	12-Jul-24	Morgan Stanley	(1,899)
Japanese yen	Euro	32,720,000	190,929	12-Jul-24	Barclays Bank PLC	(338)
Japanese yen	Euro	20,016,000	118,372	12-Jul-24	Morgan Stanley	(1,781)
Japanese yen	Euro	11,506,000	68,511	12-Jul-24	UBS AG	(1,489)
Japanese yen	Euro	36,445,000	217,241	12-Jul-24	Morgan Stanley	(4,952)
Japanese yen	Euro	27,059,000	160,507	12-Jul-24	UBS AG	(2,891)
Korean won	US dollar	90,000,000	65,478	12-Jul-24	HSBC Bank plc	(69)
Swedish krona	Euro	5,900,000	520,273	12-Jul-24	Goldman Sachs	(1,285)
Euro	Australian dollar	6,607,717	10,801,000	17-Jul-24	Morgan Stanley	(107,477)
Euro	US dollar	1,274,496	1,379,000	25-Jul-24	Citigroup Global Markets Limited	(11,762)
Euro	US dollar	15,328,884	16,600,000	25-Jul-24	Citigroup Global Markets Limited	(154,716)
Euro	US dollar	1,692,967	1,845,000	25-Jul-24	RBC Europe Limited	(27,952)
Euro	US dollar	127,837	139,000	25-Jul-24	HSBC Bank plc	(1,814)
Euro	Sterling	1,694,955	1,436,000	26-Jul-24	UBS AG	(450)
Sterling	Euro	818,000	967,555	26-Jul-24	Barclays Bank PLC	(1,787)
Sterling	Euro	414,000	489,079	26-Jul-24	UBS AG	(292)
Sterling	Euro	151,000	178,497	26-Jul-24	Goldman Sachs International	(220)
Sterling	Euro	578,000	683,558	26-Jul-24	Royal Bank of Scotland	(1,145)
Sterling	Euro	152,000	179,603	26-Jul-24	HSBC Bank plc	(145)
Euro	US dollar	272,988	293,000	7-Aug-24	HSBC Bank plc	(130)
Euro	US dollar	25,081,161	27,336,000	7-Aug-24	HSBC Bank plc	(399,851)
Euro	US dollar	1,230,699	1,341,000	7-Aug-24	Citigroup Global Markets Limited	(19,303)
US dollar	Euro	477,000	445,190	7-Aug-24	HSBC Bank plc	(559)
US dollar	Euro	173,000	161,507	7-Aug-24	Barclays Bank PLC	(247)
Chinese yuan	US dollar	59,000	8,169	8-Aug-24	HSBC Bank plc	(50)
Colombian peso	US dollar	74,630,000	19,006	8-Aug-24	Barclays Bank PLC	(1,162)
Euro	US dollar	70,000	76,283	8-Aug-24	RBC Europe Limited	(1,103)
Euro	US dollar	5,238,913	5,640,000	8-Aug-24	Barclays Bank PLC	(18,093)
Euro	US dollar	5,239,196	5,640,000	8-Aug-24	Morgan Stanley	(17,810)
Euro	US dollar	5,239,926	5,640,000	8-Aug-24	RBC Europe Limited	(17,080)
Euro	US dollar	5,239,153	5,640,000	8-Aug-24	HSBC Bank plc	(17,853)
Indonesian rupiah	US dollar	217,980,000	13,408	8-Aug-24	Barclays Bank PLC	(86)
Indonesian rupiah	US dollar	297,150,000	18,253	8-Aug-24	HSBC Bank plc	(94)
Mexican peso	US dollar	2,130,000	119,517	8-Aug-24	Barclays Bank PLC	(3,642)
Mexican peso	US dollar	690,000	38,912	8-Aug-24	Goldman Sachs	(1,362)
Mexican peso	US dollar	790,000	43,789	8-Aug-24	HSBC Bank plc	(848)
Polish zloty	US dollar	890,000	224,949	8-Aug-24	Goldman Sachs	(3,470)
US dollar	Indian rupee	34,599	2,890,000	8-Aug-24	Morgan Stanley	(21)
US dollar	Malaysian ringgit	226,705	1,080,000	8-Aug-24	Barclays Bank PLC	(2,201)
US dollar	Polish zloty	785,642	3,167,000	8-Aug-24	HSBC Bank plc	(1,468)
US dollar	South African rand	1,293,047	24,104,000	8-Aug-24	Goldman Sachs	(26,782)
US dollar	South African rand	35,654	660,000	8-Aug-24	Citigroup Global Markets Limited	(502)
US dollar	South African rand	10,694	200,000	8-Aug-24	Barclays Bank PLC	(255)
US dollar	Thai baht	161,117	5,927,800	8-Aug-24	HSBC Bank plc	(850)
US dollar	Turkish lira	530,828	19,087,000	8-Aug-24	HSBC Bank plc	(24,556)
US dollar	Turkish lira	123,132	4,240,000	8-Aug-24	Goldman Sachs International	(596)
Euro	Australian dollar	6,783,974	10,974,000	16-Aug-24	UBS AG	(34,271)
Euro	US dollar	3,388,935	3,645,000	21-Aug-24	UBS AG	(6,276)
Euro	US dollar	644,491	693,000	21-Aug-24	Barclays Bank PLC	(1,018)
Euro	US dollar	1,514,386	1,628,000	21-Aug-24	Goldman Sachs International	(2,048)
Euro	US dollar	346,194	372,000	21-Aug-24	Barclays Bank PLC	(313)
Euro	US dollar	652,864	703,000	21-Aug-24	UBS AG	(1,960)
Taiwanese dollar	US dollar	1,170,000	38,761	4-Dec-24	BNP Paribas	(2,210)
Taiwanese dollar	US dollar	7,470,000	238,224	4-Dec-24	HSBC Bank plc	(5,541)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Absolute Return Bond Fund cont'd.						
Taiwanese dollar	US dollar	7,627,000	255,365	4-Dec-24	Morgan Stanley	(16,900)
						EUR (2,282,799)

BNY Mellon Absolute Return Bond Fund Sterling T (Acc) (Hedged) Share Class

Euro	Sterling	19,749	16,709	12-Jul-24	The Bank of New York Mellon	10
Euro	Sterling	22,260	18,807	12-Jul-24	The Bank of New York Mellon	42
Euro	Sterling	12,125	10,251	12-Jul-24	The Bank of New York Mellon	15
Euro	Sterling	9,454	8,000	12-Jul-24	The Bank of New York Mellon	3
Euro	Sterling	26,102	22,000	12-Jul-24	The Bank of New York Mellon	113
						EUR 183
						GBP 155
Sterling	Euro	3,000	3,551	12-Jul-24	The Bank of New York Mellon	(7)
Sterling	Euro	4,000	4,730	12-Jul-24	The Bank of New York Mellon	(4)
Sterling	Euro	5,649	6,678	12-Jul-24	The Bank of New York Mellon	(4)
Sterling	Euro	3,752	4,441	12-Jul-24	The Bank of New York Mellon	(8)
Sterling	Euro	1,084,807	1,282,574	12-Jul-24	The Bank of New York Mellon	(1,035)
						EUR (1,058)
						GBP (895)

BNY Mellon Absolute Return Bond Fund Sterling W (Acc) (Hedged) Share Class

Euro	Sterling	7,058	5,970	12-Jul-24	The Bank of New York Mellon	6
Euro	Sterling	391	331	12-Jul-24	The Bank of New York Mellon	1
						EUR 7
						GBP 6
Euro	Sterling	40,384	34,197	12-Jul-24	The Bank of New York Mellon	(15)
Sterling	Euro	12,347	14,616	12-Jul-24	The Bank of New York Mellon	(29)
Sterling	Euro	29,148	34,583	12-Jul-24	The Bank of New York Mellon	(149)
Sterling	Euro	48,042	56,897	12-Jul-24	The Bank of New York Mellon	(143)
Sterling	Euro	9,388,172	11,099,690	12-Jul-24	The Bank of New York Mellon	(8,960)
						EUR (9,296)
						GBP (7,866)

BNY Mellon Absolute Return Bond Fund Sterling X (Acc) (Hedged) Share Class

Sterling	Euro	2,800,000	3,311,962	12-Jul-24	The Bank of New York Mellon	(4,178)
Sterling	Euro	747,379	885,137	12-Jul-24	The Bank of New York Mellon	(2,221)
Sterling	Euro	143,110,519	169,200,396	12-Jul-24	The Bank of New York Mellon	(136,589)
						EUR (142,988)
						GBP (120,986)

BNY Mellon Absolute Return Bond Fund Sterling Z (Acc) (Hedged) Share Class

Sterling	Euro	57	68	12-Jul-24	The Bank of New York Mellon	-
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Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Absolute Return Bond Fund Sterling Z (Acc) (Hedged) Share Class cont'd.						
Sterling	Euro	1,000	1,181	12-Jul-24	The Bank of New York Mellon	-
						EUR -
						GBP -

Sterling	Euro	10,160	12,012	12-Jul-24	The Bank of New York Mellon	(10)
						EUR (10)
						GBP (8)

BNY Mellon Absolute Return Bond Fund Sterling Z (Inc) (Hedged) Share Class

Sterling	Euro	52	62	12-Jul-24	The Bank of New York Mellon	-
						EUR -
						GBP -
Sterling	Euro	10,153	12,004	12-Jul-24	The Bank of New York Mellon	(10)
						EUR (10)
						GBP (8)

BNY Mellon Absolute Return Bond Fund USD R (Hedged) Share Class

Euro	US dollar	4,890	5,237	12-Jul-24	The Bank of New York Mellon	2
US dollar	Euro	5,688	5,308	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	641	598	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	1,943	1,798	12-Jul-24	The Bank of New York Mellon	16
US dollar	Euro	9,494	8,829	12-Jul-24	The Bank of New York Mellon	32
US dollar	Euro	1,084,526	1,007,205	12-Jul-24	The Bank of New York Mellon	5,024
						EUR 5,075
						USD 5,435
US dollar	Euro	16,260	15,183	12-Jul-24	The Bank of New York Mellon	(7)
US dollar	Euro	3,632	3,398	12-Jul-24	The Bank of New York Mellon	(8)
US dollar	Euro	23,117	21,584	12-Jul-24	The Bank of New York Mellon	(8)
						EUR (23)
						USD (25)

BNY Mellon Absolute Return Bond Fund USD T (Hedged) Share Class

US dollar	Euro	69,854	65,185	12-Jul-24	The Bank of New York Mellon	12
US dollar	Euro	13,161,199	12,222,883	12-Jul-24	The Bank of New York Mellon	60,970
						EUR 60,982
						USD 65,306

BNY MELLON ABSOLUTE RETURN CREDIT FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
Ireland - 1,821,568			
(31 December 2023: 1,213,024)			
490,533	BNY Mellon Absolute Return Global Convertible Bond Fund ^	510,547	1.96
945,246	BNY Mellon Global Short-Dated High Yield Bond Fund ^	1,311,021	5.04
Total investments in collective investment schemes		1,821,568	7.00
Bonds			
Australia - 1,258,750			
(31 December 2023: -)			
600,000	La Trobe Financial Capital Markets Trust 2024-1 '2024-1 A2' FRN 6.044% 14-May-2055	375,688	1.44
462,400	New South Wales Treasury Corp 4.250% 20-Feb-2036	263,309	1.01
228,000	Queensland Treasury Corp '144A' 4.500% 22-Aug-2035	133,839	0.52
135,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 3.750% 30-Apr-2032	135,113	0.52
399,000	Treasury Corp of Victoria 2.000% 17-Sep-2035	179,921	0.69
132,000	Treasury Corp of Victoria 2.250% 15-Sep-2033	65,346	0.25
221,000	Treasury Corp of Victoria 2.250% 20-Nov-2034	105,534	0.41
Austria - 383,660			
(31 December 2023: 544,746)			
200,000	Raiffeisen Bank International AG 'EMTN' FRN 4.625% 21-Aug-2029	199,500	0.76
200,000	Raiffeisen Bank International AG FRN 2.875% 18-Jun-2032	184,160	0.71
Belgium - 188,699			
(31 December 2023: -)			
200,000	Solvay Finance America LLC '144A' 5.850% 04-Jun-2034	188,699	0.72
Bermuda - 396,781			
(31 December 2023: 127,449)			
130,000	Athora Holding Ltd 5.875% 10-Sep-2034	128,502	0.49
123,000	Athora Holding Ltd 6.625% 16-Jun-2028	130,053	0.50
146,000	SiriusPoint Ltd 7.000% 05-Apr-2029	138,226	0.53
Canada - 1,053,148			
(31 December 2023: 329,475)			
103,000	Alimentation Couche-Tard Inc 'REGS' 3.647% 12-May-2031	102,446	0.39
102,000	Alimentation Couche-Tard Inc 'REGS' 4.011% 12-Feb-2036	100,959	0.39
329,000	Bank of Montreal FRN (Perpetual) 4.800% 25-Aug-2024	303,663	1.17
475,000	Bank of Nova Scotia/The FRN 3.625% 27-Oct-2081	376,284	1.45
181,000	Enbridge Inc 5.625% 05-Apr-2034	169,796	0.65
Czech Republic - 178,762			
(31 December 2023: -)			
179,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	178,762	0.69
France - 2,241,361			
(31 December 2023: 977,500)			
250,000	BPCE SA 'REGS' FRN 7.003% 19-Oct-2034	251,226	0.97
229,000	CNP Assurances SACA FRN (Perpetual) 3.240% 21-Sep-2024	206,913	0.79
200,000	CNP Assurances SACA FRN (Perpetual) 4.875% 07-Oct-2030	154,253	0.59
200,000	Electricite de France SA '144A' 5.950% 22-Apr-2034	189,043	0.73
300,000	Electricite de France SA 'EMTN' 4.750% 12-Oct-2034	315,494	1.21
300,000	Kering SA 'EMTN' 3.875% 05-Sep-2035	300,816	1.16
100,000	Orano SA 'EMTN' 4.000% 12-Mar-2031	99,183	0.38
100,000	RTE Reseau de Transport d'Electricite SADIR 'EMTN' 3.750% 30-Apr-2044	97,394	0.37
200,000	Societe Generale SA 'REGS' FRN (Perpetual) 4.750% 26-May-2026	167,456	0.64
100,000	Suez SACA 'EMTN' 4.500% 13-Nov-2033	102,579	0.39

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
France cont'd.			
200,000	Suez SACA 'EMTN' 5.000% 03-Nov-2032	212,351	0.82
200,000	WEA Finance LLC / Westfield UK & Europe Finance Plc '144A' 4.750% 17-Sep-2044	144,653	0.56
Germany - 5,249,208			
(31 December 2023: 9,101,639)			
200,000	Allianz SE FRN (Perpetual) 2.625% 30-Oct-2030	155,970	0.60
200,000	Allianz SE 'REGS' FRN (Perpetual) 3.200% 30-Oct-2027	152,865	0.59
200,000	Amprion GmbH 3.971% 22-Sep-2032	203,487	0.78
200,000	Amprion GmbH 'EMTN' 4.125% 07-Sep-2034	204,354	0.79
100,000	Brenntag Finance BV 'EMTN' 3.875% 24-Apr-2032	98,499	0.38
200,000	Commerzbank AG 'EMTN' FRN (Perpetual) 7.875% 09-Oct-2031	200,103	0.77
20,000	Deutsche Bahn Finance GMBH 'EMTN' 1.625% 06-Nov-2030	18,340	0.07
223,000	Deutsche Bahn Finance GMBH 'EMTN' 1.875% 24-May-2030	209,217	0.80
80,000	Deutsche Bahn Finance GMBH 'EMTN' 2.750% 19-Mar-2029	79,221	0.30
70,000	Deutsche Bahn Finance GMBH 'EMTN' 3.250% 19-May-2033	70,590	0.27
100,000	Eurogrid GmbH 'EMTN' 0.741% 21-Apr-2033	77,705	0.30
100,000	Eurogrid GmbH 'EMTN' 3.915% 01-Feb-2034	99,769	0.38
1,300,000	German Treasury Bill (Zero Coupon) 0.000% 17-Jul-2024	1,298,102	4.99
1,325,000	German Treasury Bill (Zero Coupon) 0.000% 18-Sep-2024	1,315,480	5.05
200,000	IKB Deutsche Industriebank AG FRN 6.530% 31-Jan-2028	188,640	0.73
460,000	Kreditanstalt fuer Wiederaufbau 1.750% 14-Sep-2029	377,569	1.45
200,000	Sartorius Finance BV 4.500% 14-Sep-2032	205,771	0.79
300,000	Siemens Financieringsmaatschappij NV 3.625% 24-Feb-2043	293,526	1.13
Greece - 462,121			
(31 December 2023: 105,035)			
250,000	Eurobank SA 'EMTN' FRN 4.875% 30-Apr-2031	251,007	0.97
100,000	Piraeus Bank SA 'EMTN' FRN 6.750% 05-Dec-2029	107,105	0.41
100,000	Piraeus Financial Holdings SA 'EMTN' FRN 7.250% 17-Apr-2034	104,009	0.40
Ireland - 96,230			
(31 December 2023: 301,313)			
100,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 3.000% 19-Aug-2031	96,230	0.37
Italy - 770,625			
(31 December 2023: 264,025)			
200,000	Autostrade per l'Italia SpA 'EMTN' 4.750% 24-Jan-2031	204,777	0.79
250,000	Autostrade per l'Italia SpA 'EMTN' 5.125% 14-Jun-2033	260,549	1.00
311,000	Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	305,299	1.17
Poland - 106,200			
(31 December 2023: 316,575)			
100,000	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	106,200	0.41
Portugal - 441,946			
(31 December 2023: 222,044)			
200,000	Caixa Economica Montepio Geral Caixa Economica Bancaria SA 'EMTN' FRN 8.500% 12-Jun-2034	209,996	0.81
200,000	Novo Banco SA FRN 9.875% 01-Dec-2033	231,950	0.89
Spain - 1,128,891			
(31 December 2023: 1,359,567)			
200,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 5.250% 27-Nov-2031	197,270	0.76
100,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	110,990	0.43
200,000	Cellnex Finance Co SA 'EMTN' 2.000% 15-Sep-2032	171,421	0.66

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Spain cont'd.			
400,000	Cellnex Telecom SA 'EMTN' 1.750% 23-Oct-2030	351,952	1.35
300,000	Iberdrola Finanzas SA 'EMTN' 3.375% 22-Nov-2032	297,258	1.14
Supranational - 607,462			
(31 December 2023: 623,329)		607,462	2.33
260,000	European Investment Bank 'EMTN' 1.250% 13-Nov-2026	250,251	0.96
365,000	European Union 2.750% 04-Feb-2033	357,211	1.37
Switzerland - 145,351			
(31 December 2023: 385,503)		145,351	0.56
155,000	UBS Group AG FRN 2.875% 02-Apr-2032	145,351	0.56
United Kingdom - 2,808,452			
(31 December 2023: 1,171,400)		2,808,452	10.79
261,000	AA Bond Co Ltd 'EMTN' 8.450% 31-Jan-2028	325,708	1.25
397,000	Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	391,581	1.51
197,000	DCC Group Finance Ireland DAC 'EMTN' 4.375% 27-Jun-2031	196,337	0.75
210,000	International Distribution Services Plc 7.375% 14-Sep-2030	255,901	0.98
160,000	Motability Operations Group Plc 'EMTN' 3.875% 24-Jan-2034	158,482	0.61
100,000	Motability Operations Group Plc 'EMTN' 4.000% 17-Jan-2030	101,294	0.39
472,000	National Grid Plc 'EMTN' 0.750% 01-Sep-2033	356,190	1.37
100,000	Newday Funding Master Issuer Plc - Frn 07/15/32 0.000% 15-Jul-2032	118,481	0.46
158,000	Northumbrian Water Finance Plc 'EMTN' 6.375% 28-Oct-2034	192,893	0.74
106,000	Severn Trent Utilities Finance Plc 'EMTN' 4.000% 05-Mar-2034	104,114	0.40
216,000	SW Finance I Plc 7.375% 12-Dec-2041	249,306	0.96
158,000	Thames Water Utilities Finance Plc 'EMTN' 4.375% 18-Jan-2031	136,473	0.52
228,000	United Utilities Water Finance Plc 'EMTN' 3.750% 23-May-2034	221,692	0.85
United States of America - 4,691,810			
(31 December 2023: 5,972,173)		4,691,810	18.03
411,000	Alexandria Real Estate Equities Inc 5.250% 15-May-2036	371,784	1.43
130,000	Arrow Electronics Inc 5.875% 10-Apr-2034	120,865	0.46
201,000	Becton Dickinson & Co 3.828% 07-Jun-2032	202,180	0.78
286,000	Bristol-Myers Squibb Co 5.550% 22-Feb-2054	267,273	1.03
210,000	Charter Communications Operating LLC / Charter Communications Operating Capital 6.384% 23-Oct-2035	192,323	0.74
197,000	Cheniere Energy Partners LP '144A' 5.750% 15-Aug-2034	185,053	0.71
330,000	Cigna Group/The 5.250% 15-Feb-2034	305,637	1.17
320,000	Citigroup Inc FRN 3.057% 25-Jan-2033	254,661	0.98
182,000	Eversource Energy 5.500% 01-Jan-2034	167,759	0.64
38,000	Exelon Corp 5.450% 15-Mar-2034	35,447	0.14
78,000	HCA Inc 5.450% 01-Apr-2031	72,978	0.28
145,000	HCA Inc 5.600% 01-Apr-2034	135,619	0.52
203,000	JPMorgan Chase & Co FRN 5.350% 01-Jun-2034	189,492	0.73
200,000	Linde Plc 'EMTN' 3.500% 04-Jun-2034	199,556	0.77
82,000	Owens Corning 5.950% 15-Jun-2054	78,423	0.30
420,000	Pfizer Investment Enterprises Pte Ltd 5.300% 19-May-2053	384,511	1.48
33,000	Phillips Edison Grocery Center Operating Partnership I LP 5.750% 15-Jul-2034	30,669	0.12
57,000	PNC Financial Services Group Inc/The FRN 5.676% 22-Jan-2035	53,766	0.21
291,000	PNC Financial Services Group Inc/The FRN 6.037% 28-Oct-2033	281,407	1.08
51,000	Public Service Enterprise Group Inc 5.450% 01-Apr-2034	47,446	0.18
340,000	Ryder System Inc 6.600% 01-Dec-2033	341,095	1.31
50,000	Take-Two Interactive Software Inc 5.600% 12-Jun-2034	46,938	0.18
68,000	Trane Technologies Financing Ltd 5.100% 13-Jun-2034	63,685	0.24

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
250,000	Truist Financial Corp 'MTN' FRN 6.123% 28-Oct-2033	239,934	0.92
393,000	Ventas Realty LP 5.625% 01-Jul-2034	365,980	1.41
61,000	Whirlpool Corp 5.750% 01-Mar-2034	57,329	0.22
Total investments in bonds		22,209,457	85.34
Total return swaps			
Europe - 6,716 (31 December 2023: 198,736)		6,716	0.03
2,500,000	iBoxx EUR Liquid High Yield Index 20-Sep-2024	6,716	0.03
Total total return swaps		6,716	0.03
Credit default swaps - 143,869			
(31 December 2023: -)			
(70,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	4,147	0.02
(480,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	9,251	0.03
(3,500,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	59,305	0.23
(4,200,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	71,166	0.27
Total credit default swaps		143,869	0.55
Swaptions - 20,759			
(31 December 2023: -)			
4,850,000	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.550	20,759	0.08
Total swaptions		20,759	0.08

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %	
Open futures contracts - 35,964					
(31 December 2023: 5,951)					
5	Euro-Schatz Long Futures Contracts Exp Sep-2024	528,550	32	0.00	
(12)	SFE 10 Year Australian Treasury Bond Short Futures Contracts Exp Sep-2024	(847,552)	117	0.00	
4	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	411,803	6,378	0.03	
6	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	597,745	5,915	0.02	
8	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	891,306	23,522	0.09	
Total open futures contracts			35,964	0.14	
Unrealised gain on forward foreign currency contracts - 230 (see below) (31 December 2023: 153,062)				230	0.00
Total financial assets at fair value through profit or loss			24,238,563	93.14	

Holdings	Description	Fair value EUR	Total net assets %
Total return swaps			
Europe - (790) (31 December 2023: (64,378))		(790)	0.00
600,000	iBoxx Euro Corporates Overall Total Return Index 20-Sep-2024	(790)	(0.00)
United States of America - (10,892) (31 December 2023: -)		(10,892)	(0.04)
4,650,000	iBoxx USD Liquid Investment Grade Index 20-Sep-2024	(10,892)	(0.04)
Total total return swaps		(11,682)	(0.04)

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Credit default swaps - (440,232)			
(31 December 2023: (645,574))			
(90,000)	CDS Electrolux AB 1.000% 20-Jun-2029	(1,902)	(0.01)
270,000	CDS Goldman Sachs Group Inc 1.000% 20-Jun-2029	(4,331)	(0.02)
60,000	CDS United Airlines Holdings Inc 5.000% 20-Dec-2028	(3,453)	(0.01)
390,000	CDS Yum! Brands Inc 1.000% 20-Dec-2028	(3,811)	(0.02)
3,200,000	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	(61,672)	(0.24)
6,250,000	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	(120,452)	(0.46)
10,160,000	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	(195,807)	(0.75)
1,325,000	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2034	(6,107)	(0.02)
85,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(1,440)	(0.01)
100,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(1,694)	(0.01)
45,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(763)	(0.00)
3,285,000	iTraxx Europe Senior Financials Index Series 41 Version 1 1.000% 20-Jun-2029	(38,800)	(0.15)
Total credit default swaps		(440,232)	(1.70)
Swaptions - (67,322)			
(31 December 2023: -)			
(4,800,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575	(4,027)	(0.01)
(4,850,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575	(4,069)	(0.02)
(9,700,000)	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.625	(18,394)	(0.07)
(4,800,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575	(20,310)	(0.08)
(4,850,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575	(20,522)	(0.08)
Total swaptions		(67,322)	(0.26)
Open futures contracts - (155,483)			
(31 December 2023: (226,228))			
(25)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(2,912,500)	(25,703)
(34)	Euro-Bund Short Futures Contracts Exp Sep-2024	(4,481,540)	(59,293)
(2)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(261,880)	(6,817)
(32)	U.S. 10 Year Ultra Treasury Note Short Futures Contracts Exp Sep-2024	(3,406,946)	(49,765)
(2)	U.S. 2 Year Treasury Note Short Futures Contracts Exp Sep-2024	(381,440)	(1,098)
(2)	U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(237,183)	(8,342)
(6)	UK Long Gilt Short Futures Contracts Exp Sep-2024	(693,443)	(4,465)
Total open futures contracts		(155,483)	(0.60)
Unrealised loss on forward foreign currency contracts - (141,026) (see below) (31 December 2023: (1,103))		(141,026)	(0.54)
Total financial liabilities at fair value through profit or loss		(815,745)	(3.14)
Net current assets		2,602,466	10.00
Total net assets		26,025,284	100.00

The counterparty for swaptions is Citigroup Global Markets Limited.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	87.72
Financial derivative instruments dealt in on a regulated market	0.13
OTC financial derivative instruments	0.63
Other current assets	11.52
Total assets	100.00

^ Investment in other Fund of the Company.
The counterparty for futures contracts is Goldman Sachs.
The counterparties for credit default swaps are BNP Paribas, Citigroup Global Markets Limited, Deutsche Bank, Goldman Sachs and J.P. Morgan Securities Plc.
The counterparties for total return swaps are Goldman Sachs and J.P. Morgan Securities Plc.

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Absolute Return Credit Fund						
US dollar	Euro	63,000	58,675	12-Jul-24	Barclays Bank PLC	125
EUR						125
Euro	Australian dollar	104,172	169,000	12-Jul-24	HSBC Bank plc	(909)
Euro	Australian dollar	1,003,492	1,633,000	12-Jul-24	Goldman Sachs	(11,878)
Euro	Sterling	234,604	200,000	12-Jul-24	HSBC Bank plc	(1,666)
Euro	Sterling	1,030,951	879,000	12-Jul-24	HSBC Bank plc	(7,457)
Euro	US dollar	121,273	130,000	12-Jul-24	HSBC Bank plc	(61)
Euro	US dollar	53,142	57,000	12-Jul-24	HSBC Bank plc	(58)
Euro	US dollar	107,772	116,000	12-Jul-24	HSBC Bank plc	(495)
Euro	US dollar	22,954	25,000	12-Jul-24	HSBC Bank plc	(380)
Euro	US dollar	3,846,232	4,184,000	12-Jul-24	RBC Capital Markets	(58,857)
Euro	US dollar	3,845,913	4,184,000	12-Jul-24	Morgan Stanley	(59,175)
Sterling	Euro	201,000	237,541	12-Jul-24	BNP Paribas	(90)
EUR						(141,026)
BNY Mellon Absolute Return Credit Fund CHF E (Acc) (Hedged) Share Class						
Swiss franc	Euro	10,304	10,705	12-Jul-24	The Bank of New York Mellon	7
EUR						7
CHF						7
BNY Mellon Absolute Return Credit Fund USD E (Acc) (Hedged) Share Class						
US dollar	Euro	10,509	9,760	12-Jul-24	The Bank of New York Mellon	49
EUR						49
USD						52
BNY Mellon Absolute Return Credit Fund USD W (Acc) (Hedged) Share Class						
US dollar	Euro	10,501	9,753	12-Jul-24	The Bank of New York Mellon	49
EUR						49
USD						52

BNY MELLON ABSOLUTE RETURN GLOBAL CONVERTIBLE FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
Ireland - 5,851,304			
(31 December 2023: 6,126,086)			
57,066	Insight Liquidity Funds Plc - ILF EUR Liquidity Fund	5,851,304	9.67
Total investments in collective investment schemes		5,851,304	9.67
Bonds			
France - 20,581,811			
(31 December 2023: 26,896,495)			
2,100,000	France Treasury Bill BTF (Zero Coupon) 0.000% 03-Jul-2024	2,099,790	3.47
300,000	France Treasury Bill BTF (Zero Coupon) 0.000% 10-Jul-2024	299,760	0.49
100,000	France Treasury Bill BTF (Zero Coupon) 0.000% 17-Jul-2024	99,848	0.16
150,000	France Treasury Bill BTF (Zero Coupon) 0.000% 24-Jul-2024	149,665	0.25
900,000	France Treasury Bill BTF (Zero Coupon) 0.000% 14-Aug-2024	896,081	1.48
900,000	France Treasury Bill BTF (Zero Coupon) 0.000% 21-Aug-2024	895,478	1.48
450,000	France Treasury Bill BTF (Zero Coupon) 0.000% 28-Aug-2024	447,406	0.74
250,000	France Treasury Bill BTF (Zero Coupon) 0.000% 04-Sep-2024	248,396	0.41
1,900,000	France Treasury Bill BTF (Zero Coupon) 0.000% 18-Sep-2024	1,885,151	3.12
2,600,000	France Treasury Bill BTF (Zero Coupon) 0.000% 02-Oct-2024	2,576,379	4.26
8,000,000	France Treasury Bill BTF (Zero Coupon) 0.000% 14-Nov-2024	7,893,920	13.05
14,600	Safran SA (Zero Coupon) 0.000% 01-Apr-2028	3,089,937	5.11
Germany - 4,567,544			
(31 December 2023: 1,994,530)			
1,100,000	Bundesschatzanweisungen 0.400% 13-Sep-2024	1,092,718	1.81
1,750,000	German Treasury Bill (Zero Coupon) 0.000% 21-Aug-2024	1,741,775	2.88
1,750,000	German Treasury Bill (Zero Coupon) 0.000% 16-Oct-2024	1,733,051	2.86
Total investments in bonds		25,149,355	41.57
Certificate of deposit			
France - 1,962,154			
(31 December 2023: -)			
2,000,000	Credit Agricole S.A. (Zero Coupon) 0.000% 03-Jan-2025 CD	1,962,154	3.24
Japan - 6,475,181			
(31 December 2023: 5,965,360)			
2,500,000	Mitsubishi UFJ Trust and Banking Corporation (Zero Coupon) 0.000% 14-Aug-2024 CD	2,487,770	4.11
2,000,000	Mizuho Bank Ltd (Zero Coupon) 0.000% 02-Aug-2024 CD	1,992,770	3.29
2,000,000	Sumitomo Mitsui Banking Corporation (Zero Coupon) 0.000% 24-Jul-2024 CD	1,994,641	3.30
Norway - 1,999,408			
(31 December 2023: -)			
2,000,000	DNB Bank ASA (Zero Coupon) 0.000% 01-Jul-2024 CD	1,999,408	3.31
Republic of Korea - 1,494,848			
(31 December 2023: -)			
1,500,000	Woori Bank (Zero Coupon) 0.000% 01-Aug-2024 CD	1,494,848	2.47
United Kingdom - 1,385,557			
(31 December 2023: -)			
400,000	Goldman Sachs International Bank (Zero Coupon) 0.000% 24-Oct-2024 CD	395,195	0.65
1,000,000	Goldman Sachs International Bank (Zero Coupon) 0.000% 30-Sep-2024 CD	990,362	1.64
Total investments in certificate of deposit		13,317,148	22.01

Holdings	Description	Fair value EUR	Total net assets %
Commercial paper			
Austria - 996,843			
(31 December 2023: 1,488,186)			
1,000,000	Austrian Republic (Zero Coupon) 0.000% 29-Jul-2024 CP	996,843	1.65
France - 3,986,369			
(31 December 2023: 5,961,271)			
2,000,000	Agence Centrale des Organismes de Sécurité Sociale (Zero Coupon) 0.000% 02-Jul-2024 CP	1,999,184	3.30
2,000,000	Société Anonyme de Gestion de Stocks de Sécurité (Zero Coupon) 0.000% 30-Aug-2024 CP	1,987,185	3.29
Germany - 3,884,915			
(31 December 2023: -)			
2,000,000	Allianz SE (Zero Coupon) 0.000% 03-Sep-2024 CP	1,986,850	3.28
1,900,000	Deutsche Bahn AG (Zero Coupon) 0.000% 08-Jul-2024 CP	1,898,065	3.14
Luxembourg - 998,621			
(31 December 2023: 1,492,909)			
1,000,000	Clearstream Banking S.A. (Zero Coupon) 0.000% 12-Jul-2024 CP	998,621	1.65
Netherlands - 3,988,630			
(31 December 2023: 3,488,651)			
2,000,000	BNG Bank N.V. (Zero Coupon) 0.000% 08-Jul-2024 CP	1,998,710	3.30
1,000,000	Linde Finance BV (Zero Coupon) 0.000% 09-Sep-2024 CP	992,550	1.64
1,000,000	Linde Finance BV (Zero Coupon) 0.000% 23-Jul-2024 CP	997,370	1.65
Sweden - 1,993,764			
(31 December 2023: 1,974,397)			
500,000	Skandinaviska Enskilda Banken AB (Zero Coupon) 0.000% 27-Sep-2024 CP	495,430	0.82
1,500,000	Swedbank AB (Zero Coupon) 0.000% 09-Jul-2024 CP	1,498,334	2.48
United States of America - 3,494,912			
(31 December 2023: -)			
2,000,000	Colgate-Palmolive Company (Zero Coupon) 0.000% 18-Jul-2024 CP	1,995,947	3.30
1,500,000	Procter & Gamble Company (Zero Coupon) 0.000% 05-Jul-2024 CP	1,498,965	2.48
Total investments in commercial paper		19,344,054	31.98
Equity swaps			
China - 337,447			
(15,680)	Alibaba Group Holding Ltd 25-Jun-2025	128,623	0.21
(25,520)	JD.com Inc 25-Jun-2025	163,111	0.27
(69,200)	Kingsoft Corp Ltd 25-Jun-2025	19,823	0.03
(8,410)	Trip.com Group Ltd 25-Jun-2025	25,890	0.05
France - 557,321			
(28,875)	BNP Paribas SA 25-Jun-2025	199,215	0.33
(86,394)	Elis SA 25-Jun-2025	226,900	0.37
(8,652)	Safran SA 25-Jun-2025	131,206	0.22
Germany - 313,651			
(17,234)	Bechtle AG 25-Jun-2025	55,149	0.09
(2,813)	DHL Group 25-Jun-2025	2,314	0.01
(3,677)	LEG Immobilien SE 25-Jun-2025	38,068	0.06
(6,857)	Rheinmetall AG 25-Jun-2025	218,120	0.36
Israel - 24,010			
(1,044)	Nice Ltd 25-Jun-2025	24,010	0.04
Japan - 6,601			
(10,200)	Daiwa House Industry Co Ltd 25-Jun-2025	6,601	0.01
Macau - 138,432			
(752,000)	Wynn Macau Ltd 25-Jun-2025	138,432	0.23
United States of America - 776,233			
(2,494)	Coinbase Global Inc 25-Jun-2025	21,693	0.04

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Equity swaps cont'd.			
(22,852)	Enovis Corp 25-Jun-2025	125,041	0.21
(42,804)	Granite Construction Inc 25-Jun-2025	11,791	0.02
(24,414)	Integer Holdings Corp 25-Jun-2025	127,698	0.21
(10,545)	Lantheus Holdings Inc 25-Jun-2025	10,070	0.02
(11,600)	LivaNova PLC 25-Jun-2025	62,606	0.10
(4,047)	Meritage Homes Corp 25-Jun-2025	48,615	0.08
(261)	MicroStrategy Inc 25-Jun-2025	65,686	0.11
(20,406)	Nutanix Inc 25-Jun-2025	2,286	0.00
(5,871)	ON Semiconductor Corp 25-Jun-2025	42,458	0.07
(12,671)	Post Holdings Inc 25-Jun-2025	8,892	0.01
(3,864)	Schneider Electric SE 25-Jun-2025	33,714	0.06
(841)	Super Micro Computer Inc 25-Jun-2025	44,549	0.07
(8,436)	Tetra Tech Inc 25-Jun-2025	120,162	0.20
(8,949)	Winnebago Industries Inc 25-Jun-2025	50,972	0.08
Total investments in equity swaps		2,153,695	3.56
Total return swaps			
Germany - 4,266 (31 December 2023: 185,239)			
97,003	TRS DHL Group AG 0.500% 23-Jun-2025	4,266	0.01
Italy - 51,381 (31 December 2023: 118,124)			
(889,871)	TRS Saipem SpA 2.875% 23-Jun-2025	51,381	0.08
Japan - 624,037 (31 December 2023: 358,532)			
(5,670,948)	TRS Ibibden Co Ltd 0.000% 23-Jun-2025	68,869	0.11
(5,002,782)	TRS Kansai Paint 0.000% 23-Jun-2025	113,249	0.19
(38,494,916)	TRS Sanrio Company Ltd 0.000% 23-Jun-2025	144,250	0.24
(9,411,109)	TRS Taiyo Yuden Co Ltd 0.000% 23-Jun-2025	116,902	0.19
(66,280,698)	TRS Toho Holdings Co Ltd 0.000% 23-Jun-2025	180,767	0.30
United States of America - 1,657,418 (31 December 2023: 6,207,890)			
(299,769)	TRS Booking Holdings Inc 0.750% 23-Jun-2025	19,815	0.03
(1,707,268)	TRS Camtek Ltd 0.000% 23-Jun-2025	713,299	1.18
(986,172)	TRS Carnival Corporation 5.750% 23-Jun-2025	93,673	0.15
(176,183)	TRS Fluor Corp 1.125% 23-Jun-2025	69,856	0.12
5,890	TRS For Motor Company 0.000% 23-Jun-2025	27,434	0.05
0	TRS Gold Pole Capital Co Ltd 1.000% 23-Jun-2025	31,094	0.05
79,378	TRS Halozyme Therapeutics Inc 0.250% 23-Jun-2025	7,552	0.01
(62,292)	TRS Liberty Media Corp 2.250% 23-Jun-2025	5,844	0.01
(825,892)	TRS M/A-COM Technology Solutions Holdings, Inc. 0.250% 23-Jun-2025	219,785	0.36
140,250	TRS MTU Aero Engines AG 0.500% 23-Jun-2025	17,196	0.03
(288,171)	TRS Nutanix Inc 0.250% 23-Jun-2025	3,958	0.01
(105,836)	TRS Parsons Corporation 2.625% 23-Jun-2025	36,231	0.06
(691,626)	TRS Seagate HDD Cayman 3.500% 23-Jun-2025	154,642	0.26
8,782	TRS Southwest Airlines Co 1.250% 23-Jun-2025	18,490	0.03
(209,226)	TRS Uber Technologies Inc 0.875% 23-Jun-2025	110,406	0.18
(157,021)	TRS Varonis Systems Inc 1.250% 23-Jun-2025	23,165	0.04
(353,366)	TRS Welltower OP LLC 2.750% 23-Jun-2025	31,153	0.05
(1,644,987)	TRS Western Digital Corp 3.000% 23-Jun-2025	73,825	0.12
Total total return swaps		2,337,102	3.86
Total open futures contracts			
Open futures contracts - 29,261 (31 December 2023: -)			
(9)	Japanese 10 Year Bond Short Futures Contracts Exp Sep-2024	(7,461,991)	0.05
Total open futures contracts		29,261	0.05
Unrealised gain on forward foreign currency contracts - 87,532 (see below) (31 December 2023: 203,879)			
Total financial assets at fair value through profit or loss		68,269,451	112.84

Holdings	Description	Fair value EUR	Total net assets %
Equity swaps			
China - (34,855)			
(284,000)	Zijin Mining Group Co Ltd 25-Jun-2025	(34,855)	(0.06)
France - (719)			
(282)	Euroapi SA 25-Jun-2025	(719)	(0.00)
Germany - (11,660)			
(674)	MTU Aero Engines AG 25-Jun-2025	(11,660)	(0.02)
Ireland - (626)			
(72,738)	Glanbia PLC 25-Jun-2025	(626)	(0.00)
Israel - (629,974)			
(30,160)	Camtek Ltd/Israel 25-Jun-2025	(629,974)	(1.04)
Italy - (64,645)			
(742,900)	Saipem SpA 25-Jun-2025	(64,645)	(0.11)
Japan - (583,031)			
(22,700)	Daifuku Co Ltd 25-Jun-2025	(10,547)	(0.02)
(12,900)	Ibibden Co Ltd 25-Jun-2025	(67,165)	(0.11)
(42,000)	Kansai Paint Co Ltd 25-Jun-2025	(76,254)	(0.13)
(48,900)	Sanrio Co Ltd 25-Jun-2025	(152,167)	(0.25)
(24,900)	Taiyo Yuden Co Ltd 25-Jun-2025	(110,797)	(0.18)
(60,700)	Toho Holdings Co Ltd 25-Jun-2025	(166,101)	(0.27)
United States of America - (821,626)			
(53)	Booking Holdings Inc 25-Jun-2025	(6,709)	(0.01)
(102,144)	Carnival Corp 25-Jun-2025	(91,085)	(0.15)
(27,182)	Fluor Corp 25-Jun-2025	(70,323)	(0.12)
(63,220)	Ford Motor Co 25-Jun-2025	(30,401)	(0.05)
(9,975)	Halozyme Therapeutics Inc 25-Jun-2025	(3,167)	(0.01)
(7,656)	Liberty Media Corp-Liberty Formula One 25-Jun-2025	(3,145)	(0.00)
(20,976)	MACOM Technology Solutions Holdings Inc 25-Jun-2025	(198,528)	(0.33)
(1,364)	Microsoft Corp 25-Jun-2025	(20,735)	(0.03)
(11,856)	Parsons Corp 25-Jun-2025	(52,087)	(0.09)
(21,286)	Seagate Technology Holdings PLC 25-Jun-2025	(129,084)	(0.22)
(22,620)	Southwest Airlines Co 25-Jun-2025	(13,834)	(0.02)
(15,390)	Uber Technologies Inc 25-Jun-2025	(102,740)	(0.17)
(5,046)	Varonis Systems Inc 25-Jun-2025	(14,818)	(0.02)
(12,760)	Welltower Inc 25-Jun-2025	(29,365)	(0.05)
(42,920)	Western Digital Corp 25-Jun-2025	(55,605)	(0.09)
Total investments in equity swaps		(2,147,136)	(3.55)
Total return swaps			
France - (581,222) (31 December 2023: -)			
(712,112)	TRS BNP Paribas 0.000% 23-Jun-2025	(261,190)	(0.43)
(862,435)	TRS Elis SA 2.250% 23-Jun-2025	(213,976)	(0.35)
(617,652)	TRS Schneider Electric SE 1.970% 23-Jun-2025	(106,056)	(0.18)
Germany - (418,172) (31 December 2023: -)			
(148,024)	TRS Bechtle AG 2.000% 23-Jun-2025	(77,381)	(0.13)
20,761	TRS Leg Immobilien SE 0.875% 23-Jun-2025	(35,970)	(0.06)
(1,981,643)	TRS Rheinmetall AG 1.875% 23-Jun-2025	(304,821)	(0.50)
Hong Kong - (11,966) (31 December 2023: -)			
(342,500)	TRS Kingsoft Corporation 0.625% 23-Jun-2025	(11,966)	(0.02)
Ireland - (14,914) (31 December 2023: -)			
(275,014)	TRS Tirlan Co-Op Society Ltd 1.875% 23-Jun-2025	(14,914)	(0.02)
Japan - (7,179) (31 December 2023: (158,737))			
(18,544,336)	TRS Daifuku Co. Ltd 0.000% 23-Jun-2025	(4,465)	(0.01)
2,487,822	TRS Daiwa House Industry Co Ltd 0.000% 23-Jun-2025	(2,714)	(0.00)

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
United States of America - (1,426,473) (31 December 2023: (78,716))			
(33,300)	TRS Alibaba Group Holding Limited 0.500% 23-Jun-2025	(109,690)	(0.18)
(103,025)	TRS Barclays Bank Plc 1.000% 23-Jun-2025	(15,763)	(0.03)
24,670	TRS Coinbase Global Inc 0.250% 23-Jun-2025	(11,626)	(0.02)
(230,811)	TRS Enovis Corp 3.875% 23-Jun-2025	(127,784)	(0.21)
(1,206,473)	TRS Granite Constuction Inc 3.750% 23-Jun-2025	(18,888)	(0.03)
(1,265,898)	TRS Integer Holdings Corporation 2.125% 23-Jun-2025	(151,415)	(0.25)
(40,854)	TRS JD.com Inc 0.250% 23-Jun-2025	(154,253)	(0.26)
(345,075)	TRS Lantheus Holdings Inc 2.625% 23-Jun-2025	(32,550)	(0.05)
(141,160)	TRS Livanova USA Inc 2.500% 23-Jun-2025	(65,291)	(0.11)
(47,827)	TRS Meritage Homes Corporation 1.750% 23-Jun-2025	(48,384)	(0.08)
(169,876)	TRS Microstrategy Inc 0.625% 23-Jun-2025	(91,873)	(0.15)
80,025	TRS Nice Systems Ltd 0.000% 23-Jun-2025	(31,343)	(0.05)
(15,441)	TRS ON Semiconductor Corporation 0.500% 23-Jun-2025	(55,134)	(0.09)
(227,370)	TRS Post Holdings Inc 2.500% 23-Jun-2025	(36,024)	(0.06)
(47,159)	TRS Super Micro Computer Inc 0.000% 23-Jun-2025	(37,296)	(0.06)
(619,276)	TRS Tetra Tech Inc 2.250% 23-Jun-2025	(154,981)	(0.26)
(11,631)	TRS Trip.com Group Limited 0.750% 23-Jun-2025	(34,581)	(0.06)
9,430	TRS Winnebago Industries Inc 3.250% 23-Jun-2025	(79,346)	(0.13)
(235,831)	TRS Wynn Macau Ltd 4.500% 23-Jun-2025	(170,251)	(0.28)
Total total return swaps		(2,459,926)	(4.06)

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (25,795) (31 December 2023: (151,101))				
(13)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(1,513,720)	(14,442)	(0.02)
(3)	U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(308,094)	(2,722)	(0.00)
(9)	U.S. 2 Year Treasury Note Short Futures Contracts Exp Sep-2024	(1,716,203)	(4,743)	(0.01)
(6)	U.S. 5 Year Treasury Note Short Futures Contracts Exp Sep-2024	(597,104)	(3,888)	(0.01)
Total open futures contracts		(25,795)	(0.04)	
Unrealised loss on forward foreign currency contracts - (749,991) (see below) (31 December 2023: (447,135))			(749,991)	(1.24)
Total financial liabilities at fair value through profit or loss		(5,382,848)	(8.89)	
Net current liabilities		(2,390,524)	(3.95)	
Total net assets		60,496,079	100.00	

The counterparties for equity swaps are BNP Paribas and Natixis CIB. The counterparty for futures contracts is Goldman Sachs. The counterparty for total return swaps is BNP Paribas.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	43.89
Transferable securities and money market instruments other than those admitted to official stock exchange listing or traded on a regulated market	46.25
Financial derivative instruments dealt in on a regulated market	0.04
OTC financial derivative instruments	6.48
Other current assets	3.34
Total assets	100.00

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Absolute Return Global Convertible Fund							
US dollar	Euro	1,150,000	1,071,950	5-Jul-24	BNP Paribas	1,706	
US dollar	Euro	2,200,000	2,026,557	5-Jul-24	Merrill Lynch International	27,394	
						EUR	29,100
Euro	US dollar	1,398,731	1,500,000	5-Jul-24	HSBC Bank plc	(1,690)	
Euro	US dollar	1,546,072	1,685,000	5-Jul-24	UBS AG	(27,068)	
						EUR	(28,758)
BNY Mellon Absolute Return Global Convertible Fund CHF F (Acc) (Hedged) Share Class							
Swiss franc	Euro	21,688	22,556	12-Jul-24	The Bank of New York Mellon	1	
						EUR	1
						CHF	1
BNY Mellon Absolute Return Global Convertible Fund JPY E (Acc) (Hedged) Share Class							
Japanese yen	Euro	11,000,000	64,784	12-Jul-24	The Bank of New York Mellon	(875)	
Japanese yen	Euro	4,602,103,559	27,394,326	12-Jul-24	The Bank of New York Mellon	(656,262)	
						EUR	(657,137)
						JPY	(113,228,136)
BNY Mellon Absolute Return Global Convertible Fund Sterling F (Acc) (Hedged) Share Class							
Euro	Sterling	87,714	74,207	12-Jul-24	The Bank of New York Mellon	160	
Euro	Sterling	37,887	32,049	12-Jul-24	The Bank of New York Mellon	74	
Euro	Sterling	11,243,943	9,494,197	12-Jul-24	The Bank of New York Mellon	42,195	
Euro	Sterling	12,335	10,391	12-Jul-24	The Bank of New York Mellon	75	
Euro	Sterling	7,641	6,458	12-Jul-24	The Bank of New York Mellon	21	
Euro	Sterling	2,632	2,222	12-Jul-24	The Bank of New York Mellon	11	
						EUR	42,536
						GBP	36,037
Sterling	Euro	1,357	1,602	12-Jul-24	The Bank of New York Mellon	(1)	
Sterling	Euro	9,827,205	11,611,855	12-Jul-24	The Bank of New York Mellon	(17,206)	
						EUR	(17,207)
						GBP	(14,578)
BNY Mellon Absolute Return Global Convertible Fund Sterling U (Acc) (Hedged) Share Class							
Sterling	Euro	100,934	119,264	12-Jul-24	The Bank of New York Mellon	(177)	
						EUR	(177)
						GBP	(150)
BNY Mellon Absolute Return Global Convertible Fund Sterling X (Acc) (Hedged) Share Class							
Euro	Sterling	1,087,525	919,775	12-Jul-24	The Bank of New York Mellon	2,327	
Euro	Sterling	2,122,430	1,787,932	12-Jul-24	The Bank of New York Mellon	12,935	
						EUR	15,262
						GBP	12,930

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (€)	Amount (\$)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Absolute Return Global Convertible Fund Sterling X (Acc) (Hedged) Share Class
cont'd.

Sterling	Euro	26,662,533	31,504,529	12-Jul-24	The Bank of New York Mellon	(46,683)	
						EUR	(46,683)
						GBP	(39,550)

BNY Mellon Absolute Return Global Convertible Fund USD F (Acc) (Hedged) Share Class

Euro	US dollar	4	4	12-Jul-24	The Bank of New York Mellon	-	
Euro	US dollar	435	466	12-Jul-24	The Bank of New York Mellon	-	
US dollar	Euro	168,570	156,756	12-Jul-24	The Bank of New York Mellon	570	
						EUR	570
						USD	610
Euro	US dollar	156,859	168,100	12-Jul-24	The Bank of New York Mellon	(29)	
						EUR	(29)
						USD	(31)

BNY Mellon Absolute Return Global Convertible Fund USD U (Acc) (Hedged) Share Class

US dollar	Euro	18,671	17,362	12-Jul-24	The Bank of New York Mellon	63	
						EUR	63
						USD	67

BNY MELLON ASIAN INCOME FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Australia - 2,313,647			
(31 December 2023: 3,899,984)		2,313,647	12.43
75,359	Dexus (REIT)	324,975	1.75
30,554	National Australia Bank Ltd	737,141	3.96
9,899	Sonic Healthcare Ltd	173,422	0.93
35,053	Suncorp Group Ltd	406,208	2.18
32,260	Transurban Group	266,524	1.43
21,654	Woodside Energy Group Ltd	405,377	2.18
China - 730,797			
(31 December 2023: 767,273)		730,797	3.93
30,000	Midea Group Co Ltd	266,328	1.43
77,500	Ping An Insurance Group Co of China Ltd 'H'	351,077	1.89
94,000	Tingyi Cayman Islands Holding Corp	113,392	0.61
Hong Kong - 1,650,569			
(31 December 2023: 3,853,980)		1,650,569	8.87
77,200	AIA Group Ltd	523,712	2.81
46,000	CLP Holdings Ltd	371,847	2.00
10,141	Hong Kong Exchanges & Clearing Ltd	325,047	1.75
110,720	Link REIT (Units) (REIT)	429,963	2.31
India - 2,228,715			
(31 December 2023: 3,162,746)		2,228,715	11.98
20,720	Infosys Ltd ADR	386,117	2.08
109,753	IITC Ltd	559,212	3.01
83,305	IITC Ltd GDR	424,855	2.28
79,317	Power Grid Corp of India Ltd	315,033	1.69
11,600	Tata Consultancy Services Ltd	543,498	2.92
Indonesia - 1,368,472			
(31 December 2023: 2,560,373)		1,368,472	7.36
1,489,800	Bank Mandiri Persero Tbk PT	557,254	3.00
1,525,895	Bank Rakyat Indonesia Persero Tbk PT	430,978	2.32
1,998,856	Telkom Indonesia Persero Tbk PT	380,240	2.04
New Zealand - 536,471			
(31 December 2023: 963,354)		536,471	2.88
25,577	Mercury NZ Ltd	103,217	0.56
66,174	Meridian Energy Ltd	253,862	1.36
70,115	Spark New Zealand Ltd	179,392	0.96
Republic of Korea - 2,248,071			
(31 December 2023: 3,252,510)		2,248,071	12.08
14,313	KT Corp	388,630	2.09
20,861	Macquarie Korea Infrastructure Fund	187,241	1.01
28,011	Samsung Electronics Co Ltd - Preference	1,295,242	6.96
10,095	SK Telecom Co Ltd	376,958	2.02
Singapore - 3,286,089			
(31 December 2023: 4,927,838)		3,286,089	17.66
143,100	ComfortDelGro Corp Ltd	142,007	0.76
33,840	DBS Group Holdings Ltd	893,720	4.80
119,300	Parkway Life Real Estate Investment Trust (Units) (REIT)	308,515	1.66
41,800	Singapore Exchange Ltd	292,679	1.57
216,700	Singapore Technologies Engineering Ltd	693,101	3.73
21,200	United Overseas Bank Ltd	489,742	2.63
44,400	Venture Corp Ltd	466,325	2.51
Taiwan - 3,455,267			
(31 December 2023: 4,412,740)		3,455,267	18.57
30,096	Advantech Co Ltd	343,481	1.85
64,000	ASE Technology Holding Co Ltd	332,907	1.79
26,000	Chailease Holding Co Ltd	123,222	0.66
21,000	Chroma ATE Inc	205,524	1.10
7,000	Elite Material Co Ltd	102,600	0.55
13,000	MediaTek Inc	560,008	3.01
60,000	Taiwan Semiconductor Manufacturing Co Ltd	1,787,525	9.61

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Thailand - 174,270			
(31 December 2023: 368,509)		174,270	0.94
49,100	Bangkok Bank PCL (Foreign Market)	174,270	0.94
United Kingdom - 285,344			
(31 December 2023: 557,568)		285,344	1.53
9,910	BHP Group Ltd	285,344	1.53
Total investments in equities		18,277,712	98.23
Total financial assets at fair value through profit or loss		18,277,712	98.23
Net current assets		328,566	1.77
Total net assets		18,606,278	100.00
Analysis of portfolio			
			% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market			85.03
Other current assets			14.97
Total assets			100.00

BNY MELLON ASIAN OPPORTUNITIES FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
China - 9,736,394			
(31 December 2023: 8,587,419)		9,736,394	27.61
10,000,000	Boshiwa International Holding Ltd ^A	-	-
62,720	Centre Testing International Group Co Ltd	86,880	0.24
31,500	Contemporary Amperex Technology Co Ltd	780,558	2.21
28,162	Kanzhun Ltd ADR	541,978	1.54
112,200	Midea Group Co Ltd	996,065	2.82
155,814	NARI Technology Co Ltd 'A'	535,352	1.52
42,600	NetEase Inc	813,650	2.31
46,400	Proya Cosmetics Co Ltd 'A'	708,735	2.01
73,900	Shenzhen Inovance Technology Co Ltd	521,954	1.48
111,780	Sungrow Power Supply Co Ltd	954,339	2.71
103,100	Sunresin New Materials Co Ltd	592,473	1.68
42,800	Tencent Holdings Ltd	2,041,619	5.79
18,350	Trip.com Group Ltd	880,490	2.50
9,012	Yum China Holdings Inc	282,301	0.80
Hong Kong - 1,640,303			
(31 December 2023: 2,172,766)		1,640,303	4.65
165,600	AIA Group Ltd	1,123,404	3.19
55,946	Prudential Plc	516,899	1.46
India - 10,953,939			
(31 December 2023: 11,804,934)		10,953,939	31.07
7,387	Avenue Supermarts Ltd '144A'	417,510	1.18
67,241	HDFC Bank Ltd	1,358,690	3.85
103,590	HDFC Life Insurance Co Ltd '144A'	739,183	2.10
12,687	Hindustan Unilever Ltd	375,350	1.06
53,959	ICICI Bank Ltd	774,645	2.20
9,633	Info Edge India Ltd	785,331	2.23
54,608	Infosys Ltd	1,025,740	2.91
32,669	Mahindra & Mahindra Ltd	1,123,723	3.19
94,367	Marico Ltd	695,410	1.97
8,426	Pidilite Industries Ltd	318,801	0.90
90,757	Sona Blw Precision Forgings Ltd '144A'	697,214	1.98
23,967	Tata Consultancy Services Ltd	1,122,932	3.19
12,477	Titan Co Ltd	509,329	1.44
421,151	Zomato Ltd	1,010,081	2.87
Indonesia - 1,675,564			
(31 December 2023: 1,994,485)		1,675,564	4.75
2,656,300	Bank Mandiri Persero Tbk PT	993,578	2.82
2,414,600	Bank Rakyat Indonesia Persero Tbk PT	681,986	1.93
Netherlands - 866,894			
(31 December 2023: 1,754,818)		866,894	2.46
529	ASM International NV	400,747	1.14
450	ASML Holding NV	466,147	1.32
New Zealand - 944,294			
(31 December 2023: 760,320)		944,294	2.68
10,396	Xero Ltd	944,294	2.68
Philippines - 11			
(31 December 2023: 11)		11	-
1	GT Capital Holdings Inc	11	-
Republic of Korea - 1,775,780			
(31 December 2023: 1,740,592)		1,775,780	5.04
25,496	Samsung Electronics Co Ltd	1,508,645	4.28
1,038	Samsung SDI Co Ltd	267,135	0.76
Taiwan - 6,201,740			
(31 December 2023: 4,686,548)		6,201,740	17.59
48,000	Advantech Co Ltd	547,817	1.55
118,000	Chailease Holding Co Ltd	559,237	1.59
78,000	Chroma ATE Inc	763,374	2.16
51,000	Delta Electronics Inc	609,566	1.73
111,000	Taiwan Semiconductor Manufacturing Co Ltd	3,306,922	9.38
7,000	Voltronic Power Technology Corp	414,824	1.18

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
United States of America - 1,039,262			
(31 December 2023: 432,676)		1,039,262	2.95
5,286	CSL Ltd	1,039,262	2.95
Total investments in equities		34,834,181	98.80
Total financial assets at fair value through profit or loss		34,834,181	98.80
Total financial liabilities at fair value through profit or loss		(24)	(0.00)
Net current assets		423,013	1.20
Total net assets		35,257,194	100.00

^A The Company is subject to trading suspension on the Hong Kong Stock Exchange.

Analysis of portfolio		% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		95.79
Other current assets		4.21
Total assets		100.00

BNY MELLON BLOCKCHAIN INNOVATION FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
France - 1,983,734			
(31 December 2023: 2,308,389)			
3,455	Capgemini SE	686,745	1.91
1,697	LVMH Moët Hennessy Louis Vuitton SE	1,296,989	3.62
Germany - 5,577,407			
(31 December 2023: 5,203,497)			
14,747	Daimler Truck Holding AG	584,510	1.63
18,096	Mercedes-Benz Group AG	1,248,745	3.48
1,594	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	797,043	2.22
8,623	SAP SE	1,753,136	4.88
12,804	Siemens AG ADR	1,193,973	3.33
Italy - 793,223			
(31 December 2023: 882,983)			
114,046	Enel SpA	793,223	2.21
Japan - 2,502,031			
(31 December 2023: 2,944,589)			
28,000	BayCurrent Consulting Inc	564,646	1.57
57,600	SBI Holdings Inc	1,454,768	4.05
5,700	Sony Group Corp	482,617	1.35
Netherlands - 2,119,075			
(31 December 2023: 2,286,146)			
55,596	Universal Music Group NV	1,657,609	4.62
2,784	Wolters Kluwer NV	461,466	1.29
Republic of Korea - 494,907			
(31 December 2023: 634,243)			
3,360	HYBE Co Ltd	494,907	1.38
Singapore - 674,658			
(31 December 2023: 746,676)			
96,400	Singapore Exchange Ltd	674,658	1.88
Switzerland - 756,230			
(31 December 2023: 772,433)			
1,418	Zurich Insurance Group AG	756,230	2.11
Taiwan - 1,714,535			
(31 December 2023: 666,351)			
9,863	Taiwan Semiconductor Manufacturing Co Ltd ADR	1,714,535	4.78
United States of America - 19,778,933			
(31 December 2023: 18,602,878)			
4,089	Accenture Plc - Class A	1,240,807	3.46
5,046	Alphabet Inc - Class A	918,801	2.56
27,369	Block Inc	1,764,343	4.92
17,482	Centene Corp	1,159,319	3.23
3,343	CyberArk Software Ltd	913,725	2.55
3,096	Globant SA	551,970	1.54
10,561	GXO Logistics Inc	533,489	1.49
7,843	Intercontinental Exchange Inc	1,072,805	2.99
9,293	JPMorgan Chase & Co	1,880,764	5.24
3,007	Mastercard Inc	1,326,132	3.69
4,392	Microsoft Corp	1,962,346	5.47
20,289	NVIDIA Corp	2,504,778	6.98
6,679	PayPal Holdings Inc	387,549	1.08
2,305	Salesforce Inc	592,731	1.65

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
United States of America cont'd.			
299,483	WisdomTree Inc	2,969,374	8.28
Total investments in equities		36,394,733	101.44
Unrealised gain on forward foreign currency contracts - 2,462 (see below) (31 December 2023: 469,249)		2,462	0.01
Total financial assets at fair value through profit or loss		36,397,195	101.45
Unrealised loss on forward foreign currency contracts - (72,026) (see below) (31 December 2023: (6,437))		(72,026)	(0.20)
Total financial liabilities at fair value through profit or loss		(72,026)	(0.20)
Net current liabilities		(447,637)	(1.25)
Total net assets		35,877,532	100.00
Analysis of portfolio			
			% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market			92.66
OTC financial derivative instruments			0.01
Other current assets			7.33
Total assets			100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Blockchain Innovation Fund EUR G (Acc) (Hedged) Share Class							BNY Mellon Blockchain Innovation Fund EUR H (Acc) (Hedged) Share Class cont'd.						
Euro	US dollar	467	498	12-Jul-24	The Bank of New York Mellon	2	US dollar	Euro	95,595	89,488	12-Jul-24	The Bank of New York Mellon	(290)
US dollar	Euro	394	363	12-Jul-24	The Bank of New York Mellon	5	US dollar	Euro	38,195	35,668	12-Jul-24	The Bank of New York Mellon	(22)
US dollar	Euro	477	445	12-Jul-24	The Bank of New York Mellon	1	US dollar	Euro	6,695	6,265	12-Jul-24	The Bank of New York Mellon	(18)
							US dollar	Euro	223,976	209,329	12-Jul-24	The Bank of New York Mellon	(315)
						USD						USD	(52,651)
						EUR						EUR	(49,163)
Euro	US dollar	490	527	12-Jul-24	The Bank of New York Mellon	(2)							
Euro	US dollar	690	746	12-Jul-24	The Bank of New York Mellon	(6)							
Euro	US dollar	65,007	69,910	12-Jul-24	The Bank of New York Mellon	(257)	BNY Mellon Blockchain Innovation Fund EUR I (Acc) (Hedged) Share Class						
US dollar	Euro	487	456	12-Jul-24	The Bank of New York Mellon	(1)	Euro	US dollar	172	184	12-Jul-24	The Bank of New York Mellon	1
						USD	US dollar	Euro	146	134	12-Jul-24	The Bank of New York Mellon	2
						EUR	US dollar	Euro	176	164	12-Jul-24	The Bank of New York Mellon	-
												USD	3
												EUR	3
BNY Mellon Blockchain Innovation Fund EUR H (Acc) (Hedged) Share Class													
Euro	US dollar	26	28	12-Jul-24	The Bank of New York Mellon	-	Euro	US dollar	181	195	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	13,804	14,770	12-Jul-24	The Bank of New York Mellon	21	Euro	US dollar	255	276	12-Jul-24	The Bank of New York Mellon	(2)
Euro	US dollar	86,844	92,778	12-Jul-24	The Bank of New York Mellon	273	Euro	US dollar	24,021	25,833	12-Jul-24	The Bank of New York Mellon	(95)
Euro	US dollar	4,988	5,330	12-Jul-24	The Bank of New York Mellon	14	US dollar	Euro	180	168	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	600	643	12-Jul-24	The Bank of New York Mellon	-						USD	(99)
Euro	US dollar	10,761	11,529	12-Jul-24	The Bank of New York Mellon	1						EUR	(92)
US dollar	Euro	28,851	26,922	12-Jul-24	The Bank of New York Mellon	5							
US dollar	Euro	1,073	997	12-Jul-24	The Bank of New York Mellon	4	BNY Mellon Blockchain Innovation Fund EUR W (Acc) (Hedged) Share Class						
US dollar	Euro	3,451	3,190	12-Jul-24	The Bank of New York Mellon	33	Euro	US dollar	32,998	35,253	12-Jul-24	The Bank of New York Mellon	104
US dollar	Euro	78,587	72,449	12-Jul-24	The Bank of New York Mellon	960	Euro	US dollar	24,388	26,129	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	5,378	5,000	12-Jul-24	The Bank of New York Mellon	20	US dollar	Euro	9,599	8,934	12-Jul-24	The Bank of New York Mellon	26
US dollar	Euro	3,316	3,087	12-Jul-24	The Bank of New York Mellon	9	US dollar	Euro	33,537	31,260	12-Jul-24	The Bank of New York Mellon	43
US dollar	Euro	3,513	3,248	12-Jul-24	The Bank of New York Mellon	33	US dollar	Euro	11,714	10,828	12-Jul-24	The Bank of New York Mellon	113
US dollar	Euro	20,717	19,320	12-Jul-24	The Bank of New York Mellon	16	US dollar	Euro	27,619	25,461	12-Jul-24	The Bank of New York Mellon	337
US dollar	Euro	9,836	9,181	12-Jul-24	The Bank of New York Mellon	-						USD	624
US dollar	Euro	65,751	61,169	12-Jul-24	The Bank of New York Mellon	210						EUR	583
US dollar	Euro	10,205	9,498	12-Jul-24	The Bank of New York Mellon	28	Euro	US dollar	7,546	8,092	12-Jul-24	The Bank of New York Mellon	(6)
US dollar	Euro	13,950	12,944	12-Jul-24	The Bank of New York Mellon	81	Euro	US dollar	34,606	37,219	12-Jul-24	The Bank of New York Mellon	(139)
US dollar	Euro	93,679	87,319	12-Jul-24	The Bank of New York Mellon	119	Euro	US dollar	9,830	10,562	12-Jul-24	The Bank of New York Mellon	(29)
						USD	Euro	US dollar	9,931	10,681	12-Jul-24	The Bank of New York Mellon	(40)
						EUR	Euro	US dollar	48,615	52,506	12-Jul-24	The Bank of New York Mellon	(417)
Euro	US dollar	3,215	3,447	12-Jul-24	The Bank of New York Mellon	(3)	Euro	US dollar	25,465	27,543	12-Jul-24	The Bank of New York Mellon	(258)
Euro	US dollar	6,089	6,542	12-Jul-24	The Bank of New York Mellon	(18)	Euro	US dollar	4,549,644	4,892,809	12-Jul-24	The Bank of New York Mellon	(17,996)
Euro	US dollar	94,301	101,420	12-Jul-24	The Bank of New York Mellon	(380)	US dollar	Euro	3,652	3,413	12-Jul-24	The Bank of New York Mellon	(5)
Euro	US dollar	196	211	12-Jul-24	The Bank of New York Mellon	(1)	US dollar	Euro	14,471	13,507	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	7,347	7,874	12-Jul-24	The Bank of New York Mellon	(1)	US dollar	Euro	34,150	31,969	12-Jul-24	The Bank of New York Mellon	(103)
Euro	US dollar	134,814	145,604	12-Jul-24	The Bank of New York Mellon	(1,155)						USD	(18,994)
Euro	US dollar	78	84	12-Jul-24	The Bank of New York Mellon	(1)						EUR	(17,736)
Euro	US dollar	5,254	5,683	12-Jul-24	The Bank of New York Mellon	(53)							
Euro	US dollar	12,740,654	13,701,641	12-Jul-24	The Bank of New York Mellon	(50,394)							

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Blockchain Innovation Fund SGD J (Acc) (Hedged) Share Class						
Singapore dollar	US dollar	58	43	12-Jul-24	The Bank of New York Mellon	-
Singapore dollar	US dollar	61	45	12-Jul-24	The Bank of New York Mellon	-
Singapore dollar	US dollar	87	65	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	41	56	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	43	58	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	35	47	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					SGD	-
Singapore dollar	US dollar	8,233	6,091	12-Jul-24	The Bank of New York Mellon	(16)
					USD	(16)
					SGD	(22)

BNY MELLON BRAZIL EQUITY FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Basic Materials - 5,151,443			
(31 December 2023: 6,750,844)			
70,329	Gerdau SA - Preference	231,302	0.91
280,920	Gerdau SA ADR	928,441	3.67
86,300	Metalurgica Gerdau SA - Preference	164,492	0.65
132,587	Suzano SA	1,352,766	5.35
169,642	Vale SA	1,889,396	7.47
52,400	Vale SA ADR - Class B	585,046	2.31
Communications - 1,694,153			
(31 December 2023: 2,828,583)			
15,385	Telefonica Brasil SA	125,073	0.49
77,540	Telefonica Brasil SA ADR	636,215	2.52
328,285	TIM SA/Brazil	932,865	3.69
Consumer, Cyclical - 1,490,484			
(31 December 2023: 4,234,358)			
83,500	Cia Brasileira de Distribuicao ADR	35,905	0.14
217,188	Lojas Renner SA	485,653	1.92
522,777	Sendas Distribuidora S/A	967,448	3.82
159	Sendas Distribuidora S/A ADR	1,478	0.01
Consumer, Non-cyclical - 1,161,576			
(31 December 2023: 2,072,165)			
286,446	BRF SA	1,161,136	4.59
108	BRF SA ADR	440	0.00
Education - 336,098			
(31 December 2023: 1,185,078)			
180,050	YDUQS Participacoes SA	336,098	1.33
Energy - 1,688,699			
(31 December 2023: 2,462,993)			
124,302	3R PETROLEUM OLEO E GAS SA	610,937	2.42
288,199	Vibra Energia SA	1,077,762	4.26
Financials - 6,972,929			
(31 December 2023: 12,759,673)			
142,709	Allos SA	538,915	2.13
573,423	B3 SA - Brasil Bolsa Balcao	1,049,889	4.15
2	Banco Bradesco SA - Preference	4	0.00
714,846	Banco Bradesco SA ADR	1,597,681	6.31
189,034	Banco Santander Brasil SA	929,091	3.67
130,394	BB Seguridade Participacoes SA	768,354	3.04
110,354	Itau Unibanco Holding SA - Preference	639,706	2.53
700	Itau Unibanco Holding SA ADR	4,085	0.02
823,111	Itausa SA - Preference	1,445,204	5.71
Food Processors - 1,352,218			
(31 December 2023: 1,445,716)			
612,812	Marfrig Global Foods SA	1,352,218	5.35
Healthcare - 755,553			
(31 December 2023: 1,598,252)			
1,104,214	Hapvida Participacoes e Investimentos S/A '144A'	755,553	2.99
Industrials - 2,768,001			
(31 December 2023: 3,286,996)			
17	Embraer SA	110	0.00
44,630	Embraer SA ADR	1,151,231	4.55
661,104	Santos Brasil Participacoes SA	1,616,660	6.39
Utilities - 1,572,926			
(31 December 2023: 3,642,074)			
133,782	Centrais Eletricas Brasileiras SA	859,516	3.40
5,848	Cia Paranaense de Energia - Copel	8,677	0.04
5,100	Cia Paranaense de Energia - Copel - Preference	8,494	0.03
45,814	Cia Paranaense de Energia - Copel ADR	306,725	1.21
18,216	Cia Paranaense de Energia - Copel ADR	106,108	0.42

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Utilities cont'd.			
35,734	Engie Brasil Energia SA	283,406	1.12
Total investments in equities		24,944,080	98.61
Unrealised gain on forward foreign currency contracts - 529 (see below) (31 December 2023: 85,682)		529	0.00
Total financial assets at fair value through profit or loss		24,944,609	98.61
Unrealised loss on forward foreign currency contracts - (5,631) (see below) (31 December 2023: (3,388))		(5,631)	(0.02)
Total financial liabilities at fair value through profit or loss		(5,631)	(0.02)
Net current assets		356,384	1.41
Total net assets		25,295,362	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	94.93
OTC financial derivative instruments	0.00
Other current assets	5.07
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Brazil Equity Fund EUR H (Hedged) Share Class						
Euro	US dollar	5,694	6,095	12-Jul-24	The Bank of New York Mellon	6
Euro	US dollar	6,339	6,789	12-Jul-24	The Bank of New York Mellon	4
US dollar	Euro	2,854	2,661	12-Jul-24	The Bank of New York Mellon	3
US dollar	Euro	20,857	19,451	12-Jul-24	The Bank of New York Mellon	16
US dollar	Euro	21,380	19,900	12-Jul-24	The Bank of New York Mellon	58
US dollar	Euro	24,026	22,341	12-Jul-24	The Bank of New York Mellon	88
US dollar	Euro	7,040	6,549	12-Jul-24	The Bank of New York Mellon	23
US dollar	Euro	7,805	7,227	12-Jul-24	The Bank of New York Mellon	61
US dollar	Euro	3,552	3,308	12-Jul-24	The Bank of New York Mellon	8
					USD	267
					EUR	249
Euro	US dollar	2,089	2,246	12-Jul-24	The Bank of New York Mellon	(8)
Euro	US dollar	2,584	2,774	12-Jul-24	The Bank of New York Mellon	(5)
Euro	US dollar	3,002	3,257	12-Jul-24	The Bank of New York Mellon	(40)
Euro	US dollar	398,484	428,540	12-Jul-24	The Bank of New York Mellon	(1,576)
US dollar	Euro	10,473	9,780	12-Jul-24	The Bank of New York Mellon	(6)
US dollar	Euro	4,925	4,610	12-Jul-24	The Bank of New York Mellon	(15)
US dollar	Euro	44,000	41,067	12-Jul-24	The Bank of New York Mellon	(2)
					USD	(1,652)
					EUR	(1,543)
BNY Mellon Brazil Equity Fund EUR I (Acc) (Hedged) Share Class						
Euro	US dollar	18,692	20,009	12-Jul-24	The Bank of New York Mellon	19
Euro	US dollar	18,375	19,677	12-Jul-24	The Bank of New York Mellon	11
US dollar	Euro	9,321	8,689	12-Jul-24	The Bank of New York Mellon	10
US dollar	Euro	16,847	15,672	12-Jul-24	The Bank of New York Mellon	55
US dollar	Euro	18,801	17,409	12-Jul-24	The Bank of New York Mellon	148
US dollar	Euro	8,483	7,900	12-Jul-24	The Bank of New York Mellon	19
					USD	262
					EUR	245
Euro	US dollar	6,307	6,780	12-Jul-24	The Bank of New York Mellon	(23)
Euro	US dollar	6,286	6,747	12-Jul-24	The Bank of New York Mellon	(12)
Euro	US dollar	7,269	7,885	12-Jul-24	The Bank of New York Mellon	(97)
Euro	US dollar	961,191	1,033,690	12-Jul-24	The Bank of New York Mellon	(3,802)
US dollar	Euro	15,099	14,134	12-Jul-24	The Bank of New York Mellon	(45)
					USD	(3,979)
					EUR	(3,715)

BNY MELLON DYNAMIC FACTOR PREMIA V10 FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
United States of America - 32,276,644			
(31 December 2023: 23,740,707)			
2,700,000	United States Treasury Bill (Zero Coupon) 0.000% 11-Jul-2024	2,696,077	7.73
2,800,000	United States Treasury Bill (Zero Coupon) 0.000% 25-Jul-2024	2,790,256	8.00
6,100,000	United States Treasury Bill (Zero Coupon) 0.000% 08-Aug-2024-	6,066,344	17.39
3,000,000	United States Treasury Bill (Zero Coupon) 0.000% 15-Aug-2024	2,980,441	8.54
2,800,000	United States Treasury Bill (Zero Coupon) 0.000% 05-Sep-2024	2,773,268	7.95
2,500,000	United States Treasury Bill (Zero Coupon) 0.000% 12-Sep-2024	2,473,520	7.09
2,500,000	United States Treasury Bill (Zero Coupon) 0.000% 19-Sep-2024	2,471,067	7.08
400,000	United States Treasury Bill (Zero Coupon) 0.000% 03-Oct-2024	394,600	1.13
6,800,000	United States Treasury Bill (Zero Coupon) 0.000% 10-Oct-2024	6,700,986	19.21
3,000,000	United States Treasury Bill (Zero Coupon) 0.000% 12-Dec-2024	2,930,085	8.40
Total investments in bonds		32,276,644	92.52
Equity swaps			
United States of America - 762,105(31 December 2023: 166,243)			
(255,500)	Goldman Sachs Equity Synthetic OET CBHSCA Index 20-Nov-2024	762,105	2.19
Total investments in equity swaps		762,105	2.19
Credit default swaps - 179,695			
(31 December 2023: 216,043)			
(1,100,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	68,674	0.19
(1,400,000)	iTraxx Europe Crossover Index Series 41 Version 1 5.000% 20-Jun-2029	111,021	0.32
Total credit default swaps		179,695	0.51

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 78,496				
(31 December 2023: 431,727)				
(5)	CBOE Volatility Index® (VX) Short Futures Contracts Exp Aug-2024	(74,701)	4,146	0.01
(22)	CBOE Volatility Index® (VX) Short Futures Contracts Exp Jul-2024	(308,502)	17,021	0.05
(1)	CBOE Volatility Index® (VX) Short Futures Contracts Exp Nov-2024	(17,325)	92	0.00
(2)	CBOE Volatility Index® (VX) Short Futures Contracts Exp Sep-2024	(31,615)	3,169	0.01
(24)	CME Three-Month Secured Overnight Financing Rate ("SOFR") Short Futures Contracts Exp Jun-2025	(5,726,100)	4,736	0.01
(2)	E-mini S&P 500 Index Short Futures Contracts Exp Sep-2024	(552,150)	3,776	0.01
(1)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(139,481)	470	0.00
(33)	ME Three-Month Canadian Overnight Repo Rate Average ("CORRA") Short Futures Contracts Exp Jun-2025	(5,788,659)	12,300	0.04
1	S&P TSX 60 Index Long Futures Contracts Exp Sep-2024	191,587	2,089	0.01
20	SGX FTSE Taiwan Index Long Futures Contracts Exp Jul-2024	1,543,000	5,281	0.02
13	South Korea Ten Year Treasury Bond Long Futures Contracts Exp Sep-2024	1,082,499	2,668	0.01
23	South Korea Three Year Treasury Bond Long Futures Contracts Exp Sep-2024	1,757,792	2,548	0.01

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.				
(19)	Three Month SONIA Index Short Futures Contracts Exp Jun-2025	(5,733,678)	1,194	0.00
6	TOPIX Index Long Futures Contracts Exp Sep-2024	1,048,107	19,006	0.05
Total open futures contracts			78,496	0.23
Unrealised gain on forward foreign currency contracts - 303,210 (see below) (31 December 2023: 175,806)			303,210	0.87
Total financial assets at fair value through profit or loss			33,600,150	96.32

Holdings	Description	Fair value USD	Total net assets %
Equity swaps			
United States of America - (512,256)			
63,550	Bank of America Shore 2D Index 29-Jan-2025	(72,018)	(0.21)
25,201	Goldman Sachs Commodity Strategy 01-Jul-2024	(17,893)	(0.05)
306,247	Goldman Sachs Equity Synthetic OET CBHSCA Index 20-Nov-2024	(422,345)	(1.21)
Total investments in equity swaps		(512,256)	(1.47)

Holdings	Description	Fair value USD	Total net assets %
Credit default swaps - (171,535)			
(31 December 2023: (151,510))			
4,100,000	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	(83,909)	(0.24)
4,600,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(87,626)	(0.25)
Total credit default swaps		(171,535)	(0.49)

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (387,171)				
(31 December 2023: (475,439))				
(25)	BOVESPA Index Short Futures Contracts Exp Aug-2024	(560,817)	(5,838)	(0.02)
(41)	Canadian 10 Year Treasury Bond Short Futures Contracts Exp Sep-2024	(3,598,458)	(29,499)	(0.08)
(1)	CBOE Volatility Index® (VX) Short Futures Contracts Exp Oct-2024	(18,177)	(470)	(0.00)
(84)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(10,474,924)	(35,503)	(0.10)
2	Euro-BTP Long Futures Contracts Exp Sep-2024	246,940	(2,272)	(0.01)
(15)	Euro-Bund Short Futures Contracts Exp Sep-2024	(2,114,378)	(5,801)	(0.02)
7	Euro-OAT Long Futures Contracts Exp Sep-2024	922,988	(6,367)	(0.02)
(36)	Euro-Schatz Short Futures Contracts Exp Sep-2024	(4,075,181)	(11,416)	(0.03)
2	FTSE 100 Index Long Futures Contracts Exp Sep-2024	207,616	(2,292)	(0.01)
2	FTSE MIB Index Long Futures Contracts Exp Sep-2024	357,333	(4,922)	(0.01)
(9)	FTSE/JSE Africa Top 40 Index Short Futures Contracts Exp Sep-2024	(364,783)	(1,341)	(0.00)
129	FTSE-Xinhua China A50 Index Long Futures Contracts Exp Jul-2024	1,535,358	(4,025)	(0.01)
27	Hang Seng China Enterprises Index Long Futures Contracts Exp Jul-2024	1,083,070	(12,409)	(0.04)
8	Hang Seng Index Long Futures Contracts Exp Jul-2024	903,055	(7,742)	(0.02)
21	IBEX 35 Index Long Futures Contracts Exp Jul-2024	2,446,008	(48,209)	(0.14)
17	Japanese 10 Year Bond Long Futures Contracts Exp Sep-2024	15,094,910	(23,995)	(0.07)
(10)	OMX Stockholm 30 Index Short Futures Contracts Exp Jul-2024	(243,230)	(969)	(0.00)

Schedule of investments - as at 30 June 2024

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.				
42	SFE 10 Year Australian Treasury Bond Long Futures Contracts Exp Sep-2024	3,181,998	(37,904)	(0.11)
1	SFE 3 Year Australian Treasury Bond Long Futures Contracts Exp Sep-2024	70,350	(482)	(0.00)
(2)	SGX MSCI Singapore Index Short Futures Contracts Exp Jul-2024	(46,659)	(554)	(0.00)
(13)	SGX Nifty 50 Short Futures Contracts Exp Jul-2024	(627,627)	(8,859)	(0.03)
8	SPI 200 Index Long Futures Contracts Exp Sep-2024	1,036,940	(200)	(0.00)
(23)	Three Month EURIBOR Short Futures Contracts Exp Jun-2025	(5,977,845)	(3,185)	(0.01)
(34)	U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(3,739,469)	(44,806)	(0.13)
(14)	U.S. 2 Year Treasury Note Short Futures Contracts Exp Sep-2024	(2,859,062)	(9,979)	(0.03)
(77)	U.S. 5 Year Treasury Note Short Futures Contracts Exp Sep-2024	(8,206,516)	(73,678)	(0.21)
(4)	UK Long Gilt Short Futures Contracts Exp Sep-2024	(493,353)	(4,454)	(0.01)
Total open futures contracts			(387,171)	(1.11)
Unrealised loss on forward foreign currency contracts - (247,590) (see below) (31 December 2023: (166,325))			(247,590)	(0.71)
Total financial liabilities at fair value through profit or loss			(1,318,552)	(3.78)
Net current assets			2,604,251	7.46
Total net assets			34,885,849	100.00
<p>–Held as collateral by Goldman Sachs in respect of futures contracts held by the Fund. The counterparties for equity swaps are Bank of America and Goldman Sachs. The counterparty for credit default swaps is Goldman Sachs. The counterparty for futures contracts is Goldman Sachs.</p>				
Analysis of portfolio		% of Total Assets		
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market				88.48
Financial derivative instruments dealt in on a regulated market				0.22
OTC financial derivative instruments				3.41
Other current assets				7.89
Total assets				100.00

Forward foreign currency contracts								
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)		
BNY Mellon Dynamic Factor Premia V10 Fund								
Australian dollar	US dollar	400,000	266,520	18-Sep-24	Morgan Stanley	870		
Canadian dollar	US dollar	300,000	218,787	18-Sep-24	Morgan Stanley	918		
Indian rupee	US dollar	205,500,000	2,456,063	18-Sep-24	Morgan Stanley	2,425		
US dollar	Czech koruna	287,413	6,500,000	18-Sep-24	Bank of America Merrill Lynch	9,039		
US dollar	Euro	1,529,458	1,400,000	18-Sep-24	Morgan Stanley	24,360		
US dollar	Indonesian rupiah	195,083	3,190,200,000	18-Sep-24	Goldman Sachs International	373		
US dollar	Israeli shekel	2,654,918	9,800,000	18-Sep-24	Bank of America Merrill Lynch	51,193		
US dollar	Japanese yen	3,818,764	586,300,000	18-Sep-24	Morgan Stanley	130,118		
US dollar	Japanese yen	300,402	47,600,000	18-Sep-24	Morgan Stanley	931		
US dollar	Malaysian ringgit	2,783,130	13,000,000	18-Sep-24	Morgan Stanley	21,518		
US dollar	Polish zloty	75,855	300,000	18-Sep-24	Morgan Stanley	1,404		
US dollar	Swedish krona	96,650	1,000,000	18-Sep-24	Morgan Stanley	1,916		
US dollar	Swiss franc	4,527,189	4,000,000	18-Sep-24	Morgan Stanley	32,098		
US dollar	Korean won	2,936,118	4,005,100,000	19-Sep-24	Morgan Stanley	21,314		
US dollar	Chilean peso	94,217	85,400,000	23-Sep-24	Morgan Stanley	3,517		
						USD	301,994	
Brazilian real	US dollar	3,600,000	674,246	18-Sep-24	Goldman Sachs International	(35,979)		
Euro	US dollar	400,000	433,433	18-Sep-24	Morgan Stanley	(3,405)		
Hungarian forint	US dollar	551,200,000	1,528,019	18-Sep-24	Morgan Stanley	(37,657)		
Japanese yen	US dollar	87,000,000	561,451	18-Sep-24	Morgan Stanley	(14,099)		
Mexican peso	US dollar	47,700,000	2,665,800	18-Sep-24	Morgan Stanley	(90,616)		
New Zealand dollar	US dollar	1,200,000	741,293	18-Sep-24	Morgan Stanley	(10,381)		
Norwegian krone	US dollar	4,500,000	426,118	18-Sep-24	Morgan Stanley	(3,819)		
Sterling	US dollar	200,000	255,657	18-Sep-24	Morgan Stanley	(2,688)		
Sterling	US dollar	500,000	639,377	18-Sep-24	Bank of America Merrill Lynch	(6,955)		
Swiss franc	US dollar	600,000	677,084	18-Sep-24	Bank of America Merrill Lynch	(2,820)		
US dollar	Australian dollar	133,460	200,000	18-Sep-24	Bank of America Merrill Lynch	(235)		
US dollar	Canadian dollar	438,021	600,000	18-Sep-24	Morgan Stanley	(1,389)		
US dollar	Philippine peso	1,234,715	72,700,000	18-Sep-24	Morgan Stanley	(8,543)		
US dollar	South African rand	157,278	3,000,000	18-Sep-24	Morgan Stanley	(6,620)		
						USD	(225,206)	
BNY Mellon Dynamic Factor Premia V10 Fund CHF W (Acc) (Hedged) Share Class								
US dollar	Swiss franc	88	79	12-Jul-24	The Bank of New York Mellon	–		
US dollar	Swiss franc	62	55	12-Jul-24	The Bank of New York Mellon	–		
US dollar	Swiss franc	62	55	12-Jul-24	The Bank of New York Mellon	–		
US dollar	Swiss franc	132	117	12-Jul-24	The Bank of New York Mellon	1		
						USD	1	
						CHF	1	
Swiss franc	US dollar	97	108	12-Jul-24	The Bank of New York Mellon	(1)		
Swiss franc	US dollar	90	102	12-Jul-24	The Bank of New York Mellon	(2)		
Swiss franc	US dollar	10,507	11,754	12-Jul-24	The Bank of New York Mellon	(45)		
						USD	(48)	
						CHF	(43)	
BNY Mellon Dynamic Factor Premia V10 Fund EUR E (Acc) (Hedged) Share Class								
Euro	US dollar	53,089	56,768	12-Jul-24	The Bank of New York Mellon	116		
US dollar	Euro	29,386	27,391	12-Jul-24	The Bank of New York Mellon	37		

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Dynamic Factor Premia V10 Fund EUR E (Acc) (Hedged) Share Class cont'd.						
US dollar	Euro	30,144	27,912	12-Jul-24	The Bank of New York Mellon	237
US dollar	Euro	66,276	61,100	12-Jul-24	The Bank of New York Mellon	810
					USD	1,200
					EUR	1,121
Euro	US dollar	46,960	50,485	12-Jul-24	The Bank of New York Mellon	(168)
Euro	US dollar	5,512,704	5,928,509	12-Jul-24	The Bank of New York Mellon	(21,805)
US dollar	Euro	41,430	38,705	12-Jul-24	The Bank of New York Mellon	(41)
					USD	(22,014)
					EUR	(20,556)
BNY Mellon Dynamic Factor Premia V10 Fund EUR W (Acc) (Hedged) Share Class						
Euro	US dollar	107	115	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	95	102	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	84	79	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	60	56	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	61	57	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	134	124	12-Jul-24	The Bank of New York Mellon	2
					USD	2
					EUR	2
Euro	US dollar	11,152	11,994	12-Jul-24	The Bank of New York Mellon	(44)
					USD	(44)
					EUR	(41)
BNY Mellon Dynamic Factor Premia V10 Fund EUR X (Acc) (Hedged) Share Class						
Euro	US dollar	109	117	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	97	104	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	84	79	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	60	56	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	62	57	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	136	125	12-Jul-24	The Bank of New York Mellon	2
					USD	2
					EUR	2
Euro	US dollar	11,321	12,175	12-Jul-24	The Bank of New York Mellon	(45)
					USD	(45)
					EUR	(42)
BNY Mellon Dynamic Factor Premia V10 Fund Sterling E (Acc) (Hedged) Share Class						
Sterling	US dollar	159	200	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	99	78	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	74	58	12-Jul-24	The Bank of New York Mellon	1

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Dynamic Factor Premia V10 Fund Sterling E (Acc) (Hedged) Share Class cont'd.						
US dollar	Sterling	165	129	12-Jul-24	The Bank of New York Mellon	3
					USD	4
					GBP	3
Sterling	US dollar	11,618	14,765	12-Jul-24	The Bank of New York Mellon	(78)
					USD	(78)
					GBP	(62)
BNY Mellon Dynamic Factor Premia V10 Fund Sterling W (Acc) (Hedged) Share Class						
Sterling	US dollar	157	198	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	99	78	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	74	58	12-Jul-24	The Bank of New York Mellon	1
US dollar	Sterling	165	128	12-Jul-24	The Bank of New York Mellon	2
					USD	3
					GBP	2
Sterling	US dollar	11,543	14,669	12-Jul-24	The Bank of New York Mellon	(77)
					USD	(77)
					GBP	(61)
BNY Mellon Dynamic Factor Premia V10 Fund Sterling X (Acc) (Hedged) Share Class						
Sterling	US dollar	161	203	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	99	78	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	75	59	12-Jul-24	The Bank of New York Mellon	1
US dollar	Sterling	166	129	12-Jul-24	The Bank of New York Mellon	3
					USD	4
					GBP	3
Sterling	US dollar	11,717	14,891	12-Jul-24	The Bank of New York Mellon	(78)
					USD	(78)
					GBP	(62)

BNY MELLON DYNAMIC U.S. EQUITY FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Government - 14,858,539			
(31 December 2023: 17,817,573)			
2,000,000	United States Treasury Bill (Zero Coupon) 0.000% 11-Jul-2024	1,997,095	0.97
2,000,000	United States Treasury Bill (Zero Coupon) 0.000% 08-Aug-2024	1,988,965	0.97
2,000,000	United States Treasury Bill (Zero Coupon) 0.000% 15-Aug-2024	1,986,961	0.97
2,000,000	United States Treasury Bill (Zero Coupon) 0.000% 12-Sep-2024	1,978,816	0.96
2,000,000	United States Treasury Bill (Zero Coupon) 0.000% 19-Sep-2024	1,976,853	0.96
2,500,000	United States Treasury Bill (Zero Coupon) 0.000% 03-Oct-2024	2,466,251	1.20
2,500,000	United States Treasury Bill (Zero Coupon) 0.000% 10-Oct-2024	2,463,598	1.20
Total investments in bonds		14,858,539	7.23
Equities			
Basic Materials - 3,114,255			
(31 December 2023: 3,974,688)			
860	Air Products and Chemicals Inc	221,738	0.11
455	Albemarle Corp	43,487	0.02
389	Celanese Corp - Class A	52,470	0.03
688	CF Industries Holdings Inc	51,012	0.02
2,721	Dow Inc	144,363	0.07
1,618	DuPont de Nemours Inc	130,241	0.06
451	Eastman Chemical Co	44,173	0.02
983	Ecolab Inc	233,939	0.11
490	FMC Corp	28,197	0.01
5,558	Freeport-McMoRan Inc	270,147	0.13
988	International Flavors & Fragrances Inc	94,033	0.05
1,344	International Paper Co	58,014	0.03
1,860	Linde Plc	816,493	0.40
995	LyondellBasell Industries NV	95,147	0.05
1,347	Mosaic Co/The	38,935	0.02
4,462	Newmont Corp	186,668	0.09
928	Nucor Corp	146,777	0.07
911	PPG Industries Inc	114,663	0.06
903	Sherwin-Williams Co/The	269,667	0.13
572	Steel Dynamics Inc	74,091	0.04
Communications - 27,082,901			
(31 December 2023: 28,158,689)			
1,708	Airbnb Inc	258,976	0.12
18,941	Alphabet Inc	3,474,158	1.69
22,767	Alphabet Inc - Class A	4,145,529	2.02
35,495	Amazon.com Inc	6,863,846	3.34
982	Arista Networks Inc	344,117	0.17
27,744	AT&T Inc	530,604	0.26
133	Booking Holdings Inc	526,770	0.26
520	CDW Corp/DE	116,371	0.06
379	Charter Communications Inc	113,310	0.05
15,668	Cisco Systems Inc	744,073	0.36
15,145	Comcast Corp	593,305	0.29
2,983	Corning Inc	115,875	0.06
1,958	eBay Inc	105,184	0.05
491	Etsy Inc	28,964	0.01
491	Expedia Group Inc	61,873	0.03
217	F5 Inc	37,364	0.02
147	FactSet Research Systems Inc	59,983	0.03
464	Fox Corp	14,864	0.01
988	Fox Corp	33,953	0.02
2,132	Gen Digital Inc	53,247	0.02
545	GoDaddy Inc - Class A	76,139	0.04
1,460	Interpublic Group of Cos Inc/The	42,449	0.02
1,351	Juniper Networks Inc	49,244	0.02
1,122	Match Group Inc	34,081	0.02
8,494	Meta Platforms Inc - Class A	4,282,505	2.08
645	Motorola Solutions Inc	248,941	0.12
1,675	Netflix Inc	1,130,323	0.55
1,407	News Corp	38,784	0.02
520	News Corp	14,771	0.01

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Communications cont'd.			
754	Omnicom Group Inc	67,656	0.03
1,250	Palo Alto Networks Inc	423,794	0.21
1,823	Paramount Global - Class B	18,932	0.01
1,995	T-Mobile US Inc	351,449	0.17
8,085	Uber Technologies Inc	587,254	0.28
335	VeriSign Inc	59,581	0.03
16,287	Verizon Communications Inc	672,083	0.33
7,054	Walt Disney Co/The	699,651	0.34
8,437	Warner Bros Discovery Inc	62,898	0.03
Consumer, Cyclical - 13,983,399			
(31 December 2023: 18,201,419)			
2,620	American Airlines Group Inc	29,671	0.01
1,053	Aptiv Plc	74,168	0.04
69	AutoZone Inc	204,527	0.10
836	Bath & Body Works Inc	32,667	0.02
745	Best Buy Co Inc	62,815	0.03
954	BorgWarner Inc	30,752	0.02
871	Caesars Entertainment Inc	34,609	0.02
598	CarMax Inc	43,860	0.02
3,908	Carnival Corp	73,138	0.04
5,300	Chipotle Mexican Grill Inc - Class A	332,893	0.16
3,385	Copart Inc	183,332	0.09
1,723	Costco Wholesale Corp	1,464,576	0.71
529	Cummins Inc	146,451	0.07
462	Darden Restaurants Inc	69,871	0.03
99	Deckers Outdoor Corp	95,828	0.05
2,497	Delta Air Lines Inc	118,470	0.06
850	Dollar General Corp	112,400	0.05
802	Dollar Tree Inc	85,642	0.04
135	Domino's Pizza Inc	69,729	0.03
1,147	DR Horton Inc	161,538	0.08
2,215	Fastenal Co	139,180	0.07
15,174	Ford Motor Co	190,358	0.09
4,415	General Motors Co	205,055	0.10
539	Genuine Parts Co	74,681	0.04
524	Hasbro Inc	30,657	0.01
968	Hilton Worldwide Holdings Inc	211,184	0.10
3,851	Home Depot Inc/The	1,326,284	0.65
1,392	Las Vegas Sands Corp	61,561	0.03
947	Lennar Corp	141,922	0.07
551	Live Nation Entertainment Inc	51,651	0.03
1,032	LKQ Corp	42,931	0.02
2,214	Lowe's Cos Inc	488,154	0.24
443	Lululemon Athletica Inc	132,262	0.06
928	Marriott International Inc/MD	224,344	0.11
2,789	McDonald's Corp	710,567	0.35
971	MGM Resorts International	43,166	0.02
4,688	NIKE Inc	353,311	0.17
1,703	Norwegian Cruise Line Holdings Ltd	32,025	0.02
13	NVR Inc	98,949	0.05
228	O'Reilly Automotive Inc	240,892	0.12
2,028	PACCAR Inc	208,722	0.10
148	Pool Corp	45,480	0.02
814	PulteGroup Inc	89,479	0.04
158	Ralph Lauren Corp - Class A	27,651	0.01
1,297	Ross Stores Inc	188,441	0.09
916	Royal Caribbean Cruises Ltd	146,097	0.07
2,316	Southwest Airlines Co	66,272	0.03
4,383	Starbucks Corp	341,304	0.17
836	Tapestry Inc	35,777	0.02
1,790	Target Corp	264,911	0.13
10,766	Tesla Inc	2,131,506	1.04
4,382	TJX Cos Inc/The	482,831	0.24
417	Tractor Supply Co	112,584	0.05
185	Ulta Beauty Inc	71,399	0.03
1,272	United Airlines Holdings Inc	61,876	0.03
2,691	Walgreens Boots Alliance Inc	32,548	0.02
16,529	Walmart Inc	1,119,096	0.54
169	WW Grainger Inc	152,370	0.07
388	Wynn Resorts Ltd	34,728	0.02

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Consumer, Cyclical cont'd.			
1,090	Yum! Brands Inc	144,256	0.07
Consumer, Non-cyclical - 30,571,437			
(31 December 2023: 37,711,106)			
6,731	Abbott Laboratories	699,385	0.34
6,864	AbbVie Inc	1,176,181	0.57
1,134	Agilent Technologies Inc	147,029	0.07
271	Align Technology Inc	65,436	0.03
6,646	Altria Group Inc	302,758	0.15
2,076	Amgen Inc	648,781	0.32
1,913	Archer-Daniels-Midland Co	115,708	0.06
1,584	Automatic Data Processing Inc	378,117	0.18
312	Avery Dennison Corp	68,202	0.03
1,972	Baxter International Inc	65,954	0.03
1,118	Becton Dickinson & Co	261,305	0.13
563	Biogen Inc	130,684	0.06
79	Bio-Rad Laboratories Inc	21,566	0.01
606	Bio-Techne Corp	43,411	0.02
5,689	Boston Scientific Corp	438,252	0.21
7,844	Bristol-Myers Squibb Co	325,801	0.16
741	Brown-Forman Corp	32,045	0.02
548	Bunge Global SA	58,524	0.03
802	Campbell Soup Co	36,246	0.02
942	Cardinal Health Inc	92,632	0.05
664	Catalent Inc	37,327	0.02
641	Cencora Inc	144,420	0.07
2,065	Centene Corp	136,940	0.07
192	Charles River Laboratories International Inc	39,657	0.02
946	Church & Dwight Co Inc	98,029	0.05
1,115	Cigna Group/The	368,273	0.18
334	Cintas Corp	233,544	0.11
481	Clorox Co/The	65,644	0.03
15,002	Coca-Cola Co/The	954,802	0.46
3,175	Colgate-Palmolive Co	307,959	0.15
1,850	Conagra Brands Inc	52,586	0.03
623	Constellation Brands Inc - Class A	160,114	0.08
768	Cooper Cos Inc/The	67,058	0.03
272	Corpay Inc	72,462	0.04
2,697	Corteva Inc	145,463	0.07
4,857	CVS Health Corp	287,000	0.14
2,551	Danaher Corp	637,214	0.31
217	DaVita Inc	30,067	0.01
1,539	Dexcom Inc	174,446	0.08
2,332	Edwards Lifesciences Corp	215,442	0.10
899	Elevance Health Inc	486,948	0.24
3,095	Eli Lilly & Co	2,804,627	1.37
478	Equifax Inc	115,870	0.06
902	Estee Lauder Cos Inc/The - Class A	95,928	0.05
1,643	GE HealthCare Technologies Inc	128,047	0.06
2,184	General Mills Inc	138,236	0.07
4,821	Gilead Sciences Inc	330,745	0.16
988	Global Payments Inc	95,545	0.05
750	HCA Healthcare Inc	240,907	0.12
538	Henry Schein Inc	34,491	0.02
571	Hershey Co/The	104,918	0.05
903	Hologic Inc	67,066	0.03
1,194	Hormel Foods Corp	36,405	0.02
466	Humana Inc	174,119	0.08
320	IDEXX Laboratories Inc	155,925	0.08
709	Incyte Corp	42,980	0.02
269	Insulet Corp	54,304	0.03
1,385	Intuitive Surgical Inc	616,207	0.30
705	IQVIA Holdings Inc	149,062	0.07
411	J M Smucker Co/The	44,822	0.02
9,312	Johnson & Johnson	1,360,623	0.66
1,019	Kellanova	58,771	0.03
7,409	Kenvue Inc	134,733	0.07
4,039	Keurig Dr Pepper Inc	134,761	0.07
1,303	Kimberly-Clark Corp	180,120	0.09
3,054	Kraft Heinz Co/The	98,415	0.05
2,590	Kroger Co/The	129,280	0.06

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Consumer, Non-cyclical cont'd.			
326	Labcorp Holdings Inc	66,346	0.03
559	Lamb Weston Holdings Inc	47,003	0.02
151	MarketAxess Holdings Inc	30,297	0.01
957	McCormick & Co Inc/MD	67,875	0.03
503	McKesson Corp	293,810	0.14
5,138	Medtronic Plc	404,438	0.20
9,840	Merck & Co Inc	1,218,438	0.59
1,290	Moderna Inc	153,187	0.07
224	Molina Healthcare Inc	66,543	0.03
700	Molson Coors Beverage Co - Class B	35,584	0.02
5,190	Mondelez International Inc	339,582	0.17
2,744	Monster Beverage Corp	137,049	0.07
608	Moody's Corp	256,050	0.12
4,047	PayPal Holdings Inc	234,827	0.11
5,320	PepsiCo Inc	877,667	0.43
21,926	Pfizer Inc	613,599	0.30
6,015	Philip Morris International Inc	609,410	0.30
9,132	Procter & Gamble Co/The	1,505,821	0.73
566	Quanta Services Inc	143,772	0.07
430	Quest Diagnostics Inc	58,824	0.03
415	Regeneron Pharmaceuticals Inc	436,410	0.21
568	ResMed Inc	108,934	0.05
477	Revvity Inc	50,016	0.02
1,087	Rollins Inc	53,051	0.03
1,239	S&P Global Inc	552,836	0.27
535	Solventum Corp	28,307	0.01
382	STERIS Plc	83,847	0.04
1,312	Stryker Corp	446,218	0.22
1,927	Sysco Corp	137,385	0.07
197	Teleflex Inc	41,434	0.02
1,487	Thermo Fisher Scientific Inc	821,367	0.40
1,107	Tyson Foods Inc - Class A	63,254	0.03
258	United Rentals Inc	166,930	0.08
3,561	UnitedHealth Group Inc	1,813,243	0.88
227	Universal Health Services Inc	41,939	0.02
552	Verisk Analytics Inc - Class A	148,794	0.07
998	Vertex Pharmaceuticals Inc	467,628	0.23
4,607	Viatris Inc	48,995	0.02
225	Waters Corp	65,285	0.03
282	West Pharmaceutical Services Inc	92,844	0.05
796	Zimmer Biomet Holdings Inc	86,346	0.04
1,766	Zoetis Inc	305,933	0.15
Energy - 6,630,423			
(31 December 2023: 7,950,680)			
1,487	APA Corp	43,800	0.02
3,862	Baker Hughes Co - Class A	135,807	0.07
6,632	Chevron Corp	1,037,411	0.50
4,525	ConocoPhillips	517,502	0.25
2,880	Coterra Energy Inc	76,752	0.04
2,445	Devon Energy Corp	115,905	0.06
690	Diamondback Energy Inc	138,203	0.07
526	Enphase Energy Inc	52,440	0.02
2,224	EOG Resources Inc	279,990	0.14
1,673	EQT Corp	61,859	0.03
17,405	Exxon Mobil Corp	2,003,315	0.97
414	First Solar Inc	93,316	0.04
3,426	Halliburton Co	115,542	0.06
1,069	Hess Corp	157,715	0.08
7,471	Kinder Morgan Inc	148,486	0.07
2,181	Marathon Oil Corp	62,497	0.03
1,394	Marathon Petroleum Corp	241,824	0.12
2,573	Occidental Petroleum Corp	162,060	0.08
2,258	ONEOK Inc	184,129	0.09
1,640	Phillips 66	231,593	0.11
5,531	Schlumberger NV	261,035	0.13
858	Targa Resources Corp	110,506	0.05
1,265	Valero Energy Corp	198,282	0.10
4,716	Williams Cos Inc/The	200,454	0.10

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Financials - 23,896,996			
(31 December 2023: 28,175,104)		23,896,996	11.63
2,001	Aflac Inc	178,699	0.09
609	Alexandria Real Estate Equities Inc (REIT)	71,238	0.03
1,021	Allstate Corp/The	162,967	0.08
2,199	American Express Co	509,431	0.25
2,568	American International Group Inc	190,558	0.09
1,807	American Tower Corp (REIT)	351,362	0.17
384	Ameriprise Financial Inc	164,258	0.08
841	Aon Plc	246,796	0.12
1,447	Arch Capital Group Ltd	146,010	0.07
845	Arthur J Gallagher & Co	218,961	0.11
208	Assurant Inc	34,591	0.02
549	AvalonBay Communities Inc (REIT)	113,599	0.06
26,326	Bank of America Corp	1,047,117	0.51
2,894	Bank of New York Mellon Corp/The	173,307	0.08
7,018	Berkshire Hathaway Inc - Class B	2,856,221	1.39
547	BlackRock Inc	430,836	0.21
2,765	Blackstone Inc	342,431	0.17
916	Brown & Brown Inc	81,895	0.04
592	BXP Inc (REIT)	36,438	0.02
407	Camden Property Trust (REIT)	44,389	0.02
1,478	Capital One Financial Corp	204,607	0.10
406	Cboe Global Markets Inc	69,073	0.03
1,167	CBRE Group Inc - Class A	103,939	0.05
5,777	Charles Schwab Corp/The	425,678	0.21
1,571	Chubb Ltd	400,770	0.19
606	Cincinnati Financial Corp	71,584	0.03
7,468	Citigroup Inc	474,106	0.23
1,761	Citizens Financial Group Inc	63,422	0.03
1,421	CME Group Inc	279,283	0.14
1,580	CoStar Group Inc	117,189	0.06
1,681	Crown Castle Inc (REIT)	164,284	0.08
1,256	Digital Realty Trust Inc (REIT)	190,956	0.09
970	Discover Financial Services	126,823	0.06
375	Equinix Inc (REIT)	283,830	0.14
1,334	Equity Residential (REIT)	92,533	0.04
248	Essex Property Trust Inc (REIT)	67,493	0.03
168	Everest Group Ltd	63,967	0.03
819	Extra Space Storage Inc (REIT)	127,252	0.06
293	Federal Realty Investment Trust (REIT)	29,568	0.01
2,647	Fifth Third Bancorp	96,576	0.05
1,086	Franklin Resources Inc	24,310	0.01
346	Globe Life Inc	28,467	0.01
1,248	Goldman Sachs Group Inc/The	564,208	0.27
1,144	Hartford Financial Services Group Inc/The	114,932	0.06
2,723	Healthpeak Properties Inc (REIT)	53,439	0.03
2,728	Host Hotels & Resorts Inc (REIT)	49,022	0.02
5,572	Huntington Bancshares Inc/OH	73,467	0.04
2,219	Intercontinental Exchange Inc	303,526	0.15
1,768	Invesco Ltd	26,432	0.01
2,228	Invitation Homes Inc (REIT)	79,996	0.04
1,134	Iron Mountain Inc (REIT)	101,601	0.05
11,138	JPMorgan Chase & Co	2,254,164	1.10
3,648	KeyCorp	51,820	0.02
2,569	Kimco Realty Corp (REIT)	50,006	0.02
2,575	KKR & Co Inc	271,418	0.13
702	Loews Corp	52,471	0.03
646	M&T Bank Corp	97,759	0.05
1,907	Marsh & McLennan Cos Inc	401,862	0.20
3,177	Mastercard Inc	1,401,105	0.68
2,311	MetLife Inc	162,221	0.08
452	Mid-America Apartment Communities Inc (REIT)	64,430	0.03
4,842	Morgan Stanley	470,570	0.23
1,472	Nasdaq Inc	88,710	0.04
792	Northern Trust Corp	66,524	0.03
1,540	PNC Financial Services Group Inc/The	239,616	0.12
834	Principal Financial Group Inc	65,473	0.03
2,266	Progressive Corp/The	471,067	0.23
3,582	Prologis Inc (REIT)	402,384	0.20
1,389	Prudential Financial Inc	162,798	0.08
612	Public Storage (REIT)	176,137	0.09

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Financials cont'd.			
722	Raymond James Financial Inc	89,290	0.04
3,369	Realty Income Corp (REIT)	177,934	0.09
602	Regency Centers Corp (REIT)	37,441	0.02
3,530	Regions Financial Corp	70,759	0.03
416	SBA Communications Corp (REIT) - Class A	81,711	0.04
1,261	Simon Property Group Inc (REIT)	191,502	0.09
1,166	State Street Corp	86,301	0.04
1,554	Synchrony Financial	73,357	0.04
864	T Rowe Price Group Inc	99,649	0.05
886	Travelers Cos Inc/The	180,057	0.09
5,178	Truist Financial Corp	201,347	0.10
1,166	UDR Inc (REIT)	47,975	0.02
6,038	US Bancorp	239,497	0.12
1,566	Ventas Inc (REIT)	80,265	0.04
4,036	VICI Properties Inc (REIT) - Class A	115,571	0.06
6,111	Visa Inc - Class A	1,603,007	0.78
903	W R Berkley Corp	70,953	0.03
13,490	Wells Fargo & Co	801,104	0.39
2,314	Welltower Inc (REIT)	241,431	0.12
2,821	Weyerhaeuser Co (REIT)	80,046	0.04
396	Willis Towers Watson Plc	103,827	0.05
Industrials - 12,623,634			
(31 December 2023: 15,606,306)		12,623,634	6.14
2,141	3M Co	218,864	0.11
452	A O Smith Corp	36,985	0.02
324	Allegion plc	38,269	0.02
5,593	Arcor Plc	54,728	0.03
896	AMETEK Inc	149,368	0.07
4,648	Amphenol Corp - Class A	313,159	0.15
274	Axon Enterprise Inc	80,618	0.04
1,201	Ball Corp	72,006	0.04
2,233	Boeing Co/The	406,573	0.20
472	Builders FirstSource Inc	65,275	0.03
3,242	Carrier Global Corp	204,522	0.10
1,909	Caterpillar Inc	636,107	0.31
428	CH Robinson Worldwide Inc	37,717	0.02
7,564	CSX Corp	253,054	0.12
1,002	Deere & Co	374,237	0.18
532	Dover Corp	96,061	0.05
1,547	Eaton Corp Plc	484,845	0.24
2,214	Emerson Electric Co	244,005	0.12
547	Expeditors International of Washington Inc	68,252	0.03
876	FedEx Corp	262,677	0.13
1,362	Fortive Corp	100,931	0.05
595	Garmin Ltd	96,923	0.05
1,061	GE Vernova Inc	182,110	0.09
252	Generac Holdings Inc	33,299	0.02
880	General Dynamics Corp	255,433	0.12
4,269	General Electric Co	678,451	0.33
2,520	Honeywell International Inc	538,209	0.26
1,500	Howmet Aerospace Inc	116,483	0.06
208	Hubbell Inc - Class B	76,100	0.04
144	Huntington Ingalls Industries Inc	35,491	0.02
293	IDEX Corp	58,935	0.03
1,051	Illinois Tool Works Inc	248,793	0.12
1,561	Ingersoll Rand Inc	141,793	0.07
460	Jabil Inc	50,055	0.02
481	Jacobs Solutions Inc	67,222	0.03
315	JB Hunt Transport Services Inc	50,394	0.02
2,607	Johnson Controls International plc	173,339	0.08
675	Keysight Technologies Inc	92,283	0.04
734	L3Harris Technologies Inc	164,845	0.08
826	Lockheed Martin Corp	385,928	0.19
239	Martin Marietta Materials Inc	129,472	0.06
905	Masco Corp	60,259	0.03
83	Mettler-Toledo International Inc	116,079	0.06
205	Mohawk Industries Inc	23,298	0.01
206	Nordson Corp	47,791	0.02
874	Norfolk Southern Corp	187,407	0.09
551	Northrop Grumman Corp	240,321	0.12

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Industrials cont'd.			
689	Old Dominion Freight Line Inc	121,784	0.06
1,564	Otis Worldwide Corp	150,574	0.07
345	Packaging Corp of America	62,995	0.03
497	Parker-Hannifin Corp	251,534	0.12
642	Pentair Plc	49,213	0.02
792	Republic Services Inc - Class A	153,989	0.07
441	Rockwell Automation Inc	121,326	0.06
5,144	RTX Corp	516,689	0.25
204	Snap-on Inc	53,272	0.03
594	Stanley Black & Decker Inc	47,452	0.02
1,185	TE Connectivity Ltd	178,218	0.09
182	Teledyne Technologies Inc	70,559	0.03
738	Textron Inc	63,346	0.03
876	Trane Technologies Plc	288,375	0.14
217	TransDigm Group Inc	277,481	0.14
945	Trimble Inc	52,849	0.03
2,361	Union Pacific Corp	534,235	0.26
2,822	United Parcel Service Inc - Class B	386,177	0.19
850	Verato Corp	81,188	0.04
512	Vulcan Materials Co	127,204	0.06
1,412	Waste Management Inc	301,314	0.15
682	Westinghouse Air Brake Technologies Corp	107,674	0.05
995	Westrock Co	50,004	0.02
938	Xylem Inc/NY	127,216	0.06
Technology - 55,752,573			
(31 December 2023: 55,521,222)		55,752,573	27.14
2,433	Accenture Plc - Class A	738,294	0.36
1,744	Adobe Inc	968,897	0.47
6,254	Advanced Micro Devices Inc	1,014,242	0.49
589	Akamai Technologies Inc	53,051	0.03
1,919	Analog Devices Inc	437,992	0.21
338	ANSYS Inc	108,615	0.05
55,868	Apple Inc	11,759,935	5.72
3,239	Applied Materials Inc	764,404	0.37
828	Autodesk Inc	204,905	0.10
1,690	Broadcom Inc	2,713,337	1.32
457	Broadridge Financial Solutions Inc	90,050	0.04
1,053	Cadence Design Systems Inc	324,061	0.16
1,924	Cognizant Technology Solutions Corp	130,822	0.06
893	CrowdStrike Holdings Inc	341,979	0.17
631	Dayforce Inc	31,288	0.02
941	Electronic Arts Inc	131,157	0.07
214	EPAM Systems Inc	40,263	0.02
96	Fair Isaac Corp	143,029	0.07
2,152	Fidelity National Information Services Inc	162,196	0.08
2,264	Fiserv Inc	337,302	0.17
2,453	Fortinet Inc	147,818	0.07
312	Gartner Inc	139,893	0.07
5,030	Hewlett Packard Enterprise Co	106,460	0.05
3,339	HP Inc	116,865	0.06
16,472	Intel Corp	509,726	0.25
3,554	International Business Machines Corp	615,020	0.30
1,092	Intuit Inc	717,580	0.35
280	Jack Henry & Associates Inc	46,494	0.02
521	KLA Corp	429,445	0.21
506	Lam Research Corp	538,566	0.26
523	Leidos Holdings Inc	76,235	0.04
2,091	Microchip Technology Inc	191,211	0.09
4,285	Micron Technology Inc	563,542	0.28
28,807	Microsoft Corp	12,870,968	6.27
195	Monolithic Power Systems Inc	160,032	0.08
307	MSCI Inc - Class A	147,877	0.07
799	NetApp Inc	102,903	0.05
95,342	NVIDIA Corp	11,770,447	5.73
989	NXP Semiconductors NV	266,046	0.13
1,665	ON Semiconductor Corp	114,127	0.06
6,168	Oracle Corp	870,644	0.42
1,240	Paychex Inc	147,027	0.07
197	Paycom Software Inc	28,158	0.01
463	PTC Inc	84,104	0.04

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Technology cont'd.			
355	Qorvo Inc	41,183	0.02
4,353	QUALCOMM Inc	866,247	0.42
414	Roper Technologies Inc	233,436	0.11
3,758	Salesforce Inc	966,370	0.47
756	Seagate Technology Holdings Plc	78,065	0.04
793	ServiceNow Inc	624,158	0.30
621	Skyworks Solutions Inc	66,171	0.03
195	Super Micro Computer Inc	159,225	0.08
590	Synopsys Inc	351,026	0.17
614	Take-Two Interactive Software Inc	95,468	0.05
604	Teradyne Inc	89,570	0.04
3,523	Texas Instruments Inc	685,065	0.33
164	Tyler Technologies Inc	82,401	0.04
1,263	Western Digital Corp	95,691	0.05
199	Zebra Technologies Corp	61,490	0.03
Utilities - 4,012,146			
(31 December 2023: 4,671,492)		4,012,146	1.95
2,659	AES Corp/The	46,705	0.02
992	Alliant Energy Corp	50,498	0.02
1,015	Ameren Corp	72,202	0.03
2,040	American Electric Power Co Inc	179,030	0.09
754	American Water Works Co Inc	97,360	0.05
584	Atmos Energy Corp	68,141	0.03
2,475	CenterPoint Energy Inc	76,688	0.04
1,156	CMS Energy Corp	68,811	0.03
1,338	Consolidated Edison Inc	119,624	0.06
1,220	Constellation Energy Corp	244,238	0.12
3,243	Dominion Energy Inc	158,891	0.08
801	DTE Energy Co	88,931	0.04
2,986	Duke Energy Corp	299,272	0.15
1,489	Edison International	106,873	0.05
826	Entergy Corp	88,386	0.04
890	Eversource Energy	47,161	0.02
1,363	Eversource Energy	77,303	0.04
3,869	Exelon Corp	133,887	0.07
2,004	FirstEnergy Corp	76,683	0.04
7,950	NextEra Energy Inc	562,820	0.27
1,772	NiSource Inc	51,060	0.02
807	NRG Energy Inc	62,861	0.03
8,269	PG&E Corp	144,253	0.07
465	Pinnacle West Capital Corp	35,528	0.02
2,855	PPL Corp	78,926	0.04
1,927	Public Service Enterprise Group Inc	142,058	0.07
2,449	Sempra	186,308	0.09
4,231	Southern Co/The (Units)	328,178	0.16
1,264	Vistra Corp	108,736	0.05
1,222	WEC Energy Group Inc	95,860	0.05
2,150	Xcel Energy Inc	114,874	0.06
Total investments in equities		177,667,764	86.48
Index options - 809,738			
(31 December 2023: 940,950)			
78	CME E-Mini S&P 500 Index Call 20-Sep-2024 5,500.000	512,850	0.25
78	CME E-Mini S&P 500 Index Call 20-Sep-2024 5,650.000	221,325	0.11
39	CME E-Mini S&P W3 Index Call 19-Jul-2024 5,550.000	75,563	0.03
Total index options		809,738	0.39

Schedule of investments - as at 30 June 2024

Holdings Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 25,086			
(31 December 2023: 457,572)			
33 E-mini S&P 500 Index Long Futures Contracts Exp Sep-2024	9,110,475	25,086	0.01
Total open futures contracts		25,086	0.01
Unrealised gain on forward foreign currency contracts -- (see below) (31 December 2023:.)		–	0.00
Total financial assets at fair value through profit or loss		193,361,127	94.11
Unrealised loss on forward foreign currency contracts - (213) (see below) (31 December 2023: 1,681)		(213)	(0.00)
Total financial liabilities at fair value through profit or loss		(213)	(0.00)
Net current assets		12,097,095	5.89
Total net assets		205,458,009	100.00

The counterparty for index options is Citigroup Global Markets Limited.
The counterparty for futures contracts is Citigroup Global Markets Limited.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	93.51
Financial derivative instruments dealt in on a regulated market	0.41
Other current assets	6.08
Total assets	100.00

Forward foreign currency contracts							Unrealised Gain/(Loss)
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty		
BNY Mellon Dynamic U.S. Equity Fund EUR H (Acc) (Hedged) Share Class							
US dollar	Euro	269	251	12-Jul-24	The Bank of New York Mellon	–	
							USD
							–
							EUR
							–
Euro	US dollar	40,000	42,892	12-Jul-24	The Bank of New York Mellon	(33)	
Euro	US dollar	464	499	12-Jul-24	The Bank of New York Mellon	(2)	
Euro	US dollar	364	393	12-Jul-24	The Bank of New York Mellon	(3)	
Euro	US dollar	233	252	12-Jul-24	The Bank of New York Mellon	(3)	
Euro	US dollar	43,377	46,648	12-Jul-24	The Bank of New York Mellon	(172)	
							USD
							(213)
							EUR
							(199)

BNY MELLON EFFICIENT EURO HIGH YIELD BETA FUND*

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds			
Basic Materials - 1,062,764		1,062,764	4.25
100,000	Chemours Co/The 4.000% 15-May-2026	96,908	0.39
100,000	Eramet SA 7.000% 22-May-2028	102,750	0.41
100,000	Herens Midco Sarl 'REGS' 5.250% 15-May-2029	77,641	0.31
100,000	INEOS Finance Plc 'REGS' 6.375% 15-Apr-2029	103,101	0.41
100,000	INEOS Quattro Finance 2 Plc 'REGS' 8.500% 15-Mar-2029	105,993	0.42
100,000	INEOS Styrolution Ludwighshafen GmbH 'REGS' 2.250% 16-Jan-2027	93,975	0.38
100,000	Lune Holdings Sarl 'REGS' 5.625% 15-Nov-2028	85,797	0.34
100,000	Monitchem HoldCo 3 SA 'REGS' 8.750% 01-May-2028	103,989	0.42
100,000	Novelis Sheet Ingot GmbH 'REGS' 3.375% 15-Apr-2029	94,417	0.38
100,000	Olympus Water US Holding Corp 'REGS' 5.375% 01-Oct-2029	90,732	0.36
100,000	Olympus Water US Holding Corp 'REGS' 9.625% 15-Nov-2028	107,461	0.43
Communications - 4,057,459		4,057,459	16.24
100,000	Bertelsmann SE & Co KGaA FRN 3.500% 23-Apr-2075	97,476	0.39
100,000	British Telecommunications Plc 'EMTN' FRN 5.125% 03-Oct-2054	100,435	0.40
100,000	eircom Finance DAC 3.500% 15-May-2026	97,500	0.39
100,000	Engineering - Ingegneria Informatica - Spa 'REGS' 5.875% 30-Sep-2026	96,061	0.38
100,000	Eutelsat SA 1.500% 13-Oct-2028	81,038	0.32
100,000	Eutelsat SA 2.250% 13-Jul-2027	88,197	0.35
100,000	Eutelsat SA 'REGS' 9.750% 13-Apr-2029	104,125	0.42
100,000	Iliad Holding SASU 'REGS' 5.125% 15-Oct-2026	100,238	0.40
100,000	Iliad Holding SASU 'REGS' 6.875% 15-Apr-2031	101,425	0.41
100,000	iliad SA 1.875% 11-Feb-2028	90,932	0.36
100,000	iliad SA 2.375% 17-Jun-2026	96,669	0.39
100,000	iliad SA 5.375% 15-Feb-2029	101,683	0.41
100,000	Lorca Telecom Bondco SA 'REGS' 4.000% 18-Sep-2027	97,731	0.39
100,000	Lorca Telecom Bondco SA 'REGS' 5.750% 30-Apr-2029	102,656	0.41
100,000	Matterhorn Telecom SA 'REGS' 3.125% 15-Sep-2026	97,504	0.39
100,000	Odido Holding BV 'REGS' 3.750% 15-Jan-2029	94,541	0.38
100,000	SES SA FRN (Perpetual) 2.875% 27-May-2026	94,557	0.38
100,000	SoftBank Group Corp 3.875% 06-Jul-2032	89,807	0.36
100,000	SoftBank Group Corp 4.000% 19-Sep-2029	94,564	0.38
100,000	SoftBank Group Corp 5.000% 15-Apr-2028	99,324	0.40
90,105	Summer BC Holdco A Sarl 'REGS' 9.250% 31-Oct-2027	88,871	0.36
100,000	Telecom Italia Finance SA 7.750% 24-Jan-2033	118,059	0.47
100,000	Telecom Italia SpA/Milano 2.875% 28-Jan-2026	97,892	0.39
100,000	Telecom Italia SpA/Milano 3.625% 25-May-2026	98,696	0.39
100,000	Telecom Italia SpA/Milano 7.875% 31-Jul-2028	110,222	0.44
100,000	Telecom Italia SpA/Milano 'EMTN' 2.375% 12-Oct-2027	93,405	0.37
100,000	Telefonica Europe BV FRN (Perpetual) 2.502% 05-Feb-2027	95,050	0.38
100,000	Telefonica Europe BV FRN (Perpetual) 2.875% 24-Jun-2027	94,825	0.38
100,000	Telefonica Europe BV FRN (Perpetual) 2.880% 24-Feb-2028	93,646	0.37
100,000	Telefonica Europe BV FRN (Perpetual) 5.752% 15-Jan-2032	102,373	0.41
100,000	Telefonica Europe BV FRN (Perpetual) 6.750% 07-Jun-2031	108,706	0.44
100,000	Telefonica Europe BV FRN (Perpetual) 7.125% 23-Aug-2028	108,718	0.44
100,000	United Group BV 'REGS' 3.625% 15-Feb-2028	94,049	0.38
100,000	United Group BV 'REGS' 4.000% 15-Nov-2027	96,968	0.39
100,000	Vmed O2 UK Financing I Plc 'REGS' 3.250% 31-Jan-2031	88,237	0.35
100,000	Vmed O2 UK Financing I Plc 'REGS' 5.625% 15-Apr-2032	97,278	0.39
100,000	Vodafone Group Plc FRN 2.625% 27-Aug-2080	96,294	0.39
100,000	Vodafone Group Plc FRN 3.000% 27-Aug-2080	90,514	0.36
100,000	Vodafone Group Plc FRN 4.200% 03-Oct-2078	98,611	0.39

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Communications cont'd.			
100,000	VZ Secured Financing BV 'REGS' 3.500% 15-Jan-2032	87,589	0.35
100,000	VZ Vendor Financing II BV 'REGS' 2.875% 15-Jan-2029	86,538	0.35
100,000	Ziggo Bond Co BV 'REGS' 3.375% 28-Feb-2030	84,455	0.34
Consumer, Cyclical - 5,651,197		5,651,197	22.62
100,000	888 Acquisitions Ltd 'REGS' 7.558% 15-Jul-2027	100,024	0.40
100,000	Accor SA FRN (Perpetual) 7.250% 11-Jan-2029	108,552	0.43
100,000	Affitelou SAS 'REGS' 4.250% 19-May-2026	99,355	0.40
100,000	Air France-KLM 'EMTN' 4.625% 23-May-2029	98,519	0.39
100,000	Azelis Finance NV 'REGS' 5.750% 15-Mar-2028	102,995	0.41
100,000	Banjay Entertainment SASU 'REGS' 7.000% 01-May-2029	104,537	0.42
100,000	Carnival Corp 'REGS' 5.750% 15-Jan-2030	103,459	0.41
100,000	Cirsa Finance International Sarl 'REGS' 6.500% 15-Mar-2029	103,184	0.41
100,000	Clarios Global LP / Claris US Finance Co 'REGS' 4.375% 15-May-2026	99,733	0.40
100,000	CT Investment GmbH 'REGS' 6.375% 15-Apr-2030	101,938	0.41
100,000	Dana Financing Luxembourg Sarl 'REGS' 8.500% 15-Jul-2031	108,841	0.44
100,000	Dufry One BV 2.000% 15-Feb-2027	94,167	0.38
100,000	Dufry One BV 3.375% 15-Apr-2028	96,436	0.39
100,000	eG Global Finance Plc 'REGS' 11.000% 30-Nov-2028	106,424	0.43
100,000	Elior Group SA 3.750% 15-Jul-2026	97,123	0.39
100,000	Eroski S Coop 'REGS' 10.625% 30-Apr-2029	106,285	0.43
100,000	Finnair Oyj 4.750% 24-May-2029	98,633	0.39
100,000	Flos B&B Italia SPA 'REGS' 10.000% 15-Nov-2028	106,773	0.43
100,000	Fnac Darty SA 6.000% 01-Apr-2029	101,861	0.41
100,000	Forvia SE 2.750% 15-Feb-2027	95,662	0.38
100,000	Forvia SE 5.500% 15-Jun-2031	100,964	0.40
100,000	Forvia SE 7.250% 15-Jun-2026	104,138	0.42
100,000	Goldstory SAS 'REGS' 6.750% 01-Feb-2030	101,343	0.41
110,000	Green Bidco SA 'REGS' 10.250% 15-Jul-2028	105,104	0.42
100,000	IHO Verwaltungs GmbH 'REGS' 3.750% 15-Sep-2026	98,656	0.39
100,000	IHO Verwaltungs GmbH 'REGS' 8.750% 15-May-2028	107,157	0.43
100,000	Inter Media and Communication Spa 'REGS' 6.750% 09-Feb-2027	98,915	0.40
100,000	International Game Technology Plc 'REGS' 3.500% 15-Jun-2026	98,801	0.40
100,000	Jaguar Land Rover Automotive Plc 'REGS' 4.500% 15-Jul-2028	100,024	0.40
60,484	LHMC Finco 2 Sarl 'REGS' 7.250% 02-Oct-2025	60,595	0.24
100,000	Lottomatica SpA/Roma 'REGS' 7.125% 01-Jun-2028	105,729	0.42
100,000	Mahle GmbH 'EMTN' 2.375% 14-May-2028	88,902	0.36
100,000	Maxeda DIY Holding BV 'REGS' 5.875% 01-Oct-2026	82,437	0.33
100,000	Motion Bondco DAC 'REGS' 4.500% 15-Nov-2027	95,151	0.38
100,000	Pinnacle Bidco Plc 'REGS' 8.250% 11-Oct-2028	106,328	0.43
100,000	Renault SA 'EMTN' 1.000% 28-Nov-2025	95,963	0.38
100,000	Renault SA 'EMTN' 2.000% 28-Sep-2026	95,511	0.38
100,000	Renault SA 'EMTN' 2.375% 25-May-2026	96,878	0.39
100,000	Renault SA 'EMTN' 2.500% 01-Apr-2028	94,433	0.38
100,000	Rexel SA 2.125% 15-Dec-2028	91,338	0.37
100,000	Schaeffler AG 'EMTN' 2.750% 12-Oct-2025	98,463	0.39
50,000	Schaeffler AG 'EMTN' 2.875% 26-Mar-2027	48,592	0.19
100,000	Schaeffler AG 'EMTN' 3.375% 12-Oct-2028	97,068	0.39
100,000	Schaeffler AG 'EMTN' 4.500% 28-Mar-2030	98,710	0.39
100,000	Shiba Bidco SpA 'REGS' 4.500% 31-Oct-2028	97,271	0.39
100,000	Standard Profil Automotive GmbH 'REGS' 6.250% 30-Apr-2026	92,264	0.37
100,000	Valeo SE 'EMTN' 4.500% 11-Apr-2030	98,096	0.39
100,000	Valeo SE 'EMTN' 5.375% 28-May-2027	103,016	0.41
100,000	Versuni Group BV 'REGS' 3.125% 15-Jun-2028	89,747	0.36
100,000	Volvo Car AB 'EMTN' 4.250% 31-May-2028	100,015	0.40
100,000	Walgreens Boots Alliance Inc 2.125% 20-Nov-2026	94,667	0.38
100,000	WMG Acquisition Corp 'REGS' 2.250% 15-Aug-2031	87,522	0.35

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Consumer, Cyclical cont'd.			
100,000	ZF Europe Finance BV 2.000% 23-Feb-2026	96,252	0.38
100,000	ZF Europe Finance BV 2.500% 23-Oct-2027	93,949	0.38
100,000	ZF Europe Finance BV 3.000% 23-Oct-2029	92,604	0.37
100,000	ZF Europe Finance BV 'EMTN' 4.750% 31-Jan-2029	100,429	0.40
100,000	ZF Finance GmbH 'EMTN' 3.750% 21-Sep-2028	96,989	0.39
100,000	ZF Finance GmbH 'EMTN' 5.750% 03-Aug-2026	102,675	0.41
Consumer, Non-cyclical - 4,175,119		4,175,119	16.71
100,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl 'REGS' 3.625% 01-Jun-2028	91,307	0.37
100,000	Avantor Funding Inc 'REGS' 2.625% 01-Nov-2025	98,033	0.39
100,000	Avis Budget Finance Plc 'REGS' 7.000% 28-Feb-2029	98,278	0.39
100,000	Bayer AG FRN 4.500% 25-Mar-2082	96,472	0.39
100,000	Bayer AG FRN 6.625% 25-Sep-2083	101,329	0.41
100,000	Bayer AG FRN 7.000% 25-Sep-2083	103,398	0.41
100,000	BPCV Modular Services Finance Plc 'REGS' 6.750% 30-Nov-2029	84,796	0.34
100,000	Boels Topholding BV 'REGS' 5.750% 15-May-2030	101,491	0.41
100,000	CAB SELAS 'REGS' 3.375% 01-Feb-2028	89,477	0.36
100,000	Cerba Healthcare SACA 'REGS' 3.500% 31-May-2028	82,936	0.33
100,000	Cheplapharm Arzneimittel GmbH 'REGS' 4.375% 15-Jan-2028	95,114	0.38
100,000	Cheplapharm Arzneimittel GmbH 'REGS' 7.500% 15-May-2030	104,775	0.42
180,000	Chrome Holdco SAS 'REGS' 5.000% 31-May-2029	119,783	0.48
100,000	Cidron Aida Finco Sarl 'REGS' 5.000% 01-Apr-2028	92,328	0.37
100,000	Coty Inc 'REGS' 4.500% 15-May-2027	100,901	0.40
100,000	Ephios Subco 3 Sarl 'REGS' 7.875% 31-Jan-2031	106,484	0.43
100,000	Eurofins Scientific SE FRN (Perpetual) 6.750% 14-Apr-2028	100,963	0.40
100,000	Grifols SA 'REGS' 3.875% 15-Oct-2028	82,210	0.33
100,000	Gruenenthal GmbH 'REGS' 4.125% 15-May-2028	97,793	0.39
100,000	House of HR Group BV 'REGS' 9.000% 03-Nov-2029	105,409	0.42
100,000	IQVIA Inc 'REGS' 2.250% 15-Jan-2028	93,259	0.37
100,000	IQVIA Inc 'REGS' 2.250% 15-Mar-2029	90,764	0.36
100,000	IQVIA Inc 'REGS' 2.875% 15-Jun-2028	94,460	0.38
100,000	Laboratoire Eimer Selas 'REGS' 5.000% 01-Feb-2029	83,598	0.34
100,000	Loxam SAS 'REGS' 4.500% 15-Feb-2027	99,534	0.40
100,000	Loxam SAS 'REGS' 6.375% 31-May-2029	103,255	0.41
100,000	Mundys SpA 1.875% 12-Feb-2028	91,744	0.37
100,000	Mundys SpA 'EMTN' 1.875% 13-Jul-2027	93,247	0.37
100,000	Mundys SpA 'EMTN' 4.750% 24-Jan-2029	100,857	0.40
100,000	Nexi SpA 1.625% 30-Apr-2026	95,521	0.38
100,000	Nexi SpA 2.125% 30-Apr-2029	90,649	0.36
100,000	Nidda Healthcare Holding GmbH 'REGS' 7.500% 21-Aug-2026	103,510	0.42
100,000	Nomad Foods Bondco Plc 'REGS' 2.500% 24-Jun-2028	92,406	0.37
100,000	Organon & Co / Organon Foreign Debt Co-Issuer BV 'REGS' 2.875% 30-Apr-2028	94,299	0.38
100,000	Pachelbel Bidco SpA 'REGS' 7.125% 17-May-2031	103,416	0.41
100,000	Picard Groupe SAS 'REGS' 3.875% 01-Jul-2026	99,797	0.40
100,000	Primo Water Holdings Inc 'REGS' 3.875% 31-Oct-2028	94,650	0.38
100,000	Q-Park Holding I BV 'REGS' 2.000% 01-Mar-2027	94,357	0.38
100,000	Q-Park Holding I BV 'REGS' 5.125% 01-Mar-2029	100,503	0.40
100,000	Sigma Holdco BV 'REGS' 5.750% 15-May-2026	98,016	0.39
100,000	Verisure Holding AB 'REGS' 5.500% 15-May-2030	101,742	0.41
100,000	Verisure Holding AB 'REGS' 7.125% 01-Feb-2028	104,409	0.42
100,000	Verisure Midholding AB 'REGS' 5.250% 15-Feb-2029	97,849	0.39
Diversified - 107,206		107,206	0.43
100,000	Benteler International AG 'REGS' 9.375% 15-May-2028	107,206	0.43

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Energy - 298,873			
100,000	Var Energi ASA FRN 7.862% 15-Nov-2083	108,668	0.43
100,000	Viridien 'REGS' 7.750% 01-Apr-2027	96,496	0.39
100,000	Wintershall Dea Finance 2 BV FRN (Perpetual) 2.499% 20-Apr-2026	93,709	0.38
Financials - 4,945,532		4,945,532	19.80
100,000	Akelius Residential Property AB FRN 2.249% 17-May-2081	92,452	0.37
100,000	Alpha Bank SA 'EMTN' FRN 6.875% 27-Jun-2029	108,117	0.43
100,000	Alpha Bank SA 'EMTN' FRN 7.500% 16-Jun-2027	105,928	0.42
100,000	alstria office REIT-AG 1.500% 23-Jun-2026	92,413	0.37
100,000	Banca IFIS SpA 'EMTN' 6.875% 13-Sep-2028	105,836	0.42
100,000	Banca Monte dei Paschi di Siena SpA 'EMTN' 10.500% 23-Jul-2029	119,637	0.48
100,000	Banca Popolare di Sondrio SpA 'EMTN' FRN 3.875% 25-Feb-2032	97,342	0.39
100,000	Banco BPM SpA 'EMTN' FRN 2.875% 29-Jun-2031	96,102	0.38
100,000	Banco BPM SpA FRN 5.000% 14-Sep-2030	100,189	0.40
100,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 5.250% 27-Nov-2031	98,054	0.39
100,000	Banco de Sabadell SA 'EMTN' FRN 2.500% 15-Apr-2031	96,239	0.39
100,000	Banco de Sabadell SA 'EMTN' FRN 6.000% 16-Aug-2033	104,085	0.42
100,000	Bank of Cyprus Pcl 'EMTN' FRN 5.000% 02-May-2029	99,539	0.40
100,000	BPER Banca SpA 'EMTN' FRN 3.625% 30-Nov-2030	98,383	0.39
100,000	Caixa Economica Montepio Geral Caixa Economica Bancaria SA 'EMTN' FRN 8.500% 12-Jun-2034	104,939	0.42
100,000	Castellum AB FRN (Perpetual) 3.125% 02-Dec-2026	88,836	0.36
100,000	Citycon Treasury BV 1.250% 08-Sep-2026	91,800	0.37
100,000	Citycon Treasury BV 'EMTN' 1.625% 12-Mar-2028	85,564	0.34
100,000	Commerzbank AG 'EMTN' 4.000% 23-Mar-2027	99,936	0.40
50,000	Commerzbank AG 'EMTN' 4.000% 30-Mar-2027	50,438	0.20
100,000	Commerzbank AG 'EMTN' FRN 4.000% 05-Dec-2030	99,166	0.40
100,000	Commerzbank AG 'EMTN' FRN 4.875% 16-Oct-2034	99,845	0.40
100,000	Commerzbank AG 'EMTN' FRN 6.750% 05-Oct-2033	107,665	0.43
100,000	Emeria SASU 'REGS' 7.750% 31-Mar-2028	91,268	0.37
100,000	Eurobank Ergasias Services and Holdings SA FRN 10.000% 06-Dec-2032	114,151	0.46
100,000	Eurobank SA 'EMTN' FRN 4.875% 30-Apr-2031	100,266	0.40
100,000	Eurobank SA 'EMTN' FRN 7.000% 26-Jan-2029	108,689	0.44
100,000	Heimstaden Bostad AB FRN (Perpetual) 3.375% 15-Jan-2026	67,389	0.27
100,000	Iccrea Banca SpA 'EMTN' FRN 4.750% 18-Jan-2032	98,484	0.39
100,000	Intesa Sanpaolo SpA 'EMTN' 3.928% 15-Sep-2026	99,770	0.40
200,000	Intesa Sanpaolo SpA 'EMTN' FRN 6.184% 20-Feb-2034	210,376	0.84
150,000	Intrum AB 'REGS' 3.000% 15-Sep-2027	97,623	0.39
100,000	Intrum AB 'REGS' 3.500% 15-Jul-2026	66,476	0.27
160,000	MPT Operating Partnership LP / MPT Finance Corp 0.993% 15-Oct-2026	128,152	0.51
100,000	National Bank of Greece SA 'GMTN' FRN 4.500% 29-Jan-2029	99,946	0.40
100,000	National Bank of Greece SA 'GMTN' FRN 8.000% 03-Jan-2034	110,390	0.44
100,000	Nova Ljubljanska Banka dd 'EMTN' FRN 6.875% 24-Jan-2034	104,505	0.42
100,000	Piraeus Bank SA 'EMTN' FRN 6.750% 05-Dec-2029	107,105	0.43
100,000	Piraeus Bank SA 'EMTN' FRN 7.250% 13-Jul-2028	107,023	0.43
100,000	Samhallsbyggnadsbolaget i Norden AB 'EMTN' 2.250% 12-Aug-2027	71,052	0.28
100,000	SBB Treasury Oyj 'EMTN' 0.750% 14-Dec-2028	64,634	0.26
100,000	SBB Treasury Oyj 'EMTN' 1.125% 26-Nov-2029	63,239	0.25
100,000	Sherwood Financing Plc 'REGS' 4.500% 15-Nov-2026	87,384	0.35
100,000	Unicaja Banco SA 'EMTN' FRN 6.500% 11-Sep-2028	105,471	0.42
100,000	Unicaja Banco SA 'EMTN' FRN 7.250% 15-Nov-2027	106,110	0.43

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Financials cont'd.			
200,000	UniCredit SpA 'EMTN' FRN 5.375% 16-Apr-2034	203,181	0.81
100,000	UnipolSai Assicurazioni SpA 'EMTN' 3.875% 01-Mar-2028	99,266	0.40
100,000	Via Celere Desarrollos Inmobiliarios SA 'REGS' 5.250% 01-Apr-2026	99,188	0.40
100,700	Vivion Investments Sarl 'EMTN' 7.900% 31-Aug-2028	91,889	0.37
Industrials - 2,451,223			
100,000	Abertis Infraestructuras Finance BV FRN (Perpetual) 2.625% 26-Jan-2027	93,774	0.37
100,000	Abertis Infraestructuras Finance BV FRN (Perpetual) 3.248% 24-Nov-2025	97,524	0.39
100,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc 'REGS' 2.000% 01-Sep-2028	87,407	0.35
100,000	Belden Inc 'REGS' 3.875% 15-Mar-2028	97,205	0.39
100,000	Crown European Holdings SA 'REGS' 5.000% 15-May-2028	102,663	0.41
100,000	Ctec II GmbH 'REGS' 5.250% 15-Feb-2030	92,806	0.37
100,000	EMRLD Borrower LP / Emerald Co-Issuer Inc 'REGS' 6.375% 15-Dec-2030	93,774	0.42
100,000	Fiber Bidco Spa 'REGS' 6.125% 15-Jun-2031	99,095	0.40
100,000	Huhtamaki Oyj 5.125% 24-Nov-2028	103,135	0.41
100,000	IMA Industria Macchine Automatiche SpA 'REGS' 3.750% 15-Jan-2028	95,395	0.38
100,000	Infrastrutture Wireless Italiane SpA 'GMTN' 1.625% 21-Oct-2028	92,379	0.37
100,000	Infrastrutture Wireless Italiane SpA 'GMTN' 1.875% 08-Jul-2026	96,484	0.39
100,000	Kleopatra Finco Sarl 'REGS' 4.250% 01-Mar-2026	88,141	0.35
104,375	Mangrove Luxco III Sarl 'REGS' 7.775% 09-Oct-2025	104,186	0.42
100,000	Nexans SA 4.125% 29-May-2029	99,079	0.40
100,000	Paprec Holding SA 'REGS' 3.500% 01-Jul-2028	95,137	0.38
120,000	PCF GmbH 'REGS' 4.750% 15-Apr-2026	101,844	0.41
10,000	Selecta Group BV 'REGS' 8.000% 01-Apr-2026	9,699	0.04
25,000	Selecta Group BV 'REGS' 10.000% 01-Jul-2026	21,822	0.09
100,000	SPIE SA 2.625% 18-Jun-2026	97,326	0.39
100,000	Standard Industries Inc/NJ 'REGS' 2.250% 21-Nov-2026	94,597	0.38
100,000	Titan Holdings II BV 'REGS' 5.125% 15-Jul-2029	101,121	0.40
90,000	TK Elevator Holdco GmbH 'REGS' 6.625% 15-Jul-2028	86,883	0.35
100,000	Trivium Packaging Finance BV 'REGS' 3.750% 15-Aug-2026	98,139	0.39
100,000	Victoria Plc 3.625% 24-Aug-2026	86,782	0.35
100,000	Webuild SpA 3.875% 28-Jul-2026	98,742	0.39
100,000	Webuild SpA 7.000% 27-Sep-2028	106,084	0.42
Technology - 105,252			
100,000	IPD 3 BV 'REGS' 8.000% 15-Jun-2028	105,252	0.42

Utilities - 1,621,977			
100,000	APA Infrastructure Ltd 'EMTN' FRN 7.125% 09-Nov-2083	107,469	0.43
200,000	EDP - Energias de Portugal SA 'EMTN' FRN 4.750% 29-May-2054	199,009	0.80
200,000	EDP - Energias de Portugal SA 'EMTN' FRN 5.943% 23-Apr-2083	208,677	0.83
100,000	EDP - Energias de Portugal SA FRN 1.875% 02-Aug-2081	95,018	0.38
100,000	Elia Group SA/NV FRN (Perpetual) 5.850% 15-Mar-2028	103,188	0.41
100,000	Energia Group Roi Financeco DAC 'REGS' 6.875% 31-Jul-2028	103,781	0.41
100,000	Holding d'Infrastructures des Metiers de l'Environnement 0.125% 16-Sep-2025	95,165	0.38
100,000	Holding d'Infrastructures des Metiers de l'Environnement 4.500% 06-Apr-2027	99,460	0.40
100,000	Metlen Energy & Metals SA 2.250% 30-Oct-2026	96,390	0.39
100,000	Naturgy Finance Iberia SA FRN (Perpetual) 2.374% 23-Nov-2026	95,021	0.38
150,000	NGG Finance Plc FRN 2.125% 05-Sep-2082	138,351	0.55

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Utilities cont'd.			
100,000	Terna - Rete Elettrica Nazionale FRN (Perpetual) 2.375% 09-Nov-2027	92,520	0.37
100,000	Terna - Rete Elettrica Nazionale FRN (Perpetual) 4.750% 11-Jan-2030	98,855	0.40
100,000	UGI International LLC 'REGS' 2.500% 01-Dec-2029	89,073	0.36
Total investments in bonds		24,476,602	97.97

Credit default swaps - 18,512			
(250,000)	iTraxx Europe Crossover Index Series 41 Version 1 5.000% 20-Jun-2029	18,512	0.07
Total credit default swaps		18,512	0.07

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - 3,361				
(10)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(1,164,400)	2,592	0.01
(1)	Euro-Bund Short Futures Contracts Exp Sep-2024	(131,620)	769	0.00
Total open futures contracts			3,361	0.01

Total financial assets at fair value through profit or loss		24,498,475	98.05
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Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (935)				
16	Euro-Schatz Long Futures Contracts Exp Sep-2024	1,691,200	(935)	(0.00)
Total open futures contracts			(935)	(0.00)
Total financial liabilities at fair value through profit or loss			(935)	(0.00)

Net current assets		486,190	1.95
Total net assets		24,983,730	100.00

* Please refer to Note 18 of the financial statements.
The counterparty for credit default swaps is Goldman Sachs.
The counterparty for futures contracts is Goldman Sachs.

Analysis of portfolio		% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		97.96
Financial derivative instruments dealt in on a regulated market		0.01
OTC financial derivative instruments		0.07
Other current assets		1.96
Total assets		100.00

BNY MELLON EFFICIENT GLOBAL HIGH YIELD BETA FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Euro - 53,091,058			
(31 December 2023: 44,176,974)			
100,000	888 Acquisitions Ltd 'REGS' 7.558% 15-Jul-2027	107,121	0.04
100,000	Abertis Infraestructuras Finance BV FRN (Perpetual) 2.625% 26-Jan-2027	100,428	0.04
300,000	Abertis Infraestructuras Finance BV FRN (Perpetual) 3.248% 24-Nov-2025	313,329	0.12
100,000	Adler Pelzer Holding GmbH 'REGS' 9.500% 01-Apr-2027	106,919	0.04
100,000	Ahlstrom Holding 3 Oy 'REGS' 3.625% 04-Feb-2028	101,242	0.04
100,000	AIB Group Plc 'EMTN' FRN 2.875% 30-May-2031	103,877	0.04
100,000	AIB Group Plc 'EMTN' FRN 4.625% 20-May-2035	106,246	0.04
100,000	Air France-KLM 'EMTN' FRN 4.625% 23-May-2029	105,508	0.04
100,000	Akropolis Group Uab 2.875% 02-Jun-2026	101,288	0.04
100,000	Albion Financing 1 SARL / Aggreko Holdings Inc 'REGS' 5.250% 15-Oct-2026	107,467	0.04
100,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl 'REGS' 3.625% 01-Jun-2028	97,785	0.04
200,000	Allwyn International AS 'REGS' 3.875% 15-Feb-2027	210,679	0.08
100,000	Almaviva-The Italian Innovation Co SpA 'REGS' 4.875% 30-Oct-2026	107,594	0.04
100,000	Alpha Bank SA 'EMTN' FRN 6.875% 27-Jun-2029	115,788	0.04
100,000	Alpha Bank SA FRN 2.500% 23-Mar-2028	101,724	0.04
100,000	Alpha Services and Holdings SA 'EMTN' FRN 6.000% 13-Sep-2034	107,443	0.04
200,000	alstria office REIT-AG 1.500% 15-Nov-2027	185,300	0.07
100,000	Altice Financing SA 'REGS' 3.000% 15-Jan-2028	83,195	0.03
200,000	Altice Financing SA 'REGS' 4.250% 15-Aug-2029	162,040	0.06
100,000	Altice Finco SA 'REGS' 4.750% 15-Jan-2028	65,359	0.02
100,000	Altice France Holding SA 'REGS' 8.000% 15-May-2027	36,925	0.01
100,000	Altice France SA 'REGS' 3.375% 15-Jan-2028	74,918	0.03
100,000	Altice France SA 'REGS' 4.000% 15-Jul-2029	71,510	0.03
100,000	Altice France SA 'REGS' 4.125% 15-Jan-2029	71,569	0.03
100,000	Altice France SA 'REGS' 4.250% 15-Oct-2029	71,464	0.03
100,000	Altice France SA 'REGS' 5.875% 01-Feb-2027	80,301	0.03
100,000	ams-OSRAM AG 'REGS' 10.500% 30-Mar-2029	112,286	0.04
100,000	APA Infrastructure Ltd 'EMTN' FRN 7.125% 09-Nov-2083	115,094	0.04
100,000	ARD Finance SA 'REGS' 5.000% 30-Jun-2027	24,206	0.01
100,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc 'REGS' 3.000% 01-Sep-2029	86,761	0.03
100,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 'REGS' 2.125% 15-Aug-2026	88,805	0.03
100,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 'REGS' 2.125% 15-Aug-2026	89,112	0.03
100,000	Ardonagh Finco Ltd 'REGS' 6.875% 15-Feb-2031	104,702	0.04
100,000	Arena Luxembourg Finance Sarl 'REGS' 1.875% 01-Feb-2028	98,343	0.04
100,000	Ashland Services BV 'REGS' 2.000% 30-Jan-2028	99,082	0.04
100,000	Avantor Funding Inc 'REGS' 2.625% 01-Nov-2025	104,988	0.04
100,000	Avantor Funding Inc 'REGS' 3.875% 15-Jul-2028	104,580	0.04
100,000	Avis Budget Finance Plc 'REGS' 7.000% 28-Feb-2029	105,250	0.04
150,000	Avis Budget Finance Plc 'REGS' 7.250% 31-Jul-2030	158,360	0.06
100,000	Azelis Finance NV 'REGS' 5.750% 15-Mar-2028	110,302	0.04
100,000	Banca IFIS SpA 'EMTN' 6.875% 13-Sep-2028	113,345	0.04
200,000	Banca Transilvania SA 'EMTN' FRN 8.875% 27-Apr-2027	226,374	0.08
100,000	Banco BPM SpA FRN 5.000% 14-Sep-2030	107,297	0.04
100,000	Banco Comercial Portugues SA 'EMTN' FRN 8.750% 05-Mar-2033	120,482	0.04
100,000	Banco Comercial Portugues SA FRN 4.000% 17-May-2032	103,606	0.04
100,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 1.750% 09-Mar-2028	99,852	0.04
300,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 5.250% 27-Nov-2031	315,032	0.12
100,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	118,865	0.04

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Banco de Sabadell SA 'EMTN' 5.625% 06-May-2026	110,555	0.04
200,000	Banco de Sabadell SA 'EMTN' FRN 5.125% 27-Jun-2034	215,927	0.08
100,000	Banco de Sabadell SA 'EMTN' FRN 6.000% 16-Aug-2033	111,469	0.04
100,000	Banff Merger Sub Inc 'REGS' 8.375% 01-Sep-2026	106,925	0.04
100,000	Banjay SAS 'REGS' 6.500% 01-Mar-2026	107,300	0.04
100,000	Bank Millennium SA 'EMTN' FRN 9.875% 18-Sep-2027	115,003	0.04
100,000	Bank of Cyprus Holdings Plc 'EMTN' FRN 6.625% 23-Oct-2031	108,698	0.04
100,000	Bank of Cyprus Plc 'EMTN' FRN 2.500% 24-Jun-2027	103,343	0.04
100,000	Bayer AG FRN 3.125% 12-Nov-2029	97,486	0.04
200,000	Bayer AG FRN 4.500% 25-Mar-2082	206,634	0.08
100,000	Bayer AG FRN 5.375% 25-Mar-2082	102,095	0.04
100,000	Bayer AG FRN 6.625% 25-Sep-2083	108,519	0.04
200,000	Bayer AG FRN 7.000% 25-Sep-2083	221,468	0.08
100,000	BCP V Modular Services Finance II Plc 'REGS' 4.750% 30-Nov-2028	100,093	0.04
100,000	BCP V Modular Services Finance Plc 'REGS' 6.750% 30-Nov-2029	90,813	0.03
100,000	Belden Inc 'REGS' 3.375% 15-Jul-2031	98,273	0.04
100,000	Belden Inc 'REGS' 3.875% 15-Mar-2028	104,102	0.04
200,000	Benteler International AG 'REGS' 9.375% 15-May-2028	229,625	0.08
100,000	Bertelsmann SE & Co KGaA FRN 3.500% 23-Apr-2075	104,392	0.04
100,000	Birkenstock Financing Sarl 'REGS' 5.250% 30-Apr-2029	108,346	0.04
100,000	Boels Topholding BV 'REGS' 5.750% 15-May-2030	108,641	0.04
100,000	Boxer Parent Co Inc 'REGS' 6.500% 02-Oct-2025	107,314	0.04
100,000	BPER Banca SPA 'EMTN' FRN 3.625% 30-Nov-2030	105,363	0.04
200,000	BPER Banca SPA 'EMTN' FRN 8.625% 20-Jan-2033	242,775	0.09
100,000	BRANICKS Group AG 2.250% 22-Sep-2026	44,344	0.02
100,000	British Telecommunications Plc 'EMTN' FRN 5.125% 03-Oct-2054	107,560	0.04
100,000	British Telecommunications Plc FRN 1.874% 18-Aug-2080	104,117	0.04
200,000	CAB SELAS 'REGS' 3.375% 01-Feb-2028	191,652	0.07
100,000	Caixa Economica Montepio Geral Caixa Economica Bancaria SA 'EMTN' FRN 8.500% 12-Jun-2034	112,384	0.04
100,000	Canary Wharf Group Investment Holdings Plc 'REGS' 1.750% 07-Apr-2026	94,831	0.03
100,000	Canpack SA / Canpack US LLC 'REGS' 2.375% 01-Nov-2027	100,556	0.04
250,000	Carnival Plc 1.000% 28-Oct-2029	219,362	0.08
200,000	Castellum AB FRN (Perpetual) 3.125% 02-Dec-2026	190,278	0.07
100,000	Catalent Pharma Solutions Inc 'REGS' 2.375% 01-Mar-2028	102,791	0.04
300,000	CECONOMY AG 1.750% 24-Jun-2026	309,614	0.11
200,000	Cerba Healthcare SACA 'REGS' 3.500% 31-May-2028	177,641	0.07
100,000	Cerved Group SpA 'REGS' 6.000% 15-Feb-2029	98,391	0.04
100,000	Chemours Co/The 4.000% 15-May-2026	103,783	0.04
100,000	Cheplapharm Arzneimittel GmbH 'REGS' 4.375% 15-Jan-2028	101,862	0.04
100,000	Cheplapharm Arzneimittel GmbH 'REGS' 7.500% 15-May-2030	112,209	0.04
100,000	Chrome Holdco SAS 'REGS' 5.000% 31-May-2029	71,268	0.03
100,000	Cidron Aida Finco Sarl 'REGS' 5.000% 01-Apr-2028	98,879	0.04
100,000	Cirsa Finance International Sarl 'REGS' 4.500% 15-Mar-2027	105,427	0.04
200,000	Cirsa Finance International Sarl 'REGS' 7.875% 31-Jul-2028	226,995	0.08
180,000	Cirsa Finance International Sarl 'REGS' 10.375% 30-Nov-2027	206,054	0.08
100,000	Citycon Treasury BV 2.375% 15-Jan-2027	98,791	0.04
100,000	Citycon Treasury BV 'EMTN' 1.625% 12-Mar-2028	91,635	0.03
100,000	Clarios Global LP / Clarios US Finance Co 'REGS' 4.375% 15-May-2026	106,810	0.04
120,000	Commerzbank AG 'EMTN' 4.000% 23-Mar-2026	128,431	0.05

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
15,000	Commerzbank AG 'EMTN' 4.000% 30-Mar-2027	16,205	0.01
100,000	Commerzbank AG 'EMTN' FRN 1.375% 29-Dec-2031	99,006	0.04
100,000	Commerzbank AG 'EMTN' FRN 4.000% 05-Dec-2030	106,202	0.04
100,000	Commerzbank AG 'EMTN' FRN 4.875% 16-Oct-2034	106,929	0.04
100,000	Commerzbank AG 'EMTN' FRN 6.500% 06-Dec-2032	113,123	0.04
100,000	Consolidated Energy Finance SA 'REGS' 5.000% 15-Oct-2028	93,868	0.03
100,000	Constellium SE 'REGS' 3.125% 15-Jul-2029	100,110	0.04
150,000	Coty Inc 'REGS' 3.875% 15-Apr-2026	160,061	0.06
100,000	Coty Inc 'REGS' 5.750% 15-Sep-2028	111,713	0.04
100,000	CPI Property Group SA 'EMTN' 1.500% 27-Jan-2031	75,735	0.03
200,000	CPI Property Group SA 'EMTN' 2.750% 12-May-2026	200,404	0.07
100,000	CPI Property Group SA FRN (Perpetual) 4.875% 18-Aug-2026	67,113	0.02
400,000	CPI Property Group SA Step-Up Coupon 'EMTN' 1.625% 23-Apr-2027	383,586	0.14
100,000	Credito Emiliano Holding SpA FRN 3.500% 16-Dec-2030	105,113	0.04
100,000	Crown European Holdings SA 'REGS' 4.750% 15-Mar-2029	108,409	0.04
100,000	Crown European Holdings SA 'REGS' 5.000% 15-May-2028	109,947	0.04
100,000	CT Investment GmbH 'REGS' 6.375% 15-Apr-2030	109,171	0.04
100,000	Ctec II GmbH 'REGS' 5.250% 15-Feb-2030	99,391	0.04
100,000	Cullinan Holdco Scsp 'REGS' 4.625% 15-Oct-2026	89,741	0.03
100,000	Dana Financing Luxembourg Sarl 'REGS' 3.000% 15-Jul-2029	96,913	0.04
100,000	Darling Global Finance BV 'REGS' 3.625% 15-May-2026	106,174	0.04
200,000	Dometic Group AB 'EMTN' 3.000% 08-May-2026	209,359	0.08
100,000	doValue SpA 'REGS' 3.375% 31-Jul-2026	101,670	0.04
100,000	doValue SpA 'REGS' 5.000% 04-Aug-2025	106,762	0.04
100,000	Dufry One BV 2.000% 15-Feb-2027	100,848	0.04
100,000	Dufry One BV 3.375% 15-Apr-2028	103,278	0.04
200,000	EDP - Energias de Portugal SA 'EMTN' FRN 5.943% 23-Apr-2083	223,483	0.08
200,000	EDP - Energias de Portugal SA FRN 1.500% 14-Mar-2082	197,258	0.07
100,000	EDP - Energias de Portugal SA FRN 1.700% 20-Jul-2080	104,323	0.04
200,000	EDP - Energias de Portugal SA FRN 1.875% 02-Aug-2081	203,519	0.07
200,000	EDP - Energias de Portugal SA FRN 1.875% 14-Mar-2082	186,450	0.07
100,000	eDreams ODIGEO SA 'REGS' 5.500% 15-Jul-2027	107,114	0.04
100,000	eG Global Finance Plc 'REGS' 11.000% 30-Nov-2028	113,975	0.04
100,000	eircom Finance DAC 3.500% 15-May-2026	104,418	0.04
200,000	Elia Group SA/NV FRN (Perpetual) 5.850% 15-Mar-2028	221,019	0.08
100,000	Elis SA 'EMTN' 1.625% 03-Apr-2028	97,966	0.04
100,000	Emeria SASU 'REGS' 3.375% 31-Mar-2028	86,665	0.03
100,000	EMRLD Borrower LP / Emerald Co-Issuer Inc 'REGS' 6.375% 15-Dec-2030	111,137	0.04
200,000	Encore Capital Group Inc 'REGS' 4.875% 15-Oct-2025	213,515	0.08
200,000	Energia Group Roi Financeco DAC 'REGS' 6.875% 31-Jul-2028	222,289	0.08
100,000	Energizer Gamma Acquisition BV 'REGS' 3.500% 30-Jun-2029	98,586	0.04
100,000	Engineering - Ingegneria Informatica - SpA 11.125% 15-May-2028	110,882	0.04
100,000	Engineering - Ingegneria Informatica - SpA 'REGS' 5.875% 30-Sep-2026	102,877	0.04
200,000	Eolo SpA 'REGS' 4.875% 21-Oct-2028	184,785	0.07
100,000	Eramet SA 6.500% 30-Nov-2029	107,594	0.04
200,000	Eramet SA 7.000% 22-May-2028	220,081	0.08
100,000	Eroski S Coop 'REGS' 10.625% 30-Apr-2029	113,826	0.04
100,000	Esselunga SpA 1.875% 25-Oct-2027	100,792	0.04

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Eurobank Ergasias Services and Holdings SA FRN 10.000% 06-Dec-2032	122,250	0.04
100,000	Eurobank SA 'EMTN' FRN 2.250% 14-Mar-2028	101,522	0.04
110,000	Eurobank SA 'EMTN' FRN 4.875% 30-Apr-2031	118,118	0.04
100,000	Eurobank SA 'EMTN' FRN 7.000% 26-Jan-2029	116,400	0.04
200,000	Eurofins Scientific SE FRN (Perpetual) 3.250% 13-Nov-2025	203,951	0.07
100,000	Eurofins Scientific SE FRN (Perpetual) 6.750% 14-Apr-2028	108,127	0.04
100,000	Eutelsat SA 1.500% 13-Oct-2028	86,787	0.03
220,000	Eutelsat SA 'REGS' 9.750% 13-Apr-2029	245,328	0.09
100,000	Evonik Industries AG FRN 1.375% 02-Sep-2081	98,764	0.04
100,000	FIS Fabbrica Italiana Sintetici SpA 'REGS' 5.625% 01-Aug-2027	104,888	0.04
100,000	Flamingo Lux II SCA 'REGS' 5.000% 31-Mar-2029	76,594	0.03
200,000	Forvia SE 2.375% 15-Jun-2027	201,703	0.07
100,000	Forvia SE 2.375% 15-Jun-2029	96,480	0.04
100,000	Forvia SE 2.750% 15-Feb-2027	102,449	0.04
100,000	Forvia SE 3.125% 15-Jun-2026	104,748	0.04
100,000	Forvia SE 3.750% 15-Jun-2028	103,354	0.04
100,000	Forvia SE 5.125% 15-Jun-2029	107,326	0.04
100,000	Forvia SE 5.500% 15-Jun-2031	108,127	0.04
100,000	Forvia SE 7.250% 15-Jun-2026	111,526	0.04
100,000	Garfunkelux Holdco 3 SA 'REGS' 6.750% 01-Nov-2025	71,600	0.03
100,000	Gestamp Automocion SA 'REGS' 3.250% 30-Apr-2026	105,372	0.04
100,000	Getlink SE 3.500% 30-Oct-2025	106,163	0.04
100,000	Graphic Packaging International LLC 'REGS' 2.625% 01-Feb-2029	99,789	0.04
100,000	Grifols SA 'REGS' 2.250% 15-Nov-2027	96,118	0.03
200,000	Grifols SA 'REGS' 3.875% 15-Oct-2028	176,085	0.06
100,000	Gruenthal GmbH 'REGS' 3.625% 15-Nov-2026	105,023	0.04
100,000	Gruenthal GmbH 'REGS' 4.125% 15-May-2028	104,731	0.04
100,000	Grupo Antolin-Irausa SA 'REGS' 3.375% 30-Apr-2026	101,227	0.04
100,000	Grupo Antolin-Irausa SA 'REGS' 3.500% 30-Apr-2028	82,378	0.03
100,000	Guala Closures SpA 'REGS' 3.250% 15-Jun-2028	98,709	0.04
200,000	Heimstaden AB 4.375% 06-Mar-2027	150,101	0.05
100,000	Heimstaden Bostad AB FRN (Perpetual) 2.625% 01-Feb-2027	66,704	0.02
250,000	Heimstaden Bostad AB FRN (Perpetual) 3.000% 29-Oct-2027	162,738	0.06
100,000	Heimstaden Bostad AB FRN (Perpetual) 3.375% 15-Jan-2026	72,171	0.03
100,000	Herens Midco Sarl 'REGS' 5.250% 15-May-2029	83,150	0.03
330,000	Holding d'Infrastructures des Metiers de l'Environnement 0.625% 16-Sep-2028	300,754	0.11
100,000	House of HR Group BV 'REGS' 9.000% 03-Nov-2029	112,888	0.04
100,000	HT Troplast GmbH 'REGS' 9.375% 15-Jul-2028	105,307	0.04
100,000	Huhtamaki Oyj 4.250% 09-Jun-2027	107,130	0.04
100,000	Huhtamaki Oyj 5.125% 24-Nov-2028	110,452	0.04
100,000	Ibercaja Banco SA FRN 2.750% 23-Jul-2030	104,488	0.04
100,000	IHO Verwaltungs GmbH 'REGS' 3.750% 15-Sep-2026	105,656	0.04
100,000	IHO Verwaltungs GmbH 'REGS' 3.875% 15-May-2027	105,301	0.04
100,000	IHO Verwaltungs GmbH 'REGS' 8.750% 15-May-2028	114,760	0.04
200,000	Iliad Holding SASU 'REGS' 5.625% 15-Oct-2028	213,698	0.08
280,000	Iliad Holding SASU 'REGS' 6.875% 15-Apr-2031	304,139	0.11
100,000	Iliad SA 1.875% 11-Feb-2028	97,383	0.04
100,000	Iliad SA 2.375% 17-Jun-2026	103,528	0.04
200,000	Iliad SA 5.375% 14-Jun-2027	217,977	0.08
200,000	Iliad SA 5.375% 15-Feb-2029	217,794	0.08
100,000	Illimity Bank SpA 'EMTN' 6.625% 09-Dec-2025	108,590	0.04
100,000	IMA Industria Macchine Automatiche SpA 'REGS' 3.750% 15-Jan-2028	102,163	0.04
100,000	INEOS Finance Plc 'REGS' 6.375% 15-Apr-2029	110,416	0.04
100,000	INEOS Finance Plc 'REGS' 6.625% 15-May-2028	110,864	0.04
100,000	INEOS Quattro Finance 2 Plc 'REGS' 8.500% 15-Mar-2029	113,513	0.04

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Infrastrutture Wireless Italiane SpA 'GMTN' 1.625% 21-Oct-2028	98,934	0.04
100,000	Infrastrutture Wireless Italiane SpA 'GMTN' 1.875% 08-Jul-2026	103,329	0.04
100,000	Inter Media and Communication SpA 'REGS' 6.750% 09-Feb-2027	105,933	0.04
100,000	International Game Technology Plc 'REGS' 2.375% 15-Apr-2028	100,787	0.04
100,000	Intesa Sanpaolo SpA 'EMTN' 2.925% 14-Oct-2030	98,350	0.04
300,000	Intesa Sanpaolo SpA 'EMTN' 3.928% 15-Sep-2026	320,545	0.12
200,000	Intesa Sanpaolo SpA 'EMTN' FRN 6.184% 20-Feb-2034	225,302	0.08
250,000	Intesa Sanpaolo Vita SpA 2.375% 22-Dec-2030	233,014	0.09
100,000	Intrum AB 'REGS' 3.000% 15-Sep-2027	69,699	0.03
100,000	Intrum AB 'REGS' 3.500% 15-Jul-2026	71,193	0.03
200,000	Intrum AB 'REGS' 4.875% 15-Aug-2025	162,506	0.06
100,000	IPD 3 BV 'REGS' 8.000% 15-Jun-2028	112,720	0.04
100,000	IQVIA Inc 'REGS' 1.750% 15-Mar-2026	103,083	0.04
100,000	IQVIA Inc 'REGS' 2.250% 15-Jan-2028	99,876	0.04
100,000	IQVIA Inc 'REGS' 2.250% 15-Mar-2029	97,204	0.04
100,000	IQVIA Inc 'REGS' 2.875% 15-Jun-2028	101,162	0.04
100,000	Italmatch Chemicals SpA 'REGS' 10.000% 06-Feb-2028	114,658	0.04
100,000	Itelyum Regeneration Spa 'REGS' 4.625% 01-Oct-2026	105,258	0.04
200,000	Jaguar Land Rover Automotive Plc 'REGS' 4.500% 15-Jan-2026	214,520	0.08
100,000	Jaguar Land Rover Automotive Plc 'REGS' 4.500% 15-Jul-2028	107,121	0.04
250,000	Jaguar Land Rover Automotive Plc 'REGS' 6.875% 15-Nov-2026	282,297	0.10
200,000	James Hardie International Finance DAC 'REGS' 3.625% 01-Oct-2026	211,298	0.08
100,000	Kane Bidco Ltd 'REGS' 5.000% 15-Feb-2027	106,272	0.04
100,000	Kapla Holding SAS 'REGS' 3.375% 15-Dec-2026	104,343	0.04
200,000	Kleopatra Finco Sarl 'REGS' 4.250% 01-Mar-2026	188,789	0.07
140,000	Koninklijke KPN NV FRN (Perpetual) 6.000% 21-Sep-2027	157,071	0.06
100,000	Laboratoire Eimer Selas 'REGS' 5.000% 01-Feb-2029	89,530	0.03
181,453	LHMC Finco 2 Sarl 'REGS' 7.250% 02-Oct-2025	194,682	0.07
100,000	Loarre Investments Sarl 'REGS' 6.500% 15-May-2029	108,265	0.04
300,000	Lorca Telecom Bondco SA 'REGS' 4.000% 18-Sep-2027	313,995	0.12
200,000	Lottomatica SpA/Roma 'REGS' 7.125% 01-Jun-2028	226,462	0.08
100,000	Loxam SAS 3.750% 15-Jul-2026	105,963	0.04
100,000	Loxam SAS 5.750% 15-Jul-2027	106,664	0.04
100,000	Loxam SAS 'EMTN' 6.375% 15-May-2028	110,314	0.04
100,000	Loxam SAS 'REGS' 4.500% 15-Feb-2027	106,596	0.04
100,000	Mahle GmbH 'EMTN' 2.375% 14-May-2028	95,210	0.03
104,375	Mangrove Luxco III Sarl 'REGS' 7.775% 09-Oct-2025	111,578	0.04
200,000	Matterhorn Telecom SA 'REGS' 3.125% 15-Sep-2026	208,844	0.08
100,000	mBank SA 'EMTN' FRN 0.966% 21-Sep-2027	97,752	0.04
100,000	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	113,731	0.04
100,000	Metten Energy & Metals SA 2.250% 30-Oct-2026	103,228	0.04
100,000	Mobilux Finance SAS 'REGS' 4.250% 15-Jul-2028	101,133	0.04
100,000	Motion Bondco DAC 'REGS' 4.500% 15-Nov-2027	101,902	0.04
100,000	Motion Finco Sarl 'REGS' 7.375% 15-Jun-2030	111,560	0.04
100,000	MPT Operating Partnership LP / MPT Finance Corp 0.993% 15-Oct-2026	85,778	0.03
100,000	Mundys SpA 1.875% 12-Feb-2028	98,253	0.04
200,000	Mundys SpA 'EMTN' 1.875% 13-Jul-2027	199,726	0.07
200,000	Mundys SpA 'EMTN' 4.750% 24-Jan-2029	216,026	0.08
100,000	National Bank of Greece SA 'EMTN' FRN 7.250% 22-Nov-2027	115,294	0.04
100,000	National Bank of Greece SA FRN 2.750% 08-Oct-2026	104,900	0.04
200,000	National Bank of Greece SA 'GMTN' FRN 8.000% 03-Jan-2034	236,445	0.09
100,000	Naturgy Finance Iberia SA FRN (Perpetual) 2.374% 23-Nov-2026	101,763	0.04

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Nemak SAB de CV 'REGS' 2.250% 20-Jul-2028	94,468	0.03
100,000	Nexans SA 5.500% 05-Apr-2028	111,430	0.04
100,000	Nexi SpA 1.625% 30-Apr-2026	102,298	0.04
200,000	Nexi SpA 2.125% 30-Apr-2029	194,161	0.07
200,000	NGG Finance Plc FRN 2.125% 05-Sep-2082	197,556	0.07
68,206	Nidda BondCo GmbH 'REGS' 7.250% 30-Sep-2025	72,924	0.03
100,000	Nidda Healthcare Holding GmbH 'REGS' 7.500% 21-Aug-2026	110,855	0.04
100,000	Nobian Finance BV 'REGS' 3.625% 15-Jul-2026	105,554	0.04
100,000	Nomad Foods Bondco Plc 'REGS' 2.500% 24-Jun-2028	98,962	0.04
100,000	Nova Ljubljanska Banka dd FRN 10.750% 28-Nov-2032	123,112	0.04
100,000	Novelis Sheet Ingot GmbH 'REGS' 3.375% 15-Apr-2029	101,116	0.04
100,000	Novo Banco SA FRN 9.875% 01-Dec-2033	124,070	0.05
30,000	Novo Banco SA/Luxembourg 3.500% 23-Jan-2043	27,369	0.01
100,000	Odido Holding BV 'REGS' 3.750% 15-Jan-2029	101,249	0.04
279,000	Oi European Group BV 'REGS' 5.250% 01-Jun-2029	300,102	0.11
100,000	Olympus Water US Holding Corp 'REGS' 3.875% 01-Oct-2028	100,534	0.04
100,000	Olympus Water US Holding Corp 'REGS' 5.375% 01-Oct-2029	97,170	0.04
100,000	Olympus Water US Holding Corp 'REGS' 9.625% 15-Nov-2028	115,085	0.04
100,000	ONE Hotels GmbH 'REGS' 7.750% 02-Apr-2031	111,928	0.04
100,000	Ontex Group NV 3.500% 15-Jul-2026	105,900	0.04
100,000	Organon & Co / Organon Foreign Debt Co-Issuer BV 'REGS' 2.875% 30-Apr-2028	100,990	0.04
100,000	Pachelbel Bidco SpA 'REGS' 7.125% 17-May-2031	110,753	0.04
100,000	Paprec Holding SA 'REGS' 3.500% 01-Jul-2028	101,887	0.04
100,000	PCF GmbH 'REGS' 4.750% 15-Apr-2026	90,892	0.03
100,000	PeopleCert Wisdom Issuer Plc 'REGS' 5.750% 15-Sep-2026	107,105	0.04
100,000	PEU Fin Plc 'REGS' 7.250% 01-Jul-2028	111,470	0.04
100,000	PHM Group Holding Oy '144A' 4.750% 18-Jun-2026	103,923	0.04
200,000	Piaggio & C SpA 'REGS' 6.500% 05-Oct-2030	226,607	0.08
100,000	Picard Groupe SAS 'REGS' 3.875% 01-Jul-2026	106,878	0.04
100,000	Piraeus Bank SA 'EMTN' FRN 3.875% 03-Nov-2027	105,431	0.04
100,000	Piraeus Bank SA 'EMTN' FRN 5.000% 16-Apr-2030	106,842	0.04
100,000	Piraeus Bank SA 'EMTN' FRN 7.250% 13-Jul-2028	114,616	0.04
200,000	Piraeus Financial Holdings SA 'EMTN' FRN 7.250% 17-Apr-2034	222,670	0.08
100,000	Playtech Plc 4.250% 07-Mar-2026	105,790	0.04
100,000	PLT VII Finance Sarl 'REGS' 6.000% 15-Jun-2031	107,061	0.04
100,000	PPF Telecom Group BV 'EMTN' 3.250% 29-Sep-2027	104,180	0.04
80,000	Preem Holdings AB 'REGS' 12.000% 30-Jun-2027	91,281	0.03
100,000	Q-Park Holding I BV 'REGS' 2.000% 01-Mar-2027	101,052	0.04
200,000	Rakuten Group Inc 'REGS' FRN (Perpetual) 4.250% 22-Apr-2027	169,477	0.06
100,000	Rekeep SpA 'REGS' 7.250% 01-Feb-2026	99,011	0.04
100,000	Renault SA 'EMTN' 2.000% 28-Sep-2026	102,288	0.04
200,000	Renault SA 'EMTN' 2.375% 25-May-2026	207,503	0.08
200,000	Renault SA 'EMTN' 2.500% 02-Jun-2027	204,577	0.08
100,000	Renault SA 'EMTN' 2.500% 01-Apr-2028	101,133	0.04
100,000	Rexel SA 2.125% 15-Jun-2028	98,688	0.04
150,000	Rexel SA 2.125% 15-Dec-2028	146,728	0.05
100,000	Rexel SA 5.250% 15-Sep-2030	109,822	0.04
100,000	Saipern Finance International BV 'EMTN' 4.875% 30-May-2030	106,986	0.04
200,000	Samhallsbyggnadsbolaget i Norden AB 'EMTN' 2.250% 12-Aug-2027	152,187	0.06
100,000	Samhallsbyggnadsbolaget i Norden AB Step-Up Coupon 'EMTN' 2.375% 04-Sep-2026	84,167	0.03
100,000	Samsontie Finco Sarl 'REGS' 3.500% 15-May-2026	105,762	0.04
100,000	Sani/Ikos Financial Holdings 1 Sarl 'REGS' 5.625% 15-Dec-2026	106,307	0.04
100,000	SBB Treasury Oyj 'EMTN' 0.750% 14-Dec-2028	69,220	0.02
300,000	SBB Treasury Oyj 'EMTN' 1.125% 26-Nov-2029	203,178	0.07
100,000	Schaeffler AG 'EMTN' 2.875% 26-Mar-2027	104,079	0.04
100,000	Schaeffler AG 'EMTN' 3.375% 12-Oct-2028	103,955	0.04
200,000	Schaeffler AG 'EMTN' 4.500% 28-Mar-2030	211,426	0.08

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Schaeffler AG 'EMTN' 4.750% 14-Aug-2029	108,020	0.04
200,000	Seche Environnement SACA 2.250% 15-Nov-2028	197,012	0.07
161,280	Selecta Group BV 'REGS' 8.000% 01-Apr-2026	167,530	0.06
100,000	SES SA FRN (Perpetual) 2.875% 27-May-2026	101,266	0.04
100,000	Sherwood Financing Plc 'REGS' 4.500% 15-Nov-2026	93,584	0.03
100,000	Sigma Holdco BV 'REGS' 5.750% 15-May-2026	104,970	0.04
100,000	Silgan Holdings Inc 2.250% 01-Jun-2028	98,007	0.04
100,000	SNF Group SACA 'REGS' 2.000% 01-Feb-2026	103,907	0.04
100,000	SNF Group SACA 'REGS' 2.625% 01-Feb-2029	100,086	0.04
100,000	SoftBank Group Corp 2.875% 06-Jan-2027	101,780	0.04
100,000	SoftBank Group Corp 3.375% 06-Jul-2029	98,652	0.04
100,000	SoftBank Group Corp 3.875% 06-Jul-2032	96,179	0.03
300,000	SoftBank Group Corp 5.000% 15-Apr-2028	319,114	0.12
100,000	SoftBank Group Corp 5.250% 30-Jul-2027	107,890	0.04
100,000	Standard Industries Inc/NJ 'REGS' 2.250% 21-Nov-2026	101,308	0.04
189,221	Summer BC Holdco A Sarl 'REGS' 9.250% 31-Oct-2027	199,871	0.07
200,000	Summer BC Holdco B SARL 'REGS' 5.750% 31-Oct-2026	212,138	0.08
100,000	Sunrise HoldCo IV BV 'REGS' 3.875% 15-Jun-2029	102,109	0.04
165,000	Synthomer Plc 'REGS' 7.375% 02-May-2029	184,443	0.07
100,000	Synthos SA 'REGS' 2.500% 07-Jun-2028	94,534	0.03
100,000	TeamSystem SpA 'REGS' 3.500% 15-Feb-2028	102,221	0.04
80,000	Telecom Italia Finance SA 'EMTN' 7.750% 24-Jan-2033	99,570	0.04
200,000	Telecom Italia SpA/Milano 3.625% 25-May-2026	211,397	0.08
300,000	Telecom Italia SpA/Milano 7.875% 31-Jul-2028	351,175	0.13
100,000	Telecom Italia SpA/Milano 'EMTN' 1.625% 18-Jan-2029	93,108	0.03
100,000	Telecom Italia SpA/Milano 'EMTN' 2.375% 12-Oct-2027	100,032	0.04
100,000	Telecom Italia SpA/Milano 'EMTN' 2.875% 28-Jan-2026	104,554	0.04
100,000	Telecom Italia SpA/Milano 'EMTN' 3.000% 30-Sep-2025	105,469	0.04
100,000	Telecom Italia SpA/Milano 'EMTN' 3.625% 25-May-2026	105,547	0.04
200,000	Telecom Italia SpA/Milano 'EMTN' 5.250% 17-Mar-2055	200,977	0.07
100,000	Telefonica Europe BV FRN (Perpetual) 2.376% 12-Feb-2029	95,638	0.03
100,000	Telefonica Europe BV FRN (Perpetual) 2.502% 05-Feb-2027	101,794	0.04
100,000	Telefonica Europe BV FRN (Perpetual) 2.880% 24-Feb-2028	100,290	0.04
100,000	Telefonica Europe BV FRN (Perpetual) 3.875% 22-Jun-2026	105,828	0.04
200,000	Telefonica Europe BV FRN (Perpetual) 5.752% 15-Jan-2032	219,273	0.08
200,000	Telefonica Europe BV FRN (Perpetual) 6.135% 03-Feb-2030	224,927	0.08
100,000	Telefonica Europe BV FRN (Perpetual) 6.750% 07-Jun-2031	116,418	0.04
100,000	Telefonica Europe BV FRN (Perpetual) 7.125% 23-Aug-2028	116,431	0.04
100,000	Telenet Finance Luxembourg Notes Sarl 'REGS' 3.500% 01-Mar-2028	103,130	0.04
100,000	Tereos Finance Groupe I SA 'REGS' 4.750% 30-Apr-2027	106,608	0.04
100,000	Tereos Finance Groupe I SA 'REGS' 7.250% 15-Apr-2028	112,843	0.04
100,000	Tereos Finance Groupe I SA 'REGS' 7.500% 30-Oct-2025	108,116	0.04
100,000	Terna - Rete Elettrica Nazionale FRN (Perpetual) 2.375% 09-Nov-2027	99,084	0.04
200,000	Terna - Rete Elettrica Nazionale FRN (Perpetual) 4.750% 11-Jan-2030	211,738	0.08
100,000	Teva Pharmaceutical Finance Netherlands II BV 1.625% 15-Oct-2028	94,540	0.03
100,000	Teva Pharmaceutical Finance Netherlands II BV 1.875% 31-Mar-2027	99,970	0.04
200,000	Teva Pharmaceutical Finance Netherlands II BV 3.750% 09-May-2027	209,488	0.08

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Teva Pharmaceutical Finance Netherlands II BV 4.375% 09-May-2030	103,770	0.04
100,000	Teva Pharmaceutical Finance Netherlands II BV 7.375% 15-Sep-2029	118,696	0.04
100,000	Teva Pharmaceutical Finance Netherlands II BV 7.875% 15-Sep-2031	123,610	0.05
100,000	Ti Automotive Finance Plc 'REGS' 3.750% 15-Apr-2029	99,477	0.04
90,000	TK Elevator Holdco GmbH 'REGS' 6.625% 15-Jul-2028	93,048	0.03
100,000	TK Elevator Midco GmbH 'REGS' 4.375% 15-Jul-2027	103,461	0.04
100,000	Triodos Bank NV FRN 2.250% 05-Feb-2032	93,096	0.03
100,000	Trivium Packaging Finance BV 'REGS' 3.750% 15-Aug-2026	105,102	0.04
135,000	TUI Cruises GmbH 'REGS' 6.250% 15-Apr-2029	147,680	0.05
90,449	TUI Cruises GmbH 'REGS' 6.500% 15-May-2026	98,219	0.04
100,000	UGI International LLC 'REGS' 2.500% 01-Dec-2029	95,393	0.03
100,000	Unicaja Banco SA FRN 3.125% 19-Jul-2032	100,659	0.04
200,000	UniCredit SpA 'EMTN' FRN 5.375% 16-Apr-2034	217,596	0.08
200,000	UniCredit SpA FRN 2.731% 15-Jan-2032	204,336	0.08
250,000	Unipol Gruppo SpA 'EMTN' 3.250% 23-Sep-2030	266,952	0.10
100,000	UnipolSai Assicurazioni SpA 'EMTN' 3.875% 01-Mar-2028	106,309	0.04
200,000	United Group BV 'REGS' 4.000% 15-Nov-2027	207,695	0.08
100,000	United Group BV 'REGS' 5.250% 01-Feb-2030	105,174	0.04
100,000	Valeo SE 'EMTN' 1.000% 03-Aug-2028	93,976	0.03
200,000	Valeo SE 'EMTN' 4.500% 11-Apr-2030	210,112	0.08
100,000	Valeo SE 'EMTN' 5.875% 12-Apr-2029	112,450	0.04
300,000	Var Energi ASA FRN 7.862% 15-Nov-2083	349,135	0.13
200,000	Verisure Holding AB 'REGS' 3.250% 15-Feb-2027	206,205	0.08
100,000	Verisure Holding AB 'REGS' 3.875% 15-Jul-2026	105,929	0.04
100,000	Verisure Holding AB 'REGS' 7.125% 01-Feb-2028	111,817	0.04
200,000	Verisure Midholding AB 'REGS' 5.250% 15-Feb-2029	209,582	0.08
100,000	Versuni Group BV 'REGS' 3.125% 15-Jun-2028	96,115	0.03
100,000	Via Celere Desarrollos Inmobiliarios SA 'REGS' 5.250% 01-Apr-2026	106,225	0.04
100,000	Victoria Plc 3.625% 24-Aug-2026	92,939	0.03
100,000	Viridien 'REGS' 7.750% 01-Apr-2027	103,342	0.04
100,000	Vmed O2 UK Financing I Plc 'REGS' 3.250% 31-Jan-2031	94,497	0.03
100,000	Vmed O2 UK Financing I Plc 'REGS' 5.625% 15-Apr-2032	104,180	0.04
100,000	Vodafone Group Plc 'EMTN' FRN 6.500% 30-Aug-2084	115,200	0.04
200,000	Vodafone Group Plc FRN 2.625% 27-Aug-2080	206,251	0.08
200,000	Vodafone Group Plc FRN 3.000% 27-Aug-2080	193,873	0.07
100,000	Vodafone Group Plc FRN 4.200% 03-Oct-2078	105,608	0.04
100,000	Volvo Car AB 'EMTN' 2.500% 07-Oct-2027	101,664	0.04
200,000	VZ Secured Financing BV 'REGS' 3.500% 15-Jan-2032	187,608	0.07
100,000	VZ Vendor Financing II BV 'REGS' 2.875% 15-Jan-2029	92,678	0.03
200,000	Webuild SpA 3.875% 28-Jul-2026	211,495	0.08
110,000	Webuild SpA 7.000% 27-Sep-2028	124,972	0.05
100,000	Wintershall Dea Finance 2 BV FRN (Perpetual) 2.499% 20-Apr-2026	100,358	0.04
100,000	Wintershall Dea Finance 2 BV FRN (Perpetual) 3.000% 20-Jul-2028	95,268	0.03
100,000	WMG Acquisition Corp 'REGS' 2.250% 15-Aug-2031	93,732	0.03
200,000	Wp/ap Telecom Holdings III BV 'REGS' 5.500% 15-Jan-2030	198,927	0.07
200,000	ZF Europe Finance BV 2.000% 23-Feb-2026	206,162	0.08
100,000	ZF Europe Finance BV 2.500% 23-Oct-2027	100,615	0.04
300,000	ZF Europe Finance BV 3.000% 23-Oct-2029	297,523	0.11
100,000	ZF Finance GmbH 'EMTN' 2.750% 25-May-2027	102,050	0.04
100,000	ZF Finance GmbH 'EMTN' 3.000% 21-Sep-2025	105,577	0.04
100,000	ZF Finance GmbH 'EMTN' 3.750% 21-Sep-2028	103,870	0.04
100,000	ZF Finance GmbH 'EMTN' 5.750% 03-Aug-2026	109,960	0.04
100,000	Ziggo Bond Co BV 'REGS' 3.375% 28-Feb-2030	90,447	0.03

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Sterling - 6,242,497			
(31 December 2023: 4,998,907)			
100,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl 'REGS' 4.875% 01-Jun-2028	114,085	0.04
100,000	Aston Martin Capital Holdings Ltd 'REGS' 10.375% 31-Mar-2029	125,492	0.05
100,000	B&M European Value Retail SA 3.625% 15-Jul-2025	123,404	0.05
100,000	B&M European Value Retail SA 4.000% 15-Nov-2028	115,624	0.04
100,000	Bellis Acquisition Co Plc 'REGS' 8.125% 14-May-2030	126,418	0.05
100,000	Bellis Finco Plc 'REGS' 4.000% 16-Feb-2027	116,142	0.04
200,000	Boparan Finance Plc 'REGS' 7.625% 30-Nov-2025	246,553	0.09
100,000	Bracken MidCo1 Plc 'REGS' 6.750% 01-Nov-2027	118,637	0.04
100,000	British Telecommunications Plc 'EMTN' FRN 8.375% 20-Dec-2083	134,785	0.05
100,000	Canary Wharf Group Investment Holdings Plc 'REGS' 3.375% 23-Apr-2028	96,423	0.04
100,000	Commerzbank AG 'EMTN' FRN 8.625% 28-Feb-2033	134,191	0.05
100,000	Constellation Automotive Financing Plc 'REGS' 4.875% 15-Jul-2027	106,600	0.04
100,000	Co-operative Group Holdings 2011 Ltd Step-Up Coupon 7.500% 08-Jul-2026	126,843	0.05
50,000	Co-Operative Group Ltd 11.000% 22-Dec-2025	67,274	0.02
100,000	CPUK Finance Ltd 6.500% 28-Aug-2026	124,984	0.05
100,000	Deuce Finco Plc 'REGS' 5.500% 15-Jun-2027	121,205	0.04
100,000	Encore Capital Group Inc 'REGS' 4.250% 01-Jun-2028	109,702	0.04
100,000	Galaxy Bidco Ltd 'REGS' 6.500% 31-Jul-2026	124,950	0.05
200,000	Gatwick Airport Finance Plc 4.375% 07-Apr-2026	245,282	0.09
100,000	GTCR W Dutch Finance Sub BV 'REGS' 8.500% 15-Jan-2031	135,777	0.05
100,000	Heathrow Finance Plc 6.625% 01-Mar-2031	125,178	0.05
150,000	Iceland Bondco Plc 'REGS' 4.375% 15-May-2028	158,513	0.06
200,000	Intesa Sanpaolo SpA 'EMTN' 8.505% 20-Sep-2032	275,829	0.10
100,000	Iron Mountain UK Plc 'REGS' 3.875% 15-Nov-2025	123,691	0.05
100,000	Kane Bidco Ltd 'REGS' 6.500% 15-Feb-2027	123,677	0.05
200,000	Market Bidco Finco Plc 'REGS' 5.500% 04-Nov-2027	234,129	0.09
100,000	Marks & Spencer Plc 4.500% 10-Jul-2027	122,883	0.05
100,000	Miller Homes Group Finco Plc 'REGS' 7.000% 15-May-2029	117,944	0.04
100,000	Mobico Group Plc FRN (Perpetual) 4.250% 26-Nov-2025	114,730	0.04
100,000	MPT Operating Partnership LP / MPT Finance Corp 3.375% 24-Apr-2030	81,808	0.03
100,000	MPT Operating Partnership LP / MPT Finance Corp 3.692% 05-Jun-2028	91,978	0.03
100,000	Newday Bondco Plc 'REGS' 13.250% 15-Dec-2026	135,949	0.05
100,000	Ocado Group Plc 'REGS' 3.875% 08-Oct-2026	106,977	0.04
100,000	Pinewood Finco Plc 'REGS' 6.000% 27-Mar-2030	124,358	0.05
100,000	Pinnacle Bidco Plc 'REGS' 10.000% 11-Oct-2028	134,399	0.05
100,000	Punch Finance Plc 'REGS' 6.125% 30-Jun-2026	124,347	0.05
100,000	Sherwood Financing Plc 'REGS' 6.000% 15-Nov-2026	107,053	0.04
100,000	Very Group Funding Plc/The 'REGS' 6.500% 01-Aug-2026	110,662	0.04
100,000	Virgin Media Secured Finance Plc 'REGS' 4.125% 15-Aug-2030	105,214	0.04
100,000	Virgin Media Secured Finance Plc 'REGS' 4.250% 15-Jan-2030	107,746	0.04
100,000	Virgin Media Vendor Financing Notes III DAC 'REGS' 4.875% 15-Jul-2028	113,098	0.04
200,000	Vmed O2 UK Financing I Plc 'REGS' 4.000% 31-Jan-2029	218,821	0.08
100,000	Vmed O2 UK Financing I Plc 'REGS' 4.500% 15-Jul-2031	104,092	0.04
200,000	Vodafone Group Plc FRN 4.875% 03-Oct-2078	249,989	0.09
100,000	Voyage Care BondCo Plc 'REGS' 5.875% 15-Feb-2027	110,005	0.04
100,000	Walgreens Boots Alliance Inc 3.600% 20-Nov-2025	121,994	0.04
100,000	Zenith Finco Plc 'REGS' 6.500% 30-Jun-2027	83,062	0.03

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar - 205,220,868			
(31 December 2023: 159,624,583)			
60,000	1011778 BC ULC / New Red Finance Inc '144A' 3.500% 15-Feb-2029	54,525	0.02
320,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875% 15-Jan-2028	299,921	0.11
300,000	1011778 BC ULC / New Red Finance Inc '144A' 4.000% 15-Oct-2030	263,996	0.10
170,000	1011778 BC ULC / New Red Finance Inc '144A' 4.375% 15-Jan-2028	160,484	0.06
262,000	1011778 BC ULC / New Red Finance Inc '144A' 6.125% 15-Jun-2029	263,522	0.10
150,000	3R Lux SARL 'REGS' 9.750% 05-Feb-2031	157,487	0.06
14,000	Academy Ltd '144A' 6.000% 15-Nov-2027	13,813	0.01
10,000	Acadia Healthcare Co Inc '144A' 5.500% 01-Jul-2028	9,792	0.00
200,000	Access Bank Plc 'REGS' 6.125% 21-Sep-2026	190,430	0.07
160,000	ACProducts Holdings Inc '144A' 6.375% 15-May-2029	105,631	0.04
55,000	Acrisure LLC / Acrisure Finance Inc '144A' 6.000% 01-Aug-2029	50,839	0.02
291,000	Acrisure LLC / Acrisure Finance Inc '144A' 8.250% 01-Feb-2029	292,604	0.11
84,000	Acushnet Co '144A' 7.375% 15-Oct-2028	87,255	0.03
250,000	Adams Homes Inc '144A' 9.250% 15-Oct-2028	256,707	0.10
35,000	AdaptHealth LLC '144A' 6.125% 01-Aug-2028	33,453	0.01
100,000	Adecoagro SA 'REGS' 6.000% 21-Sep-2027	96,283	0.04
455,000	Adient Global Holdings Ltd '144A' 4.875% 15-Aug-2026	442,822	0.16
160,000	Adient Global Holdings Ltd '144A' 7.000% 15-Apr-2028	163,916	0.06
115,000	Adient Global Holdings Ltd '144A' 8.250% 15-Apr-2031	120,143	0.05
34,000	Adtalem Global Education Inc '144A' 5.500% 01-Mar-2028	32,679	0.01
10,000	Advance Auto Parts Inc 3.500% 15-Mar-2032	8,509	0.00
3,000	Advance Auto Parts Inc 3.900% 15-Apr-2030	2,715	0.00
15,000	Advance Auto Parts Inc 5.900% 09-Mar-2026	15,008	0.01
10,000	Advance Auto Parts Inc 5.950% 09-Mar-2028	9,930	0.00
20,000	Advanced Drainage Systems Inc '144A' 5.000% 30-Sep-2027	19,582	0.01
160,000	Advanced Drainage Systems Inc '144A' 6.375% 15-Jun-2030	160,795	0.06
128,000	Advantage Sales & Marketing Inc '144A' 6.500% 15-Nov-2028	115,936	0.04
518,000	AECOM 5.125% 15-Mar-2027	509,498	0.19
200,000	Aegea Finance Sarl 'REGS' 6.750% 20-May-2029	195,000	0.07
100,000	Aegea Finance Sarl 'REGS' 9.000% 20-Jan-2031	104,099	0.04
220,000	AES Corp/The FRN 7.600% 15-Jan-2055	223,207	0.08
270,000	Aethon United BR LP / Aethon United Finance Corp '144A' 8.250% 15-Feb-2026	273,194	0.10
340,000	Affinity Interactive '144A' 6.875% 15-Dec-2027	300,380	0.11
205,000	AG TTMT Escrow Issuer LLC '144A' 8.625% 30-Sep-2027	212,724	0.08
150,000	Agrosuper SA 'REGS' 4.600% 20-Jan-2032	131,566	0.05
5,000	Ahlstrom Holding 3 Oy '144A' 4.875% 04-Feb-2028	4,684	0.00
30,000	AHP Health Partners Inc '144A' 5.750% 15-Jul-2029	28,530	0.01
150,000	Al Candelaria Spain SA 'REGS' 5.750% 15-Jun-2033	121,461	0.05
90,000	Air Canada '144A' 3.875% 15-Aug-2026	85,912	0.03
100,000	Air Canada 2020-1 Class C Pass Through Trust '144A' 10.500% 15-Jul-2026	108,375	0.04
200,000	Akbank TAS 'REGS' 6.800% 06-Feb-2026	199,876	0.07
173,000	Albion Financing 1 SARL / Aggreko Holdings Inc '144A' 6.125% 15-Oct-2026	170,976	0.06
80,000	Albion Financing 2 Sarl '144A' 8.750% 15-Apr-2027	80,694	0.03
95,000	Algonquin Power & Utilities Corp FRN 4.750% 18-Jan-2082	86,966	0.03
40,000	Allegheny Ludlum LLC 6.950% 15-Dec-2025	40,486	0.02
60,000	Allen Media LLC / Allen Media Co-Issuer Inc '144A' 10.500% 15-Feb-2028	26,364	0.01
90,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 4.250% 15-Oct-2027	84,374	0.03
115,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 5.875% 01-Nov-2029	107,699	0.04

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
65,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 6.750% 15-Oct-2027	64,172	0.02
100,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 6.750% 15-Apr-2028	100,291	0.04
175,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 7.000% 15-Jan-2031	177,170	0.07
90,000	Allied Universal Holdco LLC / Allied Universal Finance Corp '144A' 6.000% 01-Jun-2029	78,872	0.03
27,000	Allied Universal Holdco LLC / Allied Universal Finance Corp '144A' 6.625% 15-Jul-2026	26,942	0.01
65,000	Allied Universal Holdco LLC / Allied Universal Finance Corp '144A' 9.750% 15-Jul-2027	64,651	0.02
250,000	Allied Universal Holdco LLC '144A' 7.875% 15-Feb-2031	250,899	0.09
10,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl '144A' 4.625% 01-Jun-2028	9,123	0.00
142,000	Allison Transmission Inc '144A' 3.750% 30-Jan-2031	124,595	0.05
40,000	Allison Transmission Inc '144A' 4.750% 01-Oct-2027	38,680	0.01
80,000	Allison Transmission Inc '144A' 5.875% 01-Jun-2029	78,970	0.03
80,000	Allwyn Entertainment Financing UK Plc 'REGS' 7.875% 30-Apr-2029	82,739	0.03
252,000	Ally Financial Inc 5.750% 20-Nov-2025	250,657	0.09
68,000	Ally Financial Inc 6.700% 14-Feb-2033	67,758	0.03
200,000	Alsea SAB de CV 'REGS' 7.750% 14-Dec-2026	202,076	0.08
138,000	Alteryx Inc '144A' 8.750% 15-Mar-2028	141,375	0.05
165,000	Altice Financing SA '144A' 5.000% 15-Jan-2028	125,670	0.05
435,000	Altice Financing SA '144A' 5.750% 15-Aug-2029	316,542	0.12
125,000	Altice France Holding SA '144A' 6.000% 15-Feb-2028	40,773	0.02
200,000	Altice France Holding SA '144A' 10.500% 15-May-2027	80,056	0.03
10,000	Altice France SA '144A' 5.125% 15-Jan-2029	6,535	0.00
345,000	Altice France SA '144A' 5.125% 15-Jul-2029	227,437	0.08
170,000	Altice France SA '144A' 5.500% 15-Jan-2028	116,434	0.04
289,000	Altice France SA '144A' 5.500% 15-Oct-2029	190,875	0.07
345,000	Altice France SA '144A' 8.125% 01-Feb-2027	259,028	0.10
100,000	Amaggi Luxembourg International Sarl 'REGS' 5.250% 28-Jan-2028	94,109	0.04
130,000	AMC Entertainment Holdings Inc '144A' 7.500% 15-Feb-2029	88,065	0.03
179,000	AMC Entertainment Holdings Inc '144A' 10.000% 15-Jun-2026	155,558	0.06
105,000	AMC Networks Inc 4.250% 15-Feb-2029	70,952	0.03
14,000	AMC Networks Inc '144A' 10.250% 15-Jan-2029	13,806	0.01
217,378	American Airlines 2013-1 Class A Pass Through Trust 4.000% 15-Jul-2025	212,684	0.08
1,000	American Airlines Inc '144A' 7.250% 15-Feb-2028	1,002	0.00
108,000	American Airlines Inc '144A' 8.500% 15-May-2029	112,277	0.04
376,667	American Airlines Inc/AAAdvantage Loyalty IP Ltd '144A' 5.500% 20-Apr-2026	373,594	0.14
325,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd '144A' 5.750% 20-Apr-2029	316,710	0.12
190,000	American Axle & Manufacturing Inc 6.500% 01-Apr-2027	189,901	0.07
10,000	American Axle & Manufacturing Inc 6.875% 01-Jul-2028	9,990	0.00
120,000	American Builders & Contractors Supply Co Inc '144A' 3.875% 15-Nov-2029	107,461	0.04
83,000	American Builders & Contractors Supply Co Inc '144A' 4.000% 15-Jan-2028	77,597	0.03
59,000	AmeriGas Partners LP / AmeriGas Finance Corp 5.500% 20-May-2025	58,800	0.02
92,000	AmeriGas Partners LP / AmeriGas Finance Corp 5.750% 20-May-2027	86,876	0.03
223,000	AmeriGas Partners LP / AmeriGas Finance Corp 5.875% 20-Aug-2026	216,246	0.08
235,000	AmeriGas Partners LP / AmeriGas Finance Corp '144A' 9.375% 01-Jun-2028	241,444	0.09
100,000	AmeriTex HoldCo Intermediate LLC '144A' 10.250% 15-Oct-2028	105,512	0.04
250,000	Amkor Technology Inc '144A' 6.625% 15-Sep-2027	250,845	0.09
80,000	AMN Healthcare Inc '144A' 4.000% 15-Apr-2029	72,008	0.03

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
14,000	AMN Healthcare Inc '144A' 4.625% 01-Oct-2027	13,353	0.01
275,000	ams-OSRAM AG '144A' 12.250% 30-Mar-2029	285,088	0.11
31,000	Amsted Industries Inc '144A' 4.625% 15-May-2030	28,480	0.01
10,000	Amsted Industries Inc '144A' 5.625% 01-Jul-2027	9,847	0.00
5,000	AmWINS Group Inc '144A' 4.875% 30-Jun-2029	4,659	0.00
200,000	Anadolu Efes Biracilik Ve Malt Sanayii AS 'REGS' 3.375% 29-Jun-2028	174,125	0.07
5,000	ANGI Group LLC '144A' 3.875% 15-Aug-2028	4,301	0.00
20,000	AngloGold Ashanti Holdings Plc 6.500% 15-Apr-2040	20,106	0.01
10,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 5.375% 15-Jun-2029	9,702	0.00
10,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 5.750% 01-Mar-2027	9,927	0.00
13,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 5.750% 15-Jan-2028	12,785	0.01
82,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 6.625% 01-Feb-2032	82,788	0.03
150,000	Anywhere Real Estate Group LLC / Anywhere Co-Issuer Corp '144A' 7.000% 15-Apr-2030	122,787	0.05
63,000	Anywhere Real Estate Group LLC / Realogy Co-Issuer Corp '144A' 5.250% 15-Apr-2030	37,628	0.01
69,000	Anywhere Real Estate Group LLC / Realogy Co-Issuer Corp '144A' 5.750% 15-Jan-2029	42,484	0.02
40,000	API Group DE Inc '144A' 4.125% 15-Jul-2029	36,430	0.01
160,000	API Group DE Inc '144A' 4.750% 15-Oct-2029	149,495	0.06
350,000	Apollo Commercial Real Estate Finance Inc '144A' 4.625% 15-Jun-2029	293,856	0.11
200,000	APX Group Inc '144A' 5.750% 15-Jul-2029	192,049	0.07
10,000	APX Group Inc '144A' 6.750% 15-Feb-2027	9,984	0.00
200,000	Arabian Centres Sukuk II Ltd 'REGS' 5.625% 07-Oct-2026	189,298	0.07
200,000	Arada Sukuk Ltd 8.125% 08-Jun-2027	203,859	0.08
177,000	Aramark Services Inc '144A' 5.000% 01-Feb-2028	171,436	0.06
155,000	Arches Buyer Inc '144A' 4.250% 01-Jun-2028	138,568	0.05
200,000	Arches Buyer Inc '144A' 6.125% 01-Dec-2028	166,127	0.06
177,000	Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.250% 01-Apr-2028	175,453	0.07
200,000	Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.875% 01-Apr-2027	200,965	0.08
54,000	Arcoxia Inc '144A' 4.375% 15-Apr-2029	50,174	0.02
120,000	ARD Finance SA '144A' 6.500% 30-Jun-2027	30,541	0.01
238,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 3.250% 01-Sep-2028	209,345	0.08
442,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 4.000% 01-Sep-2029	374,572	0.14
70,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 6.000% 15-Jun-2027	68,857	0.03
124,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 4.125% 15-Aug-2026	107,769	0.04
115,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 5.250% 15-Aug-2027	71,727	0.03
139,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 5.250% 15-Aug-2027	86,696	0.03
265,000	Ardonagh Group Finance Ltd '144A' 8.875% 15-Feb-2032	259,068	0.10
10,000	Aretec Group Inc '144A' 7.500% 01-Apr-2029	9,649	0.00
5,000	Aretec Group Inc '144A' 10.000% 15-Aug-2030	5,447	0.00
128,000	Arko Corp '144A' 5.125% 15-Nov-2029	111,562	0.04
15,000	Armor Holdco Inc '144A' 8.500% 15-Nov-2029	14,307	0.01
93,000	Arsenal AIC Parent LLC '144A' 8.000% 01-Oct-2030	97,730	0.04
330,000	Arsenal AIC Parent LLC '144A' 11.500% 01-Oct-2031	369,690	0.14
5,000	Artera Services LLC '144A' 8.500% 15-Feb-2031	5,151	0.00
165,000	Asbury Automotive Group Inc 4.500% 01-Mar-2028	156,574	0.06
105,000	Asbury Automotive Group Inc 4.750% 01-Mar-2030	97,464	0.04
129,000	Asbury Automotive Group Inc '144A' 4.625% 15-Nov-2029	119,410	0.04
10,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 5.875% 30-Jun-2029	9,780	0.00
9,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 7.000% 01-Nov-2026	9,015	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
130,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 4.8250% 31-Dec-2028	133,308	0.05
16,000	ASGN Inc '144A' 4.625% 15-May-2028	15,130	0.01
100,000	Ashland Inc 6.875% 15-May-2043	102,675	0.04
250,000	Ashland Inc '144A' 3.375% 01-Sep-2031	210,777	0.08
190,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 4.625% 01-Aug-2029	171,536	0.06
35,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 4.625% 01-Apr-2030	31,327	0.01
110,000	ASP Unifrax Holdings Inc '144A' 5.250% 30-Sep-2028	60,357	0.02
75,000	ASP Unifrax Holdings Inc '144A' 7.500% 30-Sep-2029	38,337	0.01
10,000	Assurant Inc FRN 7.000% 27-Mar-2048	10,052	0.00
270,000	AssuredPartners Inc '144A' 5.625% 15-Jan-2029	252,825	0.09
50,000	Aston Martin Capital Holdings Ltd '144A' 10.000% 31-Mar-2029	49,328	0.02
50,000	At Home Group Inc '144A' 4.875% 15-Jul-2028	21,000	0.01
345,000	AthenaHealth Group Inc '144A' 6.500% 15-Feb-2030	317,888	0.12
30,000	ATI Inc 4.875% 01-Oct-2029	28,083	0.01
110,000	ATI Inc 5.875% 01-Dec-2027	108,682	0.04
170,000	Atkore Inc '144A' 4.250% 01-Jun-2031	149,872	0.06
60,000	Atlantica Sustainable Infrastructure Plc '144A' 4.125% 15-Jun-2028	58,775	0.02
130,000	Avantor Funding Inc '144A' 3.875% 01-Nov-2029	118,328	0.04
201,000	Avantor Funding Inc '144A' 4.625% 15-Jul-2028	191,472	0.07
5,000	Avient Corp '144A' 7.125% 01-Aug-2030	5,101	0.00
180,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 4.750% 01-Apr-2028	165,348	0.06
5,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 5.750% 15-Jul-2027	4,855	0.00
10,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 5.750% 15-Jul-2027	9,612	0.00
300,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holding B BV '144A' 4.750% 15-Jun-2027	291,980	0.11
400,000	Axalta Coating Systems LLC '144A' 3.375% 15-Feb-2029	358,510	0.13
200,000	Aydem Yenilenebilir Enerji AS 'REGS' 7.750% 02-Feb-2027	195,161	0.07
220,000	Azul Secured Finance LLP 'REGS' 11.930% 28-Aug-2028	213,750	0.08
201,000	B&G Foods Inc 5.250% 15-Sep-2027	186,389	0.07
9,000	B&G Foods Inc '144A' 8.000% 15-Sep-2028	9,136	0.00
100,000	B3 SA - Brasil Bolsa Balcao 'REGS' 4.125% 20-Sep-2031	87,697	0.03
230,000	Baffinland Iron Mines Corp / Baffinland Iron Mines LP '144A' 8.750% 15-Jul-2026	208,282	0.08
5,000	Ball Corp 2.875% 15-Aug-2030	4,253	0.00
10,000	Ball Corp 3.125% 15-Sep-2031	8,468	0.00
110,000	Ball Corp 6.000% 15-Jun-2029	110,772	0.04
285,000	Ball Corp 6.875% 15-Mar-2028	292,519	0.11
65,000	Banc of California FRN 3.250% 01-May-2031	60,587	0.02
75,000	Banco Bradesco SA/Cayman Islands 'REGS' 4.375% 18-Mar-2027	72,634	0.03
45,000	Banco BTG Pactual SA/Cayman Islands 'REGS' 2.750% 11-Jan-2026	42,721	0.02
500,000	Banco de Bogota SA 'REGS' 6.250% 12-May-2026	492,985	0.18
120,000	Bangkok Bank PCL/Hong Kong 'REGS' FRN 3.733% 25-Sep-2034	106,430	0.04
10,000	Banijay Entertainment SASU '144A' 8.125% 01-May-2029	10,238	0.00
200,000	Bank Muscat SAOG 'EMTN' 4.750% 17-Mar-2026	195,389	0.07
71,000	Bath & Body Works Inc 5.250% 01-Feb-2028	68,980	0.03
55,000	Bath & Body Works Inc 6.694% 15-Jan-2027	55,801	0.02
75,000	Bath & Body Works Inc 6.750% 01-Jul-2036	74,723	0.03
167,000	Bath & Body Works Inc 6.875% 01-Nov-2035	168,584	0.06
41,000	Bath & Body Works Inc 6.950% 01-Mar-2033	39,946	0.02
50,000	Bath & Body Works Inc 7.600% 15-Jul-2037	48,033	0.02
110,000	Bath & Body Works Inc '144A' 6.625% 01-Oct-2030	110,434	0.04
10,000	Bath & Body Works Inc '144A' 9.375% 01-Jul-2025	10,352	0.00
210,000	Bausch + Lomb Corp '144A' 8.375% 01-Oct-2028	215,250	0.08
75,000	Bausch Health Americas Inc '144A' 8.500% 31-Jan-2027	52,244	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
116,000	Bausch Health Americas Inc '144A' 9.250% 01-Apr-2026	105,220	0.04
124,000	Bausch Health Cos Inc '144A' 4.875% 01-Jun-2028	92,944	0.03
50,000	Bausch Health Cos Inc '144A' 5.000% 30-Jan-2028	26,302	0.01
55,000	Bausch Health Cos Inc '144A' 5.000% 15-Feb-2029	26,694	0.01
95,000	Bausch Health Cos Inc '144A' 5.250% 30-Jan-2030	44,624	0.02
85,000	Bausch Health Cos Inc '144A' 5.250% 15-Feb-2031	39,854	0.02
170,000	Bausch Health Cos Inc '144A' 5.500% 01-Nov-2025	158,793	0.06
65,000	Bausch Health Cos Inc '144A' 5.750% 15-Aug-2027	51,861	0.02
130,000	Bausch Health Cos Inc '144A' 6.125% 01-Feb-2027	108,371	0.04
95,000	Bausch Health Cos Inc '144A' 6.250% 15-Feb-2029	48,687	0.02
20,000	Bausch Health Cos Inc '144A' 7.000% 15-Jan-2028	10,914	0.00
15,000	Bausch Health Cos Inc '144A' 7.250% 30-May-2029	7,829	0.00
246,000	Bausch Health Cos Inc '144A' 9.000% 15-Dec-2025	223,122	0.08
245,000	Bausch Health Cos Inc '144A' 11.000% 30-Sep-2028	218,662	0.08
12,000	Bausch Health Cos Inc '144A' 14.000% 15-Oct-2030	9,300	0.00
65,000	BCPE Empire Holdings Inc '144A' 7.625% 01-May-2027	63,031	0.02
335,000	BCPE Ulysses Intermediate Inc '144A' 7.750% 01-Apr-2027	326,935	0.12
115,000	Beacon Roofing Supply Inc '144A' 4.500% 15-Nov-2026	111,918	0.04
35,000	Beasley Mezzanine Holdings LLC '144A' 8.625% 01-Feb-2026	20,737	0.01
1,000	Beazer Homes USA Inc 5.875% 15-Oct-2027	989	0.00
5,000	Beazer Homes USA Inc '144A' 7.500% 15-Mar-2031	4,997	0.00
170,000	BellRing Brands Inc '144A' 7.000% 15-Mar-2030	174,399	0.07
95,000	Belo Corp 7.250% 15-Sep-2027	95,950	0.04
210,000	Belo Corp 7.750% 01-Jun-2027	215,727	0.08
170,000	Benteler International AG '144A' 10.500% 15-May-2028	182,753	0.07
18,000	Berry Global Inc '144A' 4.500% 15-Feb-2026	17,630	0.01
350,000	Berry Global Inc '144A' 5.625% 15-Jul-2027	344,699	0.13
95,000	Berry Petroleum Co LLC '144A' 7.000% 15-Feb-2026	94,036	0.04
17,000	Big River Steel LLC / BRS Finance Corp '144A' 6.625% 31-Jan-2029	17,058	0.01
475,000	Blackstone Mortgage Trust Inc '144A' 3.750% 15-Jan-2027	428,630	0.16
125,000	Block Inc 2.750% 01-Jun-2026	118,186	0.04
90,000	Block Inc 3.500% 01-Jun-2031	77,715	0.03
5,000	Bloomin' Brands Inc / OSI Restaurant Partners LLC '144A' 5.125% 15-Apr-2029	4,512	0.00
85,000	Blue Racer Midstream LLC / Blue Racer Finance Corp '144A' 6.625% 15-Jul-2026	85,112	0.03
60,000	Boise Cascade Co '144A' 4.875% 01-Jul-2030	55,646	0.02
100,000	Bombardier Inc '144A' 6.000% 15-Feb-2028	98,964	0.04
153,000	Bombardier Inc '144A' 7.000% 01-Jun-2032	155,286	0.06
7,000	Bombardier Inc '144A' 7.250% 01-Jul-2031	7,199	0.00
71,000	Bombardier Inc '144A' 7.450% 01-May-2034	79,928	0.03
9,000	Bombardier Inc '144A' 7.500% 01-Feb-2029	9,338	0.00
2,000	Bombardier Inc '144A' 7.875% 15-Apr-2027	2,006	0.00
101,000	Bombardier Inc '144A' 8.750% 15-Nov-2030	109,286	0.04
285,000	Boost Newco Borrower LLC '144A' 7.500% 15-Jan-2031	297,425	0.11
356,463	Borr IHC Ltd / Borr Finance LLC 'REGS' 10.000% 15-Nov-2028	373,730	0.14
16,000	Boxer Parent Co Inc '144A' 7.125% 02-Oct-2025	16,055	0.01
154,000	Boyd Gaming Corp 4.750% 01-Dec-2027	148,502	0.06
75,000	Boyd Gaming Corp '144A' 4.750% 15-Jun-2031	68,026	0.03
4,000	Boyer USA Inc '144A' 4.750% 15-May-2029	3,735	0.00
130,000	Brandywine Operating Partnership LP 3.950% 15-Nov-2027	117,954	0.04
6,000	Brandywine Operating Partnership LP 4.550% 01-Oct-2029	5,230	0.00
150,000	Braskem Idesa SAPI 'REGS' 6.990% 20-Feb-2032	113,904	0.04
327,000	Bread Financial Holdings Inc '144A' 9.750% 15-Mar-2029	343,896	0.13
180,000	BRF SA 'REGS' 5.750% 21-Sep-2050	143,798	0.05
40,000	Brightline East LLC '144A' 11.000% 31-Jan-2030	36,515	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
140,000	Brightsphere Investment Group Inc 4.800% 27-Jul-2026	134,193	0.05
6,000	Brinker International Inc '144A' 8.250% 15-Jul-2030	6,308	0.00
30,000	Brink's Co/The '144A' 4.625% 15-Oct-2027	28,800	0.01
65,000	Brink's Co/The '144A' 5.500% 15-Jul-2025	64,982	0.02
110,000	British Telecommunications Plc '144A' FRN 4.250% 23-Nov-2081	104,268	0.04
210,000	British Telecommunications Plc '144A' FRN 4.875% 23-Nov-2081	188,985	0.07
5,000	BroadStreet Partners Inc '144A' 5.875% 15-Apr-2029	4,670	0.00
305,000	Brookfield Property REIT Inc / BPR Nimbus LLC / GGSJ Selco LL '144A' 4.500% 01-Apr-2027	284,135	0.11
36,000	Brookfield Property REIT Inc / BPR Nimbus LLC / GGSJ Selco LL '144A' 5.750% 15-May-2026	35,294	0.01
140,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 4.875% 15-Feb-2030	125,431	0.05
439,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 5.000% 15-Jun-2029	401,490	0.15
10,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 6.250% 15-Sep-2027	9,852	0.00
236,000	Buckeye Partners LP 3.950% 01-Dec-2026	224,198	0.08
10,000	Buckeye Partners LP 4.125% 01-Dec-2027	9,352	0.00
15,000	Buckeye Partners LP 5.600% 15-Oct-2044	11,847	0.00
10,000	Buckeye Partners LP 5.850% 15-Nov-2043	8,600	0.00
21,000	Buckeye Partners LP 6.750% 15-Aug-2033	20,220	0.01
251,000	Buckeye Partners LP '144A' 4.500% 01-Mar-2028	236,105	0.09
95,000	Builders FirstSource Inc '144A' 5.000% 01-Mar-2030	89,997	0.03
25,000	Builders FirstSource Inc '144A' 6.375% 15-Jun-2032	25,064	0.01
174,000	Builders FirstSource Inc '144A' 6.375% 01-Mar-2034	172,584	0.06
40,000	Burford Capital Global Finance LLC '144A' 6.875% 15-Apr-2030	39,316	0.02
282,000	Burford Capital Global Finance LLC '144A' 9.250% 01-Jul-2031	297,140	0.11
135,000	C&S Group Enterprises LLC '144A' 5.000% 15-Dec-2028	97,355	0.04
430,000	C&W Senior Finance Ltd '144A' 6.875% 15-Sep-2027	413,046	0.15
440,000	CA Magnum Holdings 'REGS' 5.375% 31-Oct-2026	419,850	0.16
230,000	Cable One Inc '144A' 4.000% 15-Nov-2030	171,861	0.06
109,000	Cablevision Lightpath LLC '144A' 5.625% 15-Sep-2028	88,048	0.03
410,000	Caesars Entertainment Inc '144A' 4.625% 15-Oct-2029	376,129	0.14
1,000	Caesars Entertainment Inc '144A' 6.500% 15-Feb-2032	1,006	0.00
7,000	Caesars Entertainment Inc '144A' 7.000% 15-Feb-2030	7,156	0.00
34,000	Caesars Entertainment Inc '144A' 8.125% 01-Jul-2027	34,714	0.01
10,000	Calderys Financing LLC '144A' 11.250% 01-Jun-2028	10,590	0.00
400,000	California Resources Corp '144A' 7.125% 01-Feb-2026	401,288	0.15
160,000	Calpine Corp '144A' 3.750% 01-Mar-2031	141,533	0.05
258,000	Calpine Corp '144A' 4.500% 15-Feb-2028	245,339	0.09
75,000	Calpine Corp '144A' 4.625% 01-Feb-2029	69,631	0.03
201,000	Calpine Corp '144A' 5.000% 01-Feb-2031	187,735	0.07
403,000	Calpine Corp '144A' 5.125% 15-Mar-2028	387,923	0.14
310,000	Calpine Corp '144A' 5.250% 01-Jun-2026	306,855	0.11
62,700	Calumet Specialty Products Partners LP / Calumet Finance Corp '144A' 8.125% 15-Jan-2027	59,178	0.02
13,000	Calumet Specialty Products Partners LP / Calumet Finance Corp '144A' 9.750% 15-Jul-2028	12,325	0.00
205,000	Camelot Finance SA '144A' 4.500% 01-Nov-2026	198,495	0.07
225,000	Camelot Return Merger Sub Inc '144A' 8.750% 01-Aug-2028	220,671	0.08
55,000	Canacol Energy Ltd 'REGS' 5.750% 24-Nov-2028	29,130	0.01
50,000	Cargo Aircraft Management Inc '144A' 4.750% 01-Feb-2028	46,435	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
170,000	Carnival Corp '144A' 4.000% 01-Aug-2028	159,746	0.06
470,000	Carnival Corp '144A' 5.750% 01-Mar-2027	464,634	0.17
200,000	Carnival Corp '144A' 6.000% 01-May-2029	197,753	0.07
21,000	Carnival Corp '144A' 7.000% 15-Aug-2029	21,782	0.01
210,000	Carnival Corp '144A' 7.625% 01-Mar-2026	212,232	0.08
510,000	Carnival Corp '144A' 10.500% 01-Jun-2030	554,364	0.21
245,000	Carnival Holdings Bermuda Ltd '144A' 10.375% 01-May-2028	265,370	0.10
31,000	Carnival Plc 7.875% 01-Jun-2027	32,610	0.01
18,000	Carpenter Technology Corp 6.375% 15-Jul-2028	18,069	0.01
5,000	Carpenter Technology Corp 7.625% 15-Mar-2030	5,156	0.00
25,000	Carriage Purchaser Inc '144A' 7.875% 15-Oct-2029	23,122	0.01
5,000	Carriage Services Inc '144A' 4.250% 15-May-2029	4,471	0.00
225,000	Cascades Inc/Cascades USA Inc '144A' 5.125% 15-Jan-2026	222,544	0.08
10,000	Cascades Inc/Cascades USA Inc '144A' 5.375% 15-Jan-2028	9,640	0.00
40,000	Castle US Holding Corp '144A' 9.500% 15-Feb-2028	19,033	0.01
5,000	Castlelake Aviation Finance DAC '144A' 5.000% 15-Apr-2027	4,841	0.00
80,000	Catalent Pharma Solutions Inc '144A' 5.000% 15-Jul-2027	78,499	0.03
10,000	CCM Merger Inc '144A' 6.375% 01-May-2026	9,935	0.00
364,000	CCO Holdings LLC / CCO Holdings Capital Corp 4.500% 01-May-2032	294,272	0.11
515,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.250% 01-Feb-2031	422,300	0.16
140,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.250% 15-Jan-2034	106,584	0.04
205,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.500% 15-Aug-2030	173,707	0.06
380,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.500% 01-Jun-2033	299,458	0.11
515,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.750% 01-Mar-2030	446,376	0.17
650,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.750% 01-Feb-2032	532,683	0.20
491,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.000% 01-Feb-2028	459,424	0.17
620,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.125% 01-May-2027	595,799	0.22
257,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.375% 01-Jun-2029	234,081	0.09
4,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.500% 01-May-2026	3,964	0.00
179,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 6.375% 01-Sep-2029	170,279	0.06
140,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 7.375% 01-Mar-2031	138,189	0.05
5,000	CD&R Smokey Buyer Inc '144A' 6.750% 15-Jul-2025	4,974	0.00
10,000	CEC Entertainment LLC '144A' 6.750% 01-May-2026	9,927	0.00
10,000	Cedar Fair LP 5.250% 15-Jul-2029	9,602	0.00
185,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op 5.375% 15-Apr-2027	183,513	0.07
280,000	Cemex SAB de CV 'REGS' FRN (Perpetual) 5.125% 08-Jun-2026	269,473	0.10
390,000	Cemex SAB de CV 'REGS' FRN (Perpetual) 9.125% 14-Mar-2028	416,735	0.16
90,000	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL 'REGS' 5.250% 27-Apr-2029	83,802	0.03
5,000	Central Garden & Pet Co 4.125% 15-Oct-2030	4,462	0.00
5,000	Central Garden & Pet Co '144A' 4.125% 30-Apr-2031	4,415	0.00
185,000	Central Parent Inc / CDK Global Inc '144A' 7.250% 15-Jun-2029	184,233	0.07
138,000	Central Parent LLC / CDK Global II LLC / CDK Financing Co Inc '144A' 8.000% 15-Jun-2029	140,252	0.05
45,000	Century Communities Inc 6.750% 01-Jun-2027	45,284	0.02
45,000	Century Communities Inc '144A' 3.875% 15-Aug-2029	40,183	0.02
70,000	Cerdia Finanz GmbH '144A' 10.500% 15-Feb-2027	72,518	0.03

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
103,000	Champions Financing Inc '144A' 8.750% 15-Feb-2029	105,717	0.04
75,000	Charles River Laboratories International Inc '144A' 3.750% 15-Mar-2029	68,527	0.03
475,000	Charles River Laboratories International Inc '144A' 4.000% 15-Mar-2031	424,166	0.16
75,000	Charles River Laboratories International Inc '144A' 4.250% 01-May-2028	70,969	0.03
205,000	Chart Industries Inc '144A' 7.500% 01-Jan-2030	212,136	0.08
5,000	Chart Industries Inc '144A' 9.500% 01-Jan-2031	5,424	0.00
55,000	Chemours Co/The 5.375% 15-May-2027	52,262	0.02
543,000	Chemours Co/The '144A' 5.750% 15-Nov-2028	501,974	0.19
75,000	Cheplapharm Arzneimittel GmbH '144A' 5.500% 15-Jan-2028	69,524	0.03
40,000	Chesapeake Energy Corp '144A' 5.500% 01-Feb-2026	39,673	0.02
50,000	Chesapeake Energy Corp '144A' 5.875% 01-Feb-2029	49,530	0.02
170,000	Chesapeake Energy Corp '144A' 6.750% 15-Apr-2029	170,480	0.06
10,000	Chobani LLC / Chobani Finance Corp Inc '144A' 4.625% 15-Nov-2028	9,460	0.00
200,000	Chobani LLC / Chobani Finance Corp Inc '144A' 7.625% 01-Jul-2029	206,216	0.08
10,000	Chord Energy Corp '144A' 6.375% 01-Jun-2026	10,007	0.00
415,000	CHS/Community Health Systems Inc '144A' 4.750% 15-Feb-2031	326,706	0.12
5,000	CHS/Community Health Systems Inc '144A' 5.250% 15-May-2030	4,123	0.00
185,000	CHS/Community Health Systems Inc '144A' 5.625% 15-Mar-2027	172,453	0.06
155,000	CHS/Community Health Systems Inc '144A' 6.000% 15-Jan-2029	137,013	0.05
200,000	CHS/Community Health Systems Inc '144A' 6.125% 01-Apr-2030	140,160	0.05
75,000	CHS/Community Health Systems Inc '144A' 6.875% 01-Apr-2028	55,743	0.02
265,000	CHS/Community Health Systems Inc '144A' 6.875% 15-Apr-2029	203,049	0.08
205,000	CHS/Community Health Systems Inc '144A' 8.000% 15-Dec-2027	203,480	0.08
142,000	CHS/Community Health Systems Inc '144A' 10.875% 15-Jan-2032	147,885	0.06
160,000	Churchill Downs Inc '144A' 4.750% 15-Jan-2028	152,962	0.06
11,000	Churchill Downs Inc '144A' 5.500% 01-Apr-2027	10,827	0.00
290,000	Churchill Downs Inc '144A' 5.750% 01-Apr-2030	281,915	0.11
110,000	Churchill Downs Inc '144A' 6.750% 01-May-2031	110,763	0.04
210,000	Cia de Minas Buenaventura SAA 'REGS' 5.500% 23-Jul-2026	203,168	0.08
380,000	Cinemark USA Inc '144A' 5.875% 15-Mar-2026	376,262	0.14
295,000	Civitas Resources Inc '144A' 5.500% 01-Jul-2028	309,462	0.12
200,000	Civitas Resources Inc '144A' 8.625% 01-Nov-2030	214,782	0.08
285,000	Civitas Resources Inc '144A' 8.750% 01-Jul-2031	305,597	0.11
10,000	Clarios Global LP / Clarios US Finance Co '144A' 6.250% 15-May-2026	9,997	0.00
230,000	Clarios Global LP / Clarios US Finance Co '144A' 6.750% 15-May-2028	232,957	0.09
190,000	Clarios Global LP / Clarios US Finance Co '144A' 8.500% 15-May-2027	191,384	0.07
5,000	Clarivate Science Holdings Corp '144A' 3.875% 01-Jul-2028	4,651	0.00
76,000	Clarivate Science Holdings Corp '144A' 4.875% 01-Jul-2029	70,602	0.03
90,000	Clean Harbors Inc '144A' 4.875% 15-Jul-2027	87,219	0.03
20,000	Clean Harbors Inc '144A' 5.125% 15-Jul-2029	19,237	0.01
148,000	Clean Harbors Inc '144A' 6.375% 01-Feb-2031	148,505	0.06
145,000	Clear Channel Outdoor Holdings Inc '144A' 5.125% 15-Aug-2027	138,608	0.05
225,000	Clear Channel Outdoor Holdings Inc '144A' 7.500% 01-Jun-2029	188,984	0.07
145,000	Clear Channel Outdoor Holdings Inc '144A' 7.750% 15-Apr-2028	127,084	0.05
75,000	Clear Channel Outdoor Holdings Inc '144A' 7.875% 01-Apr-2030	75,522	0.03
1,000	Clear Channel Outdoor Holdings Inc '144A' 9.000% 15-Sep-2028	1,048	0.00

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
95,000	Clearway Energy Operating LLC '144A' 3.750% 15-Feb-2031	82,973	0.03
100,000	Clearway Energy Operating LLC '144A' 4.750% 15-Mar-2028	95,612	0.04
90,000	Cleveland-Cliffs Inc 6.250% 01-Oct-2040	75,464	0.03
40,000	Cleveland-Cliffs Inc '144A' 4.875% 01-Mar-2031	35,460	0.01
113,000	Cleveland-Cliffs Inc '144A' 7.000% 15-Mar-2032	111,814	0.04
454,000	Cloud Software Group Inc '144A' 6.500% 31-Mar-2029	435,714	0.16
263,000	Cloud Software Group Inc '144A' 8.250% 30-Jun-2032	268,229	0.10
727,000	Cloud Software Group Inc '144A' 9.000% 30-Sep-2029	705,905	0.26
195,000	Clydesdale Acquisition Holdings Inc '144A' 8.750% 15-Apr-2030	191,119	0.07
144,000	CMG Media Corp '144A' 8.875% 15-Dec-2027	82,489	0.03
10,000	CNX Resources Corp '144A' 6.000% 15-Jan-2029	9,793	0.00
96,000	CNX Resources Corp '144A' 7.250% 01-Mar-2032	97,970	0.04
12,000	CNX Resources Corp '144A' 7.375% 15-Jan-2031	12,284	0.00
50,000	Cobra AcquisitionCo LLC '144A' 6.375% 01-Nov-2029	39,639	0.02
262,000	Cogent Communications Group Inc / Cogent Communications Finance Inc '144A' 7.000% 15-Jun-2027	259,922	0.10
10,000	Cogent Communications Group Inc '144A' 3.500% 01-May-2026	9,584	0.00
125,000	Coherent Corp '144A' 5.000% 15-Dec-2029	118,423	0.04
100,000	Colombia Telecomunicaciones SA ESP 'REGS' 4.950% 17-Jul-2030	78,754	0.03
5,000	Commercial Metals Co 4.125% 15-Jan-2030	4,579	0.00
75,000	Commercial Metals Co 4.375% 15-Mar-2032	67,921	0.03
255,000	CommScope Inc '144A' 4.750% 01-Sep-2029	176,645	0.07
2,000	CommScope Inc '144A' 6.000% 01-Mar-2026	1,762	0.00
40,000	CommScope Inc '144A' 7.125% 01-Jul-2028	16,622	0.01
100,000	CommScope Inc '144A' 8.250% 01-Mar-2027	47,750	0.02
110,000	CommScope Technologies LLC '144A' 5.000% 15-Mar-2027	45,701	0.02
75,000	Compass Group Diversified Holdings LLC '144A' 5.000% 15-Jan-2032	67,953	0.03
14,000	Compass Group Diversified Holdings LLC '144A' 5.250% 15-Apr-2029	13,291	0.01
77,000	Compass Minerals International Inc '144A' 6.750% 01-Dec-2027	73,621	0.03
155,000	Comstock Resources Inc '144A' 5.875% 15-Jan-2030	144,543	0.05
5,000	Comstock Resources Inc '144A' 6.750% 01-Mar-2029	4,815	0.00
100,000	Comstock Resources Inc '144A' 6.750% 01-Mar-2029	96,995	0.04
142,000	Conduent Business Services LLC / Conduent State & Local Solutions Inc '144A' 6.000% 01-Nov-2029	132,823	0.05
300,000	Connect Finco SARL / Connect US Finco LLC '144A' 6.750% 01-Oct-2026	289,811	0.11
145,000	Consensus Cloud Solutions Inc '144A' 6.000% 15-Oct-2026	141,583	0.05
10,000	Consensus Cloud Solutions Inc '144A' 6.500% 15-Oct-2028	9,351	0.00
10,000	Consolidated Communications Inc '144A' 5.000% 01-Oct-2028	8,282	0.00
111,000	Consolidated Communications Inc '144A' 6.500% 01-Oct-2028	95,081	0.04
170,000	Consolidated Energy Finance SA '144A' 5.625% 15-Oct-2028	144,687	0.05
5,000	Consolidated Energy Finance SA '144A' 6.500% 15-May-2026	4,842	0.00
345,000	Consolidated Energy Finance SA '144A' 12.000% 15-Feb-2031	356,277	0.13
71,000	Constellation Insurance Inc '144A' 6.800% 24-Jan-2030	69,527	0.03
421,000	Constellium SE '144A' 3.750% 15-Apr-2029	382,233	0.14
20,000	Constellium SE '144A' 5.625% 15-Jun-2028	19,599	0.01
1,062	Cooper-Standard Automotive Inc '144A' 10.625% 15-May-2027	807	0.00
30,000	CoreCivic Inc 4.750% 15-Oct-2027	28,249	0.01
440,000	CoreCivic Inc 8.250% 15-Apr-2029	455,193	0.17
250,000	CoreLogic Inc '144A' 4.500% 01-May-2028	227,093	0.08

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Cornerstone Building Brands Inc '144A' 6.125% 15-Jan-2029	8,237	0.00
110,000	Cosan Luxembourg SA 'REGS' 5.500% 20-Sep-2029	103,405	0.04
63,000	Coty Inc '144A' 5.000% 15-Apr-2026	62,218	0.02
465,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC '144A' 4.750% 15-Jan-2029	442,395	0.16
95,000	CPAtlas Buyer Inc '144A' 7.000% 01-Dec-2028	81,395	0.03
330,000	CPI CG Inc '144A' 8.625% 15-Mar-2026	337,337	0.13
140,000	CQP Holdco LP / BIP-V Chinook Holdco LLC '144A' 5.500% 15-Jun-2031	132,812	0.05
220,000	Crane NXT Co 4.200% 15-Mar-2048	156,541	0.06
70,000	Credit Acceptance Corp 6.625% 15-Mar-2026	69,967	0.03
60,000	Crescent Energy Finance LLC '144A' 7.375% 15-Jan-2033	60,213	0.02
107,000	Crescent Energy Finance LLC '144A' 7.625% 01-Apr-2032	109,127	0.04
535,000	Crescent Energy Finance LLC '144A' 9.250% 15-Feb-2028	566,715	0.21
34,000	Crocs Inc '144A' 4.125% 15-Aug-2031	29,647	0.01
70,000	Crocs Inc '144A' 4.250% 15-Mar-2029	63,897	0.02
5,000	Crown Americas LLC 5.250% 01-Apr-2030	4,842	0.00
11,000	Crown Americas LLC / Crown Americas Capital Corp VI 4.750% 01-Feb-2026	10,822	0.00
5,000	Crown Cork & Seal Co Inc 7.375% 15-Dec-2026	5,173	0.00
185,000	CSC Holdings LLC '144A' 3.375% 15-Feb-2031	115,533	0.04
120,000	CSC Holdings LLC '144A' 4.500% 15-Nov-2031	77,518	0.03
90,000	CSC Holdings LLC '144A' 4.625% 01-Dec-2030	32,863	0.01
65,000	CSC Holdings LLC '144A' 5.000% 15-Nov-2031	23,617	0.01
89,000	CSC Holdings LLC '144A' 5.375% 01-Feb-2028	67,717	0.03
249,000	CSC Holdings LLC '144A' 5.500% 15-Apr-2027	202,231	0.08
236,000	CSC Holdings LLC '144A' 5.750% 15-Jan-2030	88,856	0.03
230,000	CSC Holdings LLC '144A' 6.500% 01-Feb-2029	168,048	0.06
124,000	CSC Holdings LLC '144A' 7.500% 01-Apr-2028	65,946	0.02
187,000	CSC Holdings LLC '144A' 11.250% 15-May-2028	163,097	0.06
125,000	CSC Holdings LLC '144A' 11.750% 31-Jan-2029	106,639	0.04
300,000	CSN Inova Ventures 'REGS' 6.750% 28-Jan-2028	285,476	0.11
50,000	CSN Resources SA 'REGS' 4.625% 10-Jun-2031	39,297	0.02
50,000	CSN Resources SA 'REGS' 5.875% 08-Apr-2032	41,646	0.02
190,000	CT Trust 'REGS' 5.125% 03-Feb-2032	167,556	0.06
75,000	CTR Partnership LP / CareTrust Capital Corp '144A' 3.875% 30-Jun-2028	69,061	0.03
22,000	Cumulus Media New Holdings Inc '144A' 8.000% 01-Jul-2029	9,396	0.00
190,000	Cushman & Wakefield US Borrower LLC '144A' 6.750% 15-May-2028	188,793	0.07
120,000	Cushman & Wakefield US Borrower LLC '144A' 8.875% 01-Sep-2031	126,381	0.05
140,000	CVR Energy Inc '144A' 5.750% 15-Feb-2028	129,978	0.05
185,000	CVR Energy Inc '144A' 8.500% 15-Jan-2029	185,932	0.07
70,000	CVR Partners LP / CVR Nitrogen Finance Corp '144A' 6.125% 15-Jun-2028	67,367	0.03
35,000	Dana Inc 4.250% 01-Sep-2030	30,582	0.01
290,000	Dana Inc 4.500% 15-Feb-2032	249,330	0.09
5,000	Dana Inc 5.625% 15-Jun-2028	4,855	0.00
200,000	Dar Al-Arkan Sukuk Co Ltd 'EMTN' 8.000% 25-Feb-2029	206,772	0.08
5,000	Darling Ingredients Inc '144A' 5.250% 15-Apr-2027	4,904	0.00
235,000	DaVita Inc '144A' 3.750% 15-Feb-2031	200,904	0.08
611,000	DaVita Inc '144A' 4.625% 01-Jun-2030	552,601	0.21
10,000	Dealer Tire LLC / DT Issuer LLC '144A' 8.000% 01-Feb-2028	9,667	0.00
75,000	Delek Logistics Partners LP / Delek Logistics Finance Corp '144A' 7.125% 01-Jun-2028	74,126	0.03
180,000	Delek Logistics Partners LP / Delek Logistics Finance Corp '144A' 8.625% 15-Mar-2029	185,397	0.07
50,000	Delhi International Airport Ltd 'REGS' 6.125% 31-Oct-2026	49,875	0.02
50,000	Delhi International Airport Ltd 'REGS' 6.450% 04-Jun-2029	50,116	0.02
14,000	Delta Air Lines Inc 3.750% 28-Oct-2029	12,914	0.01
10,000	Delta Air Lines Inc 4.375% 19-Apr-2028	9,668	0.00
70,000	Delta Air Lines Inc 7.375% 15-Jan-2026	71,465	0.03
138,000	Deluxe Corp '144A' 8.000% 01-Jun-2029	129,616	0.05

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
700,000	Directv Financing LLC / Directv Financing Co-Obligor Inc '144A' 5.875% 15-Aug-2027	659,078	0.25
191,000	Directv Financing LLC '144A' 8.875% 01-Feb-2030	187,114	0.07
449,000	DISH DBS Corp '144A' 5.250% 01-Dec-2026	355,433	0.13
410,000	DISH DBS Corp '144A' 5.750% 01-Dec-2028	285,180	0.11
256,000	DISH Network Corp '144A' 11.750% 15-Nov-2027	251,248	0.09
120,000	Diversified Healthcare Trust 4.375% 01-Mar-2031	87,558	0.03
246,000	Diversified Healthcare Trust 4.750% 15-Feb-2028	202,933	0.08
120,000	Diversified Healthcare Trust '144A' (Zero Coupon) 0.000% 15-Jan-2026	104,770	0.04
265,000	Domtar Corp '144A' 6.750% 01-Oct-2028	236,619	0.09
145,000	Dornoch Debt Merger Sub Inc '144A' 6.625% 15-Oct-2029	123,632	0.05
50,000	DPL Inc 4.350% 15-Apr-2029	46,654	0.02
196,000	Dresdner Funding Trust I '144A' 8.151%	212,900	0.08
40,000	DT Midstream Inc '144A' 4.125% 15-Jun-2029	37,056	0.01
2,000	DT Midstream Inc '144A' 4.375% 15-Jun-2031	1,823	0.00
10,000	Dun & Bradstreet Corp/The '144A' 5.000% 15-Dec-2029	9,295	0.00
10,000	Dycom Industries Inc '144A' 4.500% 15-Apr-2029	9,374	0.00
140,000	Eagle Intermediate Global Holding BV/Eagle US Finance LLC 'REGS' 7.500% 01-May-2025	79,144	0.03
161,000	Eco Material Technologies Inc '144A' 7.875% 31-Jan-2027	161,549	0.06
1,000	Edgewell Personal Care Co '144A' 4.125% 01-Apr-2029	921	0.00
165,000	Edgewell Personal Care Co '144A' 5.500% 01-Jun-2028	161,168	0.06
100,000	Edison International FRN 7.875% 15-Jun-2054	103,283	0.04
150,000	Edison International FRN 8.125% 15-Jun-2053	155,986	0.06
145,000	e Global Finance Plc '144A' 12.000% 30-Nov-2028	154,553	0.06
1,000	Elanco Animal Health Inc 6.650% 28-Aug-2028	1,017	0.00
5,000	Elastic NV '144A' 4.125% 15-Jul-2029	4,573	0.00
1,000	Element Solutions Inc '144A' 3.875% 01-Sep-2028	920	0.00
200,000	Embarq Corp 7.995% 01-Jun-2036	26,257	0.01
150,000	Embeta Corp '144A' 5.000% 15-Feb-2030	123,675	0.05
20,000	Embeta Corp '144A' 6.750% 15-Feb-2030	17,493	0.01
100,000	Embraer Netherlands Finance BV 'REGS' 7.000% 28-Jul-2030	104,387	0.04
40,000	Emergent BioSolutions Inc '144A' 3.875% 15-Aug-2028	25,962	0.01
140,000	Empire Communities Corp '144A' 9.750% 01-May-2029	142,625	0.05
55,000	Empire Resorts Inc '144A' 7.750% 01-Nov-2026	51,583	0.02
310,000	EMRLD Borrower LP / Emerald Co-Issuer Inc '144A' 6.625% 15-Dec-2030	313,188	0.12
156,000	Encino Acquisition Partners Holdings LLC '144A' 8.500% 01-May-2028	159,137	0.06
52,000	Encino Acquisition Partners Holdings LLC '144A' 8.750% 01-May-2031	54,237	0.02
231,000	Encompass Health Corp 4.500% 01-Feb-2028	219,927	0.08
3,000	Encompass Health Corp 4.625% 01-Apr-2031	2,759	0.00
11,000	Encompass Health Corp 4.750% 01-Feb-2030	10,300	0.00
209,000	Encore Capital Group Inc '144A' 8.500% 15-May-2030	213,022	0.08
100,000	Endeavour Mining Plc 'REGS' 5.000% 14-Oct-2026	94,898	0.04
140,000	Enerflex Ltd '144A' 9.000% 15-Oct-2027	142,485	0.05
70,000	Energean Israel Finance Ltd '144A' 4.875% 30-Mar-2026	66,150	0.03
72,000	Energean Israel Finance Ltd '144A' 5.375% 30-Mar-2028	63,959	0.02
165,000	Energean Israel Finance Ltd '144A' 5.875% 30-Mar-2031	140,102	0.05
140,000	Energean Israel Finance Ltd '144A' 8.500% 30-Sep-2033	132,562	0.05
10,000	Energizer Holdings Inc '144A' 4.750% 15-Jun-2028	9,372	0.00
55,000	Energizer Holdings Inc '144A' 6.500% 31-Dec-2027	54,990	0.02
10,000	EnerSys '144A' 4.375% 15-Dec-2027	9,481	0.00
3,000	EnerSys '144A' 6.625% 15-Jan-2032	3,054	0.00
75,000	EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA '144A' 5.375% 30-Dec-2030	62,667	0.02
56,000	Enova International Inc '144A' 8.500% 15-Sep-2025	56,118	0.02

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
285,000	Enova International Inc '144A' 11.250% 15-Dec-2028	304,707	0.11
1,000	Enpro Inc 5.750% 15-Oct-2026	987	0.00
80,000	EnQuest Plc '144A' 11.625% 01-Nov-2027	81,344	0.03
150,000	Entegris Inc '144A' 3.625% 01-May-2029	134,806	0.05
60,000	Entegris Inc '144A' 4.375% 15-Apr-2028	56,672	0.02
180,000	Entegris Inc '144A' 5.950% 15-Jun-2030	178,415	0.07
14,000	Enviri Corp '144A' 5.750% 31-Jul-2027	13,308	0.01
194,000	EQM Midstream Partners LP 4.125% 01-Dec-2026	187,121	0.07
195,000	EQM Midstream Partners LP 5.500% 15-Jul-2028	192,177	0.07
211,000	EQM Midstream Partners LP 6.500% 15-Jul-2048	213,167	0.08
1,000	EQM Midstream Partners LP '144A' 4.500% 15-Jan-2029	945	0.00
199,000	EQM Midstream Partners LP '144A' 6.000% 01-Jul-2025	199,147	0.07
72,000	EQM Midstream Partners LP '144A' 6.375% 01-Apr-2029	72,772	0.03
30,000	EQM Midstream Partners LP '144A' 6.500% 01-Jul-2027	30,339	0.01
208,000	EQM Midstream Partners LP '144A' 7.500% 01-Jun-2027	212,548	0.08
140,000	EQM Midstream Partners LP '144A' 7.500% 01-Jun-2030	149,498	0.06
26,000	EquipmentShare.com Inc '144A' 8.625% 15-May-2032	26,996	0.01
225,000	EquipmentShare.com Inc '144A' 9.000% 15-May-2028	232,517	0.09
190,000	Esab Corp '144A' 6.250% 15-Apr-2029	191,397	0.07
40,000	Evergreen Acqco 1 LP / TVI Inc '144A' 9.750% 26-Apr-2028	42,779	0.02
150,000	Everi Holdings Inc '144A' 5.000% 15-Jul-2029	147,664	0.06
340,000	Fair Isaac Corp '144A' 4.000% 15-Jun-2028	318,347	0.12
160,000	Fair Isaac Corp '144A' 5.250% 15-May-2026	158,373	0.06
200,000	Falabella SA 'REGS' 3.375% 15-Jan-2032	162,342	0.06
190,000	Ferrellgas LP / Ferrellgas Finance Corp '144A' 5.375% 01-Apr-2026	186,005	0.07
258,000	Ferrellgas LP / Ferrellgas Finance Corp '144A' 5.875% 01-Apr-2029	237,752	0.09
3,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc '144A' 4.625% 15-Jan-2029	2,735	0.00
277,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc '144A' 6.750% 15-Jan-2030	243,413	0.09
40,000	Finance of America Funding LLC '144A' 7.875% 15-Nov-2025	31,460	0.01
420,000	First Quantum Minerals Ltd 'REGS' 6.875% 15-Oct-2027	410,801	0.15
320,000	First Quantum Minerals Ltd 'REGS' 9.375% 01-Mar-2029	335,326	0.13
225,000	First Student Bidco Inc / First Transit Parent Inc '144A' 4.000% 31-Jul-2029	202,935	0.08
2,000	FirstCash Inc '144A' 4.625% 01-Sep-2028	1,882	0.00
220,000	Five Point Operating Co LP / Five Point Capital Corp Step-Up Coupon '144A' 10.500% 15-Jan-2028	225,740	0.08
180,000	FMG Resources August 2006 Pty Ltd '144A' 4.375% 01-Apr-2031	161,100	0.06
105,000	FMG Resources August 2006 Pty Ltd '144A' 4.500% 15-Sep-2027	100,354	0.04
200,000	FMG Resources August 2006 Pty Ltd '144A' 5.875% 15-Apr-2030	195,626	0.07
150,000	FMG Resources August 2006 Pty Ltd '144A' 6.125% 15-Apr-2032	148,397	0.06
10,000	Foot Locker Inc '144A' 4.000% 01-Oct-2029	8,366	0.00
230,000	Forestar Group Inc '144A' 3.850% 15-May-2026	220,617	0.08
165,000	Fortrea Holdings Inc '144A' 7.500% 01-Jul-2030	164,286	0.06
105,000	Fortress Intermediate 3 Inc '144A' 7.500% 01-Jun-2031	107,709	0.04
100,000	Fortress Transportation and Infrastructure Investors LLC '144A' 5.500% 01-May-2028	97,054	0.04
20,000	Fortress Transportation and Infrastructure Investors LLC '144A' 7.875% 01-Dec-2030	20,945	0.01
200,000	Fortune Star BVI Ltd 5.000% 18-May-2026	186,199	0.07
145,000	Foundation Building Materials Inc '144A' 6.000% 01-Mar-2029	128,859	0.05

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
160,000	Freedom Mortgage Corp '144A' 6.625% 15-Jan-2027	154,679	0.06
215,000	Freedom Mortgage Corp '144A' 7.625% 01-May-2026	213,660	0.08
135,000	Freedom Mortgage Corp '144A' 12.000% 01-Oct-2028	145,462	0.05
231,000	Freedom Mortgage Corp '144A' 12.250% 01-Oct-2030	248,767	0.09
130,000	Freedom Mortgage Holdings LLC '144A' 9.125% 15-May-2031	126,652	0.05
200,000	Freedom Mortgage Holdings LLC '144A' 9.250% 01-Feb-2029	200,157	0.07
107,000	French Republic Government Bond OAT '144A' 6.000% 25-Oct-2025	108,850	0.04
250,000	Frontier Communications Holdings LLC 5.875% 01-Nov-2029	218,040	0.08
47,000	Frontier Communications Holdings LLC '144A' 5.000% 01-May-2028	44,318	0.02
160,000	Frontier Communications Holdings LLC '144A' 5.875% 15-Oct-2027	156,373	0.06
295,000	Frontier Communications Holdings LLC '144A' 6.000% 15-Jan-2030	257,282	0.10
15,000	Frontier Communications Holdings LLC '144A' 6.750% 01-May-2029	13,774	0.01
140,000	Frontier Communications Holdings LLC '144A' 8.625% 15-Mar-2031	144,841	0.05
210,000	Frontier Communications Holdings LLC '144A' 8.750% 15-May-2030	218,571	0.08
100,000	Frontier North Inc 6.730% 15-Feb-2028	95,875	0.04
235,000	FTAI Infra Escrow Holdings LLC '144A' 10.500% 01-Jun-2027	249,084	0.09
50,000	Full House Resorts Inc '144A' 8.250% 15-Feb-2028	48,110	0.02
53,000	FXI Holdings Inc '144A' 12.250% 15-Nov-2026	52,650	0.02
5,000	Gannett Holdings LLC '144A' 6.000% 01-Nov-2026	4,787	0.00
9,000	Gap Inc/The '144A' 3.625% 01-Oct-2029	7,797	0.00
5,000	Gap Inc/The '144A' 3.875% 01-Oct-2031	4,178	0.00
10,000	Garda World Security Corp '144A' 4.625% 15-Feb-2027	9,570	0.00
160,000	Garda World Security Corp '144A' 6.000% 01-Jun-2029	146,135	0.05
14,000	Garda World Security Corp '144A' 7.750% 15-Feb-2028	14,281	0.01
11,000	Garda World Security Corp '144A' 9.500% 01-Nov-2027	11,062	0.00
100,000	GCI LLC '144A' 4.750% 15-Oct-2028	91,415	0.03
250,000	GEMS MENASA Cayman Ltd / GEMS Education Delaware LLC 'REGS' 7.125% 31-Jul-2026	248,721	0.09
109,000	Gen Digital Inc '144A' 6.750% 30-Sep-2027	110,484	0.04
110,000	Gen Digital Inc '144A' 7.125% 30-Sep-2030	112,804	0.04
137,000	Genesis Energy LP / Genesis Energy Finance Corp 7.750% 01-Feb-2028	138,554	0.05
115,000	Genesis Energy LP / Genesis Energy Finance Corp 7.875% 15-May-2032	116,095	0.04
300,000	Genesis Energy LP / Genesis Energy Finance Corp 8.000% 15-Jan-2027	306,985	0.11
10,000	Genesis Energy LP / Genesis Energy Finance Corp 8.875% 15-Apr-2030	10,529	0.00
11,000	Genting New York LLC / GENNY Capital Inc '144A' 3.300% 15-Feb-2026	10,508	0.00
245,000	Genworth Holdings Inc 6.500% 15-Jun-2034	228,114	0.09
59,000	GEO Group Inc/The '144A' 8.625% 15-Apr-2029	60,503	0.02
238,000	GEO Group Inc/The '144A' 10.250% 15-Apr-2031	249,201	0.09
95,000	Getty Images Inc '144A' 9.750% 01-Mar-2027	95,281	0.04
145,000	GFL Environmental Inc '144A' 3.500% 01-Sep-2028	133,948	0.05
1,000	GFL Environmental Inc '144A' 3.750% 15-May-2026	992	0.00
45,000	GFL Environmental Inc '144A' 4.000% 01-Aug-2028	41,868	0.02
96,000	GFL Environmental Inc '144A' 4.375% 15-Aug-2029	88,566	0.03
40,000	GFL Environmental Inc '144A' 4.750% 15-Jun-2029	37,795	0.01
270,000	GFL Environmental Inc '144A' 5.125% 15-Dec-2026	267,201	0.10
310,000	GGAM Finance Ltd '144A' 7.750% 15-May-2026	316,521	0.12
132,000	GGAM Finance Ltd '144A' 8.000% 15-Feb-2027	136,427	0.05
10,000	GGAM Finance Ltd '144A' 8.000% 15-Jun-2028	10,539	0.00
20,000	G-III Apparel Group Ltd '144A' 7.875% 15-Aug-2025	20,082	0.01
373,000	Glatfelter Corp '144A' 4.750% 15-Nov-2029	308,773	0.12

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
85,000	Global Atlantic Fin Co '144A' FRN 4.700% 15-Oct-2051	78,977	0.03
150,000	Global Auto Holdings Ltd/AAG FH UK Ltd '144A' 8.375% 15-Jan-2029	146,096	0.05
150,000	Global Auto Holdings Ltd/AAG FH UK Ltd '144A' 8.750% 15-Jan-2032	143,650	0.05
62,000	Global Infrastructure Solutions Inc '144A' 5.625% 01-Jun-2029	58,578	0.02
21,000	Global Infrastructure Solutions Inc '144A' 7.500% 15-Apr-2032	20,620	0.01
45,000	Global Marine Inc 7.000% 01-Jun-2028	41,660	0.02
120,000	Global Medical Response Inc '144A' 6.500% 01-Oct-2025	117,817	0.04
10,000	Global Net Lease Inc / Global Net Lease Operating Partnership LP '144A' 3.750% 15-Dec-2027	8,767	0.00
35,000	Global Partners LP / GLP Finance Corp 6.875% 15-Jan-2029	34,704	0.01
3,000	Global Partners LP / GLP Finance Corp 7.000% 01-Aug-2027	3,015	0.00
99,000	Global Partners LP / GLP Finance Corp '144A' 8.250% 15-Jan-2032	101,842	0.04
634,000	GN Bondco LLC '144A' 9.500% 15-Oct-2031	591,616	0.22
10,000	Go Daddy Operating Co LLC / GD Finance Co Inc '144A' 5.250% 01-Dec-2027	9,797	0.00
325,000	goeasy Ltd '144A' 7.625% 01-Jul-2029	331,806	0.12
4,000	goeasy Ltd '144A' 9.250% 01-Dec-2028	4,249	0.00
190,000	Goodyear Tire & Rubber Co/The 4.875% 15-Mar-2027	183,794	0.07
250,000	Goodyear Tire & Rubber Co/The 5.000% 31-May-2026	245,951	0.09
530,000	Goodyear Tire & Rubber Co/The 5.250% 15-Jul-2031	482,987	0.18
20,000	Goodyear Tire & Rubber Co/The 5.625% 30-Apr-2033	18,092	0.01
20,000	Goodyear Tire & Rubber Co/The 7.000% 15-Mar-2028	20,250	0.01
69,000	GPD Cos Inc '144A' 10.125% 01-Apr-2026	66,012	0.02
95,000	GrafTech Finance Inc '144A' 4.625% 15-Dec-2028	60,474	0.02
65,000	GrafTech Global Enterprises Inc '144A' 9.875% 15-Dec-2028	47,885	0.02
160,000	Graham Holdings Co '144A' 5.750% 01-Jun-2026	158,998	0.06
160,000	Grand Canyon University 5.125% 01-Oct-2028	144,690	0.05
130,000	Graphic Packaging International LLC '144A' 3.500% 15-Mar-2028	120,052	0.05
160,000	Graphic Packaging International LLC '144A' 3.750% 01-Feb-2030	143,189	0.05
150,000	Graphic Packaging International LLC '144A' 4.750% 15-Jul-2027	146,744	0.05
10,000	Gray Television Inc '144A' 4.750% 15-Oct-2030	6,011	0.00
120,000	Gray Television Inc '144A' 5.375% 15-Nov-2031	68,161	0.03
326,000	Gray Television Inc '144A' 7.000% 15-May-2027	300,418	0.11
120,000	Gray Television Inc '144A' 10.500% 15-Jul-2029	120,801	0.05
130,000	Greystar Real Estate Partners LLC '144A' 7.750% 01-Sep-2030	137,032	0.05
66,000	Griffon Corp 5.750% 01-Mar-2028	63,730	0.02
340,000	Grifols SA '144A' 4.750% 15-Oct-2028	293,654	0.11
204,000	Group 1 Automotive Inc '144A' 4.000% 15-Aug-2028	188,633	0.07
67,000	GrubHub Holdings Inc '144A' 5.500% 01-Jul-2027	60,787	0.02
215,000	Grupo Aeromexico SAB de CV 'REGS' 8.500% 17-Mar-2027	215,357	0.08
180,000	Grupo Aval Ltd 'REGS' 4.375% 04-Feb-2030	154,919	0.06
205,000	Grupo de Inversiones Suramericana SA 'REGS' 5.500% 29-Apr-2026	202,028	0.08
10,000	Gulfport Energy Corp 8.000% 17-May-2026	10,122	0.00
160,000	GYP Holdings III Corp '144A' 4.625% 01-May-2029	148,291	0.06
170,000	Hanesbrands Inc '144A' 4.875% 15-May-2026	166,444	0.06
10,000	Hanesbrands Inc '144A' 9.000% 15-Feb-2031	10,485	0.00
60,000	Harbour Energy Plc '144A' 5.500% 15-Oct-2026	58,870	0.02
60,000	Harvest Midstream I LP '144A' 7.500% 01-Sep-2028	61,012	0.02
215,000	Harvest Midstream I LP '144A' 7.500% 15-May-2032	218,632	0.08
114,242	Hawaiian Airlines 2013-1 Class A Pass Through Certificates 3.900% 15-Jan-2026	107,816	0.04

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
110,000	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd '144A' 5.750% 20-Jan-2026	104,919	0.04
10,000	HB Fuller Co 4.000% 15-Feb-2027	9,669	0.00
65,000	HB Fuller Co 4.250% 15-Oct-2028	61,609	0.02
185,000	HealthEquity Inc '144A' 4.500% 01-Oct-2029	173,164	0.06
10,000	Heartland Dental LLC / Heartland Dental Finance Corp '144A' 10.500% 30-Apr-2028	10,627	0.00
60,000	Hecla Mining Co 7.250% 15-Feb-2028	60,101	0.02
10,000	Helios Software Holdings Inc / ION Corporate Solutions Finance Sarl '144A' 4.625% 01-May-2028	8,943	0.00
306,000	Herbalife Nutrition Ltd / HLF Financing Inc '144A' 7.875% 01-Sep-2025	300,798	0.11
360,000	Herc Holdings Inc '144A' 5.500% 15-Jul-2027	354,723	0.13
160,000	Herc Holdings Inc '144A' 6.625% 15-Jun-2029	162,380	0.06
19,000	Herens Holdco Sarl '144A' 4.750% 15-May-2028	16,506	0.01
5,000	Hertz Corp/The '144A' 5.000% 01-Dec-2029	3,072	0.00
30,000	Hertz Corp/The '144A' 12.625% 15-Jul-2029	31,085	0.01
205,000	Hess Midstream Operations LP '144A' 4.250% 15-Feb-2030	188,271	0.07
35,000	Hess Midstream Operations LP '144A' 5.125% 15-Jun-2028	33,915	0.01
3,000	Hess Midstream Operations LP '144A' 5.625% 15-Feb-2026	2,979	0.00
8,000	Hess Midstream Operations LP '144A' 6.500% 01-Jun-2029	8,116	0.00
20,000	H-Food Holdings LLC / Hearthside Finance Co Inc '144A' 8.500% 01-Jun-2026	1,500	0.00
55,000	Hightower Holding LLC '144A' 6.750% 15-Apr-2029	51,516	0.02
80,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 5.750% 01-Feb-2029	77,481	0.03
100,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6.000% 15-Apr-2030	96,660	0.04
100,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6.000% 01-Feb-2031	95,819	0.04
80,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6.250% 01-Nov-2028	79,076	0.03
20,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6.250% 15-Apr-2032	19,248	0.01
85,000	Hillenbrand Inc 3.750% 01-Mar-2031	73,951	0.03
115,000	Hillenbrand Inc 5.000% 15-Sep-2026	113,128	0.04
196,000	Hillenbrand Inc 6.250% 15-Feb-2029	197,227	0.07
176,000	Hilton Domestic Operating Co Inc 4.875% 15-Jan-2030	168,613	0.06
235,000	Hilton Domestic Operating Co Inc '144A' 3.625% 15-Feb-2032	203,614	0.08
125,000	Hilton Domestic Operating Co Inc '144A' 3.750% 01-May-2029	114,728	0.04
256,000	Hilton Domestic Operating Co Inc '144A' 4.000% 01-May-2031	229,846	0.09
9,000	Hilton Domestic Operating Co Inc '144A' 5.750% 01-May-2028	8,961	0.00
56,000	Hilton Domestic Operating Co Inc '144A' 5.875% 01-Apr-2029	56,119	0.02
81,000	Hilton Domestic Operating Co Inc '144A' 6.125% 01-Apr-2032	81,511	0.03
75,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc '144A' 4.875% 01-Jul-2031	66,454	0.03
8,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc '144A' 5.000% 01-Jun-2029	7,466	0.00
100,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp 4.875% 01-Apr-2027	98,491	0.04
21,000	HLF Financing Sarl LLC / Herbalife International Inc '144A' 4.875% 01-Jun-2029	14,566	0.01
350,000	HLF Financing Sarl LLC / Herbalife International Inc '144A' 12.250% 15-Apr-2029	349,232	0.13
70,000	Hologic Inc '144A' 3.250% 15-Feb-2029	62,860	0.02
140,000	Hologic Inc '144A' 4.625% 01-Feb-2028	134,138	0.05
504,000	Howard Hughes Corp/The '144A' 4.125% 01-Feb-2029	451,235	0.17
75,000	Howard Hughes Corp/The '144A' 4.375% 01-Feb-2031	64,670	0.02
150,000	Howard Hughes Corp/The '144A' 5.375% 01-Aug-2028	142,725	0.05

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
231,000	Howard Midstream Energy Partners LLC '144A' 7.375% 15-Jul-2032	235,285	0.09
20,000	Howard Midstream Energy Partners LLC '144A' 8.875% 15-Jul-2028	21,183	0.01
90,000	Howden UK Refinance Plc / Howden UK Refinance 2 Plc / Howden US Refinance LLC '144A' 8.125% 15-Feb-2032	89,506	0.03
290,000	HUB International Ltd '144A' 5.625% 01-Dec-2029	274,526	0.10
745,000	HUB International Ltd '144A' 7.250% 15-Jun-2030	764,138	0.28
225,000	HUB International Ltd '144A' 7.375% 31-Jan-2032	228,287	0.09
10,000	Hudbay Minerals Inc 'REGS' 4.500% 01-Apr-2026	9,791	0.00
85,000	Hudbay Minerals Inc 'REGS' 6.125% 01-Apr-2029	84,685	0.03
80,000	Hudson Pacific Properties LP 3.250% 15-Jan-2030	55,356	0.02
80,000	Hudson Pacific Properties LP 3.950% 01-Nov-2027	66,981	0.03
80,000	Hudson Pacific Properties LP 4.650% 01-Apr-2029	61,701	0.02
80,000	Hudson Pacific Properties LP 5.950% 15-Feb-2028	68,100	0.03
110,000	Hughes Satellite Systems Corp 5.250% 01-Aug-2026	85,227	0.03
100,000	Hughes Satellite Systems Corp 6.625% 01-Aug-2026	46,596	0.02
10,000	Hunt Cos Inc '144A' 5.250% 15-Apr-2029	9,098	0.00
70,000	Husky Injection Molding Systems Ltd / Titan Co-Borrower LLC '144A' 9.000% 15-Feb-2029	72,579	0.03
85,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 4.375% 01-Feb-2029	72,795	0.03
340,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 5.250% 15-May-2027	319,481	0.12
579,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 6.250% 15-May-2026	574,951	0.21
216,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp '144A' 9.750% 15-Jan-2029	224,047	0.08
150,000	iHeartCommunications Inc 6.375% 01-May-2026	116,788	0.04
100,000	iHeartCommunications Inc 8.375% 01-May-2027	37,073	0.01
30,000	iHeartCommunications Inc '144A' 4.750% 15-Jan-2028	15,425	0.01
100,000	iHeartCommunications Inc '144A' 5.250% 15-Aug-2027	53,208	0.02
10,000	IHO Verwaltungs GmbH '144A' 4.750% 15-Sep-2026	9,699	0.00
450,000	IHO Verwaltungs GmbH '144A' 6.000% 15-May-2027	443,237	0.17
40,000	IHO Verwaltungs GmbH '144A' 6.375% 15-May-2029	39,540	0.02
200,000	IHS Netherlands Holdco BV 'REGS' 8.000% 18-Sep-2027	194,334	0.07
5,000	Iliad Holding SASU '144A' 6.500% 15-Oct-2026	4,982	0.00
10,000	Iliad Holding SASU '144A' 7.000% 15-Oct-2028	9,924	0.00
105,000	Iliad Holding SASU '144A' 8.500% 15-Apr-2031	106,422	0.04
20,000	Illuminate Buyer LLC / Illuminate Holdings IV Inc '144A' 9.000% 01-Jul-2028	20,192	0.01
200,000	Imola Merger Corp '144A' 4.750% 15-May-2029	187,159	0.07
5,000	INEOS Finance Plc '144A' 7.500% 15-Apr-2029	5,058	0.00
160,000	INEOS Quattro Finance 2 Plc '144A' 9.625% 15-Mar-2029	170,143	0.06
50,000	Infrabuild Australia Pty Ltd '144A' 14.500% 15-Nov-2028	51,755	0.02
65,000	Ingles Markets Inc '144A' 4.000% 15-Jun-2031	56,577	0.02
1,000	Installed Building Products Inc '144A' 5.750% 01-Feb-2028	979	0.00
413,000	Intelsat Jackson Holdings SA '144A' 6.500% 15-Mar-2030	385,963	0.14
230,000	International Game Technology Plc '144A' 4.125% 15-Apr-2026	223,980	0.08
10,000	International Game Technology Plc '144A' 5.250% 15-Jan-2029	9,684	0.00
195,000	International Game Technology Plc '144A' 6.250% 15-Jan-2027	195,752	0.07
360,000	Intesa Sanpaolo SpA '144A' 5.710% 15-Jan-2026	356,707	0.13
80,000	Intesa Sanpaolo SpA '144A' FRN 4.198% 01-Jun-2032	67,935	0.03
100,000	Intesa Sanpaolo SpA '144A' FRN 4.950% 01-Jun-2042	75,001	0.03
100,000	Investment Energy Resources Ltd 'REGS' 6.250% 26-Apr-2029	94,253	0.04
5,000	ION Trading Technologies Sarl '144A' 5.750% 15-May-2028	4,574	0.00

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
239,000	IQVIA Inc '144A' 5.000% 15-Oct-2026	234,726	0.09
141,000	IQVIA Inc '144A' 5.000% 15-May-2027	137,711	0.05
220,000	IQVIA Inc '144A' 6.500% 15-May-2030	223,520	0.08
130,000	Iris Holding Inc '144A' 10.000% 15-Dec-2028	110,979	0.04
20,000	Iris Holdings Inc '144A' 8.750% 15-Feb-2026	16,464	0.01
239,000	Iron Mountain Inc '144A' 4.500% 15-Feb-2031	215,946	0.08
99,000	Iron Mountain Inc '144A' 4.875% 15-Sep-2027	96,017	0.04
214,000	Iron Mountain Inc '144A' 4.875% 15-Sep-2029	201,808	0.08
110,000	Iron Mountain Inc '144A' 5.000% 15-Jul-2028	105,472	0.04
15,000	Iron Mountain Inc '144A' 5.250% 15-Mar-2028	14,527	0.01
287,000	Iron Mountain Inc '144A' 5.250% 15-Jul-2030	272,958	0.10
376,000	Iron Mountain Inc '144A' 5.625% 15-Jul-2032	357,417	0.13
210,000	Iron Mountain Inc '144A' 7.000% 15-Feb-2029	213,921	0.08
140,000	Iron Mountain Information Management Services Inc '144A' 5.000% 15-Jul-2032	128,117	0.05
271,000	Ithaca Energy North Sea Plc '144A' 9.000% 15-Jul-2026	274,702	0.10
258,000	ITT Holdings LLC '144A' 6.500% 01-Aug-2029	234,111	0.09
2,000	Jacobs Entertainment Inc '144A' 6.750% 15-Feb-2029	1,856	0.00
50,000	Jaguar Land Rover Automotive Plc '144A' 4.500% 01-Oct-2027	47,480	0.02
10,000	Jaguar Land Rover Automotive Plc '144A' 5.500% 15-Jul-2029	9,595	0.00
175,000	Jaguar Land Rover Automotive Plc '144A' 5.875% 15-Jan-2028	171,784	0.06
140,000	Jaguar Land Rover Automotive Plc '144A' 7.750% 15-Oct-2025	140,868	0.05
10,000	James Hardie International Finance DAC '144A' 5.000% 15-Jan-2028	9,684	0.00
51,000	Jane Street Group / JSG Finance Inc '144A' 4.500% 15-Nov-2029	47,877	0.02
192,000	Jane Street Group / JSG Finance Inc '144A' 7.125% 30-Apr-2031	196,742	0.07
183,000	Jazz Securities DAC '144A' 4.375% 15-Jan-2029	170,045	0.06
163,000	JB Poindexter & Co Inc '144A' 8.750% 15-Dec-2031	169,084	0.06
430,000	Jefferies Finance LLC / JFIN Co-Issuer Corp '144A' 5.000% 15-Aug-2028	397,132	0.15
95,000	Jefferson Capital Holdings LLC '144A' 6.000% 15-Aug-2026	93,780	0.04
60,000	Jefferson Capital Holdings LLC '144A' 9.500% 15-Feb-2029	61,914	0.02
11,000	JELD-WEN Inc '144A' 4.625% 15-Dec-2025	10,842	0.00
10,000	JELD-WEN Inc '144A' 4.875% 15-Dec-2027	9,456	0.00
355,000	Jones Deslauriers Insurance Management Inc '144A' 8.500% 15-Mar-2030	371,507	0.14
5,000	Jones Deslauriers Insurance Management Inc '144A' 10.500% 15-Dec-2030	5,374	0.00
152,000	JSW Hydro Energy Ltd 'REGS' 4.125% 18-May-2031	135,150	0.05
415,000	Kaiser Aluminum Corp '144A' 4.500% 01-Jun-2031	367,909	0.14
90,000	Kaiser Aluminum Corp '144A' 4.625% 01-Mar-2028	84,290	0.03
200,000	Kasikornbank PCL/Hong Kong 'EMTN' FRN 3.343% 02-Oct-2031	186,715	0.07
60,000	KB Home 4.000% 15-Jun-2031	53,077	0.02
55,000	KB Home 4.800% 15-Nov-2029	52,044	0.02
60,000	KB Home 7.250% 15-Jul-2030	61,889	0.02
90,000	KBR Inc '144A' 4.750% 30-Sep-2028	84,096	0.03
166,000	KCA Deutag UK Finance Plc '144A' 9.875% 01-Dec-2025	167,455	0.06
192,000	KeHE Distributors LLC / KeHE Finance Corp / NextWave Distribution Inc '144A' 9.000% 15-Feb-2029	197,056	0.07
210,000	Kennedy-Wilson Inc 4.750% 01-Mar-2029	179,882	0.07
10,000	Kennedy-Wilson Inc 4.750% 01-Feb-2030	8,310	0.00
11,000	Kennedy-Wilson Inc 5.000% 01-Mar-2031	9,000	0.00
150,000	KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC '144A' 4.750% 01-Jun-2027	146,451	0.05
200,000	KFH Tier 1 Sukuk Ltd FRN (Perpetual) 3.600% 30-Jun-2026	188,493	0.07
130,000	Kinetik Holdings LP '144A' 5.875% 15-Jun-2030	128,185	0.05
157,000	Kinetik Holdings LP '144A' 6.625% 15-Dec-2028	159,577	0.06
200,000	Klabin Austria GmbH 'REGS' 3.200% 12-Jan-2031	169,245	0.06
260,000	Klabin Austria GmbH 'REGS' 5.750% 03-Apr-2029	258,235	0.10
99,000	Knife River Corp '144A' 7.750% 01-May-2031	103,826	0.04

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
4,000	Kohl's Corp 4.250% 17-Jul-2025	3,942	0.00
6,000	Kohl's Corp 5.550% 17-Jul-2045	4,105	0.00
55,000	Kontoor Brands Inc '144A' 4.125% 15-Nov-2029	49,849	0.02
220,000	Kosmos Energy Ltd 'REGS' 7.125% 04-Apr-2026	217,847	0.08
15,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc '144A' 5.000% 31-Dec-2026	15,362	0.01
80,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc '144A' 7.000% 31-Dec-2027	82,780	0.03
200,000	Kuwait Projects Co SPC Ltd 4.229% 29-Oct-2026	182,334	0.07
230,000	LABL Inc '144A' 5.875% 01-Nov-2028	210,148	0.08
20,000	LABL Inc '144A' 6.750% 15-Jul-2026	19,767	0.01
140,000	LABL Inc '144A' 8.250% 01-Nov-2029	120,068	0.05
280,000	LABL Inc '144A' 10.500% 15-Jul-2027	274,178	0.10
5,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 4.250% 01-Feb-2027	4,741	0.00
230,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 5.250% 01-Oct-2025	228,196	0.09
213,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 7.000% 15-Jul-2031	214,872	0.08
40,000	Lamar Media Corp 3.750% 15-Feb-2028	37,443	0.01
5,000	Lamar Media Corp 4.000% 15-Feb-2030	4,538	0.00
20,000	Lamar Media Corp 4.875% 15-Jan-2029	19,242	0.01
64,000	Lamb Weston Holdings Inc '144A' 4.125% 31-Jan-2030	58,222	0.02
194,000	Lamb Weston Holdings Inc '144A' 4.375% 31-Jan-2032	173,129	0.06
70,000	Lamb Weston Holdings Inc '144A' 4.875% 15-May-2028	67,869	0.03
100,000	Landsea Homes Corp '144A' 8.875% 01-Apr-2029	99,121	0.04
140,000	Latam Airlines Group SA 'REGS' 13.375% 15-Oct-2029	161,034	0.06
105,000	LBM Acquisition LLC '144A' 6.250% 15-Jan-2029	92,909	0.03
100,000	LCM Investments Holdings II LLC '144A' 4.875% 01-May-2029	93,637	0.04
100,000	LCM Investments Holdings II LLC '144A' 8.250% 01-Aug-2031	104,554	0.04
54,000	LCPR Senior Secured Financing DAC '144A' 5.125% 15-Jul-2029	44,862	0.02
163,000	LCPR Senior Secured Financing DAC '144A' 6.750% 15-Oct-2027	152,851	0.06
152,000	LD Holdings Group LLC '144A' 6.125% 01-Apr-2028	114,207	0.04
270,000	Leeward Renewable Energy Operations LLC '144A' 4.250% 01-Jul-2029	241,522	0.09
180,000	Legacy LifePoint Health LLC '144A' 4.375% 15-Feb-2027	172,190	0.06
5,000	Legends Hospitality Holding Co LLC / Legends Hospitality Co-Issuer Inc '144A' 5.000% 01-Feb-2026	4,959	0.00
160,000	Level 3 Financing Inc '144A' 3.400% 01-Mar-2027	83,660	0.03
90,000	Level 3 Financing Inc '144A' 3.625% 15-Jan-2029	27,572	0.01
95,000	Level 3 Financing Inc '144A' 3.750% 15-Jul-2029	29,925	0.01
5,000	Level 3 Financing Inc '144A' 3.875% 15-Nov-2029	1,516	0.00
80,000	Level 3 Financing Inc '144A' 3.875% 15-Oct-2030	42,336	0.02
80,000	Level 3 Financing Inc '144A' 4.000% 15-Apr-2031	42,200	0.02
120,000	Level 3 Financing Inc '144A' 4.250% 01-Jul-2028	45,812	0.02
80,000	Level 3 Financing Inc '144A' 4.500% 01-Apr-2030	43,831	0.02
140,000	Level 3 Financing Inc '144A' 4.625% 15-Sep-2027	73,076	0.03
90,000	Level 3 Financing Inc '144A' 4.875% 15-Jun-2029	51,755	0.02
50,000	Level 3 Financing Inc '144A' 10.500% 15-Apr-2029	50,125	0.02
170,000	Level 3 Financing Inc '144A' 10.500% 15-May-2030	169,205	0.06
130,000	Level 3 Financing Inc '144A' 10.750% 15-Dec-2030	130,325	0.05
320,000	Level 3 Financing Inc '144A' 11.000% 15-Nov-2029	327,885	0.12
10,000	Levi Strauss & Co '144A' 3.500% 01-Mar-2031	8,662	0.00
5,000	LFS Topco LLC '144A' 5.875% 15-Oct-2026	4,617	0.00
105,000	LGI Homes Inc '144A' 4.000% 15-Jul-2029	91,276	0.03
4,000	LGI Homes Inc '144A' 8.750% 15-Dec-2028	4,169	0.00
65,000	Liberty Interactive LLC 8.250% 01-Feb-2030	30,535	0.01
30,000	Liberty Interactive LLC 8.500% 15-Jul-2029	14,264	0.01
515,000	Liberty Mutual Group Inc '144A' 4.300% 01-Feb-2061	321,051	0.12
5,000	Liberty Mutual Group Inc '144A' 7.800% 15-Mar-2037	5,245	0.00
10,000	Liberty Mutual Group Inc '144A' FRN 4.125% 15-Dec-2051	9,336	0.00

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
150,000	Life Time Inc '144A' 5.750% 15-Jan-2026	149,434	0.06
20,000	Life Time Inc '144A' 8.000% 15-Apr-2026	20,247	0.01
155,000	LifePoint Health Inc '144A' 5.375% 15-Jan-2029	136,374	0.05
97,000	LifePoint Health Inc '144A' 9.875% 15-Aug-2030	103,575	0.04
200,000	LifePoint Health Inc '144A' 10.000% 01-Jun-2032	204,785	0.08
150,000	LifePoint Health Inc '144A' 11.000% 15-Oct-2030	165,465	0.06
60,000	Light & Wonder International Inc '144A' 7.000% 15-May-2028	60,370	0.02
440,000	Light & Wonder International Inc '144A' 7.250% 15-Nov-2029	449,792	0.17
70,000	Light & Wonder International Inc '144A' 7.500% 01-Sep-2031	72,369	0.03
440,000	Likewise Corp '144A' 9.750% 15-Oct-2025	444,062	0.17
11,000	Lindblad Expeditions Holdings Inc '144A' 9.000% 15-May-2028	11,318	0.00
50,000	Lindblad Expeditions LLC '144A' 6.750% 15-Feb-2027	49,430	0.02
112,000	Lions Gate Capital Holdings LLC '144A' 5.500% 15-Apr-2029	72,744	0.03
180,000	Lithia Motors Inc '144A' 4.375% 15-Jan-2031	160,371	0.06
40,000	Lithia Motors Inc '144A' 4.625% 15-Dec-2027	38,204	0.01
50,000	Louisiana-Pacific Corp '144A' 3.625% 15-Mar-2029	45,416	0.02
70,000	LSF11 A5 HoldCo LLC '144A' 6.625% 15-Oct-2029	66,331	0.03
30,000	Lumen Technologies Inc 7.600% 15-Sep-2039	8,285	0.00
40,000	Lumen Technologies Inc 7.650% 15-Mar-2042	11,124	0.00
145,000	Lumen Technologies Inc '144A' 4.000% 15-Feb-2027	74,743	0.03
90,000	Lumen Technologies Inc '144A' 4.500% 15-Jan-2029	25,990	0.01
105,000	M/I Homes Inc 3.950% 15-Feb-2030	93,722	0.04
211,000	M/I Homes Inc 4.950% 01-Feb-2028	203,697	0.08
10,000	Macquarie Airfinance Holdings Ltd '144A' 8.375% 01-May-2028	10,550	0.00
80,000	Macy's Retail Holdings LLC 4.300% 15-Feb-2043	61,057	0.02
120,000	Macy's Retail Holdings LLC 4.500% 15-Dec-2034	103,809	0.04
25,000	Macy's Retail Holdings LLC 5.125% 15-Jan-2042	20,458	0.01
6,000	Macy's Retail Holdings LLC 6.375% 15-Mar-2037	5,435	0.00
1,000	Macy's Retail Holdings LLC '144A' 5.875% 01-Apr-2029	972	0.00
83,000	Macy's Retail Holdings LLC '144A' 5.875% 15-Mar-2030	79,701	0.03
85,000	Macy's Retail Holdings LLC '144A' 6.125% 15-Mar-2032	81,265	0.03
10,000	Macy's Retail Holdings LLC '144A' 6.700% 15-Jul-2034	8,590	0.00
230,000	Madison IAQ LLC '144A' 4.125% 30-Jun-2028	214,695	0.08
265,000	Madison IAQ LLC '144A' 5.875% 30-Jun-2029	246,755	0.09
200,000	MAF Global Securities Ltd FRN (Perpetual) 7.875% 30-Jun-2027	205,100	0.08
10,000	Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance Corp '144A' 6.000% 01-Aug-2026	9,909	0.00
135,000	MajorDrive Holdings IV LLC '144A' 6.375% 01-Jun-2029	127,230	0.05
580,000	Mallinckrodt International Finance SA / Mallinckrodt CB LLC '144A' 14.750% 14-Nov-2028	630,870	0.23
330,000	MARB BondCo Plc 'REGS' 3.950% 29-Jan-2031	274,474	0.10
1,000	Marks & Spencer Plc '144A' 7.125% 01-Dec-2037	1,073	0.00
170,000	Marriott Ownership Resorts Inc 4.750% 15-Jan-2028	160,463	0.06
5,000	Marriott Ownership Resorts Inc '144A' 4.500% 15-Jun-2029	4,599	0.00
30,000	Martin Midstream Partners LP / Martin Midstream Finance Corp '144A' 11.500% 15-Feb-2028	32,500	0.01
201,000	Matador Resources Co '144A' 6.875% 15-Apr-2028	204,240	0.08
40,000	Match Group Holdings II LLC '144A' 4.625% 01-Jun-2028	37,478	0.01
450,000	Match Group Holdings II LLC '144A' 5.000% 15-Dec-2027	431,707	0.16
2,000	Match Group Holdings II LLC '144A' 5.625% 15-Feb-2029	1,924	0.00
50,000	Mativ Holdings Inc '144A' 6.875% 01-Oct-2026	49,739	0.02
180,000	Mattamy Group Corp '144A' 4.625% 01-Mar-2030	166,551	0.06
25,000	Mattamy Group Corp '144A' 5.250% 15-Dec-2027	24,311	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
5,000	Matthews International Corp '144A' 5.250% 01-Dec-2025	4,877	0.00
156,000	Mauser Packaging Solutions Holding Co '144A' 7.875% 15-Apr-2027	159,393	0.06
220,000	Mauser Packaging Solutions Holding Co '144A' 9.250% 15-Apr-2027	220,405	0.08
80,000	Mavis Tire Express Services Topco Corp '144A' 6.500% 15-May-2029	74,629	0.03
380,301	MC Brazil Downstream Trading SARL 'REGS' 7.250% 30-Jun-2031	337,264	0.13
250,000	McAfee Corp '144A' 7.375% 15-Feb-2030	231,176	0.09
10,000	McGraw-Hill Education Inc '144A' 5.750% 01-Aug-2028	9,655	0.00
140,000	McGraw-Hill Education Inc '144A' 8.000% 01-Aug-2029	136,280	0.05
50,000	Medco Maple Tree Pte Ltd 'REGS' 8.960% 27-Apr-2029	52,430	0.02
520,000	Medline Borrower LP '144A' 3.875% 01-Apr-2029	479,216	0.18
290,000	Medline Borrower LP '144A' 5.250% 01-Oct-2029	276,988	0.10
135,000	Medline Borrower LP/Medline Co-issuer Inc '144A' 6.250% 01-Apr-2029	136,766	0.05
140,000	Melco Resorts Finance Ltd '144A' 5.375% 04-Dec-2029	125,540	0.05
300,000	Melco Resorts Finance Ltd '144A' 5.750% 21-Jul-2028	281,181	0.10
100,000	Melco Resorts Finance Ltd '144A' 7.625% 17-Apr-2032	99,587	0.04
103,000	Melco Resorts Finance Ltd 'REGS' 5.250% 26-Apr-2026	99,602	0.04
10,000	Melco Resorts Finance Ltd 'REGS' 5.625% 17-Jul-2027	9,555	0.00
50,000	MercadoLibre Inc 3.125% 14-Jan-2031	42,408	0.02
115,000	Mercer International Inc 5.125% 01-Feb-2029	101,340	0.04
35,000	Mercer International Inc 5.500% 15-Jan-2026	33,993	0.01
150,000	Mercer International Inc '144A' 12.875% 01-Oct-2028	161,572	0.06
130,000	Methanex Corp 5.125% 15-Oct-2027	125,479	0.05
70,000	Methanex Corp 5.250% 15-Dec-2029	67,583	0.03
10,000	Methanex Corp 5.650% 01-Dec-2044	8,655	0.00
120,000	MGM China Holdings Ltd '144A' 5.875% 15-May-2026	118,837	0.04
10,000	MGM Resorts International 4.625% 01-Sep-2026	9,767	0.00
135,000	MGM Resorts International 5.500% 15-Apr-2027	133,294	0.05
160,000	MGM Resorts International 6.500% 15-Apr-2032	159,377	0.06
280,000	Michaels Cos Inc/The '144A' 5.250% 01-May-2028	224,228	0.08
195,000	Michaels Cos Inc/The '144A' 7.875% 01-May-2029	126,240	0.05
10,000	MicroStrategy Inc '144A' 6.125% 15-Jun-2028	9,705	0.00
5,000	Midcap Financial Issuer Trust '144A' 5.625% 15-Jan-2030	4,336	0.00
270,000	Midcap Financial Issuer Trust '144A' 6.500% 01-May-2028	255,639	0.10
20,000	Midcontinent Communications / Midcontinent Finance Corp '144A' 5.375% 15-Aug-2027	19,215	0.01
10,000	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp '144A' 4.875% 01-May-2029	9,321	0.00
85,000	Millennium Escrow Corp '144A' 6.625% 01-Aug-2026	44,665	0.02
300,000	Millicom International Cellular SA 'REGS' 4.500% 27-Apr-2031	258,391	0.10
72,000	Millicom International Cellular SA 'REGS' 6.250% 25-Mar-2029	69,366	0.03
100,000	Mineral Resources Ltd '144A' 8.000% 01-Nov-2027	102,420	0.04
125,000	Mineral Resources Ltd '144A' 8.125% 01-May-2027	126,152	0.05
335,000	Mineral Resources Ltd '144A' 8.500% 01-May-2030	347,160	0.13
160,000	Mineral Resources Ltd '144A' 9.250% 01-Oct-2028	168,114	0.06
35,000	Minerals Technologies Inc '144A' 5.000% 01-Jul-2028	33,262	0.01
300,000	Minerva Luxembourg SA 'REGS' 4.375% 18-Mar-2031	247,644	0.09
180,000	Minerva Luxembourg SA 'REGS' 8.875% 13-Sep-2033	186,013	0.07
37,000	Miter Brands Acquisition Holdco Inc / MIWD Borrower LLC '144A' 6.750% 01-Apr-2032	37,293	0.01
8,000	Mobius Merger Sub Inc '144A' 9.000% 01-Jun-2030	7,926	0.00

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
70,000	ModivCare Escrow Issuer Inc '144A' 5.000% 01-Oct-2029	49,368	0.02
325,000	ModivCare Inc '144A' 5.875% 15-Nov-2025	329,774	0.12
465,000	Mohegan Tribal Gaming Authority '144A' 8.000% 01-Feb-2026	441,297	0.16
81,000	Mohegan Tribal Gaming Authority '144A' 13.250% 15-Dec-2027	92,011	0.03
111,000	Molina Healthcare Inc '144A' 3.875% 15-Nov-2030	98,690	0.04
120,000	Molina Healthcare Inc '144A' 3.875% 15-May-2032	104,124	0.04
130,000	Molina Healthcare Inc '144A' 4.375% 15-Jun-2028	122,476	0.05
130,000	Moss Creek Resources Holdings Inc '144A' 7.500% 15-Jan-2026	130,394	0.05
115,000	Moss Creek Resources Holdings Inc '144A' 10.500% 15-May-2027	117,970	0.04
5,000	Motion Bondco DAC '144A' 6.625% 15-Nov-2027	4,887	0.00
150,000	MPH Acquisition Holdings LLC '144A' 5.500% 01-Sep-2028	113,480	0.04
134,000	MPH Acquisition Holdings LLC '144A' 5.750% 01-Nov-2028	72,244	0.03
545,000	MPT Operating Partnership LP / MPT Finance Corp 3.500% 15-Mar-2031	355,909	0.13
132,000	MPT Operating Partnership LP / MPT Finance Corp 4.625% 01-Aug-2029	95,942	0.04
170,000	MPT Operating Partnership LP / MPT Finance Corp 5.000% 15-Oct-2027	140,432	0.05
75,000	MPT Operating Partnership LP / MPT Finance Corp 5.250% 01-Aug-2026	68,220	0.03
200,000	MTN Mauritius Investments Ltd 'REGS' 6.500% 13-Oct-2026	199,604	0.07
5,000	Mueller Water Products Inc '144A' 4.000% 15-Jun-2029	4,583	0.00
130,000	Murphy Oil Corp 5.875% 01-Dec-2042	115,417	0.04
4,000	Murphy Oil Corp 6.375% 15-Jul-2028	4,041	0.00
40,000	Murphy Oil Corp 7.050% 01-May-2029	41,616	0.02
35,000	Murphy Oil USA Inc 4.750% 15-Sep-2029	33,206	0.01
111,000	Murphy Oil USA Inc 5.625% 01-May-2027	110,215	0.04
130,000	Murphy Oil USA Inc '144A' 3.750% 15-Feb-2031	114,691	0.04
203,000	Nabors Industries Inc '144A' 7.375% 15-May-2027	206,562	0.08
12,000	Nabors Industries Inc '144A' 9.125% 31-Jan-2030	12,443	0.01
170,000	Nabors Industries Ltd '144A' 7.500% 15-Jan-2028	162,374	0.06
100,000	NBM US Holdings Inc 'REGS' 7.000% 14-May-2026	100,105	0.04
280,000	NCL Corp Ltd '144A' 5.875% 15-Mar-2026	277,041	0.10
30,000	NCL Corp Ltd '144A' 5.875% 15-Feb-2027	29,674	0.01
179,000	NCL Corp Ltd '144A' 8.125% 15-Jan-2029	187,903	0.07
190,000	NCL Corp Ltd '144A' 8.375% 01-Feb-2028	198,707	0.07
50,000	NCL Finance Ltd '144A' 6.125% 15-Mar-2028	49,427	0.02
195,000	NCR Atleos Corp '144A' 9.500% 01-Apr-2029	210,913	0.08
6,000	NCR Voyix Corp '144A' 5.000% 01-Oct-2028	5,670	0.00
170,000	NCR Voyix Corp '144A' 5.125% 15-Apr-2029	160,325	0.06
462,000	NCR Voyix Corp '144A' 5.250% 01-Oct-2030	422,702	0.16
60,000	Necessity Retail REIT Inc/The / American Finance Operating Partner LP '144A' 4.500% 30-Sep-2028	52,865	0.02
80,000	Nemak SAB de CV 'REGS' 3.625% 28-Jun-2031	61,953	0.02
375,000	Neptune Bidco US Inc '144A' 9.290% 15-Apr-2029	359,459	0.13
130,000	NESCO Holdings II Inc '144A' 5.500% 15-Apr-2029	120,622	0.05
80,000	Network i2i Ltd 'REGS' FRN (Perpetual) 3.975% 03-Mar-2026	76,155	0.03
10,000	New Enterprise Stone & Lime Co Inc '144A' 5.250% 15-Jul-2028	9,453	0.00
230,000	New Fortress Energy Inc '144A' 6.500% 30-Sep-2026	211,879	0.08
200,000	New Fortress Energy Inc '144A' 6.750% 15-Sep-2025	194,299	0.07
100,000	New Fortress Energy Inc '144A' 8.750% 15-Mar-2029	91,329	0.03
5,000	New Gold Inc '144A' 7.500% 15-Jul-2027	5,040	0.00
40,000	New Home Co Inc/The '144A' 9.250% 01-Oct-2029	40,148	0.02
440,000	Newell Brands Inc 5.700% 01-Apr-2026	434,982	0.16
51,000	Newell Brands Inc 6.375% 15-Sep-2027	50,457	0.02
50,000	Newell Brands Inc 6.625% 15-Sep-2029	49,114	0.02
10,000	Newell Brands Inc 6.875% 01-Apr-2036	8,965	0.00
12,000	Newell Brands Inc 7.000% 01-Apr-2046	9,726	0.00
180,000	Newfold Digital Holdings Group Inc '144A' 6.000% 15-Feb-2029	130,219	0.05

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
80,000	Newfold Digital Holdings Group Inc '144A' 11.750% 15-Oct-2028	82,978	0.03
60,000	Newmark Group Inc '144A' 7.500% 12-Jan-2029	61,730	0.02
230,000	News Corp '144A' 3.875% 15-May-2029	211,947	0.08
61,000	News Corp '144A' 5.125% 15-Feb-2032	57,929	0.02
305,000	Nexstar Media Inc '144A' 4.750% 01-Nov-2028	271,471	0.10
421,000	Nexstar Media Inc '144A' 5.625% 15-Jul-2027	400,297	0.15
561,000	NextEra Energy Operating Partners LP '144A' 3.875% 15-Oct-2026	534,259	0.20
31,000	NextEra Energy Operating Partners LP '144A' 4.500% 15-Sep-2027	29,360	0.01
304,000	NextEra Energy Operating Partners LP '144A' 7.250% 15-Jan-2029	312,031	0.12
168,000	NGL Energy Operating LLC / NGL Energy Finance Corp '144A' 8.375% 15-Feb-2032	171,255	0.06
40,000	Nine Energy Service Inc 13.000% 01-Feb-2028	33,029	0.01
110,000	NMG Holding Co Inc / Neiman Marcus Group LLC '144A' 7.125% 01-Apr-2026	108,776	0.04
10,000	Noble Finance II LLC '144A' 8.000% 15-Apr-2030	10,415	0.00
120,000	Nordstrom Inc 4.000% 15-Mar-2027	114,395	0.04
145,000	Nordstrom Inc 4.375% 01-Apr-2030	131,984	0.05
35,000	Nordstrom Inc 5.000% 15-Jan-2044	28,311	0.01
5,000	Nordstrom Inc 6.950% 15-Mar-2028	5,044	0.00
500,000	Northern Oil & Gas Inc '144A' 8.125% 01-Mar-2028	506,240	0.19
120,000	Northern Oil & Gas Inc '144A' 8.750% 15-Jun-2031	126,052	0.05
210,000	Northriver Midstream Finance LP '144A' 6.750% 15-Jul-2032	210,705	0.08
89,000	Novelis Corp '144A' 3.875% 15-Aug-2031	77,168	0.03
190,000	Novelis Corp '144A' 4.750% 30-Jan-2030	176,439	0.07
150,000	Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5.000% 27-Jan-2030	137,560	0.05
25,000	NuStar Logistics LP 5.625% 28-Apr-2027	24,804	0.01
45,000	NuStar Logistics LP 5.750% 01-Oct-2025	44,747	0.02
42,000	NuStar Logistics LP 6.000% 01-Jun-2026	41,966	0.02
10,000	NuStar Logistics LP 6.375% 01-Oct-2030	10,175	0.00
131,000	Oceaneering International Inc 6.000% 01-Feb-2028	129,578	0.05
50,000	Oceaneering International Inc 6.000% 01-Feb-2028	49,457	0.02
35,000	Odeon Finco Plc '144A' 12.750% 01-Nov-2027	36,711	0.01
94,000	Office Properties Income Trust '144A' 9.000% 30-Sep-2029	74,025	0.03
200,000	Olympus Water US Holding Corp '144A' 4.250% 01-Oct-2028	182,268	0.07
114,000	Olympus Water US Holding Corp '144A' 6.250% 01-Oct-2029	104,191	0.04
150,000	Olympus Water US Holding Corp '144A' 7.250% 15-Jun-2031	149,480	0.06
302,000	Olympus Water US Holding Corp '144A' 9.750% 15-Nov-2028	320,515	0.12
95,000	ON Semiconductor Corp '144A' 3.875% 01-Sep-2028	87,748	0.03
95,000	OneMain Finance Corp 3.500% 15-Jan-2027	89,111	0.03
20,000	OneMain Finance Corp 3.875% 15-Sep-2028	17,952	0.01
390,000	OneMain Finance Corp 4.000% 15-Sep-2030	335,120	0.12
115,000	OneMain Finance Corp 5.375% 15-Nov-2029	107,944	0.04
145,000	OneMain Finance Corp 7.125% 15-Mar-2026	147,450	0.06
183,000	OneMain Finance Corp 7.875% 15-Mar-2030	188,784	0.07
270,000	OneMain Finance Corp 9.000% 15-Jan-2029	285,052	0.11
5,000	Ontario Gaming GTA LP/OTG Co-Issuer Inc '144A' 8.000% 01-Aug-2030	5,135	0.00
240,000	Open Text Corp '144A' 3.875% 01-Dec-2029	215,354	0.08
10,000	Open Text Holdings Inc '144A' 4.125% 15-Feb-2030	9,027	0.00
198,000	Open Text Holdings Inc '144A' 4.125% 01-Dec-2031	174,427	0.07
100,000	Option Care Health Inc '144A' 4.375% 31-Oct-2029	91,914	0.03
180,000	Organon & Co / Organon Foreign Debt Co-Issuer BV '144A' 4.125% 30-Apr-2028	167,335	0.06
245,000	Organon & Co / Organon Foreign Debt Co-Issuer BV '144A' 5.125% 30-Apr-2031	219,774	0.08
70,000	Organon & Co / Organon Foreign Debt Co-Issuer BV '144A' 7.875% 15-May-2034	72,012	0.03
60,000	Oriflame Investment Holding Plc '144A' 5.125% 04-May-2026	16,008	0.01
11,000	Osaic Holdings Inc '144A' 10.750% 01-Aug-2027	11,334	0.00

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
150,000	Oscar AcquisitionCo LLC / Oscar Finance Inc '144A' 9.500% 15-Apr-2030	141,887	0.05
40,000	OT Merger Corp '144A' 7.875% 15-Oct-2029	18,239	0.01
5,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 4.250% 15-Jan-2029	4,565	0.00
72,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 5.000% 15-Aug-2027	69,738	0.03
40,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 7.375% 15-Feb-2031	41,677	0.02
5,000	Owens & Minor Inc '144A' 4.500% 31-Mar-2029	4,315	0.00
265,000	Owens-Brockway Glass Container Inc '144A' 6.625% 13-May-2027	264,795	0.10
180,000	Oxford Finance LLC / Oxford Finance Co-Issuer II Inc '144A' 6.375% 01-Feb-2027	173,544	0.06
55,000	P&L Development LLC / PLD Finance Corp '144A' 7.750% 15-Nov-2025	50,307	0.02
110,000	Pactiv Evergreen Group Issuer LLC / Pactiv Evergreen Group Issuer Inc '144A' 4.375% 15-Oct-2028	102,823	0.04
170,000	Pampa Energia SA 'REGS' 7.500% 24-Jan-2027	164,781	0.06
200,000	Panther Escrow Issuer LLC '144A' 7.125% 01-Jun-2031	202,424	0.08
101,000	Papa John's International Inc '144A' 3.875% 15-Sep-2029	89,450	0.03
130,000	Paramount Global FRN 6.250% 28-Feb-2057	106,187	0.04
171,000	Paramount Global FRN 6.375% 30-Mar-2062	151,247	0.06
15,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer '144A' 4.875% 15-May-2029	14,074	0.01
245,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer '144A' 5.875% 01-Oct-2028	241,657	0.09
210,000	Park River Holdings Inc '144A' 5.625% 01-Feb-2029	166,672	0.06
250,000	Parkland Corp '144A' 4.625% 01-May-2030	228,236	0.09
10,000	Parkland Corp '144A' 5.875% 15-Jul-2027	9,879	0.00
60,000	Park-Ohio Industries Inc 6.625% 15-Apr-2027	57,810	0.02
10,000	Patrick Industries Inc '144A' 4.750% 01-May-2029	9,233	0.00
30,000	Pattern Energy Operations LP / Pattern Energy Operations Inc '144A' 4.500% 15-Aug-2028	27,806	0.01
10,000	Paysafe Finance Plc / Paysafe Holdings US Corp '144A' 4.000% 15-Jun-2029	9,220	0.00
375,000	PBF Holding Co LLC / PBF Finance Corp 6.000% 15-Feb-2028	365,973	0.14
100,000	PBF Holding Co LLC / PBF Finance Corp '144A' 7.875% 15-Sep-2030	102,375	0.04
70,000	PECF USS Intermediate Holding III Corp '144A' 8.000% 15-Nov-2029	29,850	0.01
10,000	Penn Entertainment Inc '144A' 5.625% 15-Jan-2027	9,661	0.00
238,000	PennyMac Financial Services Inc '144A' 4.250% 15-Feb-2029	217,007	0.08
325,000	PennyMac Financial Services Inc '144A' 5.375% 15-Oct-2025	322,328	0.12
345,000	PennyMac Financial Services Inc '144A' 5.750% 15-Sep-2031	323,488	0.12
204,000	PennyMac Financial Services Inc '144A' 7.125% 15-Nov-2030	203,684	0.08
40,000	Penske Automotive Group Inc 3.500% 01-Sep-2025	38,987	0.01
45,000	Penske Automotive Group Inc 3.750% 15-Jun-2029	40,686	0.02
89,042	Perenti Finance Pty Ltd '144A' 6.500% 07-Oct-2025	88,890	0.03
9,000	Perenti Finance Pty Ltd '144A' 7.500% 26-Apr-2029	9,185	0.00
240,000	Performance Food Group Inc '144A' 4.250% 01-Aug-2029	218,662	0.08
129,000	Performance Food Group Inc '144A' 5.500% 15-Oct-2027	126,281	0.05
200,000	Periana Holdings LLC/DE 5.950% 19-Apr-2026	197,959	0.07
35,000	Permian Resources Operating LLC '144A' 5.875% 01-Jul-2029	34,489	0.01
204,000	Permian Resources Operating LLC '144A' 7.000% 15-Jan-2032	209,705	0.08
100,000	Permian Resources Operating LLC '144A' 7.750% 15-Feb-2026	100,902	0.04
390,000	Permian Resources Operating LLC '144A' 8.000% 15-Apr-2027	399,189	0.15

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
140,000	Permian Resources Operating LLC '144A' 9.875% 15-Jul-2031	155,112	0.06
76,000	Perrigo Finance Unlimited Co 4.375% 15-Mar-2026	73,578	0.03
100,000	Perrigo Finance Unlimited Co 4.900% 15-Dec-2044	79,519	0.03
5,000	Perrigo Finance Unlimited Co 5.150% 15-Jun-2030	4,607	0.00
220,000	Peru LNG Srl 'REGS' 5.375% 22-Mar-2030	190,023	0.07
61,000	Petrofac Ltd '144A' 9.750% 15-Nov-2026	12,505	0.01
100,000	Petrorio Luxembourg Holding Sarl 'REGS' 6.125% 09-Jun-2026	97,767	0.04
110,000	PetSmart Inc / PetSmart Finance Corp '144A' 7.750% 15-Feb-2029	107,235	0.04
215,000	PHH Mortgage Corp '144A' 7.875% 15-Mar-2026	210,374	0.08
130,000	Pike Corp '144A' 5.500% 01-Sep-2028	124,781	0.05
147,000	Pike Corp '144A' 8.625% 31-Jan-2031	155,920	0.06
331,000	Pitney Bowes Inc '144A' 6.875% 15-Mar-2027	312,999	0.12
5,000	Pitney Bowes Inc '144A' 7.250% 15-Mar-2029	4,504	0.00
528,000	Playtika Holding Corp '144A' 4.250% 15-Mar-2029	463,705	0.17
70,000	Polar US Borrower LLC / Schenectady International Group Inc '144A' 6.750% 15-May-2026	19,950	0.01
12,000	Port of Newcastle Investments Financing Pty Ltd '144A' 5.900% 24-Nov-2031	11,412	0.00
191,000	Post Holdings Inc '144A' 4.500% 15-Sep-2031	171,353	0.06
280,000	Post Holdings Inc '144A' 4.625% 15-Apr-2030	257,461	0.10
225,000	Post Holdings Inc '144A' 5.500% 15-Dec-2029	217,274	0.08
191,000	Post Holdings Inc '144A' 5.625% 15-Jan-2028	188,197	0.07
135,000	Post Holdings Inc '144A' 6.250% 15-Feb-2032	135,347	0.05
24,000	PRA Group Inc '144A' 8.375% 01-Feb-2028	23,936	0.01
142,000	PRA Group Inc '144A' 8.875% 31-Jan-2030	141,856	0.05
100,000	Prairie Acquiror LP '144A' 9.000% 01-Aug-2029	103,153	0.04
11,000	Precision Drilling Corp '144A' 6.875% 15-Jan-2029	10,891	0.00
260,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp '144A' 5.625% 01-Sep-2029	187,260	0.07
180,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp '144A' 5.875% 01-Sep-2031	122,635	0.05
50,000	Prestige Brands Inc '144A' 5.125% 15-Jan-2028	48,665	0.02
130,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 3.375% 31-Aug-2027	120,408	0.05
85,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 5.750% 15-Apr-2026	84,432	0.03
124,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 6.250% 15-Jan-2028	122,309	0.05
3,000	Primo Water Holdings Inc '144A' 4.375% 30-Apr-2029	2,767	0.00
50,000	Provident Financing Trust I 7.405% 15-Mar-2038	53,250	0.02
105,000	PTC Inc '144A' 4.000% 15-Feb-2028	99,000	0.04
155,000	QVC Inc 4.375% 01-Sep-2028	113,584	0.04
225,000	QVC Inc 4.750% 15-Feb-2027	190,152	0.07
20,000	QVC Inc 5.450% 15-Aug-2034	12,132	0.00
35,000	QVC Inc 5.950% 15-Mar-2043	19,958	0.01
40,000	Qwest Corp 7.250% 15-Sep-2025	39,060	0.01
255,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 4.500% 15-Sep-2026	194,652	0.07
175,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 6.500% 15-Sep-2028	86,922	0.03
80,000	Radiology Partners Inc '144A' 9.781% 15-Feb-2030	64,100	0.02
1,000	Rain Carbon Inc '144A' 12.250% 01-Sep-2029	1,077	0.00
370,000	Rakuten Group Inc '144A' 9.750% 15-Apr-2029	381,932	0.14
295,000	Rakuten Group Inc '144A' 11.250% 15-Feb-2027	315,760	0.12
240,000	Rakuten Group Inc '144A' FRN (Perpetual) 5.125% 22-Apr-2026	213,045	0.08
113,000	Rakuten Group Inc '144A' FRN (Perpetual) 6.250% 22-Apr-2031	89,461	0.03
284,000	Rand Parent LLC '144A' 8.500% 15-Feb-2030	287,840	0.11
175,000	Range Resources Corp 8.250% 15-Jan-2029	181,487	0.07
20,000	Range Resources Corp '144A' 4.750% 15-Feb-2030	18,781	0.01
10,000	Raptor Acquisition Corp / Raptor Co-Issuer LLC '144A' 4.875% 01-Nov-2026	9,692	0.00
206,000	Rayonier AM Products Inc '144A' 7.625% 15-Jan-2026	193,347	0.07
215,000	Real Hero Merger Sub 2 Inc '144A' 6.250% 01-Feb-2029	184,534	0.07

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
180,000	Rede D'or Finance Sarl 'REGS' 4.500% 22-Jan-2030	162,432	0.06
100,000	ReNew Wind Energy AP2 / ReNew Power Pvt Ltd other 9 Subsidiaries 'REGS' 4.500% 14-Jul-2028	90,905	0.03
10,000	Resideo Funding Inc '144A' 4.000% 01-Sep-2029	8,832	0.00
6,000	Reworld Holding Corp 5.000% 01-Sep-2030	5,437	0.00
320,000	Reworld Holding Corp '144A' 4.875% 01-Dec-2029	292,396	0.11
70,000	RHP Hotel Properties LP / RHP Finance Corp 4.750% 15-Oct-2027	67,500	0.03
2,000	RHP Hotel Properties LP / RHP Finance Corp '144A' 6.500% 01-Apr-2032	2,005	0.00
97,000	RHP Hotel Properties LP / RHP Finance Corp '144A' 7.250% 15-Jul-2028	100,392	0.04
318,000	RingCentral Inc '144A' 8.500% 15-Aug-2030	332,277	0.12
150,000	Ritchie Bros Holdings Inc '144A' 6.750% 15-Mar-2028	152,903	0.06
220,000	Ritchie Bros Holdings Inc '144A' 7.750% 15-Mar-2031	229,980	0.09
67,000	Rithm Capital Corp '144A' 6.250% 15-Oct-2025	66,771	0.03
105,000	Rithm Capital Corp '144A' 8.000% 01-Apr-2029	102,022	0.04
10,000	RLJ Lodging Trust LP '144A' 3.750% 01-Jul-2026	9,516	0.00
35,000	RLJ Lodging Trust LP '144A' 4.000% 15-Sep-2029	30,956	0.01
55,000	ROBLOX Corp '144A' 3.875% 01-May-2030	48,912	0.02
237,000	Rockcliff Energy II LLC '144A' 5.500% 15-Oct-2029	222,025	0.08
30,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 2.875% 15-Oct-2026	28,040	0.01
75,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 3.625% 01-Mar-2029	68,110	0.03
440,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 4.000% 15-Oct-2033	371,208	0.14
140,000	Rocket Software Inc '144A' 6.500% 15-Feb-2029	122,201	0.05
2,000	Rocket Software Inc '144A' 9.000% 28-Nov-2028	2,034	0.00
11,000	Rockies Express Pipeline LLC '144A' 4.800% 15-May-2030	10,166	0.00
181,000	Rockies Express Pipeline LLC '144A' 6.875% 15-Apr-2040	173,075	0.06
11,000	Rockies Express Pipeline LLC '144A' 7.500% 15-Jul-2038	11,305	0.00
557,000	Rogers Communications Inc '144A' FRN 5.250% 15-Mar-2082	534,461	0.20
325,000	Royal Caribbean Cruises Ltd 7.500% 15-Oct-2027	342,829	0.13
5,000	Royal Caribbean Cruises Ltd '144A' 4.250% 01-Jul-2026	4,842	0.00
225,000	Royal Caribbean Cruises Ltd '144A' 5.375% 15-Jul-2027	221,732	0.08
15,000	Royal Caribbean Cruises Ltd '144A' 5.500% 31-Aug-2026	14,841	0.01
5,000	Royal Caribbean Cruises Ltd '144A' 5.500% 01-Apr-2028	4,939	0.00
110,000	Royal Caribbean Cruises Ltd '144A' 6.250% 15-Mar-2032	110,995	0.04
355,000	Royal Caribbean Cruises Ltd '144A' 7.250% 15-Jan-2030	367,834	0.14
330,000	Royal Caribbean Cruises Ltd '144A' 9.250% 15-Jan-2029	352,554	0.13
100,000	Rumo Luxembourg Sarl 'REGS' 4.200% 18-Jan-2032	84,879	0.03
240,000	Rumo Luxembourg Sarl 'REGS' 5.250% 10-Jan-2028	231,247	0.09
35,000	Ryan Specialty LLC '144A' 4.375% 01-Feb-2030	32,460	0.01
200,000	Sabre GLBL Inc '144A' 8.625% 01-Jun-2027	184,208	0.07
120,000	Sabre GLBL Inc '144A' 11.250% 15-Dec-2027	116,756	0.04
11,000	Safeway Inc 7.250% 01-Feb-2031	11,780	0.00
165,000	SBA Communications Corp 3.125% 01-Feb-2029	147,281	0.06
365,000	SBA Communications Corp 3.875% 15-Feb-2027	348,229	0.13
325,000	SCIH Salt Holdings Inc '144A' 4.875% 01-May-2028	302,863	0.11
75,000	SCIH Salt Holdings Inc '144A' 6.625% 01-May-2029	70,622	0.03
295,000	SCIL IV LLC / SCIL USA Holdings LLC '144A' 5.375% 01-Nov-2026	285,554	0.11
3,000	Scotts Miracle-Gro Co/The 4.375% 01-Feb-2032	2,588	0.00
35,000	Scotts Miracle-Gro Co/The 4.500% 15-Oct-2029	32,054	0.01
11,000	Scripps Escrow II Inc '144A' 3.875% 15-Jan-2029	7,649	0.00
190,000	Scripps Escrow Inc '144A' 5.875% 15-Jul-2027	113,821	0.04
11,000	Seagate HDD Cayman 4.091% 01-Jun-2029	10,215	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
40,000	Seagate HDD Cayman 4.125% 15-Jan-2031	35,542	0.01
120,000	Seagate HDD Cayman 4.875% 01-Jun-2027	117,425	0.04
45,000	Seagate HDD Cayman 5.750% 01-Dec-2034	43,722	0.02
120,000	Seagate HDD Cayman 8.250% 15-Dec-2029	128,797	0.05
1,000	Seagate HDD Cayman 8.500% 15-Jul-2031	1,078	0.00
20,000	Seagate HDD Cayman 9.625% 01-Dec-2032	22,829	0.01
140,000	Sealed Air Corp '144A' 4.000% 01-Dec-2027	131,782	0.05
5,000	Sealed Air Corp '144A' 5.000% 15-Apr-2029	4,765	0.00
374,000	Sealed Air Corp '144A' 6.500% 15-Jul-2032	372,667	0.14
100,000	Sealed Air Corp '144A' 6.875% 15-Jul-2033	103,080	0.04
85,000	Sealed Air Corp/Sealed Air Corp US '144A' 6.125% 01-Feb-2028	84,889	0.03
310,000	Seaspan Corp '144A' 5.500% 01-Aug-2029	277,028	0.10
175,000	SeaWorld Parks & Entertainment Inc '144A' 5.250% 15-Aug-2029	165,423	0.06
281,000	Select Medical Corp '144A' 6.250% 15-Aug-2026	282,600	0.11
50,000	Sensata Technologies BV '144A' 5.000% 01-Oct-2025	50,438	0.02
115,000	Sensata Technologies BV '144A' 5.875% 01-Sep-2030	112,713	0.04
45,000	Sensata Technologies Inc '144A' 3.750% 15-Feb-2031	39,215	0.01
170,000	Sensata Technologies Inc '144A' 4.375% 15-Feb-2030	156,306	0.06
200,000	Sensata Technologies Inc '144A' 6.625% 15-Jul-2032	201,566	0.08
210,000	Service Corp International/US 4.000% 15-May-2031	187,293	0.07
20,000	Service Corp International/US 4.625% 15-Dec-2027	19,378	0.01
240,000	Service Corp International/US 5.125% 01-Jun-2029	233,839	0.09
50,000	Service Corp International/US 7.500% 01-Apr-2027	51,940	0.02
40,000	Service Properties Trust 4.375% 15-Feb-2030	28,289	0.01
60,000	Service Properties Trust 4.750% 01-Oct-2026	56,272	0.02
11,000	Service Properties Trust 4.950% 15-Feb-2027	10,007	0.00
172,000	Service Properties Trust 4.950% 01-Oct-2029	130,640	0.05
190,000	Service Properties Trust 5.250% 15-Feb-2026	184,118	0.07
14,000	Service Properties Trust 5.500% 15-Dec-2027	12,999	0.01
100,000	Service Properties Trust 8.375% 15-Jun-2029	98,400	0.04
100,000	Service Properties Trust '144A' 8.625% 15-Nov-2031	104,363	0.04
10,000	Shea Homes LP / Shea Homes Funding Corp 4.750% 15-Feb-2028	9,464	0.00
160,000	Shea Homes LP / Shea Homes Funding Corp 4.750% 01-Apr-2029	149,388	0.06
360,000	Shelf Drilling Holdings Ltd 'REGS' 9.625% 15-Apr-2029	344,696	0.13
10,000	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc '144A' 4.625% 01-Nov-2026	9,697	0.00
220,000	SierraCol Energy Andina LLC 'REGS' 6.000% 15-Jun-2028	196,817	0.07
40,000	Sigma Holdco BV '144A' 7.875% 15-May-2026	39,651	0.02
220,000	Signal Parent Inc '144A' 6.125% 01-Apr-2029	151,860	0.06
105,000	Silgan Holdings Inc 4.125% 01-Feb-2028	99,373	0.04
100,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed '144A' 4.625% 01-Mar-2029	88,020	0.03
200,000	Simpar Europe SA 'REGS' 5.200% 26-Jan-2031	165,108	0.06
5,000	Sinclair Television Group Inc '144A' 4.125% 01-Dec-2030	3,342	0.00
63,000	Sinclair Television Group Inc '144A' 5.500% 01-Mar-2030	37,226	0.01
75,000	Sirius XM Radio Inc '144A' 3.125% 01-Sep-2026	70,632	0.03
80,000	Sirius XM Radio Inc '144A' 3.875% 01-Sep-2031	65,350	0.02
375,000	Sirius XM Radio Inc '144A' 4.000% 15-Jul-2028	339,086	0.13
225,000	Sirius XM Radio Inc '144A' 4.125% 01-Jul-2030	192,373	0.07
100,000	Sirius XM Radio Inc '144A' 5.000% 01-Aug-2027	95,830	0.04
348,000	Sirius XM Radio Inc '144A' 5.500% 01-Jul-2029	327,188	0.12
110,000	Six Flags Entertainment Corp / Six Flags Theme Parks Inc '144A' 6.625% 01-May-2032	111,792	0.04
230,000	Six Flags Entertainment Corp '144A' 5.500% 15-Apr-2027	227,848	0.09
30,000	Six Flags Theme Parks Inc '144A' 7.000% 01-Jul-2025	30,165	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
420,000	Sizzling Platter LLC / Sizzling Platter Finance Corp '144A' 8.500% 28-Nov-2025	423,772	0.16
68,000	SK Invictus Intermediate II Sarl '144A' 5.000% 30-Oct-2029	61,654	0.02
81,000	SLM Corp 3.125% 02-Nov-2026	75,551	0.03
80,000	SLM Corp 4.200% 29-Oct-2025	77,972	0.03
10,000	SM Energy Co 6.500% 15-Jul-2028	9,923	0.00
221,000	SM Energy Co 6.625% 15-Jan-2027	220,289	0.08
190,000	Smyrna Ready Mix Concrete LLC '144A' 6.000% 01-Nov-2028	185,852	0.07
200,000	Smyrna Ready Mix Concrete LLC '144A' 8.875% 15-Nov-2031	212,446	0.08
40,000	SNF Group SACA '144A' 3.125% 15-Mar-2027	36,837	0.01
50,000	SNF Group SACA '144A' 3.375% 15-Mar-2030	43,166	0.02
167,000	Solaris Midstream Holdings LLC '144A' 7.625% 01-Apr-2026	167,785	0.06
5,000	Sonic Automotive Inc '144A' 4.625% 15-Nov-2029	4,519	0.00
10,000	Sonic Automotive Inc '144A' 4.875% 15-Nov-2031	8,819	0.00
10,000	South Jersey Industries Inc 5.020% 15-Apr-2031	7,898	0.00
310,000	Southwestern Energy Co 4.750% 01-Feb-2032	285,221	0.11
30,000	Southwestern Energy Co 5.375% 15-Mar-2030	28,990	0.01
80,000	Specialty Building Products Holdings LLC / SBP Finance Corp '144A' 6.375% 30-Sep-2026	78,669	0.03
10,000	Speedway Motorsports LLC / Speedway Funding II Inc '144A' 4.875% 01-Nov-2027	9,561	0.00
14,000	Spirit AeroSystems Inc 4.600% 15-Jun-2028	13,127	0.01
115,000	Spirit AeroSystems Inc '144A' 9.375% 30-Nov-2029	123,935	0.05
105,000	Spirit AeroSystems Inc '144A' 9.750% 15-Nov-2030	115,989	0.04
58,000	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd '144A' 8.000% 20-Sep-2025	42,374	0.02
66,667	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd '144A' 8.000% 20-Sep-2025	48,706	0.02
11,000	SPX FLOW Inc '144A' 8.750% 01-Apr-2030	11,307	0.00
70,000	SRS Distribution Inc '144A' 4.625% 01-Jul-2028	71,557	0.03
165,000	SRS Distribution Inc '144A' 6.000% 01-Dec-2029	170,038	0.06
55,000	SRS Distribution Inc '144A' 6.125% 01-Jul-2029	56,832	0.02
198,000	SS&C Technologies Inc '144A' 5.500% 30-Sep-2027	195,110	0.07
330,000	Stagwell Global LLC '144A' 5.625% 15-Aug-2029	305,517	0.11
300,000	Standard Industries Inc/NJ '144A' 3.375% 15-Jan-2031	253,092	0.09
300,000	Standard Industries Inc/NJ '144A' 4.375% 15-Jul-2030	271,491	0.10
35,000	Standard Industries Inc/NJ '144A' 4.750% 15-Jan-2028	33,345	0.01
60,000	Standard Industries Inc/NJ '144A' 5.000% 15-Feb-2027	58,396	0.02
340,000	Staples Inc '144A' 10.750% 01-Sep-2029	323,879	0.12
120,000	Staples Inc '144A' 12.750% 15-Jan-2030	93,481	0.04
120,000	Star Parent Inc '144A' 9.000% 01-Oct-2030	126,306	0.05
10,000	Starwood Property Trust Inc '144A' 3.625% 15-Jul-2026	9,416	0.00
470,000	Starwood Property Trust Inc '144A' 4.375% 15-Jan-2027	445,487	0.17
370,000	Station Casinos LLC '144A' 4.500% 15-Feb-2028	348,489	0.13
205,000	Station Casinos LLC '144A' 4.625% 01-Dec-2031	182,913	0.07
10,000	Steelcase Inc 5.125% 18-Jan-2029	9,480	0.00
295,000	Stena International SA '144A' 7.250% 15-Jan-2031	301,847	0.11
20,000	Stericycle Inc '144A' 3.875% 15-Jan-2029	18,705	0.01
100,000	Stillwater Mining Co 'REGS' 4.000% 16-Nov-2026	91,500	0.03
100,000	Stillwater Mining Co 'REGS' 4.500% 16-Nov-2029	81,518	0.03
100,000	StoneCo Ltd 'REGS' 3.950% 16-Jun-2028	86,157	0.03
75,000	StoneMor Inc '144A' 8.500% 15-May-2029	62,665	0.02
10,000	Studio City Co Ltd '144A' 7.000% 15-Feb-2027	10,014	0.00
5,000	Studio City Finance Ltd '144A' 5.000% 15-Jan-2029	4,406	0.00
440,000	Studio City Finance Ltd '144A' 6.000% 15-Jul-2025	439,241	0.16
100,000	Studio City Finance Ltd '144A' 6.500% 15-Jan-2028	95,091	0.04
50,000	Suburban Propane Partners LP/Suburban Energy Finance Corp 5.875% 01-Mar-2027	49,529	0.02
3,000	Suburban Propane Partners LP/Suburban Energy Finance Corp '144A' 5.000% 01-Jun-2031	2,704	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
150,000	Summer BC Bidco B LLC '144A' 5.500% 31-Oct-2026	146,593	0.05
60,000	Summit Materials LLC / Summit Materials Finance Corp '144A' 5.250% 15-Jan-2029	57,942	0.02
510,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp Step-Up Coupon '144A' 10.000% 15-Oct-2026	524,749	0.20
95,000	SunCoke Energy Inc '144A' 4.875% 30-Jun-2029	86,184	0.03
175,000	Sunnova Energy Corp '144A' 5.875% 01-Sep-2026	136,222	0.05
75,000	Sunnova Energy Corp '144A' 11.750% 01-Oct-2028	53,701	0.02
50,000	Sunoco LP / Sunoco Finance Corp 4.500% 15-May-2029	46,799	0.02
435,000	Sunoco LP / Sunoco Finance Corp 4.500% 30-Apr-2030	402,665	0.15
35,000	Sunoco LP / Sunoco Finance Corp 5.875% 15-Mar-2028	34,883	0.01
95,000	Sunoco LP / Sunoco Finance Corp 6.000% 15-Apr-2027	94,936	0.04
100,000	Sunoco LP / Sunoco Finance Corp '144A' 7.000% 15-Sep-2028	102,652	0.04
106,000	Sunoco LP '144A' 7.000% 01-May-2029	108,834	0.04
105,000	Sunoco LP '144A' 7.250% 01-May-2032	108,673	0.04
220,000	Sunrise FinCo I BV '144A' 4.875% 15-Jul-2031	199,938	0.07
100,000	Superior Plus LP / Superior General Partner Inc '144A' 4.500% 15-Mar-2029	91,893	0.03
180,000	SWF Escrow Issuer Corp '144A' 6.500% 01-Oct-2029	97,077	0.04
5,000	Synaptics Inc '144A' 4.000% 15-Jun-2029	4,539	0.00
80,000	Synchrony Financial 7.250% 02-Feb-2033	79,732	0.03
70,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 5.500% 15-Jan-2028	67,046	0.03
110,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 6.000% 01-Mar-2027	108,488	0.04
250,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 6.000% 31-Dec-2030	233,591	0.09
395,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 6.000% 01-Sep-2031	369,819	0.14
109,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 7.375% 15-Feb-2029	109,622	0.04
90,000	Talos Production Inc '144A' 9.000% 01-Feb-2029	94,537	0.04
90,000	Taylor Morrison Communities Inc '144A' 5.125% 01-Aug-2030	86,292	0.03
101,000	Taylor Morrison Communities Inc '144A' 5.750% 15-Jan-2028	100,201	0.04
85,000	Taylor Morrison Communities Inc '144A' 5.875% 15-Jun-2027	84,698	0.03
100,000	TEGNA Inc 4.625% 15-Mar-2028	90,458	0.03
200,000	TEGNA Inc 5.000% 15-Sep-2029	176,799	0.07
105,000	TEGNA Inc '144A' 4.750% 15-Mar-2026	102,759	0.04
105,000	Telecom Italia Capital SA 6.000% 30-Sep-2034	94,843	0.04
71,000	Telecom Italia Capital SA 6.375% 15-Nov-2033	66,476	0.03
135,000	Telecom Italia Capital SA 7.200% 18-Jul-2036	129,697	0.05
120,000	Telecom Italia Capital SA 7.721% 04-Jun-2038	117,211	0.04
200,000	Telecom Italia Capital SA '144A' 6.375% 15-Nov-2033	195,898	0.07
10,000	Teleflex Inc 4.625% 15-Nov-2027	9,665	0.00
50,000	Teleflex Inc '144A' 4.250% 01-Jun-2028	47,185	0.02
200,000	Telefonica Celular del Paraguay SA 'REGS' 5.875% 15-Apr-2027	195,436	0.07
400,000	Telenet Finance Luxembourg Notes Sarl '144A' 5.500% 01-Mar-2028	380,000	0.14
60,000	Tempur Sealy International Inc '144A' 3.875% 15-Oct-2031	50,346	0.02
110,000	Tempur Sealy International Inc '144A' 4.000% 15-Apr-2029	99,361	0.04
10,000	Tenet Healthcare Corp 4.250% 01-Jun-2029	9,332	0.00
60,000	Tenet Healthcare Corp 4.375% 15-Jan-2030	55,669	0.02
235,000	Tenet Healthcare Corp 4.625% 15-Jun-2028	224,416	0.08
295,000	Tenet Healthcare Corp 5.125% 01-Nov-2027	288,959	0.11
523,000	Tenet Healthcare Corp 6.125% 01-Oct-2028	520,723	0.19
270,000	Tenet Healthcare Corp 6.125% 15-Jun-2030	268,448	0.10
54,000	Tenet Healthcare Corp 6.750% 15-May-2031	54,856	0.02
200,000	Tengizchevroil Finance Co International Ltd 'REGS' 2.625% 15-Aug-2025	192,006	0.07
150,000	Tengizchevroil Finance Co International Ltd 'REGS' 4.000% 15-Aug-2026	143,553	0.05

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
313,000	Tenneco Inc '144A' 8.000% 17-Nov-2028	285,142	0.11
15,000	Terex Corp '144A' 5.000% 15-May-2029	14,237	0.01
30,000	Terraform Global Operating LP '144A' 6.125% 01-Mar-2026	29,699	0.01
450,000	TerraForm Power Operating LLC '144A' 4.750% 15-Jan-2030	410,827	0.15
495,000	TerraForm Power Operating LLC '144A' 5.000% 31-Jan-2028	473,636	0.18
25,000	Teva Pharmaceutical Finance Co LLC 6.150% 01-Feb-2036	24,565	0.01
740,000	Teva Pharmaceutical Finance Netherlands III BV 3.150% 01-Oct-2026	695,090	0.26
440,000	Teva Pharmaceutical Finance Netherlands III BV 4.100% 01-Oct-2046	307,697	0.11
141,000	Teva Pharmaceutical Finance Netherlands III BV 4.750% 09-May-2027	136,053	0.05
205,000	Teva Pharmaceutical Finance Netherlands III BV 5.125% 09-May-2029	197,342	0.07
100,000	Teva Pharmaceutical Finance Netherlands III BV 6.750% 01-Mar-2028	102,461	0.04
230,000	Teva Pharmaceutical Finance Netherlands III BV 7.875% 15-Sep-2029	247,387	0.09
55,000	Teva Pharmaceutical Finance Netherlands III BV 8.125% 15-Sep-2031	61,219	0.02
10,000	Thor Industries Inc '144A' 4.000% 15-Oct-2029	8,782	0.00
30,000	Titan International Inc 7.000% 30-Apr-2028	28,875	0.01
90,000	TK Elevator Holdco GmbH '144A' 7.625% 15-Jul-2028	89,408	0.03
415,000	TK Elevator US Newco Inc '144A' 5.250% 15-Jul-2027	402,686	0.15
360,000	TKC Holdings Inc '144A' 6.875% 15-May-2028	350,669	0.13
190,000	TKC Holdings Inc '144A' 10.500% 15-May-2029	187,708	0.07
30,000	Toledo Hospital/The 4.982% 15-Nov-2045	21,862	0.01
10,000	Toledo Hospital/The 5.325% 15-Nov-2028	9,587	0.00
160,000	Toledo Hospital/The 6.015% 15-Nov-2048	136,786	0.05
205,000	TopBuild Corp '144A' 3.625% 15-Mar-2029	184,330	0.07
71,000	TopBuild Corp '144A' 4.125% 15-Feb-2032	62,598	0.02
50,000	Total Play Telecomunicaciones SA de CV 'REGS' 6.375% 20-Sep-2028	28,588	0.01
90,000	Townsquare Media Inc '144A' 6.875% 01-Feb-2026	88,725	0.03
20,000	TransAlta Corp 7.750% 15-Nov-2029	20,884	0.01
245,000	TransDigm Inc 4.625% 15-Jan-2029	228,217	0.09
195,000	TransDigm Inc 4.875% 01-May-2029	182,862	0.07
576,000	TransDigm Inc 5.500% 15-Nov-2027	566,167	0.21
551,000	TransDigm Inc '144A' 6.375% 01-Mar-2029	554,466	0.21
450,000	TransDigm Inc '144A' 6.625% 01-Mar-2032	455,108	0.17
433,000	TransDigm Inc '144A' 6.750% 15-Aug-2028	438,826	0.16
295,000	TransDigm Inc '144A' 6.875% 15-Dec-2030	301,416	0.11
345,000	TransDigm Inc '144A' 7.125% 01-Dec-2031	355,818	0.13
79,000	Transocean Aquila Ltd '144A' 8.000% 30-Sep-2028	80,330	0.03
60,000	Transocean Inc 6.800% 15-Mar-2038	49,685	0.02
10,000	Transocean Inc 7.500% 15-Apr-2031	9,388	0.00
120,000	Transocean Inc 9.350% 15-Dec-2041	110,350	0.04
86,000	Transocean Inc '144A' 8.000% 01-Feb-2027	85,926	0.03
100,000	Transocean Inc '144A' 8.250% 15-May-2029	100,487	0.04
150,000	Transocean Inc '144A' 8.500% 15-May-2031	150,205	0.06
165,600	Transocean Inc '144A' 8.750% 15-Feb-2030	173,712	0.06
199,125	Transocean Poseidon Ltd '144A' 6.875% 01-Feb-2027	198,928	0.07
10,000	Transocean Titan Financing Ltd '144A' 8.375% 01-Feb-2028	10,330	0.00
105,000	Travel + Leisure Co 6.000% 01-Apr-2027	104,850	0.04
1,000	Travel + Leisure Co '144A' 4.500% 01-Dec-2029	922	0.00
9,000	Travel + Leisure Co '144A' 4.625% 01-Mar-2030	8,200	0.00
258,000	Travel + Leisure Co '144A' 6.625% 31-Jul-2026	260,094	0.10
4,000	TreeHouse Foods Inc 4.000% 01-Sep-2028	3,599	0.00
45,000	Tri Pointe Homes Inc 5.250% 01-Jun-2027	43,947	0.02
75,000	Tri Pointe Homes Inc 5.700% 15-Jun-2028	73,704	0.03
120,000	Trident TPI Holdings Inc '144A' 12.750% 31-Dec-2028	131,229	0.05
35,000	TriMas Corp '144A' 4.125% 15-Apr-2029	32,098	0.01
6,000	TriNet Group Inc '144A' 3.500% 01-Mar-2029	5,347	0.00
8,000	TriNet Group Inc '144A' 7.125% 15-Aug-2031	8,133	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
55,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc '144A' 5.125% 01-Apr-2029	21,551	0.01
76,000	Triton Water Holdings Inc '144A' 6.250% 01-Apr-2029	73,360	0.03
128,000	Triumph Group Inc '144A' 9.000% 15-Mar-2028	134,202	0.05
545,000	Trivium Packaging Finance BV '144A' 5.500% 15-Aug-2026	534,643	0.20
60,000	Trivium Packaging Finance BV '144A' 8.500% 15-Aug-2027	59,614	0.02
292,000	Tronox Inc '144A' 4.625% 15-Mar-2029	263,912	0.10
75,000	TTM Technologies Inc '144A' 4.000% 01-Mar-2029	68,849	0.03
167,000	Tullow Oil Plc 'REGS' 10.250% 15-May-2026	158,685	0.06
200,000	Turkcell Iletisim Hizmetleri AS 'REGS' 5.750% 15-Oct-2025	198,240	0.07
20,000	Tutor Perini Corp '144A' 11.875% 30-Apr-2029	21,538	0.01
190,000	Twilio Inc 3.625% 15-Mar-2029	171,009	0.06
200,000	Uber Technologies Inc '144A' 4.500% 15-Aug-2029	190,949	0.07
130,000	Uber Technologies Inc '144A' 6.250% 15-Jan-2028	130,291	0.05
200,000	ULker Biskuvu Sanayi AS 'REGS' 6.950% 30-Oct-2025	202,471	0.08
80,000	Under Armour Inc 3.250% 15-Jun-2026	76,029	0.03
505,000	UniCredit SpA '144A' FRN 5.459% 30-Jun-2035	473,673	0.18
85,000	UniCredit SpA '144A' FRN 5.861% 19-Jun-2032	83,018	0.03
310,000	UniCredit SpA '144A' FRN 7.296% 02-Apr-2034	316,807	0.12
5,000	Unisys Corp '144A' 6.875% 01-Nov-2027	4,393	0.00
405,000	United Airlines Inc '144A' 4.375% 15-Apr-2026	391,690	0.15
205,000	United Airlines Inc '144A' 4.625% 15-Apr-2029	191,044	0.07
150,000	United Natural Foods Inc '144A' 6.750% 15-Oct-2028	135,562	0.05
110,000	United Rentals North America Inc 3.750% 15-Jan-2032	95,842	0.04
241,000	United Rentals North America Inc 3.875% 15-Nov-2027	227,856	0.09
160,000	United Rentals North America Inc 3.875% 15-Feb-2031	142,893	0.05
110,000	United Rentals North America Inc 4.000% 15-Jul-2030	99,609	0.04
223,000	United Rentals North America Inc 4.875% 15-Jan-2028	216,307	0.08
80,000	United Rentals North America Inc 5.250% 15-Jan-2030	77,598	0.03
277,000	United Rentals North America Inc 5.500% 15-May-2027	275,145	0.10
301,000	United Rentals North America Inc '144A' 6.125% 15-Mar-2034	300,291	0.11
13,000	United States Cellular Corp 6.700% 15-Dec-2033	13,796	0.01
35,000	United States Steel Corp 6.650% 01-Jun-2037	34,893	0.01
80,000	United States Steel Corp 6.875% 01-Mar-2029	80,483	0.03
35,000	United Wholesale Mortgage LLC '144A' 5.750% 15-Jun-2027	34,200	0.01
345,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC '144A' 6.000% 15-Jan-2030	209,153	0.08
215,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC '144A' 6.500% 15-Feb-2029	137,298	0.05
300,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC '144A' 10.500% 15-Feb-2028	294,100	0.11
158,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC '144A' 10.500% 15-Feb-2028	154,893	0.06
20,000	Univision Communications Inc '144A' 4.500% 01-May-2029	16,834	0.01
355,000	Univision Communications Inc '144A' 6.625% 01-Jun-2027	340,242	0.13
15,000	Univision Communications Inc '144A' 7.375% 30-Jun-2030	14,044	0.01
273,000	Univision Communications Inc '144A' 8.000% 15-Aug-2028	266,485	0.10
332,000	Univision Communications Inc '144A' 8.500% 31-Jul-2031	322,757	0.12
100,000	Upbound Group Inc '144A' 6.375% 15-Feb-2029	96,016	0.04
10,000	US Foods Inc '144A' 4.625% 01-Jun-2030	9,299	0.00
5,000	US Foods Inc '144A' 4.750% 15-Feb-2029	4,746	0.00
270,000	US Foods Inc '144A' 6.875% 15-Sep-2028	276,399	0.10
11,000	US Foods Inc '144A' 7.250% 15-Jan-2032	11,431	0.00
187,000	USA Compression Partners LP / USA Compression Finance Corp 6.875% 01-Sep-2027	187,629	0.07

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
135,000	USA Compression Partners LP / USA Compression Finance Corp '144A' 7.125% 15-Mar-2029	136,139	0.05
100,000	Usiminas International Sarl 'REGS' 5.875% 18-Jul-2026	96,963	0.04
233,000	Valaris Ltd '144A' 8.375% 30-Apr-2030	241,411	0.09
14,000	Valley National Bancorp FRN 3.000% 15-Jun-2031	10,920	0.00
15,000	Valley National Bancorp FRN 6.250% 30-Sep-2032	12,627	0.01
20,000	Vallourec SACA '144A' 7.500% 15-Apr-2032	20,722	0.01
30,000	Valvoline Inc '144A' 3.625% 15-Jun-2031	25,884	0.01
5,000	Venture Global Calcasieu Pass LLC '144A' 3.875% 15-Aug-2029	4,557	0.00
180,000	Venture Global Calcasieu Pass LLC '144A' 3.875% 01-Nov-2033	153,503	0.06
160,000	Venture Global Calcasieu Pass LLC '144A' 4.125% 15-Aug-2031	143,686	0.05
156,000	Venture Global Calcasieu Pass LLC '144A' 6.250% 15-Jan-2030	158,427	0.06
186,000	Verde Purchaser LLC '144A' 10.500% 30-Nov-2030	196,832	0.07
235,000	Vericast Corp '144A' 11.000% 15-Sep-2026	252,038	0.09
30,000	Vericast Corp '144A' 12.500% 15-Dec-2027	34,926	0.01
355,000	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.500% 01-Sep-2025	307,154	0.11
310,000	Vermilion Energy Inc '144A' 6.875% 01-May-2030	305,048	0.11
75,000	Vertiv Group Corp '144A' 4.125% 15-Nov-2028	70,107	0.03
75,000	Viasat Inc '144A' 5.625% 15-Sep-2025	72,820	0.03
100,000	Viasat Inc '144A' 5.625% 15-Apr-2027	89,601	0.03
50,000	Viasat Inc '144A' 6.500% 15-Jul-2028	37,925	0.01
100,000	Viasat Inc '144A' 7.500% 30-May-2031	67,151	0.03
157,000	Vibrant Technologies Inc '144A' 9.000% 15-Feb-2030	143,886	0.05
9,000	Victoria's Secret & Co '144A' 4.625% 15-Jul-2029	7,490	0.00
325,000	Victra Holdings LLC / Victra Finance Corp '144A' 7.750% 15-Feb-2026	323,400	0.12
162,000	Viking Cruises Ltd '144A' 5.875% 15-Sep-2027	160,428	0.06
10,000	Viking Cruises Ltd '144A' 7.000% 15-Feb-2029	10,066	0.00
225,000	Viking Cruises Ltd '144A' 9.125% 15-Jul-2031	243,954	0.09
7,000	Viking Ocean Cruises Ship VII Ltd '144A' 5.625% 15-Feb-2029	6,851	0.00
10,000	Viper Energy Inc '144A' 5.375% 01-Nov-2027	9,830	0.00
100,000	Virgin Media Finance Plc '144A' 5.000% 15-Jul-2030	82,563	0.03
226,000	Virgin Media Secured Finance Plc '144A' 4.500% 15-Aug-2030	191,808	0.07
165,000	Virgin Media Secured Finance Plc '144A' 5.500% 15-May-2029	150,993	0.06
10,000	Virgin Media Vendor Financing Notes IV DAC '144A' 5.000% 15-Jul-2028	8,908	0.00
210,000	Viridien '144A' 8.750% 01-Apr-2027	200,349	0.07
3,000	Virtusa Corp '144A' 7.125% 15-Dec-2028	2,764	0.00
270,000	VistaJet Malta Finance Plc / Vista Management Holding Inc '144A' 6.375% 01-Feb-2030	212,792	0.08
45,000	VistaJet Malta Finance Plc / Vista Management Holding Inc '144A' 7.875% 01-May-2027	39,825	0.02
45,000	VistaJet Malta Finance Plc / Vista Management Holding Inc '144A' 9.500% 01-Jun-2028	39,517	0.02
138,000	Vital Energy Inc '144A' 7.750% 31-Jul-2029	139,219	0.05
10,000	VM Consolidated Inc '144A' 5.500% 15-Apr-2029	9,549	0.00
5,000	Vmed O2 UK Financing I Plc '144A' 4.250% 31-Jan-2031	4,160	0.00
380,000	Vmed O2 UK Financing I Plc '144A' 4.750% 15-Jul-2031	321,022	0.12
362,000	Vmed O2 UK Financing I Plc '144A' 7.750% 15-Apr-2032	353,542	0.13
10,000	VOC Escrow Ltd '144A' 5.000% 15-Feb-2028	9,702	0.00
10,000	Vodafone Group Plc FRN 3.250% 04-Jun-2081	9,425	0.00
115,000	Vodafone Group Plc FRN 4.125% 04-Jun-2081	98,151	0.04
150,000	Vodafone Group Plc FRN 5.125% 04-Jun-2081	110,777	0.04
435,000	Vodafone Group Plc FRN 7.000% 04-Apr-2079	449,030	0.17
50,000	Vornado Realty LP 2.150% 01-Jun-2026	46,123	0.02
5,000	Vornado Realty LP 3.400% 01-Jun-2031	3,934	0.00
10,000	VT Topco Inc '144A' 8.500% 15-Aug-2030	10,528	0.00
327,000	VZ Secured Financing BV '144A' 5.000% 15-Jan-2032	279,240	0.10
136,000	W&T Offshore Inc '144A' 11.750% 01-Feb-2026	140,007	0.05
20,000	Wabash National Corp '144A' 4.500% 15-Oct-2028	18,022	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
40,000	Walgreens Boots Alliance Inc 3.200% 15-Apr-2030	33,423	0.01
5,000	Walgreens Boots Alliance Inc 3.450% 01-Jun-2026	4,711	0.00
242,000	Walgreens Boots Alliance Inc 4.100% 15-Apr-2050	167,227	0.06
13,000	Walgreens Boots Alliance Inc 4.650% 01-Jun-2046	10,120	0.00
53,000	Walgreens Boots Alliance Inc 4.800% 18-Nov-2044	41,789	0.02
12,000	Wand NewCo 3 Inc '144A' 7.625% 30-Jan-2032	12,404	0.01
5,000	WASH Multifamily Acquisition Inc '144A' 5.750% 15-Apr-2026	4,890	0.00
10,000	Waste Pro USA Inc '144A' 5.500% 15-Feb-2026	9,871	0.00
165,000	Weatherford International Ltd '144A' 8.625% 30-Apr-2030	171,124	0.06
55,000	Weekley Homes LLC / Weekley Finance Corp '144A' 4.875% 15-Sep-2028	51,134	0.02
10,000	Werner FinCo LP / Werner FinCo Inc '144A' 8.750% 15-Jul-2025	9,091	0.00
1,000	Werner FinCo LP / Werner FinCo Inc '144A' 11.500% 15-Jun-2028	1,087	0.00
9,000	WESCO Distribution Inc '144A' 6.375% 15-Mar-2029	9,044	0.00
383,000	WESCO Distribution Inc '144A' 7.250% 15-Jun-2028	390,661	0.15
200,000	West China Cement Ltd 4.950% 08-Jul-2026	163,532	0.06
130,000	West Technology Group LLC '144A' 8.500% 10-Apr-2027	112,450	0.04
102,000	Western Alliance Bancorp FRN 3.000% 15-Jun-2031	89,387	0.03
25,000	Western Alliance Bank 'BKNT' FRN 5.250% 01-Jun-2030	24,031	0.01
521,000	Western Digital Corp 4.750% 15-Feb-2026	510,455	0.19
30,000	White Cap Buyer LLC '144A' 6.875% 15-Oct-2028	28,976	0.01
1,000	White Cap Parent LLC '144A' 8.250% 15-Mar-2026	1,001	0.00
180,000	William Carter Co/The '144A' 5.625% 15-Mar-2027	177,717	0.07
12,000	Williams Scotsman Inc '144A' 4.625% 15-Aug-2028	11,358	0.00
67,000	Williams Scotsman Inc '144A' 7.375% 01-Oct-2031	69,031	0.03
204,000	Windsor Holdings III LLC '144A' 8.500% 15-Jun-2030	213,239	0.08
279,000	Windstream Escrow LLC / Windstream Escrow Finance Corp '144A' 7.750% 15-Aug-2028	263,057	0.10
10,000	Winnebago Industries Inc '144A' 6.250% 15-Jul-2028	9,859	0.00
5,000	WMMG Acquisition Corp '144A' 3.750% 01-Dec-2029	4,541	0.00
5,000	Wolverine World Wide Inc '144A' 4.000% 15-Aug-2029	4,181	0.00
41,000	World Acceptance Corp '144A' 7.000% 01-Nov-2026	39,120	0.01
205,000	WR Grace Holdings LLC '144A' 5.625% 15-Aug-2029	189,249	0.07
35,000	WW International Inc '144A' 4.500% 15-Apr-2029	13,603	0.01
105,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.250% 15-May-2027	102,491	0.04
166,000	Wynn Macau Ltd '144A' 5.125% 15-Dec-2029	150,454	0.06
290,000	Wynn Macau Ltd '144A' 5.500% 15-Jan-2026	284,131	0.11
10,000	Wynn Macau Ltd '144A' 5.500% 01-Oct-2027	9,536	0.00
175,000	Wynn Macau Ltd '144A' 5.625% 26-Aug-2028	163,946	0.06
10,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 5.125% 01-Oct-2029	9,518	0.00
206,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 7.125% 15-Feb-2031	213,976	0.08
60,000	Xerox Corp 4.800% 01-Mar-2035	41,819	0.02
10,000	Xerox Corp 6.750% 15-Dec-2039	8,046	0.00
3,000	Xerox Holdings Corp '144A' 5.000% 15-Aug-2025	2,946	0.00
284,000	Xerox Holdings Corp '144A' 5.500% 15-Aug-2028	245,306	0.09
65,000	Xerox Holdings Corp '144A' 8.875% 30-Nov-2029	62,046	0.02
75,000	XHR LP '144A' 6.375% 15-Aug-2025	75,072	0.03
250,000	XP Inc 'REGS' 3.250% 01-Jul-2026	234,371	0.09
60,000	XPO CNW Inc 6.700% 01-May-2034	62,003	0.02
170,000	XPO Inc '144A' 7.125% 01-Feb-2032	174,421	0.07
200,000	Yapi ve Kredi Bankasi AS 'REGS' 9.250% 16-Oct-2028	212,511	0.08
200,000	Yapi ve Kredi Bankasi AS 'REGS' FRN 9.250% 17-Jan-2034	205,270	0.08
5,000	Yum! Brands Inc 3.625% 15-Mar-2031	4,417	0.00
420,000	Yum! Brands Inc 4.625% 31-Jan-2032	386,731	0.14
144,000	Yum! Brands Inc 5.375% 01-Apr-2032	138,557	0.05

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
116,000	Yum! Brands Inc 6.875% 15-Nov-2037	126,608	0.05
205,000	Yum! Brands Inc '144A' 4.750% 15-Jan-2030	195,418	0.07
143,000	Zayo Group Holdings Inc '144A' 4.000% 01-Mar-2027	113,859	0.04
155,000	Zayo Group Holdings Inc '144A' 6.125% 01-Mar-2028	100,102	0.04
182,000	ZF North America Capital Inc '144A' 6.750% 23-Apr-2030	185,540	0.07
180,000	ZF North America Capital Inc '144A' 6.875% 14-Apr-2028	183,623	0.07
40,000	ZF North America Capital Inc '144A' 7.125% 14-Apr-2030	41,442	0.02
7,000	Ziff Davis Inc '144A' 4.625% 15-Oct-2030	6,336	0.00
141,000	Ziggo Bond Co BV '144A' 5.125% 28-Feb-2030	120,063	0.05
3,000	Ziggo BV '144A' 4.875% 15-Jan-2030	2,672	0.00
8,000	ZoomInfo Technologies LLC/ZoomInfo Finance Corp '144A' 3.875% 01-Feb-2029	7,282	0.00
Total investments in bonds		264,554,423	98.33

Holdings	Description	Fair value USD	Total net assets %
Credit default swaps - 162,319			
(31 December 2023: -)			
(2,600,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	162,319	0.06
Total credit default swaps		162,319	0.06

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 49,522				
(31 December 2023: 166)				
33	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	3,629,484	18,066	0.01
3	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	340,594	698	0.00
25	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	2,664,453	26,951	0.01
3	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	354,938	3,807	0.00
Total open futures contracts			49,522	0.02
Unrealised gain on forward foreign currency contracts - 227,769 (see below) (31 December 2023: 3,968,548)				
			227,769	0.08
Total financial assets at fair value through profit or loss			264,994,122	98.49

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (11,344)				
(31 December 2023: (9))				
(25)	U.S. 2 Year Treasury Note Short Futures Contracts Exp Sep-2024	(5,105,469)	(8,872)	(0.01)

Schedule of investments - as at 30 June 2024

Holdings Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.			
(3) U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(376,031)	(2,472)	(0.00)
Total open futures contracts		(11,344)	(0.01)
Unrealised loss on forward foreign currency contracts - (1,328,215) (see below) (31 December 2023: (1,133,320))		(1,328,215)	(0.49)
Total financial liabilities at fair value through profit or loss		(1,339,853)	(0.50)
Net current assets		5,406,496	2.01
Total net assets		269,060,970	100.00

The counterparty for credit default swaps is Goldman Sachs.
The counterparty for futures contracts is Goldman Sachs.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	97.53
Financial derivative instruments dealt in on a regulated market	0.02
OTC financial derivative instruments	0.14
Other current assets	2.31
Total assets	100.00

Forward foreign currency contracts							Unrealised Gain/(Loss)
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty		
BNY Mellon Efficient Global High Yield Beta Fund							
Sterling	US dollar	184,000	232,266	15-Jul-24	Barclays Bank PLC		347
US dollar	Euro	160,857	150,000	15-Jul-24	Goldman Sachs		113
US dollar	Euro	537,768	500,000	15-Jul-24	UBS AG		1,954
US dollar	Euro	51,621,936	48,000,000	15-Jul-24	UBS AG		183,810
US dollar	Sterling	127,238	100,000	15-Jul-24	UBS AG		817
US dollar	Sterling	6,402,122	5,038,000	15-Jul-24	Citigroup Global Markets Limited		33,078
					USD		220,119
US dollar	Euro	1,176,169	1,100,000	15-Jul-24	Barclays Bank PLC		(2,622)
US dollar	Euro	534,651	500,000	15-Jul-24	Morgan Stanley		(1,163)
US dollar	Sterling	101,134	80,000	15-Jul-24	Goldman Sachs		(2)
					USD		(3,787)

BNY Mellon Efficient Global High Yield Beta Fund CHF W (Acc) (Hedged) Share Class							Unrealised Gain/(Loss)
Swiss franc	US dollar	10,842	12,129	12-Jul-24	The Bank of New York Mellon		(46)
					USD		(46)
					CHF		(41)

BNY Mellon Efficient Global High Yield Beta Fund EUR E (Acc) (Hedged) Share Class							Unrealised Gain/(Loss)
Euro	US dollar	658	706	12-Jul-24	The Bank of New York Mellon		-
US dollar	Euro	54,436	50,317	12-Jul-24	The Bank of New York Mellon		523
US dollar	Euro	326	302	12-Jul-24	The Bank of New York Mellon		3
					USD		526
					EUR		491
Euro	US dollar	518	557	12-Jul-24	The Bank of New York Mellon		(2)
Euro	US dollar	54,989,409	59,137,081	12-Jul-24	The Bank of New York Mellon		(217,504)
US dollar	Euro	3,401	3,182	12-Jul-24	The Bank of New York Mellon		(9)
US dollar	Euro	70,524	65,823	12-Jul-24	The Bank of New York Mellon		(3)
					USD		(217,518)
					EUR		(203,107)

BNY Mellon Efficient Global High Yield Beta Fund EUR H (Acc) (Hedged) Share Class							Unrealised Gain/(Loss)
Euro	US dollar	10,281	11,057	12-Jul-24	The Bank of New York Mellon		(41)
					USD		(41)
					EUR		(38)

BNY Mellon Efficient Global High Yield Beta Fund EUR H (Inc) (Hedged) Share Class							Unrealised Gain/(Loss)
Euro	US dollar	9,035	9,717	12-Jul-24	The Bank of New York Mellon		(36)
					USD		(36)
					EUR		(34)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient Global High Yield Beta Fund EUR W (Acc) (Hedged) Share Class

Euro	US dollar	33,846	36,399	12-Jul-24	The Bank of New York Mellon	(134)
					USD	(134)
					EUR	(125)

BNY Mellon Efficient Global High Yield Beta Fund EUR W (Inc) (Hedged) Share Class

Euro	US dollar	10,789	11,603	12-Jul-24	The Bank of New York Mellon	(43)
					USD	(43)
					EUR	(40)

BNY Mellon Efficient Global High Yield Beta Fund Sterling E (Acc) (Hedged) Share Class

Sterling	US dollar	100,879	127,498	12-Jul-24	The Bank of New York Mellon	30
Sterling	US dollar	131,478	166,008	12-Jul-24	The Bank of New York Mellon	204
US dollar	Sterling	22,540	17,610	12-Jul-24	The Bank of New York Mellon	278
US dollar	Sterling	26,593	20,869	12-Jul-24	The Bank of New York Mellon	211
US dollar	Sterling	53,324	41,882	12-Jul-24	The Bank of New York Mellon	378
US dollar	Sterling	63,788	50,131	12-Jul-24	The Bank of New York Mellon	413
US dollar	Sterling	40,793	32,144	12-Jul-24	The Bank of New York Mellon	157
US dollar	Sterling	42,482	33,484	12-Jul-24	The Bank of New York Mellon	152
US dollar	Sterling	28,358	22,419	12-Jul-24	The Bank of New York Mellon	16
US dollar	Sterling	79,810	63,018	12-Jul-24	The Bank of New York Mellon	144
US dollar	Sterling	155	122	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	31,354	24,669	12-Jul-24	The Bank of New York Mellon	168
US dollar	Sterling	28,419	22,367	12-Jul-24	The Bank of New York Mellon	143
US dollar	Sterling	93,599	73,746	12-Jul-24	The Bank of New York Mellon	371
US dollar	Sterling	29,710	23,271	12-Jul-24	The Bank of New York Mellon	292
					USD	2,957
					GBP	2,339

Sterling	US dollar	216,261	274,771	12-Jul-24	The Bank of New York Mellon	(1,379)
Sterling	US dollar	164,073	208,242	12-Jul-24	The Bank of New York Mellon	(824)
Sterling	US dollar	107,180	136,839	12-Jul-24	The Bank of New York Mellon	(1,345)
Sterling	US dollar	82,610	105,737	12-Jul-24	The Bank of New York Mellon	(1,304)
Sterling	US dollar	124,807	159,041	12-Jul-24	The Bank of New York Mellon	(1,263)
Sterling	US dollar	345,236	439,558	12-Jul-24	The Bank of New York Mellon	(3,119)
Sterling	US dollar	510,290	649,301	12-Jul-24	The Bank of New York Mellon	(4,204)
Sterling	US dollar	115,308,235	146,539,593	12-Jul-24	The Bank of New York Mellon	(769,487)
Sterling	US dollar	149,198	189,339	12-Jul-24	The Bank of New York Mellon	(726)
Sterling	US dollar	72,811	92,376	12-Jul-24	The Bank of New York Mellon	(330)
Sterling	US dollar	284,698	360,117	12-Jul-24	The Bank of New York Mellon	(208)
Sterling	US dollar	773,423	979,512	12-Jul-24	The Bank of New York Mellon	(1,767)
Sterling	US dollar	116,864	148,532	12-Jul-24	The Bank of New York Mellon	(795)
US dollar	Sterling	26,681	21,131	12-Jul-24	The Bank of New York Mellon	(33)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient Global High Yield Beta Fund Sterling E (Acc) (Hedged) Share Class cont'd.

US dollar	Sterling	28,409	22,478	12-Jul-24	The Bank of New York Mellon	(7)
					USD	(786,791)
					GBP	(622,411)

BNY Mellon Efficient Global High Yield Beta Fund Sterling E (Inc) (Hedged) (M) Share Class

Sterling	US dollar	10,630	13,509	12-Jul-24	The Bank of New York Mellon	(71)
					USD	(71)
					GBP	(56)

BNY Mellon Efficient Global High Yield Beta Fund Sterling E (Inc) (Hedged) Share Class

Sterling	US dollar	47,618	60,183	12-Jul-24	The Bank of New York Mellon	14
Sterling	US dollar	2,532	3,197	12-Jul-24	The Bank of New York Mellon	4
US dollar	Sterling	9,523	7,519	12-Jul-24	The Bank of New York Mellon	17
US dollar	Sterling	6,969	5,483	12-Jul-24	The Bank of New York Mellon	37
US dollar	Sterling	6,402	5,039	12-Jul-24	The Bank of New York Mellon	32
US dollar	Sterling	11,817	9,310	12-Jul-24	The Bank of New York Mellon	47
US dollar	Sterling	233,293	182,728	12-Jul-24	The Bank of New York Mellon	2,293
US dollar	Sterling	11	8	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	7,792	6,114	12-Jul-24	The Bank of New York Mellon	62
US dollar	Sterling	19,099	15,000	12-Jul-24	The Bank of New York Mellon	136
US dollar	Sterling	276	217	12-Jul-24	The Bank of New York Mellon	2
US dollar	Sterling	5,826	4,591	12-Jul-24	The Bank of New York Mellon	22
US dollar	Sterling	4,974	3,920	12-Jul-24	The Bank of New York Mellon	18
US dollar	Sterling	672	531	12-Jul-24	The Bank of New York Mellon	-
					USD	2,684
					GBP	2,123

Sterling	US dollar	36,058	45,759	12-Jul-24	The Bank of New York Mellon	(176)
Sterling	US dollar	7,569	9,603	12-Jul-24	The Bank of New York Mellon	(34)
Sterling	US dollar	8,211	10,386	12-Jul-24	The Bank of New York Mellon	(6)
Sterling	US dollar	75,176	95,208	12-Jul-24	The Bank of New York Mellon	(172)
Sterling	US dollar	6,853	8,710	12-Jul-24	The Bank of New York Mellon	(47)
Sterling	US dollar	15,010	19,072	12-Jul-24	The Bank of New York Mellon	(96)
Sterling	US dollar	17,052	21,643	12-Jul-24	The Bank of New York Mellon	(86)
Sterling	US dollar	30,763	39,276	12-Jul-24	The Bank of New York Mellon	(386)
Sterling	US dollar	7,323	9,374	12-Jul-24	The Bank of New York Mellon	(116)
Sterling	US dollar	21,089	26,873	12-Jul-24	The Bank of New York Mellon	(213)
Sterling	US dollar	23,083	29,390	12-Jul-24	The Bank of New York Mellon	(209)
Sterling	US dollar	3,624	4,611	12-Jul-24	The Bank of New York Mellon	(30)
Sterling	US dollar	19,882,604	25,267,828	12-Jul-24	The Bank of New York Mellon	(132,683)
US dollar	Sterling	4,407	3,487	12-Jul-24	The Bank of New York Mellon	(1)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient Global High Yield Beta Fund Sterling E (Inc) (Hedged) Share Class cont'd.

US dollar	Sterling	3,093	2,450	12-Jul-24	The Bank of New York Mellon	(4)
						USD (134,259)
						GBP (106,209)

BNY Mellon Efficient Global High Yield Beta Fund Sterling W (Acc) (Hedged) Share Class

Sterling	US dollar	10,330	13,056	12-Jul-24	The Bank of New York Mellon	3
Sterling	US dollar	24,468	30,894	12-Jul-24	The Bank of New York Mellon	38
Sterling	US dollar	122	155	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	13,157	10,368	12-Jul-24	The Bank of New York Mellon	50
US dollar	Sterling	23,728	18,702	12-Jul-24	The Bank of New York Mellon	85
US dollar	Sterling	20,055	15,855	12-Jul-24	The Bank of New York Mellon	12
US dollar	Sterling	48,086	37,969	12-Jul-24	The Bank of New York Mellon	87
US dollar	Sterling	10,977	8,636	12-Jul-24	The Bank of New York Mellon	59
US dollar	Sterling	11,637	9,159	12-Jul-24	The Bank of New York Mellon	58
US dollar	Sterling	16,107	12,691	12-Jul-24	The Bank of New York Mellon	64
US dollar	Sterling	11,940	9,352	12-Jul-24	The Bank of New York Mellon	117
US dollar	Sterling	31,752	24,807	12-Jul-24	The Bank of New York Mellon	392
US dollar	Sterling	21,515	16,884	12-Jul-24	The Bank of New York Mellon	171
US dollar	Sterling	11,124	8,737	12-Jul-24	The Bank of New York Mellon	79
US dollar	Sterling	21,294	16,735	12-Jul-24	The Bank of New York Mellon	138
						USD 1,353
						GBP 1,070
Sterling	US dollar	23,406	29,704	12-Jul-24	The Bank of New York Mellon	(114)
Sterling	US dollar	14,168	17,976	12-Jul-24	The Bank of New York Mellon	(64)
Sterling	US dollar	26,501	33,521	12-Jul-24	The Bank of New York Mellon	(19)
Sterling	US dollar	76,839	97,313	12-Jul-24	The Bank of New York Mellon	(175)
Sterling	US dollar	35,836	45,547	12-Jul-24	The Bank of New York Mellon	(244)
Sterling	US dollar	42,778	54,351	12-Jul-24	The Bank of New York Mellon	(273)
Sterling	US dollar	33,825	42,931	12-Jul-24	The Bank of New York Mellon	(170)
Sterling	US dollar	27,617	35,259	12-Jul-24	The Bank of New York Mellon	(346)
Sterling	US dollar	42,749	54,717	12-Jul-24	The Bank of New York Mellon	(675)
Sterling	US dollar	17,393	22,164	12-Jul-24	The Bank of New York Mellon	(176)
Sterling	US dollar	47,399	60,348	12-Jul-24	The Bank of New York Mellon	(428)
Sterling	US dollar	14,409	18,335	12-Jul-24	The Bank of New York Mellon	(119)
Sterling	US dollar	26,001,942	33,044,596	12-Jul-24	The Bank of New York Mellon	(173,519)
US dollar	Sterling	13,592	10,755	12-Jul-24	The Bank of New York Mellon	(3)
US dollar	Sterling	25,629	20,298	12-Jul-24	The Bank of New York Mellon	(31)
						USD (176,356)
						GBP (139,511)

BNY Mellon Efficient Global High Yield Beta Fund Sterling W (Inc) (Hedged) Share Class

Sterling	US dollar	392	495	12-Jul-24	The Bank of New York Mellon	-
Sterling	US dollar	760	959	12-Jul-24	The Bank of New York Mellon	1
US dollar	Sterling	84	67	12-Jul-24	The Bank of New York Mellon	-

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient Global High Yield Beta Fund Sterling W (Inc) (Hedged) Share Class cont'd.

US dollar	Sterling	123	97	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	2,399	1,894	12-Jul-24	The Bank of New York Mellon	4
US dollar	Sterling	355	279	12-Jul-24	The Bank of New York Mellon	2
US dollar	Sterling	2,457	1,934	12-Jul-24	The Bank of New York Mellon	12
US dollar	Sterling	9	7	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	13,920	10,923	12-Jul-24	The Bank of New York Mellon	111
US dollar	Sterling	17	13	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	24	19	12-Jul-24	The Bank of New York Mellon	-
						USD 130
						GBP 103
Sterling	US dollar	2,576	3,262	12-Jul-24	The Bank of New York Mellon	(6)
Sterling	US dollar	1,788	2,273	12-Jul-24	The Bank of New York Mellon	(12)
Sterling	US dollar	7,517	9,621	12-Jul-24	The Bank of New York Mellon	(119)
Sterling	US dollar	4,553	5,802	12-Jul-24	The Bank of New York Mellon	(46)
Sterling	US dollar	537	684	12-Jul-24	The Bank of New York Mellon	(5)
Sterling	US dollar	5,535	7,043	12-Jul-24	The Bank of New York Mellon	(46)
Sterling	US dollar	1,333,568	1,694,766	12-Jul-24	The Bank of New York Mellon	(8,899)
						USD (9,133)
						GBP (7,225)

BNY MELLON EFFICIENT GLOBAL IG CORPORATE BETA FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Canadian Dollar - 1,394,269			
(31 December 2023: 2,330,035)			
10,000	Algonquin Power Co 4.090% 17-Feb-2027	7,155	0.01
10,000	Anheuser-Busch InBev Finance Inc 4.320% 15-May-2047	6,668	0.01
150,000	AT&T Inc 4.000% 25-Nov-2025	108,196	0.15
150,000	AT&T Inc 5.100% 25-Nov-2048	102,226	0.14
5,000	Athene Global Funding 2.470% 09-Jun-2028	3,344	0.00
70,000	Bank of America Corp FRN 3.615% 16-Mar-2028	49,853	0.07
30,000	Bank of Montreal 3.190% 01-Mar-2028	21,162	0.03
30,000	Bank of Montreal 4.309% 01-Jun-2027	21,789	0.03
15,000	Bank of Montreal 4.709% 07-Dec-2027	11,014	0.02
20,000	Bank of Montreal 5.039% 29-May-2028	14,862	0.02
40,000	Bank of Nova Scotia/The 2.950% 08-Mar-2027	28,077	0.04
15,000	Bank of Nova Scotia/The 3.100% 02-Feb-2028	10,557	0.01
20,000	Bank of Nova Scotia/The FRN 3.934% 03-May-2032	14,249	0.02
10,000	Bank of Nova Scotia/The FRN 5.679% 02-Aug-2033	7,496	0.01
30,000	Bell Telephone Co of Canada or Bell Canada 3.500% 30-Sep-2050	16,008	0.02
50,000	Bell Telephone Co of Canada or Bell Canada 4.550% 09-Feb-2030	36,236	0.05
20,000	Bell Telephone Co of Canada or Bell Canada 5.850% 10-Nov-2032	15,461	0.02
15,000	Bell Telephone Co of Canada or Bell Canada 'MTN' 3.800% 21-Aug-2028	10,629	0.01
5,000	Bell Telephone Co of Canada or Bell Canada 'MTN' 6.170% 26-Feb-2037	3,920	0.01
10,000	Brookfield Corp 5.950% 14-Jun-2035	7,672	0.01
10,000	Brookfield Corp 'MTN' 4.820% 28-Jan-2026	7,319	0.01
10,000	Canadian Imperial Bank of Commerce 1.100% 19-Jan-2026	6,939	0.01
50,000	Canadian Imperial Bank of Commerce 2.250% 07-Jan-2027	34,554	0.05
20,000	Canadian Imperial Bank of Commerce FRN 2.010% 21-Jul-2030	14,159	0.02
40,000	Canadian National Railway Co 3.050% 08-Feb-2050	21,382	0.03
20,000	Canadian Pacific Railway Co 2.540% 28-Feb-2028	13,734	0.02
20,000	Canadian Pacific Railway Co 3.050% 09-Mar-2050	10,693	0.02
2,000	CGI Inc 2.100% 18-Sep-2028	1,328	0.00
50,000	Daimler Truck Finance Canada Inc 5.220% 20-Sep-2027	37,198	0.05
50,000	Enbridge Inc 6.100% 09-Nov-2032	39,190	0.05
10,000	Enbridge Inc 'MTN' 3.200% 08-Jun-2027	7,038	0.01
20,000	Enbridge Inc 'MTN' 4.240% 27-Aug-2042	12,554	0.02
10,000	Enbridge Inc 'MTN' 4.870% 21-Nov-2044	6,735	0.01
10,000	Fairfax Financial Holdings Ltd 4.250% 06-Dec-2027	7,188	0.01
10,000	Federation des Caisses Desjardins du Quebec 4.407% 19-May-2027	7,280	0.01
50,000	Federation des Caisses Desjardins du Quebec 5.200% 01-Oct-2025	36,692	0.05
5,000	Federation des Caisses Desjardins du Quebec FRN 5.035% 23-Aug-2032	3,665	0.01
50,000	Ford Credit Canada Co/Canada 6.326% 10-Nov-2026	37,510	0.05
5,000	Great-West Lifeco Inc 3.337% 28-Feb-2028	3,540	0.01
5,000	Great-West Lifeco Inc 6.670% 21-Mar-2033	4,108	0.01
5,000	Great-West Lifeco Inc 6.740% 24-Nov-2031	4,088	0.01
10,000	Honda Canada Finance Inc 1.711% 28-Sep-2026	6,881	0.01
50,000	Hyundai Capital Canada Inc 2.008% 12-May-2026	34,753	0.05
20,000	John Deere Financial Inc 5.170% 15-Sep-2028	15,047	0.02
25,000	Macquarie Group Ltd FRN 2.723% 21-Aug-2029	16,742	0.02
15,000	Manulife Financial Corp FRN 2.818% 13-May-2035	9,838	0.01
10,000	Manulife Financial Corp FRN 5.409% 10-Mar-2033	7,452	0.01
10,000	Metropolitan Life Global Funding I 1.950% 20-Mar-2028	6,701	0.01
10,000	Molson Coors International LP 3.440% 15-Jul-2026	7,127	0.01
30,000	National Bank of Canada 5.219% 14-Jun-2028	22,432	0.03
20,000	National Bank of Canada FRN 5.426% 16-Aug-2032	14,808	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Canadian Dollar cont'd.			
50,000	Penske Truck Leasing Canada Inc 5.440% 08-Dec-2025	36,718	0.05
10,000	Prologis LP 5.250% 15-Jan-2031	7,506	0.01
8,000	Rogers Communications Inc 2.900% 09-Dec-2030	5,222	0.01
15,000	Rogers Communications Inc 3.650% 31-Mar-2027	10,667	0.01
15,000	Rogers Communications Inc 5.250% 15-Apr-2052	10,571	0.01
10,000	Rogers Communications Inc 6.110% 25-Aug-2040	7,731	0.01
20,000	Rogers Communications Inc 6.750% 09-Nov-2039	16,405	0.02
30,000	Royal Bank of Canada 1.589% 04-May-2026	20,832	0.03
40,000	Royal Bank of Canada 2.328% 28-Jan-2027	27,709	0.04
15,000	Royal Bank of Canada 3.369% 29-Sep-2025	10,773	0.02
15,000	Royal Bank of Canada 5.228% 24-Jun-2030	11,351	0.02
50,000	Royal Bank of Canada FRN 2.140% 03-Nov-2031	34,371	0.05
10,000	TELUS Corp 2.750% 08-Jul-2026	7,046	0.01
50,000	TELUS Corp 3.300% 02-May-2029	34,436	0.05
10,000	TELUS Corp 5.250% 15-Nov-2032	7,437	0.01
20,000	TELUS Corp 5.650% 13-Sep-2052	14,904	0.02
20,000	Toronto-Dominion Bank/The 1.896% 11-Sep-2028	13,279	0.02
30,000	Toronto-Dominion Bank/The 2.667% 09-Sep-2025	21,380	0.03
10,000	Toronto-Dominion Bank/The 4.210% 01-Jun-2027	7,244	0.01
50,000	Toronto-Dominion Bank/The 5.376% 21-Oct-2027	37,454	0.05
50,000	Toronto-Dominion Bank/The 'MTN' FRN 3.060% 26-Jan-2032	34,949	0.05
10,000	TransCanada PipeLines Ltd 3.800% 05-Apr-2027	7,176	0.01
20,000	TransCanada PipeLines Ltd 5.330% 12-May-2032	15,002	0.02
10,000	TransCanada PipeLines Ltd 'MTN' 3.300% 17-Jul-2025	7,194	0.01
20,000	TransCanada PipeLines Ltd 'MTN' 4.340% 15-Oct-2049	12,488	0.02
20,000	TransCanada PipeLines Ltd 'MTN' 4.550% 15-Nov-2041	13,204	0.02
10,000	Verizon Communications Inc 4.050% 22-Mar-2051	5,971	0.01
Euro - 16,720,574			
(31 December 2023: 17,522,679)			
100,000	2i Rete Gas SpA 'EMTN' 4.375% 06-Jun-2033	108,945	0.15
100,000	ABB Finance BV 'EMTN' 3.375% 15-Jan-2034	105,808	0.15
100,000	Abertis Infraestructuras SA 'EMTN' 1.250% 07-Feb-2028	98,129	0.14
100,000	ABN AMRO Bank NV 0.600% 15-Jan-2027	99,372	0.14
100,000	Air Products and Chemicals Inc 'EMTN' 0.800% 05-May-2032	87,227	0.12
100,000	Akellus Residential Property Financing BV 'EMTN' 1.125% 11-Jan-2029	92,615	0.13
100,000	Aker BP ASA 'EMTN' 4.000% 29-May-2032	106,511	0.15
100,000	Allianz SE FRN 3.099% 06-Jul-2047	104,717	0.15
100,000	American Tower Corp 0.400% 15-Feb-2027	98,426	0.14
100,000	Amprion GmbH 3.971% 22-Sep-2032	108,758	0.15
20,000	Anheuser-Busch InBev SA/NV 'EMTN' 1.500% 18-Apr-2030	19,488	0.03
75,000	Anheuser-Busch InBev SA/NV 'EMTN' 2.750% 17-Mar-2036	73,564	0.10
100,000	Anheuser-Busch InBev SA/NV 'EMTN' 2.875% 02-Apr-2032	102,831	0.14
100,000	Arval Service Lease SA/France 'EMTN' 4.000% 22-Sep-2026	107,452	0.15
100,000	AusNet Services Holdings Pty Ltd 'EMTN' 0.625% 25-Aug-2030	88,950	0.12
100,000	Autoroutes du Sud de la France SA 'EMTN' 2.750% 02-Sep-2032	100,795	0.14
100,000	Autostrade per l'Italia SpA 'EMTN' 1.625% 25-Jan-2028	98,810	0.14
100,000	AXA SA 'EMTN' FRN 5.500% 11-Jul-2043	113,304	0.16
100,000	Ayvens SA 3.875% 22-Feb-2027	107,445	0.15
100,000	Banco Bilbao Vizcaya Argentaria SA 'GMTN' 3.500% 10-Feb-2027	106,492	0.15
100,000	Banco de Sabadell SA 'EMTN' FRN 5.250% 07-Feb-2029	111,319	0.16
100,000	Banco Santander SA 'EMTN' 3.750% 09-Jan-2034	107,222	0.15
100,000	Banco Santander SA 'EMTN' FRN 0.625% 24-Jun-2029	95,017	0.13
100,000	Bank of America Corp 'EMTN' FRN 0.654% 26-Oct-2031	88,520	0.12

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Banque Federative du Credit Mutuel SA 'EMTN' 0.250% 29-Jun-2028	93,993	0.13
100,000	Banque Federative du Credit Mutuel SA 'EMTN' 0.625% 21-Feb-2031	86,825	0.12
100,000	Banque Federative du Credit Mutuel SA 'EMTN' 1.875% 18-Jun-2029	96,790	0.14
100,000	Banque Federative du Credit Mutuel SA 'EMTN' 3.125% 14-Sep-2027	105,502	0.15
100,000	Barclays Plc 'EMTN' FRN 4.918% 08-Aug-2030	111,578	0.16
20,000	BASF SE 1.625% 15-Nov-2037	16,899	0.02
10,000	BASF SE 'EMTN' 0.875% 06-Oct-2031	9,059	0.01
100,000	BASF SE 'EMTN' 3.125% 29-Jun-2028	106,727	0.15
50,000	Bayer AG 'EMTN' 4.250% 26-Aug-2029	54,881	0.08
50,000	Bayer AG 'EMTN' 4.625% 26-May-2033	54,954	0.08
100,000	Becton Dickinson Euro Finance Sarl 1.208% 04-Jun-2026	102,323	0.14
100,000	Blackstone Property Partners Europe Holdings Sarl 'EMTN' 1.250% 26-Apr-2027	98,301	0.14
100,000	BMW Finance NV 'EMTN' 1.000% 22-May-2028	98,207	0.14
10,000	BMW Finance NV 'EMTN' 1.500% 06-Feb-2029	9,930	0.01
100,000	Bouygues SA 4.625% 07-Jun-2032	113,766	0.16
100,000	BPCE SA 0.250% 15-Jan-2026	101,602	0.14
100,000	BPCE SA 'EMTN' 4.500% 13-Jan-2033	110,964	0.16
100,000	CaixaBank SA 'EMTN' FRN 6.125% 30-May-2034	113,454	0.16
100,000	Capgemini SE 1.625% 15-Apr-2026	103,848	0.15
100,000	Carlsberg Breweries AS 'EMTN' 4.250% 05-Oct-2033	111,118	0.16
100,000	Celanese US Holdings LLC 0.625% 10-Sep-2028	92,960	0.13
100,000	Citigroup Inc 'EMTN' FRN 0.500% 08-Oct-2027	99,936	0.14
100,000	Coca-Cola Co/The 1.250% 08-Mar-2031	94,629	0.13
15,000	Commerzbank AG 'EMTN' 1.000% 04-Mar-2026	15,445	0.02
10,000	Commerzbank AG 'EMTN' 1.500% 28-Aug-2028	9,930	0.01
100,000	Compass Group Finance Netherlands BV 'EMTN' 3.000% 08-Mar-2030	104,742	0.15
100,000	Cooperatieve Rabobank UA 'GMTN' 3.822% 26-Jul-2034	106,999	0.15
100,000	Credit Agricole Assurances SA 2.000% 17-Jul-2030	93,130	0.13
100,000	Credit Agricole SA 'EMTN' 2.000% 25-Mar-2029	98,525	0.14
100,000	Credit Agricole SA 'EMTN' 2.500% 29-Aug-2029	101,648	0.14
100,000	Credit Agricole SA/London 'EMTN' 1.750% 05-Mar-2029	97,945	0.14
100,000	Credit Mutuel Arkea SA 'EMTN' 3.875% 22-May-2028	108,188	0.15
100,000	Danfoss Finance I BV 'EMTN' 0.375% 28-Oct-2028	93,301	0.13
100,000	Danske Bank A/S FRN 4.000% 12-Jan-2027	107,604	0.15
100,000	Deutsche Bank AG 'EMTN' 1.625% 20-Jan-2027	101,389	0.14
100,000	Deutsche Bank AG 'EMTN' FRN 1.375% 03-Sep-2026	104,006	0.15
20,000	Deutsche Boerse AG 1.125% 26-Mar-2028	19,859	0.03
15,000	Deutsche Telekom AG 'EMTN' 1.375% 05-Jul-2034	13,569	0.02
10,000	Deutsche Telekom AG 'EMTN' 2.250% 29-Mar-2039	9,185	0.01
5,000	Deutsche Telekom International Finance BV 'EMTN' 1.500% 03-Apr-2028	5,040	0.01
100,000	DH Europe Finance II Sarl 0.200% 18-Mar-2026	101,284	0.14
100,000	DH Europe Finance II Sarl 0.450% 18-Mar-2028	96,353	0.13
100,000	Dow Chemical Co/The 1.125% 15-Mar-2032	88,661	0.12
100,000	DS Smith Plc 'EMTN' 4.375% 27-Jul-2027	109,240	0.15
100,000	Duke Energy Corp 3.100% 15-Jun-2028	104,517	0.15
100,000	Duke Energy Corp 3.750% 01-Apr-2031	105,631	0.15
100,000	DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main 'EMTN' 0.400% 17-Nov-2028	91,171	0.13
10,000	E.ON International Finance BV 'EMTN' 1.250% 19-Oct-2027	10,016	0.01
20,000	E.ON SE 'EMTN' 3.875% 12-Jan-2035	21,430	0.03
100,000	East Japan Railway Co 'EMTN' 1.850% 13-Apr-2033	94,018	0.13
100,000	EDP Servicios Financieros Espana SA 'EMTN' 4.125% 04-Apr-2029	109,264	0.15
100,000	Engie SA FRN (Perpetual) 1.500% 30-May-2028	94,932	0.13
100,000	Eni SpA 'EMTN' 2.000% 18-May-2031	96,342	0.13
100,000	EXOR NV 3.750% 14-Feb-2033	105,342	0.15

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Flutter Treasury Designated Activity Co 'REGS' 5.000% 29-Apr-2029	108,625	0.15
100,000	Ford Motor Credit Co LLC 'EMTN' 5.125% 20-Feb-2029	111,365	0.16
20,000	Fresenius SE & Co KGaA 'EMTN' 2.875% 24-May-2030	20,492	0.03
100,000	Fresenius SE & Co KGaA 'EMTN' 4.250% 28-May-2026	108,224	0.15
10,000	GE Capital European Funding Unlimited Co 'EMTN' 6.025% 01-Mar-2038	13,297	0.02
100,000	Generali 'EMTN' FRN (Perpetual) 4.596% 21-Nov-2025	106,972	0.15
100,000	Heathrow Funding Ltd 'EMTN' 1.125% 08-Oct-2030	90,811	0.13
50,000	Heidelberg Materials AG 3.750% 31-May-2032	53,290	0.07
20,000	Heidelberg Materials Finance Luxembourg SA 'EMTN' 1.625% 07-Apr-2026	20,749	0.03
100,000	Heineken NV 'EMTN' 4.125% 23-Mar-2035	110,675	0.15
100,000	Holding d'Infrastructures de Transport SASU 'EMTN' 1.625% 18-Sep-2029	95,318	0.13
100,000	HSBC Holdings Plc FRN 3.019% 15-Jun-2027	105,545	0.15
100,000	HSBC Holdings Plc FRN 6.364% 16-Nov-2032	113,652	0.16
100,000	Iberdrola Finanzas SA FRN (Perpetual) 1.575% 16-Aug-2027	97,997	0.14
100,000	Iberdrola International BV 'EMTN' 1.125% 21-Apr-2026	103,177	0.14
100,000	IMCD NV 4.875% 18-Sep-2028	110,121	0.15
100,000	ING Groep NV FRN 4.125% 24-Aug-2033	106,320	0.15
100,000	ING Groep NV FRN 4.500% 23-May-2029	109,751	0.15
100,000	International Business Machines Corp 3.625% 06-Feb-2031	107,915	0.15
100,000	Intesa Sanpaolo SpA 'EMTN' 4.875% 19-May-2030	113,004	0.16
100,000	ISS Global A/S 'EMTN' 1.500% 31-Aug-2027	100,154	0.14
100,000	JAB Holdings BV 1.000% 14-Jul-2031	89,306	0.13
100,000	JPMorgan Chase & Co 'EMTN' FRN 1.638% 18-May-2028	101,524	0.14
100,000	JPMorgan Chase & Co 'EMTN' FRN 4.457% 13-Nov-2031	111,464	0.16
100,000	KBC Group NV 'EMTN' FRN 0.750% 21-Jan-2028	99,346	0.14
100,000	Klepierre SA 'EMTN' 0.875% 17-Feb-2031	88,961	0.12
100,000	Koninklijke KPN NV 'GMTN' 3.875% 16-Feb-2036	105,700	0.15
100,000	Koninklijke Philips NV 'EMTN' 4.250% 08-Sep-2031	110,287	0.15
100,000	Linde Plc 1.625% 31-Mar-2035	88,692	0.12
100,000	LVMH Moet Hennessy Louis Vuitton SE 'EMTN' 3.500% 07-Sep-2033	107,753	0.15
100,000	Mapfre SA 2.875% 13-Apr-2030	99,550	0.14
100,000	Medtronic Global Holdings SCA 0.000% 15-Oct-2025	102,325	0.14
100,000	Medtronic Global Holdings SCA 0.375% 15-Oct-2028	94,410	0.13
100,000	Medtronic Global Holdings SCA 3.375% 15-Oct-2034	105,140	0.15
25,000	Mercedes-Benz Group AG 'EMTN' 0.750% 11-Mar-2033	21,368	0.03
50,000	Mercedes-Benz Group AG 'EMTN' 1.125% 06-Nov-2031	45,661	0.06
10,000	Mercedes-Benz Group AG 'EMTN' 2.125% 03-Jul-2037	9,150	0.01
15,000	Mercedes-Benz Group AG 'EMTN' 2.375% 22-May-2030	15,222	0.02
100,000	Metso Oyj 'EMTN' 0.875% 26-May-2028	96,397	0.13
100,000	Mizuho Financial Group Inc 'EMTN' 0.693% 07-Oct-2030	89,273	0.13
100,000	Mondelz International Inc 0.250% 17-Mar-2028	95,384	0.13
100,000	Morgan Stanley 'GMTN' 1.875% 27-Apr-2027	102,604	0.14
100,000	Morgan Stanley 'GMTN' FRN 2.950% 07-May-2032	101,353	0.14
100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 3.250% 26-May-2049	103,276	0.14
100,000	Nasdaq Inc 4.500% 15-Feb-2032	112,048	0.16
100,000	National Grid North America Inc 'EMTN' 1.054% 20-Jan-2031	89,652	0.13
100,000	Nationwide Building Society 'EMTN' 0.250% 14-Sep-2028	93,580	0.13
100,000	NatWest Group Plc 'EMTN' FRN 0.780% 26-Feb-2030	93,070	0.13

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
10,000	Nestle Finance International Ltd 0.375% 03-Dec-2040	6,676	0.01
40,000	Nestle Finance International Ltd 'EMTN' 0.000% 03-Mar-2033	32,802	0.05
35,000	Nestle Finance International Ltd 'EMTN' 1.500% 01-Apr-2030	34,306	0.05
10,000	Nestle Finance International Ltd 'EMTN' 1.750% 02-Nov-2037	8,759	0.01
100,000	Nokia Oyj 'EMTN' 2.000% 11-Mar-2026	104,198	0.15
100,000	Nordea Bank Abp 'EMTN' 4.125% 05-May-2028	109,222	0.15
100,000	Nykredit Realkredit AS FRN 0.875% 28-Jul-2031	100,334	0.14
50,000	OMV AG 'EMTN' 1.000% 03-Jul-2034	42,059	0.06
50,000	OMV AG 'EMTN' 1.875% 04-Dec-2028	50,402	0.07
50,000	OMV AG FRN (Perpetual) 6.250% 09-Dec-2025	54,988	0.08
100,000	OP Corporate Bank plc 'EMTN' 0.500% 12-Aug-2025	103,580	0.15
70,000	Orange SA 'EMTN' 8.125% 28-Jan-2033	100,022	0.14
100,000	Orange SA 'EMTN' FRN (Perpetual) 5.375% 18-Jan-2030	111,123	0.16
100,000	PepsiCo Inc 0.875% 18-Jul-2028	97,796	0.14
200,000	Praemia Healthcare SACA 0.875% 04-Nov-2029	178,974	0.25
100,000	Prosus NV 'REGS' 1.207% 19-Jan-2026	102,582	0.14
100,000	Prosus NV 'REGS' 2.031% 03-Aug-2032	87,247	0.12
5,000	PSA Tresorerie GIE 6.000% 19-Sep-2033	6,139	0.01
100,000	PVH Corp 'REGS' 3.125% 15-Dec-2027	104,824	0.15
30,000	RCI Banque SA 'EMTN' 1.125% 15-Jan-2027	30,215	0.04
50,000	RCI Banque SA 'EMTN' 4.875% 02-Oct-2029	55,493	0.08
100,000	RELX Finance BV 0.500% 10-Mar-2028	96,574	0.14
100,000	Robert Bosch GmbH 'EMTN' 4.375% 02-Jun-2043	109,240	0.15
10,000	RWE AG 0.625% 11-Jun-2031	8,776	0.01
20,000	RWE AG 'EMTN' 0.500% 26-Nov-2028	18,982	0.03
100,000	Ryanair DAC 'EMTN' 2.875% 15-Sep-2025	106,005	0.15
100,000	Sandvik AB 'EMTN' 3.750% 27-Sep-2029	108,647	0.15
100,000	Sanofi SA 1.375% 21-Mar-2030	96,756	0.14
100,000	Scentre Group Trust 1 / Scentre Group Trust 2 'EMTN' 1.750% 11-Apr-2028	100,117	0.14
100,000	Schlumberger Finance BV 0.500% 15-Oct-2031	86,773	0.12
100,000	Siemens Financieringsmaatschappij NV 'EMTN' 3.375% 24-Aug-2031	108,018	0.15
100,000	Skandinaviska Enskilda Banken AB 4.000% 09-Nov-2026	107,825	0.15
100,000	SKF AB 0.250% 15-Feb-2031	85,529	0.12
100,000	Sky Ltd 'GMTN' 2.250% 17-Nov-2025	105,277	0.15
100,000	Smurfit Kappa Treasury ULC 1.500% 15-Sep-2027	100,478	0.14
100,000	Snam SpA 'EMTN' 0.000% 15-Aug-2025	102,801	0.14
100,000	Snam SpA 'EMTN' 0.875% 25-Oct-2026	100,702	0.14
100,000	Societe Generale SA 4.125% 02-Jun-2027	108,438	0.15
100,000	Societe Generale SA 'EMTN' FRN 4.250% 06-Dec-2030	107,149	0.15
100,000	SSE Plc 'EMTN' 0.875% 06-Sep-2025	103,741	0.15
100,000	Stellantis NV 'EMTN' 4.375% 14-Mar-2030	110,135	0.15
100,000	Stryker Corp 0.750% 01-Mar-2029	94,645	0.13
100,000	Sumitomo Mitsui Financial Group Inc 'EMTN' 0.303% 28-Oct-2027	96,512	0.14
100,000	Svenska Handelsbanken AB 2.625% 05-Sep-2029	103,861	0.15
100,000	Takeda Pharmaceutical Co Ltd 0.750% 09-Jul-2027	98,880	0.14
60,000	Telefonica Europe BV 'EMTN' 5.875% 14-Feb-2033	75,179	0.11
100,000	Thermo Fisher Scientific Finance I BV 0.800% 18-Oct-2030	91,631	0.13
100,000	Thermo Fisher Scientific Finance I BV 1.625% 18-Oct-2041	76,654	0.11
100,000	Toronto-Dominion Bank/The 'EMTN' 2.551% 03-Aug-2027	103,898	0.15
100,000	Traton Finance Luxembourg SA 'EMTN' 3.750% 27-Mar-2030	105,756	0.15
100,000	Traton Finance Luxembourg SA 'EMTN' 4.250% 16-May-2028	108,608	0.15
100,000	UBS Group AG FRN 2.875% 02-Apr-2032	100,271	0.14
100,000	UBS Group AG FRN 7.750% 01-Mar-2029	121,092	0.17
100,000	Unibail-Rodamco-Westfield SE 'EMTN' 1.375% 04-Dec-2031	89,293	0.13
100,000	UniCredit SpA 'EMTN' FRN 0.925% 18-Jan-2028	99,895	0.14
100,000	Upjohn Finance BV 1.362% 23-Jun-2027	99,888	0.14

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
100,000	Verizon Communications Inc 1.850% 18-May-2040	81,527	0.11
100,000	VIA Outlets BV 1.750% 15-Nov-2028	95,781	0.13
100,000	Vier Gas Transport GmbH 'EMTN' 4.625% 26-Sep-2032	112,925	0.16
100,000	Vodafone Group Plc 'EMTN' 1.600% 29-Jul-2031	94,017	0.13
100,000	Vonovia SE 'EMTN' 0.500% 14-Sep-2029	90,261	0.13
100,000	Vonovia SE 'EMTN' 0.750% 01-Sep-2032	82,609	0.12
100,000	Wendel SE 1.375% 18-Jan-2034	85,292	0.12
100,000	Werfen SA/Spain 'EMTN' 4.250% 03-May-2030	107,771	0.15
100,000	Wolters Kluwer NV 0.750% 03-Jul-2030	92,005	0.13
Sterling - 2,812,224			
(31 December 2023: 3,687,627)		2,812,224	3.94
50,000	3i Group Plc 'EMTN' 5.750% 03-Dec-2032	64,860	0.09
50,000	Affinity Sutton Capital Markets Plc 'EMTN' 5.981% 17-Sep-2038	66,409	0.09
20,000	Anglian Water Services Financing Plc 6.293% 30-Jul-2030	26,271	0.04
30,000	Anheuser-Busch InBev SA/NV 'EMTN' 2.250% 24-May-2029	34,366	0.05
50,000	AT&T Inc 5.500% 15-Mar-2027	63,366	0.09
20,000	Aviva Plc FRN 6.125% 14-Nov-2036	25,482	0.04
50,000	Bank of America Corp 'EMTN' 7.000% 31-Jul-2028	67,650	0.09
100,000	Barclays Plc 'EMTN' 3.250% 12-Feb-2027	119,630	0.17
100,000	Blend Funding Plc 3.459% 21-Sep-2047	93,178	0.13
10,000	British Telecommunications Plc 5.750% 07-Dec-2028	13,054	0.02
100,000	Cadent Finance Plc 'EMTN' 2.625% 22-Sep-2038	87,895	0.12
100,000	Digital Stout Holding LLC 3.300% 19-Jul-2029	114,259	0.16
10,000	General Electric Co 'EMTN' 4.875% 18-Sep-2037	11,557	0.02
55,000	GlaxoSmithKline Capital Plc 'EMTN' 5.250% 19-Dec-2033	72,161	0.10
100,000	Heathrow Funding Ltd 'EMTN' 5.875% 13-May-2041	127,921	0.18
5,000	HSBC Bank Capital Funding Sterling 1 LP FRN (Perpetual) 5.844% 05-Nov-2031	6,536	0.01
5,000	HSBC Holdings Plc 'EMTN' 5.750% 20-Dec-2027	6,370	0.01
50,000	HSBC Holdings Plc 'EMTN' 7.000% 07-Apr-2038	67,959	0.09
100,000	HSBC Holdings Plc FRN 3.000% 22-Jul-2028	117,982	0.16
10,000	Legal & General Finance Plc 'EMTN' 5.875% 11-Dec-2031	13,415	0.02
10,000	Legal & General Finance Plc 'EMTN' 5.875% 05-Apr-2033	13,287	0.02
100,000	Legal & General Group Plc 'EMTN' FRN 3.750% 26-Nov-2049	113,269	0.16
5,000	Lloyds Bank Plc 'EMTN' 6.500% 17-Sep-2040	7,107	0.01
100,000	London & Quadrant Housing Trust 2.250% 20-Jul-2029	109,780	0.15
100,000	M&G Plc FRN 5.625% 20-Oct-2051	120,228	0.17
100,000	Motability Operations Group Plc 'EMTN' 1.750% 03-Jul-2029	109,144	0.15
50,000	National Grid Electricity Distribution South West Plc 5.750% 23-Mar-2040	63,278	0.09
10,000	National Grid Electricity Distribution South West Plc 5.875% 25-Mar-2027	12,804	0.02
100,000	NatWest Group Plc 'EMTN' FRN 2.105% 28-Nov-2031	116,015	0.16
15,000	Orange SA 'EMTN' 5.625% 23-Jan-2034	19,656	0.03
10,000	Prudential Funding Asia Plc 'EMTN' 6.125% 19-Dec-2031	12,920	0.02
50,000	Sanctuary Capital Plc 6.697% 23-Mar-2039	72,498	0.10
100,000	Santander UK Plc 'EMTN' 3.875% 15-Oct-2029	118,858	0.17
50,000	Scottland Gas Networks Plc 4.875% 21-Dec-2034	59,582	0.08
5,000	Severn Trent Utilities Finance Plc 6.250% 07-Jun-2029	6,573	0.01
10,000	South Eastern Power Networks Plc 'EMTN' 5.500% 05-Jun-2026	12,760	0.02
50,000	Southern Water Services Finance Ltd 6.640% 31-Mar-2026	62,292	0.09
50,000	Thames Water Utilities Finance Plc 'EMTN' 5.125% 28-Sep-2037	52,185	0.07
10,000	THFC Funding No 1 Plc 5.125% 21-Dec-2035	12,547	0.02
100,000	UBS Group AG FRN 2.125% 15-Nov-2029	111,014	0.15

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Sterling cont'd.			
5,000	United Utilities Water Ltd 'EMTN' 5.625% 20-Dec-2027	6,387	0.01
100,000	Virgin Money UK Plc 'EMTN' FRN 4.000% 25-Sep-2026	123,712	0.17
100,000	Vodafone Group Plc 'EMTN' 3.375% 08-Aug-2049	85,784	0.12
10,000	Walmart Inc 5.250% 28-Sep-2035	13,171	0.02
5,000	Wessex Water Services Finance Plc 5.375% 10-Mar-2028	6,256	0.01
100,000	Whitbread Group Plc 3.000% 31-May-2031	108,728	0.15
50,000	Yorkshire Water Finance Plc 6.375% 19-Aug-2039	62,068	0.09
US Dollar - 48,917,496			
(31 December 2023: 48,329,458)		48,917,496	68.52
15,000	7-Eleven Inc '144A' 0.950% 10-Feb-2026	13,972	0.02
15,000	7-Eleven Inc '144A' 1.800% 10-Feb-2031	12,040	0.02
10,000	7-Eleven Inc '144A' 2.500% 10-Feb-2041	6,558	0.01
60,000	Abbott Laboratories 6.150% 30-Nov-2037	65,687	0.09
30,000	AbbVie Inc 2.950% 21-Nov-2026	28,605	0.04
50,000	AbbVie Inc 3.200% 14-May-2026	48,303	0.07
20,000	AbbVie Inc 3.200% 21-Nov-2029	18,377	0.03
20,000	AbbVie Inc 4.050% 21-Nov-2039	17,435	0.02
40,000	AbbVie Inc 4.400% 06-Nov-2042	35,286	0.05
50,000	AbbVie Inc 4.500% 14-May-2035	47,290	0.07
20,000	AbbVie Inc 4.550% 15-Mar-2035	19,023	0.03
57,000	AbbVie Inc 5.400% 15-Mar-2054	56,726	0.08
100,000	AbbVie Inc 5.500% 15-Mar-2064	99,401	0.14
10,000	ABN AMRO Bank NV '144A' 4.750% 28-Jul-2025	9,866	0.01
10,000	ACE Capital Trust II 9.700% 01-Apr-2030	11,881	0.02
20,000	Adani Ports & Special Economic Zone Ltd 'REGS' 4.375% 03-Jul-2029	17,922	0.03
10,000	Adobe Inc 2.300% 01-Feb-2030	8,770	0.01
42,000	Adobe Inc 4.950% 04-Apr-2034	41,914	0.06
5,000	Adventist Health System/West 2.952% 01-Mar-2029	4,499	0.01
5,000	Advocate Health & Hospitals Corp 2.211% 15-Jun-2030	4,280	0.01
10,000	Advocate Health & Hospitals Corp 3.829% 15-Aug-2028	9,614	0.01
15,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.000% 29-Oct-2028	13,644	0.02
50,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.300% 30-Jan-2032	43,048	0.06
20,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.650% 21-Jul-2027	18,994	0.03
10,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.850% 29-Oct-2041	7,855	0.01
20,000	Aetna Inc 3.875% 15-Aug-2047	14,604	0.02
5,000	Aetna Inc 4.500% 15-May-2042	4,192	0.01
5,000	Aetna Inc 6.625% 15-Jun-2036	5,328	0.01
10,000	Aflac Inc 3.600% 01-Apr-2030	9,305	0.01
50,000	AGCO Corp 5.800% 21-Mar-2034	49,917	0.07
5,000	Ahold Finance USA LLC 6.875% 01-May-2029	5,358	0.01
10,000	AIA Group Ltd '144A' 3.200% 16-Sep-2040	7,349	0.01
50,000	AIA Group Ltd '144A' 5.375% 05-Apr-2034	48,908	0.07
10,000	AIB Group Plc '144A' FRN 7.583% 14-Oct-2026	10,219	0.01
5,000	AIG SunAmerica Global Financing X '144A' 6.900% 15-Mar-2032	5,442	0.01
5,984	Air Canada 2015-1 Class A Pass Through Trust '144A' 3.600% 15-Mar-2027	5,686	0.01
50,000	Air Products and Chemicals Inc 4.850% 08-Feb-2034	49,180	0.07
20,000	Aker BP ASA '144A' 3.100% 15-Jul-2031	17,066	0.02
20,000	Aker BP ASA '144A' 3.750% 15-Jan-2030	18,343	0.03
5,000	Albermarle Corp 5.650% 01-Jun-2052	4,459	0.01
10,000	Alexandria Real Estate Equities Inc 1.875% 01-Feb-2033	7,542	0.01
10,000	Alexandria Real Estate Equities Inc 2.950% 15-Mar-2034	8,120	0.01
20,000	Alexandria Real Estate Equities Inc 3.000% 18-May-2051	12,130	0.02
10,000	Alexandria Real Estate Equities Inc 3.950% 15-Jan-2028	9,584	0.01
4,000	Alexandria Real Estate Equities Inc 4.750% 15-Apr-2035	3,742	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
21,000	Alexandria Real Estate Equities Inc 5.250% 15-May-2036	20,265	0.03
5,000	Alfa SAB de CV 'REGS' 6.875% 25-Mar-2044	5,131	0.01
10,000	Alimentation Couche-Tard Inc '144A' 3.800% 25-Jan-2050	7,517	0.01
75,000	Alimentation Couche-Tard Inc '144A' 5.267% 12-Feb-2034	74,084	0.10
20,000	Allegion US Holding Co Inc 3.550% 01-Oct-2027	18,964	0.03
5,000	Allstate Corp/The 1.450% 15-Dec-2030	3,999	0.01
5,000	Allstate Corp/The FRN 6.500% 15-May-2057	5,035	0.01
30,000	Ally Financial Inc 8.000% 01-Nov-2031	33,177	0.05
50,000	Ally Financial Inc FRN 6.848% 03-Jan-2030	51,452	0.07
20,000	Amcor Finance USA Inc 4.500% 15-May-2028	19,435	0.03
20,000	Amcor Flexibles North America Inc 2.690% 25-May-2031	16,844	0.02
100,000	Ameren Illinois Co 2.900% 15-Jun-2051	62,857	0.09
20,000	America Movil SAB de CV 3.625% 22-Apr-2029	18,711	0.03
15,000	America Movil SAB de CV 4.700% 21-Jul-2032	14,473	0.02
50,000	America Movil SAB de CV 6.125% 30-Mar-2040	52,017	0.07
20,000	America Movil SAB de CV 6.375% 01-Mar-2035	21,474	0.03
40,000	American Express Co 2.550% 04-Mar-2027	37,401	0.05
10,000	American Express Co 3.300% 03-May-2027	9,519	0.01
50,000	American Express Co 5.850% 05-Nov-2027	51,238	0.07
100,000	American Express Co FRN 4.989% 26-May-2033	96,558	0.14
60,000	American Express Co FRN 5.389% 28-Jul-2027	60,083	0.08
30,000	American Express Co FRN 5.625% 28-Jul-2034	30,113	0.04
20,000	American Express Co FRN 6.489% 30-Oct-2031	21,345	0.03
10,000	American Homes 4 Rent LP 3.375% 15-Jul-2051	6,562	0.01
5,000	American Homes 4 Rent LP 4.900% 15-Feb-2029	4,892	0.01
50,000	American Homes 4 Rent LP 5.500% 01-Feb-2034	49,273	0.07
10,000	American Honda Finance Corp 4.600% 17-Apr-2030	9,809	0.01
50,000	American Honda Finance Corp 'GMTN' 4.900% 10-Jan-2034	48,638	0.07
50,000	American Honda Finance Corp 'GMTN' 5.125% 07-Jul-2028	50,273	0.07
10,000	American International Group Inc 4.375% 30-Jun-2050	8,328	0.01
30,000	American International Group Inc 6.250% 01-May-2036	31,972	0.05
10,000	American International Group Inc FRN 5.750% 01-Apr-2048	9,817	0.01
60,000	American Tower Corp 1.500% 31-Jan-2028	52,646	0.07
10,000	American Tower Corp 1.875% 15-Oct-2030	8,152	0.01
10,000	American Tower Corp 2.300% 15-Sep-2031	8,176	0.01
10,000	American Tower Corp 2.700% 15-Apr-2031	8,478	0.01
20,000	American Tower Corp 2.750% 15-Jan-2027	18,773	0.03
20,000	American Tower Corp 3.100% 15-Jun-2050	12,999	0.02
40,000	American Tower Corp 3.375% 15-Oct-2026	38,215	0.05
20,000	American Tower Corp 3.800% 15-Aug-2029	18,621	0.03
10,000	American Tower Corp 4.400% 15-Feb-2026	9,826	0.01
24,000	American Tower Corp 5.550% 15-Jul-2033	24,031	0.03
10,000	American Water Capital Corp 2.800% 01-May-2030	8,815	0.01
5,000	American Water Capital Corp 3.450% 01-Jun-2029	4,659	0.01
20,000	American Water Capital Corp 4.000% 01-Dec-2046	15,842	0.02
5,000	American Water Capital Corp 4.150% 01-Jun-2049	4,065	0.01
5,000	American Water Capital Corp 4.450% 01-Jun-2032	4,769	0.01
25,000	American Water Capital Corp 5.150% 01-Mar-2034	24,823	0.04
25,000	American Water Capital Corp 5.450% 01-Mar-2054	24,273	0.03
10,000	AmFam Holdings Inc '144A' 2.805% 11-Mar-2031	7,665	0.01
50,000	Amgen Inc 2.200% 21-Feb-2027	46,403	0.07
10,000	Amgen Inc 2.300% 25-Feb-2031	8,421	0.01
25,000	Amgen Inc 3.150% 21-Feb-2040	18,765	0.03
25,000	Amgen Inc 3.375% 21-Feb-2050	17,659	0.02
10,000	Amgen Inc 4.400% 01-May-2045	8,457	0.01
20,000	Amgen Inc 4.400% 22-Feb-2062	15,993	0.02
60,000	Amgen Inc 4.663% 15-Jun-2051	51,588	0.07
60,000	Amgen Inc 5.150% 02-Mar-2028	60,022	0.08
50,000	Amgen Inc 5.250% 02-Mar-2030	50,413	0.07
40,000	Amgen Inc 5.250% 02-Mar-2033	39,975	0.06
20,000	Amgen Inc 5.600% 02-Mar-2043	19,797	0.03
20,000	Amgen Inc 5.650% 02-Mar-2053	19,818	0.03

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Amgen Inc 5.750% 02-Mar-2063	9,858	0.01
50,000	Amgen Inc 6.375% 01-Jun-2037	53,736	0.08
20,000	Amphenol Corp 2.200% 15-Sep-2031	16,453	0.02
20,000	Amphenol Corp 5.250% 05-Apr-2034	19,987	0.03
50,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc 4.700% 01-Feb-2036	47,808	0.07
50,000	Anheuser-Busch InBev Worldwide Inc 3.750% 15-Jul-2042	41,006	0.06
20,000	Anheuser-Busch InBev Worldwide Inc 4.350% 01-Jun-2040	17,705	0.03
50,000	Anheuser-Busch InBev Worldwide Inc 4.750% 23-Jan-2029	49,775	0.07
20,000	Anheuser-Busch InBev Worldwide Inc 4.950% 15-Jan-2042	18,853	0.03
10,000	Anheuser-Busch InBev Worldwide Inc 5.800% 23-Jan-2059	10,475	0.01
50,000	Anheuser-Busch InBev Worldwide Inc 8.000% 15-Nov-2039	63,548	0.09
10,000	ANZ New Zealand Int'l Ltd/London '144A' 3.450% 17-Jul-2027	9,507	0.01
5,000	ANZ New Zealand Int'l Ltd/London '144A' 3.450% 21-Jan-2028	4,736	0.01
5,000	Aon Corp 8.205% 01-Jan-2027	5,283	0.01
25,000	Aon Corp / Aon Global Holdings Plc 3.900% 28-Feb-2052	18,606	0.03
25,000	Aon North America Inc 5.750% 01-Mar-2054	24,593	0.03
10,000	AP Moller - Maersk A/S '144A' 4.500% 20-Jun-2029	9,771	0.01
20,000	APA Infrastructure Ltd '144A' 4.250% 15-Jul-2027	19,487	0.03
20,000	Apache Corp 5.100% 01-Sep-2040	17,143	0.02
5,000	Apache Corp 5.350% 01-Jul-2049	4,192	0.01
50,000	Apollo Global Management Inc 5.800% 21-May-2054	49,439	0.07
50,000	Apollo Global Management Inc 6.375% 15-Nov-2033	52,891	0.07
5,000	Apple Inc 1.650% 08-Feb-2031	4,143	0.01
20,000	Apple Inc 1.700% 05-Aug-2031	16,399	0.02
20,000	Apple Inc 2.375% 08-Feb-2041	13,874	0.02
10,000	Apple Inc 2.800% 08-Feb-2061	6,185	0.01
20,000	Apple Inc 2.850% 05-Aug-2061	12,402	0.02
10,000	Apple Inc 3.350% 08-Aug-2032	9,093	0.01
10,000	Apple Inc 4.100% 08-Aug-2062	8,150	0.01
20,000	Aptiv Plc / Aptiv Corp 4.150% 01-May-2052	14,990	0.02
10,000	Arch Capital Group Ltd 7.350% 01-May-2034	11,341	0.02
10,000	Arch Capital Group US Inc 5.144% 01-Nov-2043	9,222	0.01
50,000	Archer-Daniels-Midland Co 4.016% 16-Apr-2043	40,365	0.06
10,000	Ares Capital Corp 2.875% 15-Jun-2028	8,866	0.01
20,000	Ares Capital Corp 3.200% 15-Nov-2031	16,531	0.02
20,000	Ares Capital Corp 3.875% 15-Jan-2026	19,317	0.03
10,000	Ares Capital Corp 4.250% 01-Mar-2025	9,878	0.01
50,000	Ares Capital Corp 5.875% 01-Mar-2029	49,343	0.07
20,000	Arthur J Gallagher & Co 3.500% 20-May-2051	13,886	0.02
20,000	Arthur J Gallagher & Co 6.500% 15-Feb-2034	21,225	0.03
10,000	ASB Bank Ltd '144A' FRN 5.284% 17-Jun-2032	9,859	0.01
20,000	Ascension Health 2.532% 15-Nov-2029	17,823	0.03
20,000	Ashtead Capital Inc '144A' 4.250% 01-Nov-2029	18,780	0.03
20,000	Ashtead Capital Inc '144A' 4.375% 15-Aug-2027	19,267	0.03
20,000	Ashtead Capital Inc '144A' 5.500% 11-Aug-2032	19,559	0.03
20,000	Assured Guaranty US Holdings Inc 3.600% 15-Sep-2051	13,999	0.02
20,000	Assured Guaranty US Holdings Inc 6.125% 15-Sep-2028	20,621	0.03
10,000	Astrazeneca Finance LLC 2.250% 28-May-2031	8,461	0.01
50,000	Astrazeneca Finance LLC 5.000% 26-Feb-2034	49,847	0.07
10,000	Astrazeneca Plc 3.125% 12-Jun-2027	9,510	0.01
30,000	Astrazeneca Plc 6.450% 15-Sep-2037	33,519	0.05
15,000	AT&T Inc 1.650% 01-Feb-2028	13,331	0.02
55,000	AT&T Inc 1.700% 25-Mar-2026	51,649	0.07
150,000	AT&T Inc 2.550% 01-Dec-2033	119,581	0.17
10,000	AT&T Inc 2.750% 01-Jun-2031	8,580	0.01
60,000	AT&T Inc 3.500% 15-Sep-2053	40,989	0.06
80,000	AT&T Inc 3.550% 15-Sep-2055	54,294	0.08
15,000	AT&T Inc 3.650% 01-Jun-2051	10,660	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
70,000	AT&T Inc 3.650% 15-Sep-2059	47,287	0.07
20,000	AT&T Inc 3.800% 01-Dec-2057	14,040	0.02
30,000	AT&T Inc 4.100% 15-Feb-2028	28,974	0.04
5,000	AT&T Inc 4.250% 01-Mar-2027	4,884	0.01
20,000	AT&T Inc 4.300% 15-Feb-2030	19,180	0.03
45,000	AT&T Inc 4.500% 15-May-2035	41,558	0.06
10,000	AT&T Inc 4.500% 09-Mar-2048	8,296	0.01
10,000	AT&T Inc 4.650% 01-Jun-2044	8,573	0.01
10,000	AT&T Inc 4.750% 15-May-2046	8,692	0.01
20,000	AT&T Inc 4.800% 15-Jun-2044	17,499	0.02
40,000	AT&T Inc 5.350% 01-Sep-2040	38,653	0.05
18,000	AT&T Inc 5.700% 01-Mar-2057	17,542	0.02
20,000	Athens Global Funding '144A' 1.608% 29-Jun-2026	18,525	0.03
30,000	Athens Global Funding '144A' 1.985% 19-Aug-2028	26,145	0.04
20,000	Athens Global Funding '144A' 2.450% 20-Aug-2027	18,324	0.03
10,000	Athens Global Funding '144A' 2.673% 07-Jun-2031	8,277	0.01
9,144	Atlantica Transmission Sur SA 'REGS' 6.875% 30-Apr-2043	9,567	0.01
10,000	Atmos Energy Corp 1.500% 15-Jan-2031	8,030	0.01
20,000	Atmos Energy Corp 5.900% 15-Nov-2033	20,936	0.03
20,000	Atmos Energy Corp 6.200% 15-Nov-2053	21,669	0.03
10,000	Australia & New Zealand Banking Group Ltd '144A' 4.400% 19-May-2026	9,794	0.01
20,000	Australia & New Zealand Banking Group Ltd '144A' FRN 2.570% 25-Nov-2035	16,446	0.02
20,000	Australia & New Zealand Banking Group Ltd '144A' FRN 2.950% 22-Jul-2030	19,379	0.03
100,000	Australia & New Zealand Banking Group Ltd '144A' FRN 5.731% 18-Sep-2034	99,519	0.14
100,000	Autodesk Inc 2.400% 15-Dec-2031	83,179	0.12
10,000	Automatic Data Processing Inc 1.250% 01-Sep-2030	8,105	0.01
20,000	AutoNation Inc 1.950% 01-Aug-2028	17,359	0.02
10,000	AutoZone Inc 4.500% 01-Feb-2028	9,787	0.01
10,000	AutoZone Inc 4.750% 01-Feb-2033	9,586	0.01
20,000	AutoZone Inc 6.250% 01-Nov-2028	20,868	0.03
20,000	AutoZone Inc 6.550% 01-Nov-2033	21,532	0.03
50,000	AvalonBay Communities Inc 5.350% 01-Jun-2034	50,154	0.07
20,000	Avery Dennison Corp 2.250% 15-Feb-2032	16,236	0.02
10,000	Avolon Holdings Funding Ltd '144A' 4.375% 01-May-2026	9,733	0.01
40,000	Avolon Holdings Funding Ltd '144A' 6.375% 04-May-2028	40,655	0.06
10,000	AXA SA 8.600% 15-Dec-2030	11,790	0.02
40,000	Bacardi Ltd 'REGS' 4.700% 15-May-2028	38,902	0.05
35,000	Baker Hughes Holdings LLC 5.125% 15-Sep-2040	33,427	0.05
10,000	Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc 3.337% 15-Dec-2027	9,441	0.01
50,000	Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc 4.486% 01-May-2030	48,667	0.07
100,000	Baltimore Gas and Electric Co 3.200% 15-Sep-2049	66,876	0.09
10,000	Baltimore Gas and Electric Co 5.400% 01-Jun-2053	9,604	0.01
50,000	Banco Bilbao Vizcaya Argentaria SA FRN 6.033% 13-Mar-2035	50,000	0.07
10,000	Banco Inbursa SA Institucion De Banca Multiple Grupo Financiero Inbursa 'REGS' 4.375% 11-Apr-2027	9,686	0.01
10,000	Banco Internacional del Peru SAA Interbank 'REGS' 3.250% 04-Oct-2026	9,487	0.01
200,000	Banco Santander SA 5.588% 08-Aug-2028	202,022	0.28
20,000	Bangkok Bank PCL/Hong Kong '144A' 9.025% 15-Mar-2029	22,779	0.03
50,000	Bank of America Corp 7.750% 14-May-2038	59,638	0.08
100,000	Bank of America Corp FRN 1.734% 22-Jul-2027	92,687	0.13
10,000	Bank of America Corp FRN 2.687% 22-Apr-2032	8,469	0.01
100,000	Bank of America Corp FRN 3.311% 22-Apr-2042	75,582	0.11
70,000	Bank of America Corp FRN 3.419% 20-Dec-2028	65,850	0.09
50,000	Bank of America Corp FRN 3.846% 08-Mar-2037	43,920	0.06
50,000	Bank of America Corp FRN 4.244% 24-Apr-2038	44,335	0.06

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
130,000	Bank of America Corp FRN 4.571% 27-Apr-2033	122,836	0.17
100,000	Bank of America Corp FRN 5.202% 25-Apr-2029	99,914	0.14
100,000	Bank of America Corp FRN 6.204% 10-Nov-2028	103,014	0.14
100,000	Bank of America Corp 'GMTN' FRN 3.593% 21-Jul-2028	95,245	0.13
35,000	Bank of America Corp 'MTN' 3.248% 21-Oct-2027	33,129	0.05
15,000	Bank of America Corp 'MTN' 4.250% 22-Oct-2026	14,632	0.02
45,000	Bank of America Corp 'MTN' FRN 2.496% 13-Feb-2031	38,933	0.05
35,000	Bank of America Corp 'MTN' FRN 2.676% 19-Jun-2041	24,567	0.03
100,000	Bank of America Corp 'MTN' FRN 2.972% 04-Feb-2033	84,797	0.12
130,000	Bank of America Corp 'MTN' FRN 3.559% 23-Apr-2027	125,752	0.18
15,000	Bank of America Corp 'MTN' FRN 3.974% 07-Feb-2030	14,219	0.02
10,000	Bank of America Corp 'MTN' FRN 4.078% 23-Apr-2040	8,527	0.01
50,000	Bank of America Corp 'MTN' FRN 4.271% 23-Jul-2029	48,213	0.07
20,000	Bank of America Corp 'MTN' FRN 5.015% 22-Jul-2033	19,631	0.03
100,000	Bank of America NA 5.526% 18-Aug-2026	100,711	0.14
20,000	Bank of Ireland Group Plc '144A' FRN 2.029% 30-Sep-2027	18,443	0.03
10,000	Bank of Ireland Group Plc '144A' FRN 6.253% 16-Sep-2026	10,054	0.01
20,000	Bank of Montreal 5.203% 01-Feb-2028	20,046	0.03
20,000	Bank of Montreal FRN 3.803% 15-Dec-2032	18,805	0.03
5,000	Bank of Montreal 'MTN' 1.250% 15-Sep-2026	4,581	0.01
10,000	Bank of Montreal 'MTN' 2.650% 08-Mar-2027	9,379	0.01
55,000	Bank of Montreal 'MTN' FRN 0.949% 22-Jan-2027	51,366	0.07
10,000	Bank of New Zealand '144A' 2.285% 27-Jan-2027	9,300	0.01
15,000	Bank of Nova Scotia/The 1.050% 02-Mar-2026	13,972	0.02
15,000	Bank of Nova Scotia/The 1.950% 02-Feb-2027	13,842	0.02
70,000	Bank of Nova Scotia/The 4.500% 16-Dec-2025	68,917	0.10
50,000	Bank of Nova Scotia/The 4.850% 01-Feb-2030	49,259	0.07
20,000	Bank of Nova Scotia/The 5.650% 01-Feb-2034	20,369	0.03
40,000	Bank of Nova Scotia/The FRN 4.588% 04-May-2037	36,110	0.05
30,000	Banner Health 2.338% 01-Jan-2030	26,067	0.04
40,000	Banque Federative du Credit Mutuel SA '144A' 4.753% 13-Jul-2027	39,525	0.06
20,000	Banque Federative du Credit Mutuel SA '144A' 5.896% 13-Jul-2026	20,165	0.03
10,000	Baptist Health South Florida Obligated Group 3.115% 15-Nov-2071	5,944	0.01
25,000	Barclays Plc 4.375% 12-Jan-2026	24,590	0.03
10,000	Barclays Plc 4.836% 09-May-2028	9,663	0.01
20,000	Barclays Plc 4.950% 10-Jan-2047	17,928	0.03
30,000	Barclays Plc 5.200% 12-May-2026	29,668	0.04
10,000	Barclays Plc FRN 5.088% 20-Jun-2030	9,560	0.01
40,000	Barclays Plc FRN 5.501% 09-Aug-2028	39,944	0.06
100,000	Barclays Plc FRN 7.119% 27-Jun-2034	106,372	0.15
20,000	Barclays Plc FRN 7.437% 02-Nov-2033	22,043	0.03
20,000	Baxter International Inc 1.915% 01-Feb-2027	18,340	0.03
20,000	Baxter International Inc 2.272% 01-Dec-2028	17,643	0.02
100,000	Baxter International Inc 2.539% 01-Feb-2032	82,213	0.12
100,000	Bayer US Finance II LLC '144A' 4.250% 15-Dec-2025	97,875	0.14
35,000	Bayer US Finance II LLC '144A' 4.375% 15-Dec-2028	33,274	0.05
10,000	Bayer US Finance II LLC '144A' 4.625% 25-Jun-2038	8,431	0.01
20,000	Bayer US Finance II LLC '144A' 4.875% 25-Jun-2048	16,182	0.02
50,000	Bayer US Finance LLC '144A' 6.375% 21-Nov-2030	51,296	0.07
10,000	Becton Dickinson & Co 3.700% 06-Jun-2027	9,625	0.01
10,000	Becton Dickinson & Co 4.669% 06-Jun-2047	8,758	0.01
22,000	Becton Dickinson & Co 5.110% 08-Feb-2034	21,697	0.03
10,000	Bell Telephone Co of Canada or Bell Canada 4.464% 01-Apr-2048	8,405	0.01
25,000	Bell Telephone Co of Canada or Bell Canada 5.200% 15-Feb-2034	24,494	0.03

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
25,000	Bell Telephone Co of Canada or Bell Canada 5.550% 15-Feb-2054	24,373	0.03
50,000	Berry Global Inc 1.570% 15-Jan-2026	46,995	0.07
20,000	Berry Global Inc 5.500% 15-Apr-2028	19,978	0.03
10,000	Berry Global Inc '144A' 4.875% 15-Jul-2026	9,828	0.01
50,000	BGC Group Inc 8.000% 25-May-2028	52,756	0.07
10,000	Bimbo Bakeries USA Inc 'REGS' 4.000% 17-May-2051	7,614	0.01
50,000	Bimbo Bakeries USA Inc 'REGS' 6.400% 15-Jan-2034	52,977	0.07
100,000	Biogen Inc 2.250% 01-May-2030	85,224	0.12
20,000	Biogen Inc 3.250% 15-Feb-2051	13,400	0.02
10,000	Biogen Inc 4.050% 15-Sep-2025	9,824	0.01
55,000	BlackRock Funding Inc 5.000% 14-Mar-2034	54,706	0.08
20,000	Blackstone Holdings Finance Co LLC '144A' 1.625% 05-Aug-2028	17,499	0.02
20,000	Blackstone Holdings Finance Co LLC '144A' 3.150% 02-Oct-2027	18,767	0.03
50,000	Blackstone Private Credit Fund '144A' 6.250% 25-Jan-2031	49,779	0.07
20,000	Blackstone Secured Lending Fund 2.850% 30-Sep-2028	17,551	0.02
10,000	Blackstone Secured Lending Fund 3.625% 15-Jan-2026	9,602	0.01
10,000	Block Financial LLC 3.875% 15-Aug-2030	9,178	0.01
20,000	Blue Owl Capital Corp 3.750% 22-Jul-2025	19,503	0.03
50,000	Blue Owl Capital Corp 5.950% 15-Mar-2029	49,284	0.07
10,000	Blue Owl Credit Income Corp 3.125% 23-Sep-2026	9,272	0.01
20,000	Blue Owl Credit Income Corp 7.950% 13-Jun-2028	20,700	0.03
50,000	Blue Owl Credit Income Corp '144A' 6.600% 15-Sep-2029	49,373	0.07
10,000	Blue Owl Finance LLC '144A' 4.375% 15-Feb-2032	8,919	0.01
10,000	BMW US Capital LLC '144A' 1.950% 12-Aug-2031	8,152	0.01
30,000	BMW US Capital LLC '144A' 5.150% 11-Aug-2033	30,174	0.04
50,000	BMW US Capital LLC '144A' 5.150% 02-Apr-2034	49,190	0.07
10,000	Boardwalk Pipelines LP 4.450% 15-Jul-2027	9,731	0.01
50,000	Boardwalk Pipelines LP 5.625% 01-Aug-2034	49,269	0.07
50,000	Booz Allen Hamilton Inc '144A' 3.875% 01-Sep-2028	47,107	0.07
10,000	BorgWarner Inc 2.650% 01-Jul-2027	9,284	0.01
20,000	Boston Properties LP 2.750% 01-Oct-2026	18,670	0.03
20,000	Boston Properties LP 3.400% 21-Jun-2029	17,794	0.03
5,000	BPCE SA '144A' 1.000% 20-Jan-2026	4,671	0.01
25,000	BPCE SA '144A' 2.700% 01-Oct-2029	22,039	0.03
10,000	BPCE SA '144A' 3.250% 11-Jan-2028	9,313	0.01
25,000	BPCE SA '144A' 3.500% 23-Oct-2027	23,400	0.03
20,000	BPCE SA '144A' 4.500% 15-Mar-2025	19,735	0.03
50,000	BPCE SA '144A' FRN 3.582% 19-Oct-2042	35,791	0.05
20,000	BPCE SA '144A' FRN 5.748% 19-Jul-2033	19,864	0.03
50,000	BPCE SA '144A' FRN 5.975% 18-Jan-2027	50,047	0.07
65,000	Bristol-Myers Squibb Co 3.250% 01-Aug-2042	48,478	0.07
10,000	Bristol-Myers Squibb Co 3.400% 26-Jul-2029	9,326	0.01
30,000	Bristol-Myers Squibb Co 3.450% 15-Nov-2027	28,673	0.04
5,000	Bristol-Myers Squibb Co 3.900% 15-Mar-2062	3,632	0.01
17,000	Bristol-Myers Squibb Co 5.500% 22-Feb-2044	16,882	0.02
20,000	Bristol-Myers Squibb Co 5.900% 15-Nov-2033	21,042	0.03
50,000	Bristol-Myers Squibb Co 6.400% 15-Nov-2063	54,655	0.08
12,125	British Airways 2019-1 Class AA Pass Through Trust '144A' 3.300% 15-Dec-2032	10,934	0.02
15,000	British Telecommunications Plc 9.625% 15-Dec-2030	18,333	0.03
5,000	British Telecommunications Plc '144A' 3.250% 08-Nov-2029	4,560	0.01
20,000	Brixmor Operating Partnership LP 4.125% 15-Jun-2026	19,482	0.03
50,000	Brixmor Operating Partnership LP 5.500% 15-Feb-2034	49,267	0.07
60,000	Broadcom Corp / Broadcom Cayman Finance Ltd 3.875% 15-Jan-2027	58,087	0.08
30,000	Broadcom Inc 4.150% 15-Nov-2030	28,380	0.04
100,000	Broadcom Inc 4.300% 15-Nov-2032	93,692	0.13
35,000	Broadcom Inc 4.750% 15-Apr-2029	34,553	0.05
10,000	Broadcom Inc '144A' 1.950% 15-Feb-2028	8,958	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
40,000	Broadcom Inc '144A' 2.450% 15-Feb-2031	33,752	0.05
10,000	Broadcom Inc '144A' 2.600% 15-Feb-2033	8,127	0.01
30,000	Broadcom Inc '144A' 3.137% 15-Nov-2035	24,096	0.03
10,000	Broadcom Inc '144A' 3.187% 15-Nov-2036	7,936	0.01
10,000	Broadcom Inc '144A' 3.469% 15-Apr-2034	8,548	0.01
20,000	Broadcom Inc '144A' 3.500% 15-Feb-2041	15,400	0.02
20,000	Broadcom Inc '144A' 3.750% 15-Feb-2051	14,995	0.02
20,000	Broadcom Inc '144A' 4.926% 15-May-2037	18,867	0.03
100,000	Broadridge Financial Solutions Inc 2.600% 01-May-2031	84,534	0.12
10,000	Broadridge Financial Solutions Inc 2.900% 01-Dec-2029	8,922	0.01
50,000	Brookfield Finance Inc 4.850% 29-Mar-2029	49,179	0.07
50,000	Brookfield Finance Inc 6.350% 05-Jan-2034	52,546	0.07
15,000	Brown & Brown Inc 2.375% 15-Mar-2031	12,395	0.02
10,000	Brown & Brown Inc 4.500% 15-Mar-2029	9,651	0.01
10,000	Brown & Brown Inc 4.950% 17-Mar-2052	8,562	0.01
10,000	Brunswick Corp/DE 2.400% 18-Aug-2031	8,027	0.01
10,000	Brunswick Corp/DE 5.100% 01-Apr-2052	7,801	0.01
10,000	Bunge Ltd Finance Corp 1.630% 17-Aug-2025	9,568	0.01
50,000	CaixaBank SA '144A' FRN 6.037% 15-Jun-2035	50,289	0.07
5,000	California Institute of Technology 4.700% 01-Nov-2111	4,299	0.01
5,000	Camden Property Trust 2.800% 15-May-2030	4,437	0.01
40,000	Cameron LNG LLC '144A' 3.302% 15-Jan-2035	33,028	0.05
10,000	Campbell Soup Co 4.150% 15-Mar-2028	9,695	0.01
50,000	Campbell Soup Co 4.800% 15-Mar-2048	43,945	0.06
20,000	Canadian National Railway Co 6.200% 01-Jun-2036	21,706	0.03
20,000	Canadian Pacific Railway Co 3.100% 02-Dec-2051	13,374	0.02
50,000	Canadian Pacific Railway Co 5.950% 15-May-2037	51,892	0.07
15,000	Canadian Pacific Railway Co 6.125% 15-Sep-2115	15,353	0.02
10,000	Capital One Financial Corp 3.750% 09-Mar-2027	9,609	0.01
60,000	Capital One Financial Corp 3.800% 31-Jan-2028	57,089	0.08
10,000	Capital One Financial Corp 4.200% 29-Oct-2025	9,798	0.01
20,000	Capital One Financial Corp FRN 2.359% 29-Jul-2032	15,652	0.02
20,000	Capital One Financial Corp FRN 3.273% 01-Mar-2030	18,069	0.03
20,000	Capital One Financial Corp FRN 6.312% 08-Jun-2029	20,479	0.03
30,000	Capital One Financial Corp FRN 7.624% 30-Oct-2031	33,060	0.05
10,000	Cardinal Health Inc 3.410% 15-Jun-2027	9,527	0.01
10,000	Cardinal Health Inc 4.900% 15-Sep-2045	8,794	0.01
50,000	Cardinal Health Inc 5.450% 15-Feb-2034	49,902	0.07
5,000	Carlisle Cos Inc 2.750% 01-Mar-2030	4,410	0.01
50,000	Carlisle Cos Inc 3.750% 01-Dec-2027	47,677	0.07
50,000	Carlyle Holdings II Finance LLC '144A' 5.625% 30-Mar-2043	47,988	0.07
100,000	Carrier Global Corp 5.900% 15-Mar-2034	104,663	0.15
10,000	Caterpillar Inc 4.750% 15-May-2064	8,912	0.01
50,000	CBRE Services Inc 2.500% 01-Apr-2031	41,706	0.06
20,000	CBRE Services Inc 4.875% 01-Mar-2026	19,773	0.03
20,000	CBRE Services Inc 5.950% 15-Aug-2034	20,299	0.03
10,000	CCL Industries Inc '144A' 3.050% 01-Jun-2030	8,866	0.01
10,000	CCL Industries Inc '144A' 3.250% 01-Oct-2026	9,482	0.01
20,000	CDW LLC / CDW Finance Corp 2.670% 01-Dec-2026	18,730	0.03
10,000	CDW LLC / CDW Finance Corp 3.250% 15-Feb-2029	9,044	0.01
40,000	Celanese US Holdings LLC 6.165% 15-Jul-2027	40,622	0.06
20,000	Celanese US Holdings LLC 6.330% 15-Jul-2029	20,594	0.03
10,000	Celanese US Holdings LLC 6.379% 15-Jul-2032	10,300	0.01
50,000	Celanese US Holdings LLC 6.550% 15-Nov-2030	52,314	0.07
10,000	Celulosa Arauco y Constitucion SA 3.875% 02-Nov-2027	9,358	0.01
15,000	Celulosa Arauco y Constitucion SA 5.500% 02-Nov-2047	13,358	0.02
100,000	Cemex SAB de CV 'REGS' 3.875% 11-Jul-2031	88,247	0.12
10,000	Cencora Inc 2.700% 15-Mar-2031	8,554	0.01
20,000	Cencosud SA 'REGS' 4.375% 17-Jul-2027	19,239	0.03
5,000	Cencosud SA 'REGS' 6.625% 12-Feb-2045	5,139	0.01
20,000	Centene Corp 2.450% 15-Jul-2028	17,771	0.03

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
30,000	Centene Corp 2.500% 01-Mar-2031	24,644	0.03
10,000	Centene Corp 3.375% 15-Feb-2030	8,884	0.01
40,000	Centene Corp 4.250% 15-Dec-2027	38,240	0.05
35,000	Centene Corp 4.625% 15-Dec-2029	33,131	0.05
10,000	CF Industries Inc 4.950% 01-Jun-2043	8,767	0.01
15,000	CGI Inc 1.450% 14-Sep-2026	13,739	0.02
10,000	Charles Schwab Corp/The 1.950% 01-Dec-2031	8,020	0.01
30,000	Charles Schwab Corp/The 2.450% 03-Mar-2027	27,993	0.04
15,000	Charles Schwab Corp/The 3.250% 22-May-2029	13,839	0.02
10,000	Charles Schwab Corp/The FRN 5.853% 19-May-2034	10,221	0.01
20,000	Charles Schwab Corp/The FRN 6.136% 24-Aug-2034	20,875	0.03
50,000	Charles Schwab Corp/The FRN 6.196% 17-Nov-2029	52,046	0.07
20,000	Charter Communications Operating LLC / Charter Communications Operating Capital 3.500% 01-Jun-2041	13,494	0.02
30,000	Charter Communications Operating LLC / Charter Communications Operating Capital 4.400% 01-Dec-2061	19,694	0.03
20,000	Charter Communications Operating LLC / Charter Communications Operating Capital 5.125% 01-Jul-2049	15,424	0.02
10,000	Charter Communications Operating LLC / Charter Communications Operating Capital 5.375% 01-May-2047	8,023	0.01
10,000	Charter Communications Operating LLC / Charter Communications Operating Capital 5.500% 01-Apr-2063	7,795	0.01
70,000	Charter Communications Operating LLC / Charter Communications Operating Capital 6.484% 23-Oct-2045	64,216	0.09
10,000	Cheniere Corpus Christi Holdings LLC 3.700% 15-Nov-2029	9,252	0.01
20,000	Cheniere Corpus Christi Holdings LLC 5.125% 30-Jun-2027	19,982	0.03
40,000	Cheniere Energy Inc '144A' 5.650% 15-Apr-2034	40,057	0.06
10,000	Choice Hotels International Inc 3.700% 15-Jan-2031	8,844	0.01
50,000	Choice Hotels International Inc 5.850% 01-Aug-2034	49,395	0.07
20,000	Chubb Corp/The 6.000% 11-May-2037	21,387	0.03
10,000	Chubb INA Holdings LLC 3.350% 03-May-2026	9,683	0.01
5,000	Ci Financial Corp 3.200% 17-Dec-2030	3,947	0.01
20,000	Cigna Group/The 2.375% 15-Mar-2031	16,814	0.02
9,000	Cigna Group/The 2.400% 15-Mar-2030	7,795	0.01
30,000	Cigna Group/The 3.400% 01-Mar-2027	28,724	0.04
20,000	Cigna Group/The 3.400% 15-Mar-2051	13,679	0.02
5,000	Cigna Group/The 3.875% 15-Oct-2047	3,800	0.01
15,000	Cigna Group/The 4.800% 15-Aug-2038	13,839	0.02
10,000	Cigna Group/The 4.800% 15-Jul-2046	8,837	0.01
10,000	Cigna Group/The 4.900% 15-Dec-2048	8,822	0.01
75,000	Cigna Group/The 5.250% 15-Feb-2034	74,135	0.10
30,000	Cigna Group/The 5.600% 15-Feb-2054	28,943	0.04
50,000	Cincinnati Financial Corp 6.920% 15-May-2028	52,998	0.07
100,000	Cisco Systems Inc 5.050% 26-Feb-2034	100,174	0.14
10,000	Cisco Systems Inc 5.500% 15-Jan-2040	10,193	0.01
10,000	Cisco Systems Inc 5.900% 15-Feb-2039	10,668	0.02
10,000	Citadel Finance LLC '144A' 3.375% 09-Mar-2026	9,527	0.01
50,000	Citadel LP '144A' 4.875% 15-Jan-2027	48,836	0.07
10,000	Citigroup Inc 4.125% 25-Jul-2028	9,606	0.01
50,000	Citigroup Inc 4.450% 29-Sep-2027	48,712	0.07
10,000	Citigroup Inc 4.600% 09-Mar-2026	9,845	0.01
20,000	Citigroup Inc 5.300% 06-May-2044	18,722	0.03
10,000	Citigroup Inc 6.125% 25-Aug-2036	10,266	0.01
50,000	Citigroup Inc 8.125% 15-Jul-2039	62,712	0.09
45,000	Citigroup Inc FRN 1.122% 28-Jan-2027	41,983	0.06
50,000	Citigroup Inc FRN 2.520% 03-Nov-2032	41,171	0.06
15,000	Citigroup Inc FRN 2.561% 01-May-2032	12,526	0.02
10,000	Citigroup Inc FRN 2.666% 29-Jan-2031	8,718	0.01
10,000	Citigroup Inc FRN 3.070% 24-Feb-2028	9,440	0.01
60,000	Citigroup Inc FRN 3.520% 27-Oct-2028	56,746	0.08
25,000	Citigroup Inc FRN 3.785% 17-Mar-2033	22,322	0.03

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
30,000	Citigroup Inc FRN 3.887% 10-Jan-2028	28,970	0.04
30,000	Citigroup Inc FRN 3.980% 20-Mar-2030	28,343	0.04
10,000	Citigroup Inc FRN 4.075% 23-Apr-2029	9,594	0.01
80,000	Citigroup Inc FRN 4.412% 31-Mar-2031	76,335	0.11
20,000	Citigroup Inc FRN 4.658% 24-May-2028	19,686	0.03
45,000	Citigroup Inc FRN 5.316% 26-Mar-2041	43,517	0.06
15,000	Citigroup Inc FRN 5.610% 29-Sep-2026	14,996	0.02
50,000	Citigroup Inc FRN 5.827% 13-Feb-2035	49,664	0.07
28,000	Citigroup Inc FRN 6.174% 25-May-2034	28,529	0.04
61,000	Citizens Financial Group Inc FRN 5.841% 23-Jan-2030	60,848	0.09
50,000	Citizens Financial Group Inc FRN 6.645% 25-Apr-2035	51,808	0.07
5,000	CK Hutchison International 16 Ltd '144A' 2.750% 03-Oct-2026	4,739	0.01
10,000	CK Hutchison International 21 Ltd '144A' 1.500% 15-Apr-2026	9,368	0.01
20,000	CK Hutchison International 21 Ltd '144A' 3.125% 15-Apr-2041	14,898	0.02
40,000	CK Hutchison International 23 Ltd '144A' 4.875% 21-Apr-2033	38,700	0.05
20,000	CNO Global Funding '144A' 2.650% 06-Jan-2029	17,535	0.02
10,000	Coca-Cola Co/The 1.650% 01-Jun-2030	8,399	0.01
10,000	Coca-Cola Co/The 2.500% 01-Jun-2040	7,054	0.01
5,000	Coca-Cola Co/The 2.750% 01-Jun-2060	3,058	0.00
30,000	Coca-Cola Co/The 5.300% 13-May-2054	29,999	0.04
30,000	Coca-Cola Co/The 5.400% 13-May-2064	29,935	0.04
50,000	Coca-Cola Femsas SAB de CV 1.850% 01-Sep-2032	38,848	0.05
20,000	Coca-Cola Femsas SAB de CV 2.750% 22-Jan-2030	17,796	0.03
10,000	Colgate-Palmolive Co 4.600% 01-Mar-2033	9,848	0.01
5,000	Colonial Enterprises Inc '144A' 3.250% 15-May-2030	4,463	0.01
10,000	Colonial Pipeline Co '144A' 3.750% 01-Oct-2025	9,789	0.01
10,000	Colonial Pipeline Co '144A' 7.630% 15-Apr-2032	11,426	0.02
25,000	Columbia Pipelines Holding Co LLC '144A' 5.681% 15-Jan-2034	24,687	0.03
20,000	Columbia Pipelines Operating Co LLC '144A' 6.544% 15-Nov-2053	21,195	0.03
10,000	Comcast Corp 1.500% 15-Feb-2031	8,048	0.01
20,000	Comcast Corp 2.937% 01-Nov-2056	12,148	0.02
30,000	Comcast Corp 2.987% 01-Nov-2063	17,746	0.03
20,000	Comcast Corp 3.150% 15-Feb-2028	18,800	0.03
40,000	Comcast Corp 4.150% 15-Oct-2028	38,759	0.05
50,000	Comcast Corp 4.250% 15-Jan-2033	46,855	0.07
20,000	Comcast Corp 4.650% 15-Jul-2042	18,031	0.03
35,000	Comcast Corp 4.950% 15-Oct-2058	31,686	0.04
10,000	Comcast Corp 5.500% 15-May-2064	9,686	0.01
20,000	Comcast Corp 6.550% 01-Jul-2039	22,006	0.03
50,000	Comcast Corp 7.050% 15-Mar-2033	56,060	0.08
7,810	Cometa Energia SA de CV 'REGS' 6.375% 24-Apr-2035	7,585	0.01
10,000	CommonSpirit Health 3.347% 01-Oct-2029	9,190	0.01
10,000	CommonSpirit Health 4.350% 01-Nov-2042	8,509	0.01
50,000	CommonSpirit Health 5.205% 01-Dec-2031	49,365	0.07
10,000	CommonSpirit Health 6.073% 01-Nov-2027	10,241	0.01
5,000	Commonwealth Bank of Australia '144A' 2.625% 06-Sep-2026	4,745	0.01
100,000	Commonwealth Bank of Australia '144A' 2.688% 11-Mar-2031	83,131	0.12
35,000	Commonwealth Bank of Australia '144A' 3.150% 19-Sep-2027	33,178	0.05
10,000	Commonwealth Bank of Australia '144A' 3.305% 11-Mar-2041	7,324	0.01
20,000	Commonwealth Bank of Australia '144A' 3.743% 12-Sep-2039	15,950	0.02
10,000	Commonwealth Bank of Australia '144A' FRN 3.610% 12-Sep-2034	9,025	0.01
40,000	Conagra Brands Inc 1.375% 01-Nov-2027	35,259	0.05
20,000	Conagra Brands Inc 4.600% 01-Nov-2025	19,764	0.03
10,000	Conagra Brands Inc 4.850% 01-Nov-2028	9,832	0.01
5,000	Conagra Brands Inc 5.300% 01-Nov-2038	4,721	0.01
5,000	Conagra Brands Inc 5.400% 01-Nov-2048	4,631	0.01
10,000	Connecticut Light and Power Co/The 2.050% 01-Jul-2031	8,197	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Connecticut Light and Power Co/The 3.200% 15-Mar-2027	9,552	0.01
10,000	Consolidated Edison Co of New York Inc 2.400% 15-Jun-2031	8,459	0.01
15,000	Consolidated Edison Co of New York Inc 3.125% 15-Nov-2027	14,084	0.02
10,000	Consolidated Edison Co of New York Inc 3.600% 15-Jun-2061	6,875	0.01
60,000	Consolidated Edison Co of New York Inc 4.200% 15-Mar-2042	49,739	0.07
20,000	Consolidated Edison Co of New York Inc 4.500% 15-May-2058	16,428	0.02
10,000	Consolidated Edison Co of New York Inc 4.625% 01-Dec-2054	8,534	0.01
10,000	Consolidated Edison Co of New York Inc 5.500% 01-Dec-2039	9,894	0.01
20,000	Consolidated Edison Co of New York Inc 5.900% 15-Nov-2053	20,589	0.03
30,000	Consolidated Edison Co of New York Inc 6.300% 15-Aug-2037	32,053	0.05
40,000	Constellation Brands Inc 2.250% 01-Aug-2031	32,903	0.05
10,000	Constellation Brands Inc 3.150% 01-Aug-2029	9,079	0.01
20,000	Constellation Brands Inc 3.600% 15-Feb-2028	18,983	0.03
30,000	Constellation Brands Inc 3.700% 06-Dec-2026	28,992	0.04
5,000	Constellation Energy Generation LLC 5.600% 15-Jun-2042	4,842	0.01
40,000	Constellation Energy Generation LLC 5.750% 15-Mar-2054	39,001	0.05
10,000	Constellation Energy Generation LLC 6.250% 01-Oct-2039	10,368	0.01
200,000	Constellation Software Inc/Canada '144A' 5.158% 16-Feb-2029	200,107	0.28
200,000	Contemporary Ruiding Development Ltd 2.625% 17-Sep-2030	173,575	0.24
20,000	Continental Resources Inc/OK 4.375% 15-Jan-2028	19,248	0.03
25,000	Continental Resources Inc/OK '144A' 5.750% 15-Jan-2031	24,632	0.03
15,000	Cooperatieve Rabobank UA 4.375% 04-Aug-2025	14,769	0.02
20,000	Cooperatieve Rabobank UA 5.250% 04-Aug-2045	19,085	0.03
20,000	Cooperatieve Rabobank UA '144A' FRN 1.106% 24-Feb-2027	18,583	0.03
50,000	Cooperatieve Rabobank UA '144A' FRN 3.649% 06-Apr-2028	47,748	0.07
50,000	Cooperatieve Rabobank UA 'BKNT' 3.750% 21-Jul-2026	48,146	0.07
5,000	Cooperatieve Rabobank UA 'BKNT' 5.250% 24-May-2041	4,957	0.01
52,000	Corebridge Financial Inc 5.750% 15-Jan-2034	52,494	0.07
50,000	Corebridge Global Funding '144A' 5.200% 24-Jun-2029	49,869	0.07
5,000	Corning Inc 4.750% 15-Mar-2042	4,484	0.01
10,000	Corning Inc 5.450% 15-Nov-2079	9,265	0.01
5,000	Corning Inc 5.750% 15-Aug-2040	4,978	0.01
10,000	Corning Inc 5.850% 15-Nov-2068	9,806	0.01
100,000	Corp Inmobiliaria Vesta SAB de CV 'REGS' 3.625% 13-May-2031	84,350	0.12
50,000	Coterra Energy Inc 5.600% 15-Mar-2034	50,005	0.07
10,000	Cox Communications Inc '144A' 2.600% 15-Jun-2031	8,277	0.01
10,000	Cox Communications Inc '144A' 3.600% 15-Jun-2051	6,857	0.01
20,000	Cox Communications Inc '144A' 8.375% 01-Mar-2039	23,661	0.03
10,000	Crane NXT Co 4.200% 15-Mar-2048	7,115	0.01
20,000	Credicorp Ltd 'REGS' 2.750% 17-Jun-2025	19,433	0.03
5,000	Credit Agricole SA '144A' 3.250% 14-Jan-2030	4,406	0.01
20,000	Credit Agricole SA '144A' 5.514% 05-Jul-2033	20,235	0.03
10,000	Credit Agricole SA '144A' 5.589% 05-Jul-2026	10,048	0.01
10,000	Credit Agricole SA '144A' FRN 4.000% 10-Jan-2033	9,290	0.01
20,000	Credit Agricole SA '144A' FRN 6.316% 03-Oct-2029	20,558	0.03
50,000	CRH America Finance Inc 5.400% 21-May-2034	49,664	0.07
10,000	CRH America Finance Inc '144A' 4.400% 09-May-2047	8,160	0.01
20,000	Crown Castle Inc 1.050% 15-Jul-2026	18,313	0.03

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
25,000	Crown Castle Inc 2.100% 01-Apr-2031	20,295	0.03
10,000	Crown Castle Inc 2.250% 15-Jan-2031	8,244	0.01
20,000	Crown Castle Inc 2.900% 15-Mar-2027	18,787	0.03
10,000	Crown Castle Inc 2.900% 01-Apr-2041	6,956	0.01
15,000	Crown Castle Inc 4.150% 01-Jul-2050	11,742	0.02
50,000	Crown Castle Inc 5.800% 01-Mar-2034	50,627	0.07
50,000	CSL Finance Plc '144A' 5.417% 03-Apr-2054	48,560	0.07
10,000	CSX Corp 4.300% 01-Mar-2048	8,392	0.01
20,000	CSX Corp 4.500% 15-Nov-2052	17,211	0.02
10,000	CSX Corp 4.650% 01-Mar-2068	8,455	0.01
10,000	CSX Corp 6.000% 01-Oct-2036	10,601	0.02
20,000	CSX Corp 6.220% 30-Apr-2040	21,497	0.03
10,000	CubeSmart LP 2.500% 15-Feb-2032	8,202	0.01
50,000	Cummins Inc 2.600% 01-Sep-2050	30,648	0.04
100,000	Cummins Inc 5.450% 20-Feb-2054	98,624	0.14
40,000	CVS Health Corp 1.300% 21-Aug-2027	35,452	0.05
20,000	CVS Health Corp 1.875% 28-Feb-2031	16,076	0.02
10,000	CVS Health Corp 2.875% 01-Jun-2026	9,526	0.01
45,000	CVS Health Corp 3.250% 15-Aug-2029	40,886	0.06
30,000	CVS Health Corp 4.300% 25-Mar-2028	28,986	0.04
10,000	CVS Health Corp 4.780% 25-Mar-2038	8,957	0.01
30,000	CVS Health Corp 5.125% 20-Jul-2045	26,545	0.04
30,000	CVS Health Corp 5.250% 21-Feb-2033	29,339	0.04
20,000	CVS Health Corp 5.625% 21-Feb-2053	18,689	0.03
40,000	CVS Health Corp 5.700% 01-Jun-2034	39,978	0.06
77,000	CVS Health Corp 6.050% 01-Jun-2054	75,940	0.11
30,000	CVS Health Corp 6.125% 15-Sep-2039	30,111	0.04
20,000	Dai-ichi Life Insurance Co Ltd/The '144A' FRN (Perpetual) 4.000% 24-Jul-2026	19,273	0.03
40,000	Daimler Truck Finance North America LLC '144A' 2.000% 14-Dec-2026	36,984	0.05
50,000	Daimler Truck Finance North America LLC '144A' 5.375% 25-Jun-2034	49,564	0.07
10,000	Daimler Truck Finance North America LLC '144A' 5.500% 20-Sep-2033	10,055	0.01
50,000	Danske Bank A/S '144A' FRN 1.549% 10-Sep-2027	45,926	0.06
20,000	Danske Bank A/S '144A' FRN 1.621% 11-Sep-2026	19,014	0.03
15,000	Danske Bank A/S '144A' FRN 4.298% 01-Apr-2028	14,528	0.02
20,000	Darden Restaurants Inc 6.300% 10-Oct-2033	20,679	0.03
10,000	DBS Group Holdings Ltd '144A' 1.194% 15-Mar-2027	9,051	0.01
10,000	DCP Midstream Operating LP '144A' 6.750% 15-Sep-2037	10,809	0.02
10,000	Deere & Co 3.900% 09-Jun-2042	8,385	0.01
50,000	Dell International LLC / EMC Corp 3.375% 15-Dec-2041	36,753	0.05
40,000	Delta Air Lines Inc / SkyMiles IP Ltd '144A' 4.750% 20-Oct-2028	38,989	0.05
10,000	Denso Corp '144A' 1.239% 16-Sep-2026	9,144	0.01
5,000	DENTSPLY SIRONA Inc 3.250% 01-Jun-2030	4,375	0.01
10,000	Deutsche Telekom AG '144A' 3.625% 21-Jan-2050	7,390	0.01
10,000	Deutsche Telekom International Finance BV 8.750% 15-Jun-2030	11,667	0.02
10,000	Deutsche Telekom International Finance BV 9.250% 01-Jun-2032	12,436	0.02
10,000	Deutsche Telekom International Finance BV '144A' 4.750% 21-Jun-2038	9,299	0.01
10,000	Devon Energy Corp 4.750% 15-May-2042	8,413	0.01
10,000	Devon Energy Corp 5.000% 15-Jun-2045	8,560	0.01
5,000	Diageo Capital Plc 2.375% 24-Oct-2029	4,423	0.01
20,000	Diageo Capital Plc 5.625% 05-Oct-2033	20,808	0.03
10,000	Diageo Investment Corp 7.450% 15-Apr-2035	11,716	0.02
10,000	Diamondback Energy Inc 3.250% 01-Dec-2026	9,558	0.01
57,000	Diamondback Energy Inc 5.150% 30-Jan-2030	56,752	0.08
16,000	Diamondback Energy Inc 5.400% 18-Apr-2034	15,866	0.02
30,000	Diamondback Energy Inc 5.750% 18-Apr-2054	29,230	0.04
31,000	Diamondback Energy Inc 5.900% 18-Apr-2064	30,119	0.04
10,000	Diamondback Energy Inc 6.250% 15-Mar-2053	10,356	0.01
10,000	Dick's Sporting Goods Inc 4.100% 15-Jan-2052	7,090	0.01
20,000	Digital Realty Trust LP 5.550% 15-Jan-2028	20,201	0.03
20,000	Dignity Health 5.267% 01-Nov-2064	18,401	0.03
10,000	Discover Bank 'BKNT' 3.450% 27-Jul-2026	9,553	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
5,000	Discover Bank 'BKNT' 4.650% 13-Sep-2028	4,806	0.01
10,000	Discover Financial Services 4.100% 09-Feb-2027	9,617	0.01
20,000	Discover Financial Services 6.700% 29-Nov-2032	20,916	0.03
20,000	DNB Bank ASA '144A' FRN 1.127% 16-Sep-2026	18,932	0.03
5,000	DOC DR LLC 3.950% 15-Jan-2028	4,787	0.01
5,000	Dollar General Corp 4.125% 03-Apr-2050	3,834	0.01
10,000	Dollar Tree Inc 3.375% 01-Dec-2051	6,588	0.01
50,000	Dominion Energy Inc 2.250% 15-Aug-2031	40,823	0.06
10,000	Dow Chemical Co/The 4.250% 01-Oct-2034	9,157	0.01
10,000	Dow Chemical Co/The 4.375% 15-Nov-2042	8,292	0.01
5,000	Dow Chemical Co/The 4.625% 01-Oct-2044	4,282	0.01
10,000	Dow Chemical Co/The 4.800% 15-May-2049	8,580	0.01
125,000	Dow Chemical Co/The 5.150% 15-Feb-2034	122,670	0.17
5,000	Dow Chemical Co/The 5.250% 15-Nov-2041	4,684	0.01
10,000	Dow Chemical Co/The 6.300% 15-Mar-2033	10,576	0.02
10,000	Dow Chemical Co/The 6.900% 15-May-2053	11,172	0.02
20,000	Duke Energy Carolinas LLC 3.950% 15-Nov-2028	19,254	0.03
100,000	Duke Energy Corp 4.850% 05-Jan-2029	98,706	0.14
100,000	Duke Energy Corp 5.750% 15-Sep-2033	101,826	0.14
10,000	Duke Energy Florida LLC 2.500% 01-Dec-2029	8,835	0.01
50,000	Duke Energy Florida LLC 6.400% 15-Jun-2038	53,749	0.08
100,000	Duke Energy Ohio Inc 5.250% 01-Apr-2033	99,402	0.14
50,000	Duke Energy Ohio Inc 5.650% 01-Apr-2053	48,614	0.07
20,000	Duke University 2.757% 01-Oct-2050	13,319	0.02
10,000	Eagle Materials Inc 2.500% 01-Jul-2031	8,453	0.01
50,000	Eastman Chemical Co 4.500% 01-Dec-2028	48,642	0.07
10,000	Eastman Chemical Co 4.650% 15-Oct-2044	8,400	0.01
10,000	Eaton Corp 4.150% 15-Mar-2033	9,383	0.01
10,000	Eaton Corp 4.150% 02-Nov-2042	8,538	0.01
10,000	eBay Inc 2.700% 11-Mar-2030	8,823	0.01
5,000	eBay Inc 3.650% 10-May-2051	3,585	0.01
5,000	eBay Inc 4.000% 15-Jul-2042	4,018	0.01
30,000	Ecobank Inc 2.125% 01-Feb-2032	24,682	0.03
10,000	Ecobank Inc 5.500% 08-Dec-2041	10,138	0.01
15,000	Edison International 4.125% 15-Mar-2028	14,344	0.02
10,000	Edison International 4.700% 15-Aug-2025	9,890	0.01
10,000	Edison International 5.750% 15-Jun-2027	10,094	0.01
20,000	EDP Finance BV '144A' 1.710% 24-Jan-2028	17,686	0.03
20,000	EIDP Inc 4.800% 15-May-2033	19,340	0.03
10,000	El Puerto de Liverpool SAB de CV 'REGS' 3.875% 06-Oct-2026	9,696	0.01
15,000	Electronic Arts Inc 1.850% 15-Feb-2031	12,280	0.02
20,000	Element Fleet Management Corp '144A' 6.271% 26-Jun-2026	20,246	0.03
20,000	Element Fleet Management Corp '144A' 6.319% 04-Dec-2028	20,670	0.03
10,000	Elevance Health Inc 4.375% 01-Dec-2047	8,346	0.01
10,000	Elevance Health Inc 4.550% 01-Mar-2048	8,539	0.01
5,000	Elevance Health Inc 4.650% 15-Jan-2043	4,431	0.01
10,000	Elevance Health Inc 6.100% 15-Oct-2052	10,545	0.02
10,000	Eli Lilly & Co 4.150% 15-Mar-2059	8,224	0.01
15,000	Emerson Electric Co 2.200% 21-Dec-2031	12,534	0.02
50,000	Empower Finance 2020 LP '144A' 1.776% 17-Mar-2031	39,775	0.06
10,000	Empresa Nacional de Telecomunicaciones SA 'REGS' 3.050% 14-Sep-2032	8,082	0.01
10,000	Empresa Nacional de Telecomunicaciones SA 'REGS' 4.750% 01-Aug-2026	9,818	0.01
10,000	Enbridge Energy Partners LP 7.375% 15-Oct-2045	11,457	0.02
10,000	Enbridge Energy Partners LP 7.500% 15-Apr-2038	11,514	0.02
5,000	Enbridge Inc 4.500% 10-Jun-2044	4,169	0.01
59,000	Enbridge Inc 5.300% 05-Apr-2029	59,145	0.08
82,000	Enbridge Inc 5.625% 05-Apr-2034	82,085	0.12
30,000	Enbridge Inc 5.700% 08-Mar-2033	30,302	0.04
20,000	Enbridge Inc 6.700% 15-Nov-2053	21,975	0.03
10,000	Eni SpA '144A' 4.750% 12-Sep-2028	9,812	0.01
100,000	Eni SpA '144A' 5.500% 15-May-2034	99,302	0.14
5,000	Eni SpA '144A' 5.700% 01-Oct-2040	4,832	0.01
50,000	EnLink Midstream LLC 5.375% 01-Jun-2029	48,986	0.07
10,000	EnLink Midstream Partners LP 5.600% 01-Apr-2044	8,889	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
5,000	ENN Energy Holdings Ltd 'REGS' 4.625% 17-May-2027	4,926	0.01
20,000	Enstar Group Ltd 3.100% 01-Sep-2031	16,537	0.02
20,000	Enstar Group Ltd 4.950% 01-Jun-2029	19,241	0.03
10,000	Entegris Inc '144A' 4.750% 15-Apr-2029	9,576	0.01
20,000	Enterprise Products Operating LLC 3.950% 31-Jan-2060	14,730	0.02
100,000	Enterprise Products Operating LLC 4.850% 31-Jan-2034	97,365	0.14
100,000	Enterprise Products Operating LLC 5.350% 31-Jan-2033	101,051	0.14
50,000	Enterprise Products Operating LLC 5.950% 01-Feb-2041	51,577	0.07
10,000	Enterprise Products Operating LLC 6.125% 15-Oct-2039	10,566	0.02
60,000	Enterprise Products Operating LLC 7.550% 15-Apr-2038	71,353	0.10
20,000	Enterprise Products Operating LLC FRN 5.250% 16-Aug-2077	19,177	0.03
10,000	Enterprise Products Operating LLC FRN 5.375% 15-Feb-2078	9,353	0.01
10,000	EPR Properties 3.600% 15-Nov-2031	8,357	0.01
10,000	EPR Properties 3.750% 15-Aug-2029	8,917	0.01
10,000	EPR Properties 4.750% 15-Dec-2026	9,668	0.01
30,000	EQT Corp 3.900% 01-Oct-2027	28,696	0.04
50,000	EQT Corp 5.750% 01-Feb-2034	49,590	0.07
10,000	Equifax Inc 3.100% 15-May-2030	8,933	0.01
50,000	Equifax Inc 5.100% 01-Jun-2028	49,821	0.07
50,000	Equinix Inc 1.000% 15-Sep-2025	47,348	0.07
30,000	Equinix Inc 1.450% 15-May-2026	27,863	0.04
30,000	Equinix Inc 1.800% 15-Jul-2027	27,121	0.04
10,000	Equinix Inc 2.500% 15-May-2031	8,396	0.01
10,000	Equinix Inc 3.200% 18-Nov-2029	9,024	0.01
30,000	Equinix Inc 3.900% 15-Apr-2032	27,358	0.04
20,000	Equitable Financial Life Global Funding '144A' 1.300% 12-Jul-2026	18,395	0.03
20,000	Equitable Financial Life Global Funding '144A' 1.800% 08-Mar-2028	17,724	0.03
10,000	Equitable Holdings Inc 4.350% 20-Apr-2028	9,672	0.01
7,000	Equitable Holdings Inc 5.000% 20-Apr-2048	6,314	0.01
6,000	Equitable Holdings Inc '144A' 4.572% 15-Feb-2029	5,776	0.01
10,000	ERAC USA Finance LLC '144A' 3.300% 01-Dec-2026	9,559	0.01
10,000	ERAC USA Finance LLC '144A' 4.200% 01-Nov-2046	8,209	0.01
10,000	ERAC USA Finance LLC '144A' 4.900% 01-May-2033	9,756	0.01
20,000	ERAC USA Finance LLC '144A' 6.700% 01-Jun-2034	22,015	0.03
10,000	ERAC USA Finance LLC '144A' 7.000% 15-Oct-2037	11,352	0.02
10,000	ERP Operating LP 2.850% 01-Nov-2026	9,487	0.01
30,000	ERP Operating LP 4.150% 01-Dec-2028	28,993	0.04
20,000	Essential Utilities Inc 2.704% 15-Apr-2030	17,412	0.02
10,000	Essential Utilities Inc 3.351% 15-Apr-2050	6,792	0.01
50,000	Essex Portfolio LP 5.500% 01-Apr-2034	49,685	0.07
10,000	Estee Lauder Cos Inc/The 4.375% 15-Jun-2045	8,531	0.01
20,000	Everest Reinsurance Holdings Inc 3.500% 15-Oct-2050	13,546	0.02
40,000	Eversource Energy 1.400% 15-Aug-2026	36,721	0.05
30,000	Eversource Energy 1.650% 15-Aug-2030	24,231	0.03
60,000	Eversource Energy 2.900% 01-Mar-2027	56,418	0.08
10,000	Eversource Energy 3.300% 15-Jan-2028	9,350	0.01
60,000	Eversource Energy 5.125% 15-May-2033	57,741	0.08
200,000	Eversource Energy 5.850% 15-Apr-2031	202,787	0.28
45,000	Eversource Energy 5.950% 01-Feb-2029	46,033	0.06
15,000	Exelon Corp 4.950% 15-Jun-2035	14,008	0.02
15,000	Exelon Corp 5.100% 15-Jun-2045	13,705	0.02
10,000	Exelon Corp 5.300% 15-Mar-2033	9,952	0.01
65,000	Exelon Corp 5.450% 15-Mar-2034	64,706	0.09
10,000	Extra Space Storage LP 3.900% 01-Apr-2029	9,431	0.01
50,000	F&G Global Funding '144A' 1.750% 30-Jun-2026	46,004	0.06
10,000	FactSet Research Systems Inc 2.900% 01-Mar-2027	9,356	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Fairfax Financial Holdings Ltd 3.375% 03-Mar-2031	8,715	0.01
50,000	Fairfax Financial Holdings Ltd '144A' 6.000% 07-Dec-2033	50,919	0.07
10,000	Federal Realty OP LP 5.375% 01-May-2028	10,028	0.01
5,000	Federation des Caisses Desjardins du Quebec '144A' 4.400% 23-Aug-2025	4,941	0.01
20,000	Federation des Caisses Desjardins du Quebec '144A' 5.700% 14-Mar-2028	20,248	0.03
5,000	FedEx Corp 2.400% 15-May-2031	4,244	0.01
20,000	FedEx Corp 3.875% 01-Aug-2042	15,719	0.02
10,000	FedEx Corp 4.050% 15-Feb-2048	7,825	0.01
20,000	FedEx Corp 4.550% 01-Apr-2046	16,754	0.02
5,000	FedEx Corp 4.750% 15-Nov-2045	4,335	0.01
100,000	FedEx Corp 4.900% 15-Jan-2034	97,660	0.14
20,000	FedEx Corp 5.100% 15-Jan-2044	18,406	0.03
5,000	FedEx Corp 5.250% 15-May-2050	4,683	0.01
50,000	Fells Point Funding Trust '144A' 3.046% 31-Jan-2027	47,105	0.07
5,000	Fidelis Insurance Holdings Ltd '144A' 4.875% 30-Jun-2030	4,765	0.01
10,000	Fidelity National Financial Inc 2.450% 15-Mar-2031	8,178	0.01
20,000	Fidelity National Information Services Inc 1.650% 01-Mar-2028	17,632	0.02
10,000	Fidelity National Information Services Inc 4.500% 15-Aug-2046	8,301	0.01
5,000	Fifth Third Bancorp 8.250% 01-Mar-2038	5,936	0.01
10,000	Fifth Third Bancorp FRN 6.361% 27-Oct-2028	10,223	0.01
10,000	Fifth Third Bank NA 'BKNT' 3.850% 15-Mar-2026	9,708	0.01
10,000	Fifth Third Bank NA 'BKNT' 3.950% 28-Jul-2025	9,826	0.01
10,000	First American Financial Corp 2.400% 15-Aug-2031	8,003	0.01
20,000	Fiserv Inc 2.650% 01-Jun-2030	17,421	0.02
20,000	Fiserv Inc 3.200% 01-Jul-2026	19,196	0.03
20,000	Fiserv Inc 3.500% 01-Jul-2029	18,512	0.03
100,000	Fiserv Inc 4.200% 01-Oct-2028	96,196	0.13
10,000	Fiserv Inc 4.400% 01-Jul-2049	8,166	0.01
10,000	Fiserv Inc 5.450% 02-Mar-2028	10,099	0.01
50,000	Fiserv Inc 5.625% 21-Aug-2033	50,548	0.07
10,000	Flex Intermediate Holdco LLC '144A' 4.317% 30-Dec-2039	7,299	0.01
20,000	Flex Ltd 3.750% 01-Feb-2026	19,418	0.03
100,000	Flex Ltd 4.875% 15-Jun-2029	96,979	0.14
10,000	Flex Ltd 6.000% 15-Jan-2028	10,139	0.01
8,233	FLNG Liquefaction 2 LLC '144A' 4.125% 31-Mar-2038	7,214	0.01
8,635	FLNG Liquefaction 3 LLC '144A' 5.550% 31-Mar-2039	8,429	0.01
10,000	Florida Gas Transmission Co LLC '144A' 2.550% 01-Jul-2030	8,685	0.01
50,000	Flowserve Corp 2.800% 15-Jan-2032	41,155	0.06
10,000	FMC Corp 4.500% 01-Oct-2049	7,660	0.01
10,000	Fomento Economico Mexicano SAB de CV 3.500% 16-Jan-2050	7,197	0.01
5,000	Ford Foundation/The 2.815% 01-Jun-2070	2,924	0.00
50,000	Ford Motor Co 3.250% 12-Feb-2032	41,404	0.06
100,000	Ford Motor Credit Co LLC 6.125% 08-Mar-2034	99,180	0.14
20,000	Fortive Corp 4.300% 15-Jun-2046	16,733	0.02
30,000	Fortune Brands Innovations Inc 5.875% 01-Jun-2033	30,468	0.04
10,000	Foundry JV Holdco LLC '144A' 5.875% 25-Jan-2034	9,943	0.01
10,000	Fox Corp 4.709% 25-Jan-2029	9,830	0.01
10,000	Fox Corp 5.476% 25-Jan-2039	9,565	0.01
10,000	Fox Corp 5.576% 25-Jan-2049	9,234	0.01
100,000	Fox Corp 6.500% 13-Oct-2033	104,987	0.15
200,000	Foxconn Far East Ltd 'EMTN' 3.000% 23-Sep-2026	189,887	0.27
10,000	Freeport-McMoRan Inc 4.375% 01-Aug-2028	9,669	0.01
10,000	Freeport-McMoRan Inc 5.450% 15-Mar-2043	9,508	0.01
10,000	French Republic Government Bond OAT '144A' 6.000% 25-Oct-2025	7,263	0.01
5,000	Fresenius Medical Care US Finance III Inc '144A' 2.375% 16-Feb-2031	3,957	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Fresenius Medical Care US Finance III Inc '144A' 3.750% 15-Jun-2029	9,060	0.01
20,000	Fresnillo Plc 'REGS' 4.250% 02-Oct-2050	14,762	0.02
20,000	FS KKR Capital Corp 3.125% 12-Oct-2028	17,381	0.02
20,000	FS KKR Capital Corp 7.875% 15-Jan-2029	20,666	0.03
10,000	GA Global Funding Trust '144A' 1.625% 15-Jan-2026	9,407	0.01
20,000	GA Global Funding Trust '144A' 1.950% 15-Sep-2028	17,593	0.02
200,000	Gartner Inc '144A' 4.500% 01-Jul-2028	192,935	0.27
25,000	GATX Corp 3.500% 01-Jun-2032	21,751	0.03
5,000	GATX Corp 5.200% 15-Mar-2044	4,654	0.01
20,000	GATX Corp 6.900% 01-May-2034	21,836	0.03
10,000	GC Treasury Center Co Ltd 'REGS' 4.300% 18-Mar-2051	7,767	0.01
10,000	GE Capital International Funding Co Unlimited Co 4.418% 15-Nov-2035	9,254	0.01
20,000	GE HealthCare Technologies Inc '144A' 5.550% 15-Nov-2024	19,980	0.03
20,000	GE HealthCare Technologies Inc '144A' 5.650% 15-Nov-2027	20,273	0.03
20,000	GE HealthCare Technologies Inc '144A' 6.377% 22-Nov-2052	21,836	0.03
14,000	General Mills Inc 4.950% 29-Mar-2033	13,669	0.02
50,000	General Motors Financial Co Inc 5.800% 07-Jan-2029	50,491	0.07
100,000	General Motors Financial Co Inc 5.950% 04-Apr-2034	100,309	0.14
5,000	GENM Capital Labuan Ltd 'REGS' 3.882% 19-Apr-2031	4,377	0.01
100,000	Genpact Luxembourg SARL/Genpact USA Inc 6.000% 04-Jun-2029	101,242	0.14
20,000	Genuine Parts Co 2.750% 01-Feb-2032	16,650	0.02
20,000	Genuine Parts Co 6.500% 01-Nov-2028	20,987	0.03
20,000	Genuine Parts Co 6.875% 01-Nov-2033	22,013	0.03
10,000	Georgetown University/The 5.215% 01-Oct-2118	9,217	0.01
5,000	Georgia-Pacific LLC '144A' 2.100% 30-Apr-2027	4,607	0.01
5,000	Georgia-Pacific LLC '144A' 2.300% 30-Apr-2030	4,318	0.01
20,000	Gilead Sciences Inc 2.950% 01-Mar-2027	18,996	0.03
40,000	Gilead Sciences Inc 3.650% 01-Mar-2026	38,896	0.05
20,000	Gilead Sciences Inc 4.500% 01-Feb-2045	17,362	0.02
10,000	Gilead Sciences Inc 4.600% 01-Sep-2035	9,479	0.01
30,000	Gilead Sciences Inc 4.750% 01-Mar-2046	26,871	0.04
5,000	GlaxoSmithKline Capital Inc 3.875% 15-May-2028	4,831	0.01
5,000	GlaxoSmithKline Capital Inc 4.200% 18-Mar-2043	4,290	0.01
30,000	GlaxoSmithKline Capital Inc 6.375% 15-May-2038	33,182	0.05
5,000	GlaxoSmithKline Capital Plc 3.375% 01-Jun-2029	4,685	0.01
15,000	Global Atlantic Fin Co '144A' 4.400% 15-Oct-2029	13,989	0.02
20,000	Global Atlantic Fin Co '144A' 6.750% 15-Mar-2054	19,894	0.03
10,000	Global Payments Inc 1.200% 01-Mar-2026	9,312	0.01
20,000	Global Payments Inc 2.900% 15-May-2030	17,437	0.02
20,000	Global Payments Inc 3.200% 15-Aug-2029	17,988	0.03
50,000	Global Payments Inc 4.450% 01-Jun-2028	48,351	0.07
20,000	Global Payments Inc 5.400% 15-Aug-2032	19,640	0.03
10,000	Global Payments Inc 5.950% 15-Aug-2052	9,695	0.01
10,000	GLP Capital LP / GLP Financing III Inc 3.250% 15-Jan-2032	8,417	0.01
5,000	GLP Capital LP / GLP Financing III Inc 4.000% 15-Jan-2031	4,488	0.01
10,000	GLP Capital LP / GLP Financing III Inc 5.300% 15-Jan-2029	9,864	0.01
20,000	GLP Capital LP / GLP Financing III Inc 5.375% 15-Apr-2026	19,862	0.03
50,000	GLP Capital LP / GLP Financing III Inc 5.750% 01-Jun-2028	50,080	0.07
4,530	GNL Quintero SA 'REGS' 4.634% 31-Jul-2029	4,425	0.01
10,000	Golub Capital BDC Inc 2.050% 15-Feb-2027	8,996	0.01
5,000	Goodman US Finance Five LLC '144A' 4.625% 04-May-2032	4,643	0.01
5,000	Goodman US Finance Three LLC '144A' 3.700% 15-Mar-2028	4,690	0.01
200,000	Greensaif Pipelines Bidco Sarl 'REGS' 6.129% 23-Feb-2038	203,953	0.29
10,000	Guardian Life Global Funding '144A' 1.625% 16-Sep-2028	8,768	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
20,000	Guardian Life Insurance Co of America/The '144A' 4.850% 24-Jan-2077	16,890	0.02
5,000	GUSAP III LP 'REGS' 7.250% 16-Apr-2044	5,518	0.01
10,000	GXO Logistics Inc 1.650% 15-Jul-2026	9,226	0.01
10,000	GXO Logistics Inc 2.650% 15-Jul-2031	8,127	0.01
50,000	GXO Logistics Inc 6.250% 06-May-2029	50,918	0.07
50,000	GXO Logistics Inc 6.500% 06-May-2034	50,899	0.07
50,000	Haleon US Capital LLC 3.625% 24-Mar-2032	44,893	0.06
15,000	Halliburton Co 4.500% 15-Nov-2041	13,035	0.02
10,000	Halliburton Co 5.000% 15-Nov-2045	9,099	0.01
10,000	Halliburton Co 7.450% 15-Sep-2039	11,879	0.02
20,000	Hanover Insurance Group Inc/The 4.500% 15-Apr-2026	19,658	0.03
5,000	Hanwha Life Insurance Co Ltd 'REGS' FRN 3.379% 04-Feb-2032	4,686	0.01
20,000	Harley-Davidson Financial Services Inc '144A' 6.500% 10-Mar-2028	20,453	0.03
10,000	Hartford Financial Services Group Inc/The 4.400% 15-Mar-2048	8,370	0.01
10,000	Hartford HealthCare Corp 3.447% 01-Jul-2054	7,217	0.01
50,000	Hasbro Inc 3.550% 19-Nov-2026	47,739	0.07
5,000	Hasbro Inc 5.100% 15-May-2044	4,310	0.01
5,000	HBOS Plc '144A' 6.000% 01-Nov-2033	4,929	0.01
20,000	HCA Inc 3.500% 01-Sep-2030	18,068	0.03
5,000	HCA Inc 3.500% 15-Jul-2051	3,363	0.00
20,000	HCA Inc 3.625% 15-Mar-2032	17,655	0.02
10,000	HCA Inc 4.125% 15-Jun-2029	9,475	0.01
40,000	HCA Inc 4.500% 15-Feb-2027	39,102	0.06
30,000	HCA Inc 4.625% 15-Mar-2052	24,400	0.03
20,000	HCA Inc 5.125% 15-Jun-2039	18,588	0.03
20,000	HCA Inc 5.250% 15-Jun-2026	19,921	0.03
25,000	HCA Inc 5.250% 15-Jun-2049	22,414	0.03
20,000	HCA Inc 5.500% 01-Jun-2033	19,881	0.03
5,000	HCA Inc 5.500% 15-Jun-2047	4,643	0.01
15,000	HCA Inc 5.625% 01-Sep-2028	15,149	0.02
20,000	HCA Inc 6.000% 01-Apr-2054	19,829	0.03
20,000	HCA Inc 6.100% 01-Apr-2064	19,676	0.03
10,000	Health Care Service Corp A Mutual Legal Reserve Co '144A' 3.200% 01-Jun-2050	6,501	0.01
60,000	Healthcare Realty Holdings LP 2.000% 15-Mar-2031	47,381	0.07
5,000	Healthcare Realty Holdings LP 3.100% 15-Feb-2030	4,377	0.01
10,000	Healthcare Realty Holdings LP 3.750% 01-Jul-2027	9,474	0.01
5,000	Healthpeak OP LLC 2.125% 01-Dec-2028	4,419	0.01
20,000	Healthpeak OP LLC 3.500% 15-Jul-2029	18,504	0.03
20,000	HEICO Corp 5.250% 01-Aug-2028	20,047	0.03
5,000	Heineken NV '144A' 3.500% 29-Jan-2028	4,771	0.01
15,000	Hercules Capital Inc 2.625% 16-Sep-2026	13,754	0.02
10,000	Hess Corp 5.600% 15-Feb-2041	10,018	0.01
10,000	Hess Corp 6.000% 15-Jan-2040	10,378	0.01
10,000	Hewlett Packard Enterprise Co 6.200% 15-Oct-2035	10,568	0.02
10,000	Hewlett Packard Enterprise Co 6.350% 15-Oct-2045	10,553	0.02
10,000	Highwoods Realty LP 2.600% 01-Feb-2031	8,012	0.01
10,000	Highwoods Realty LP 4.125% 15-Mar-2028	9,356	0.01
97,000	Home Depot Inc/The 5.300% 25-Jun-2054	95,251	0.13
5,000	Hormel Foods Corp 1.800% 11-Jun-2030	4,203	0.01
10,000	Host Hotels & Resorts LP 3.375% 15-Dec-2029	8,931	0.01
10,000	Host Hotels & Resorts LP 3.500% 15-Sep-2030	8,847	0.01
50,000	Howmet Aerospace Inc 5.950% 01-Feb-2037	51,495	0.07
100,000	Howmet Aerospace Inc 6.750% 15-Jan-2028	104,836	0.15
110,000	HP Inc 2.650% 17-Jun-2031	93,411	0.13
20,000	HP Inc 3.000% 17-Jun-2027	18,822	0.03
10,000	HP Inc 6.000% 15-Sep-2041	10,259	0.01
25,000	HSBC Bank USA NA 'BKNT' 7.000% 15-Jan-2039	28,171	0.04
100,000	HSBC Holdings Plc 6.500% 15-Sep-2037	103,959	0.15
60,000	HSBC Holdings Plc FRN 2.871% 22-Nov-2032	50,007	0.07
10,000	HSBC Holdings Plc FRN 4.762% 29-Mar-2033	9,302	0.01
50,000	HSBC Holdings Plc FRN 5.402% 11-Aug-2033	49,555	0.07

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
20,000	HSBC Holdings Plc FRN 6.332% 09-Mar-2044	21,015	0.03
20,000	Humana Inc 1.350% 03-Feb-2027	18,130	0.03
50,000	Humana Inc 3.700% 23-Mar-2029	46,932	0.07
10,000	Humana Inc 3.950% 15-Mar-2027	9,674	0.01
10,000	Humana Inc 5.500% 15-Mar-2053	9,341	0.01
30,000	Huntington Bancshares Inc/OH FRN 4.443% 04-Aug-2028	29,075	0.04
25,000	Huntington National Bank/The FRN 4.552% 17-May-2028	24,371	0.03
10,000	Huntsman International LLC 4.500% 01-May-2029	9,486	0.01
5,000	Hutchison Whampoa International 03/33 Ltd '144A' 7.450% 24-Nov-2033	5,737	0.01
50,000	Hyatt Hotels Corp 5.500% 30-Jun-2034	48,804	0.07
10,000	Hyatt Hotels Corp 5.750% 30-Jan-2027	10,101	0.01
20,000	Hyundai Capital America '144A' 1.300% 08-Jan-2026	18,774	0.03
40,000	Hyundai Capital America '144A' 1.650% 17-Sep-2026	36,845	0.05
20,000	Hyundai Capital America '144A' 1.800% 10-Jan-2028	17,741	0.03
20,000	Hyundai Capital America '144A' 2.000% 15-Jun-2028	17,667	0.02
50,000	Hyundai Capital America '144A' 5.300% 24-Jun-2029	49,776	0.07
20,000	Hyundai Capital America '144A' 5.400% 08-Jan-2031	19,895	0.03
50,000	Hyundai Capital America '144A' 5.400% 24-Jun-2031	49,646	0.07
20,000	Hyundai Capital America '144A' 5.500% 30-Mar-2026	19,990	0.03
20,000	Hyundai Capital Services Inc 'REGS' 1.250% 08-Feb-2026	18,680	0.03
10,000	Hyundai Capital Services Inc 'REGS' 3.625% 29-Aug-2027	9,477	0.01
50,000	Iberdrola International BV 6.750% 15-Jul-2036	56,363	0.08
25,000	IBM International Capital Pte Ltd 4.900% 05-Feb-2034	24,312	0.03
25,000	IBM International Capital Pte Ltd 5.250% 05-Feb-2044	23,823	0.03
50,000	Icon Investments Six DAC 6.000% 08-May-2034	51,200	0.07
50,000	IDEX Corp 2.625% 15-Jun-2031	42,226	0.06
10,000	Illumina Inc 5.800% 12-Dec-2025	10,016	0.01
50,000	Indianapolis Power & Light Co '144A' 4.050% 01-May-2046	39,338	0.06
20,000	Indianapolis Power & Light Co '144A' 5.700% 01-Apr-2054	19,709	0.03
20,000	Industrias Penoles SAB de CV 'REGS' 4.750% 06-Aug-2050	15,464	0.02
10,000	Infraestructura Energetica Nova SAPI de CV 'REGS' 4.750% 15-Jan-2051	7,251	0.01
10,000	ING Groep NV 3.950% 29-Mar-2027	9,660	0.01
50,000	ING Groep NV 4.550% 02-Oct-2028	48,734	0.07
5,000	ING Groep NV '144A' 4.625% 06-Jan-2026	4,944	0.01
10,000	ING Groep NV '144A' FRN 1.400% 01-Jul-2026	9,580	0.01
20,000	ING Groep NV FRN 4.252% 28-Mar-2033	18,530	0.03
50,000	ING Groep NV FRN 6.114% 11-Sep-2034	51,679	0.07
50,000	Ingersoll Rand Inc 5.700% 14-Aug-2033	51,265	0.07
20,000	Intel Corp 3.100% 15-Feb-2060	12,191	0.02
10,000	Intel Corp 3.200% 12-Aug-2061	6,213	0.01
10,000	Intel Corp 4.800% 01-Oct-2041	9,135	0.01
10,000	Intel Corp 5.050% 05-Aug-2062	8,889	0.01
10,000	Intel Corp 5.625% 10-Feb-2043	9,940	0.01
10,000	Intel Corp 5.900% 10-Feb-2063	10,049	0.01
15,000	Intercontinental Exchange Inc 1.850% 15-Sep-2032	11,617	0.02
25,000	Intercontinental Exchange Inc 3.000% 15-Sep-2060	14,900	0.02
5,000	Intercontinental Exchange Inc 3.100% 15-Sep-2027	4,697	0.01
10,000	Intercontinental Exchange Inc 3.750% 21-Sep-2028	9,517	0.01
20,000	Intercontinental Exchange Inc 4.600% 15-Mar-2033	19,120	0.03
30,000	International Business Machines Corp 1.700% 15-May-2027	27,382	0.04

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
20,000	International Business Machines Corp 1.950% 15-May-2030	16,939	0.02
20,000	International Business Machines Corp 3.300% 15-May-2026	19,335	0.03
20,000	International Business Machines Corp 3.500% 15-May-2029	18,716	0.03
50,000	International Business Machines Corp 4.000% 20-Jun-2042	41,078	0.06
45,000	International Business Machines Corp 4.150% 15-May-2039	38,819	0.05
10,000	International Business Machines Corp 4.400% 27-Jul-2032	9,532	0.01
10,000	International Business Machines Corp 4.750% 06-Feb-2033	9,764	0.01
10,000	International Business Machines Corp 5.875% 29-Nov-2032	10,554	0.02
5,000	International Business Machines Corp 7.125% 01-Dec-2096	6,316	0.01
10,000	International Flavors & Fragrances Inc 4.375% 01-Jun-2047	7,762	0.01
20,000	International Flavors & Fragrances Inc 5.000% 26-Sep-2048	17,244	0.02
20,000	International Flavors & Fragrances Inc '144A' 1.230% 01-Oct-2025	18,923	0.03
60,000	International Flavors & Fragrances Inc '144A' 1.832% 15-Oct-2027	53,623	0.08
10,000	International Flavors & Fragrances Inc '144A' 3.468% 01-Dec-2050	6,610	0.01
10,000	International Paper Co 5.150% 15-May-2046	9,142	0.01
10,000	International Paper Co 6.000% 15-Nov-2041	10,090	0.01
10,000	Interpublic Group of Cos Inc/The 5.400% 01-Oct-2048	9,296	0.01
100,000	Interstate Power and Light Co 4.100% 26-Sep-2028	96,358	0.14
10,000	Intesa Sanpaolo SpA '144A' 3.875% 14-Jul-2027	9,477	0.01
20,000	Intesa Sanpaolo SpA '144A' 7.000% 21-Nov-2025	20,328	0.03
25,000	Intesa Sanpaolo SpA '144A' 7.200% 28-Nov-2033	26,797	0.04
25,000	Intesa Sanpaolo SpA '144A' 7.800% 28-Nov-2053	27,607	0.04
5,000	Intuit Inc 1.650% 15-Jul-2030	4,155	0.01
50,000	Inversiones CMPC SA 'REGS' 4.375% 04-Apr-2027	48,483	0.07
10,000	ITC Holdings Corp 5.300% 01-Jul-2043	9,247	0.01
10,000	ITC Holdings Corp '144A' 2.950% 14-May-2030	8,821	0.01
50,000	ITC Holdings Corp '144A' 5.650% 09-May-2034	50,155	0.07
10,000	ITR Concession Co LLC '144A' 5.183% 15-Jul-2035	8,750	0.01
10,000	J M Smucker Co/The 2.375% 15-Mar-2030	8,658	0.01
30,000	J M Smucker Co/The 6.200% 15-Nov-2033	31,561	0.04
30,000	J M Smucker Co/The 6.500% 15-Nov-2053	32,453	0.05
5,000	JAB Holdings BV '144A' 4.500% 08-Apr-2052	3,687	0.01
20,000	Jabil Inc 3.950% 12-Jan-2028	19,050	0.03
20,000	Jackson National Life Global Funding '144A' 3.050% 29-Apr-2026	19,105	0.03
15,000	Jefferies Financial Group Inc 2.625% 15-Oct-2031	12,130	0.02
10,000	Jefferies Financial Group Inc 4.150% 23-Jan-2030	9,302	0.01
5,000	Jefferies Financial Group Inc 6.500% 20-Jan-2043	5,266	0.01
40,000	John Deere Capital Corp 'MTN' 1.700% 11-Jan-2027	36,902	0.05
10,000	John Deere Capital Corp 'MTN' 2.000% 17-Jun-2031	8,270	0.01
10,000	John Deere Capital Corp 'MTN' 3.450% 07-Mar-2029	9,434	0.01
20,000	John Deere Capital Corp 'MTN' 4.150% 15-Sep-2027	19,574	0.03
10,000	John Deere Capital Corp 'MTN' 4.850% 11-Oct-2029	10,011	0.01
50,000	Johns Hopkins University 4.083% 01-Jul-2053	42,449	0.06
5,000	Johnson & Johnson 3.400% 15-Jan-2038	4,211	0.01
5,000	Johnson & Johnson 3.550% 01-Mar-2036	4,388	0.01
5,000	Johnson & Johnson 3.625% 03-Mar-2037	4,378	0.01
5,000	Johnson & Johnson 5.950% 15-Aug-2037	5,460	0.01
10,000	Johnson Controls International plc 3.900% 14-Feb-2026	9,764	0.01
50,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA 5.500% 19-Apr-2029	50,630	0.07
10,000	Johnson Controls International plc Step-Up Coupon 4.950% 02-Jul-2064	8,672	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
30,000	JPMorgan Chase & Co 2.950% 01-Oct-2026	28,596	0.04
10,000	JPMorgan Chase & Co 3.300% 01-Apr-2026	9,686	0.01
60,000	JPMorgan Chase & Co 3.625% 01-Dec-2027	57,451	0.08
40,000	JPMorgan Chase & Co 4.125% 15-Dec-2026	38,977	0.05
50,000	JPMorgan Chase & Co 4.950% 01-Jun-2045	47,034	0.07
15,000	JPMorgan Chase & Co 5.400% 06-Jan-2042	14,973	0.02
10,000	JPMorgan Chase & Co 5.500% 15-Oct-2040	10,083	0.01
5,000	JPMorgan Chase & Co 8.750% 01-Sep-2030	5,849	0.01
50,000	JPMorgan Chase & Co FRN 1.040% 04-Feb-2027	46,591	0.07
10,000	JPMorgan Chase & Co FRN 1.045% 19-Nov-2026	9,398	0.01
25,000	JPMorgan Chase & Co FRN 1.470% 22-Sep-2027	22,963	0.03
10,000	JPMorgan Chase & Co FRN 1.578% 22-Apr-2027	9,336	0.01
10,000	JPMorgan Chase & Co FRN 1.953% 04-Feb-2032	8,151	0.01
15,000	JPMorgan Chase & Co FRN 2.182% 01-Jun-2028	13,771	0.02
20,000	JPMorgan Chase & Co FRN 2.739% 15-Oct-2030	17,712	0.03
40,000	JPMorgan Chase & Co FRN 2.956% 13-May-2031	35,100	0.05
70,000	JPMorgan Chase & Co FRN 2.963% 25-Jan-2033	59,781	0.08
30,000	JPMorgan Chase & Co FRN 3.109% 22-Apr-2041	22,550	0.03
120,000	JPMorgan Chase & Co FRN 3.509% 23-Jan-2029	113,578	0.16
15,000	JPMorgan Chase & Co FRN 3.540% 01-May-2028	14,325	0.02
110,000	JPMorgan Chase & Co FRN 3.702% 06-May-2030	102,939	0.14
10,000	JPMorgan Chase & Co FRN 3.882% 24-Jul-2038	8,595	0.01
10,000	JPMorgan Chase & Co FRN 3.960% 29-Jan-2027	9,771	0.01
10,000	JPMorgan Chase & Co FRN 4.005% 23-Apr-2029	9,568	0.01
50,000	JPMorgan Chase & Co FRN 4.203% 23-Jul-2029	48,152	0.07
20,000	JPMorgan Chase & Co FRN 4.493% 24-Mar-2031	19,285	0.03
25,000	JPMorgan Chase & Co FRN 4.565% 14-Jun-2030	24,289	0.03
15,000	JPMorgan Chase & Co FRN 4.851% 25-Jul-2028	14,852	0.02
20,000	JPMorgan Chase & Co FRN 4.912% 25-Jul-2033	19,465	0.03
100,000	JPMorgan Chase & Co FRN 5.350% 01-Jun-2034	99,764	0.14
90,000	JPMorgan Chase & Co FRN 5.717% 14-Sep-2033	91,823	0.13
100,000	JPMorgan Chase & Co FRN 6.070% 22-Oct-2027	101,772	0.14
100,000	Kaiser Foundation Hospitals 4.875% 01-Apr-2042	94,783	0.13
50,000	Kallpa Generacion SA 'REGS' 4.125% 16-Aug-2027	47,768	0.07
20,000	KBC Group NV '144A' FRN 5.796% 19-Jan-2029	20,161	0.03
10,000	KEB Hana Bank 'REGS' 3.250% 30-Mar-2027	9,531	0.01
15,000	Kellanova 4.300% 15-May-2028	14,618	0.02
5,000	Kellanova 4.500% 01-Apr-2046	4,200	0.01
5,000	Kenvue Inc 5.100% 22-Mar-2043	4,848	0.01
5,000	Kenvue Inc 5.200% 22-Mar-2063	4,752	0.01
10,000	Keurig Dr Pepper Inc 4.420% 15-Dec-2046	8,488	0.01
10,000	Keurig Dr Pepper Inc 5.085% 25-May-2048	9,324	0.01
100,000	Keurig Dr Pepper Inc 5.300% 15-Mar-2034	99,768	0.14
5,000	Keysight Technologies Inc 3.000% 30-Oct-2029	4,460	0.01
40,000	KeySpan Gas East Corp '144A' 2.742% 15-Aug-2026	37,725	0.05
70,000	KeySpan Gas East Corp '144A' 5.819% 01-Apr-2041	67,023	0.09
20,000	Kia Corp 'REGS' 1.750% 16-Oct-2026	18,447	0.03
5,000	Kimberly-Clark Corp 3.100% 26-Mar-2030	4,578	0.01
5,000	Kimberly-Clark Corp 5.300% 01-Mar-2041	4,948	0.01
10,000	Kimberly-Clark Corp 6.625% 01-Aug-2037	11,432	0.02
50,000	Kimberly-Clark de Mexico SAB de CV 'REGS' 2.431% 01-Jul-2031	42,525	0.06
10,000	Kimco Realty OP LLC 2.800% 01-Oct-2026	9,461	0.01
10,000	Kimco Realty OP LLC 3.200% 01-Apr-2032	8,602	0.01
5,000	Kimco Realty OP LLC 3.700% 01-Oct-2049	3,659	0.01
5,000	Kimco Realty OP LLC 4.125% 01-Dec-2046	3,848	0.01
100,000	Kinder Morgan Energy Partners LP 5.000% 01-Mar-2043	87,874	0.12
20,000	Kinder Morgan Energy Partners LP 6.550% 15-Sep-2040	20,757	0.03
20,000	Kinder Morgan Energy Partners LP 'MTN' 6.950% 15-Jan-2038	21,764	0.03
20,000	Kinder Morgan Inc 1.750% 15-Nov-2026	18,450	0.03
20,000	Kinder Morgan Inc 5.050% 15-Feb-2046	17,594	0.02
20,000	Kinder Morgan Inc 5.200% 01-Jun-2033	19,469	0.03
20,000	Kinder Morgan Inc 5.450% 01-Aug-2052	18,506	0.03
20,000	Kinder Morgan Inc 'GMTN' 7.750% 15-Jan-2032	22,619	0.03
10,000	Kinross Gold Corp 6.250% 15-Jul-2033	10,481	0.01
10,000	Kirby Corp 4.200% 01-Mar-2028	9,687	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
20,000	KLA Corp 4.650% 15-Jul-2032	19,568	0.03
25,000	KLA Corp 5.250% 15-Jul-2062	24,041	0.03
10,000	Koninklijke KPN NV 8.375% 01-Oct-2030	11,584	0.02
15,000	Kraft Heinz Foods Co 3.000% 01-Jun-2026	14,372	0.02
50,000	Kraft Heinz Foods Co 3.750% 01-Apr-2030	46,735	0.07
40,000	Kraft Heinz Foods Co 4.375% 01-Jun-2046	32,683	0.05
20,000	Kraft Heinz Foods Co 5.000% 04-Jun-2042	18,174	0.03
30,000	Kraft Heinz Foods Co 5.200% 15-Jul-2045	27,645	0.04
50,000	Kraft Heinz Foods Co 6.875% 26-Jan-2039	55,749	0.08
5,000	Kraft Heinz Foods Co '144A' 7.125% 01-Aug-2039	5,650	0.01
10,000	Kroger Co/The 2.200% 01-May-2030	8,520	0.01
40,000	Kroger Co/The 3.700% 01-Aug-2027	38,497	0.05
50,000	Kroger Co/The 3.875% 15-Oct-2046	38,008	0.05
5,000	Kroger Co/The 3.950% 15-Jan-2050	3,880	0.01
5,000	Kroger Co/The 4.450% 01-Feb-2047	4,150	0.01
20,000	Kroger Co/The 5.000% 15-Apr-2042	18,287	0.03
20,000	Kroger Co/The 6.900% 15-Apr-2038	22,315	0.03
30,000	Laboratory Corp of America Holdings 1.550% 01-Jun-2026	27,882	0.04
5,000	Laboratory Corp of America Holdings 2.950% 01-Dec-2029	4,471	0.01
5,000	Laboratory Corp of America Holdings 4.700% 01-Feb-2045	4,408	0.01
5,000	Lam Research Corp 3.125% 15-Jun-2060	3,208	0.00
10,000	Lazard Group LLC 3.625% 01-Mar-2027	9,576	0.01
10,000	Lazard Group LLC 4.375% 11-Mar-2029	9,575	0.01
35,000	LBJ Infrastructure Group LLC '144A' 3.797% 31-Dec-2057	23,233	0.03
10,000	Lear Corp 3.800% 15-Sep-2027	9,553	0.01
5,000	Lear Corp 5.250% 15-May-2049	4,446	0.01
20,000	Lenmar Corp 4.750% 29-Nov-2027	19,733	0.03
20,000	Lenovo Group Ltd 'REGS' 5.831% 27-Jan-2028	20,215	0.03
10,000	LG Chem Ltd 'REGS' 2.375% 07-Jul-2031	8,290	0.01
20,000	Liberty Mutual Group Inc '144A' 3.950% 15-May-2060	13,817	0.02
17,167	Lima Metro Line 2 Finance Ltd 'REGS' 5.875% 05-Jul-2034	16,919	0.02
50,000	LKQ Corp 6.250% 15-Jun-2033	51,387	0.07
20,000	Lloyds Banking Group Plc 4.344% 09-Jan-2048	15,684	0.02
10,000	Lloyds Banking Group Plc 4.550% 16-Aug-2028	9,721	0.01
20,000	Lloyds Banking Group Plc 4.582% 10-Dec-2025	19,642	0.03
10,000	Lloyds Banking Group Plc FRN 3.369% 14-Dec-2046	6,988	0.01
20,000	Lloyds Banking Group Plc FRN 4.716% 11-Aug-2026	19,773	0.03
10,000	Lloyds Banking Group Plc FRN 4.976% 11-Aug-2033	9,579	0.01
50,000	Lloyds Banking Group Plc FRN 5.871% 06-Mar-2029	50,743	0.07
100,000	Lowe's Cos Inc 1.700% 15-Sep-2028	87,453	0.12
15,000	Lowe's Cos Inc 2.625% 01-Apr-2031	12,834	0.02
10,000	Lowe's Cos Inc 3.100% 03-May-2027	9,473	0.01
10,000	Lowe's Cos Inc 3.700% 15-Apr-2046	7,387	0.01
20,000	Lowe's Cos Inc 4.050% 03-May-2047	15,533	0.02
10,000	Lowe's Cos Inc 4.250% 01-Apr-2052	7,908	0.01
10,000	Lowe's Cos Inc 4.450% 01-Apr-2062	7,794	0.01
20,000	Lowe's Cos Inc 4.650% 15-Apr-2042	17,567	0.02
15,000	Lowe's Cos Inc 4.800% 01-Apr-2026	14,882	0.02
20,000	Lowe's Cos Inc 5.150% 01-Jul-2033	19,948	0.03
10,000	Lowe's Cos Inc 5.625% 15-Apr-2053	9,741	0.01
10,000	Lowe's Cos Inc 5.800% 15-Sep-2062	9,783	0.01
20,000	LPL Holdings Inc 6.000% 20-May-2034	20,025	0.03
50,000	Lseg US Fin Corp '144A' 5.297% 28-Mar-2034	49,981	0.07
25,000	LSEGA Financing Plc '144A' 2.500% 06-Apr-2031	21,141	0.03
10,000	LYB Finance Co BV '144A' 8.100% 15-Mar-2027	10,591	0.02
10,000	LYB International Finance III LLC 1.250% 01-Oct-2025	9,466	0.01
20,000	LYB International Finance III LLC 3.375% 01-Oct-2040	14,699	0.02
25,000	LYB International Finance III LLC 3.625% 01-Apr-2051	17,295	0.02
50,000	LYB International Finance III LLC 3.800% 01-Oct-2060	34,231	0.05

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	LyondellBasell Industries NV 4.625% 26-Feb-2055	8,162	0.01
20,000	M&T Bank Corp FRN 4.553% 16-Aug-2028	19,177	0.03
5,000	Macquarie Bank Ltd '144A' 3.624% 03-Jun-2030	4,459	0.01
20,000	Macquarie Bank Ltd '144A' 6.798% 18-Jan-2033	20,994	0.03
20,000	Macquarie Group Ltd '144A' FRN 1.340% 12-Jan-2027	18,729	0.03
10,000	Macquarie Group Ltd '144A' FRN 1.629% 23-Sep-2027	9,179	0.01
10,000	Macquarie Group Ltd '144A' FRN 2.691% 23-Jun-2032	8,311	0.01
40,000	Macquarie Group Ltd '144A' FRN 2.871% 14-Jan-2033	33,138	0.05
30,000	Macquarie Group Ltd '144A' FRN 4.098% 21-Jun-2028	28,957	0.04
10,000	Magna International Inc 2.450% 15-Jun-2030	8,643	0.01
20,000	Manufacturers & Traders Trust Co 4.650% 27-Jan-2026	19,634	0.03
40,000	Manufacturers & Traders Trust Co 4.700% 27-Jan-2028	38,596	0.05
20,000	Marathon Oil Corp 4.400% 15-Jul-2027	19,564	0.03
5,000	Marathon Oil Corp 6.800% 15-Mar-2032	5,454	0.01
10,000	Marathon Petroleum Corp 4.500% 01-Apr-2048	8,096	0.01
10,000	Marathon Petroleum Corp 6.500% 01-Mar-2041	10,446	0.01
20,000	Markel Group Inc 5.000% 05-Apr-2046	17,791	0.03
50,000	Markel Group Inc 6.000% 16-May-2054	49,749	0.07
10,000	Marriott International Inc/MD 2.750% 15-Oct-2033	8,100	0.01
25,000	Marriott International Inc/MD 2.850% 15-Apr-2031	21,455	0.03
10,000	Marriott International Inc/MD 4.625% 15-Jun-2030	9,716	0.01
5,000	Marriott International Inc/MD 4.650% 01-Dec-2028	4,896	0.01
20,000	Marriott International Inc/MD 5.000% 15-Oct-2027	19,958	0.03
10,000	Marsh & McLennan Cos Inc 4.375% 15-Mar-2029	9,783	0.01
10,000	Marsh & McLennan Cos Inc 4.750% 15-Mar-2039	9,327	0.01
10,000	Marsh & McLennan Cos Inc 5.750% 01-Nov-2032	10,447	0.01
20,000	Marsh & McLennan Cos Inc 5.875% 01-Aug-2033	21,035	0.03
30,000	Martin Marietta Materials Inc 2.400% 15-Jul-2031	24,878	0.04
10,000	Martin Marietta Materials Inc 3.200% 15-Jul-2051	6,686	0.01
50,000	Marvell Technology Inc 4.875% 22-Jun-2028	49,325	0.07
100,000	Masco Corp 2.000% 01-Oct-2030	82,568	0.12
60,000	Masco Corp 4.500% 15-May-2047	49,917	0.07
5,000	Mass General Brigham Inc 3.342% 01-Jul-2060	3,382	0.00
30,000	Massachusetts Institute of Technology 3.959% 01-Jul-2038	27,429	0.04
30,000	Massachusetts Mutual Life Insurance Co '144A' 3.200% 01-Dec-2061	18,510	0.03
5,000	Massachusetts Mutual Life Insurance Co '144A' 3.729% 15-Oct-2070	3,405	0.01
10,000	MassMutual Global Funding II '144A' 1.550% 09-Oct-2030	8,150	0.01
50,000	MasTec Inc 5.900% 15-Jun-2029	50,252	0.07
20,000	MasTec Inc '144A' 4.500% 15-Aug-2028	19,092	0.03
20,000	Mastercard Inc 1.900% 15-Mar-2031	16,770	0.02
10,000	Mastercard Inc 2.950% 01-Jun-2029	9,201	0.01
15,000	McCormick & Co Inc/MD 0.900% 15-Feb-2026	13,973	0.02
15,000	McCormick & Co Inc/MD 1.850% 15-Feb-2031	12,201	0.02
30,000	Medtronic Global Holdings SCA 4.250% 30-Mar-2028	29,338	0.04
10,000	Medtronic Global Holdings SCA 4.500% 30-Mar-2033	9,638	0.01
5,000	Medtronic Inc 4.375% 15-Mar-2035	4,722	0.01
10,000	Meiji Yasuda Life Insurance Co '144A' FRN 5.100% 26-Apr-2048	9,846	0.01
10,000	Meiji Yasuda Life Insurance Co '144A' FRN 5.200% 20-Oct-2045	9,922	0.01
20,000	Mercedes-Benz Finance North America LLC 8.500% 18-Jan-2031	23,852	0.03
20,000	Mercedes-Benz Finance North America LLC '144A' 4.800% 30-Mar-2028	19,869	0.03
20,000	Mercedes-Benz Finance North America LLC '144A' 5.000% 11-Jan-2034	19,592	0.03
50,000	Merck & Co Inc 1.450% 24-Jun-2030	41,409	0.06
10,000	Merck & Co Inc 2.150% 10-Dec-2031	8,333	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Merck & Co Inc 2.900% 10-Dec-2061	6,038	0.01
10,000	Merck & Co Inc 3.400% 07-Mar-2029	9,450	0.01
20,000	Merck & Co Inc 3.900% 07-Mar-2039	17,318	0.02
50,000	Merck & Co Inc 4.500% 17-May-2033	48,428	0.07
10,000	Merck & Co Inc 5.150% 17-May-2063	9,565	0.01
50,000	Met Tower Global Funding '144A' 5.250% 12-Apr-2029	50,302	0.07
10,000	Meta Platforms Inc 3.850% 15-Aug-2032	9,319	0.01
15,000	Meta Platforms Inc 4.650% 15-Aug-2062	13,019	0.02
52,000	Meta Platforms Inc 4.950% 15-May-2033	52,390	0.07
15,000	Meta Platforms Inc 5.750% 15-May-2063	15,520	0.02
30,000	MetLife Capital Trust IV '144A' 7.875% 15-Dec-2037	32,208	0.05
5,000	MetLife Inc 10.750% 01-Aug-2039	6,698	0.01
5,000	MetLife Inc '144A' 9.250% 08-Apr-2038	5,797	0.01
5,000	Metropolitan Life Global Funding I '144A' 2.950% 09-Apr-2030	4,455	0.01
30,000	Metropolitan Life Global Funding I '144A' 3.000% 19-Sep-2027	28,113	0.04
30,000	Metropolitan Life Global Funding I '144A' 4.300% 25-Aug-2029	28,911	0.04
10,000	Microchip Technology Inc 4.250% 01-Sep-2025	9,848	0.01
100,000	Microchip Technology Inc 5.050% 15-Mar-2029	99,270	0.14
10,000	Microsoft Corp 3.041% 17-Mar-2062	6,670	0.01
25,000	Microsoft Corp 4.500% 06-Feb-2057	23,104	0.03
10,000	Mid-America Apartments LP 3.950% 15-Mar-2029	9,578	0.01
5,000	MidAmerican Energy Co 3.100% 01-May-2027	4,772	0.01
5,000	MidAmerican Energy Co 3.650% 15-Apr-2029	4,735	0.01
50,000	MidAmerican Energy Co 5.350% 15-Jan-2034	50,831	0.07
10,000	Mitsubishi Corp '144A' 1.125% 15-Jul-2026	9,216	0.01
50,000	Mitsubishi HC Capital Inc '144A' 5.080% 15-Sep-2027	49,779	0.07
50,000	Mitsubishi HC Finance America LLC '144A' 5.658% 28-Feb-2033	50,733	0.07
15,000	Mitsubishi UFJ Financial Group Inc 1.412% 17-Jul-2025	14,378	0.02
10,000	Mitsubishi UFJ Financial Group Inc 2.559% 25-Feb-2030	8,734	0.01
30,000	Mitsubishi UFJ Financial Group Inc 3.741% 07-Mar-2029	28,348	0.04
30,000	Mitsubishi UFJ Financial Group Inc FRN 1.538% 20-Jul-2027	27,768	0.04
20,000	Mitsubishi UFJ Financial Group Inc FRN 2.309% 20-Jul-2032	16,482	0.02
10,000	Mitsubishi UFJ Financial Group Inc FRN 4.080% 19-Apr-2028	9,689	0.01
50,000	Mitsubishi UFJ Financial Group Inc FRN 5.354% 13-Sep-2028	50,180	0.07
50,000	Mitsubishi UFJ Financial Group Inc FRN 5.441% 22-Feb-2034	50,546	0.07
20,000	Mitsui Fudosan Co Ltd '144A' 2.572% 21-Jan-2032	16,830	0.02
20,000	Mitsui Sumitomo Insurance Co Ltd '144A' FRN (Perpetual) 4.950% 06-Mar-2029	19,411	0.03
35,000	Mizuho Financial Group Inc 4.018% 05-Mar-2028	33,680	0.05
35,000	Mizuho Financial Group Inc '144A' 3.477% 12-Apr-2026	33,891	0.05
15,000	Mizuho Financial Group Inc FRN 1.234% 22-May-2027	13,871	0.02
15,000	Mizuho Financial Group Inc FRN 3.153% 16-Jul-2030	13,524	0.02
20,000	Mizuho Financial Group Inc FRN 5.669% 13-Sep-2033	20,207	0.03
15,000	Molson Coors Beverage Co 3.000% 15-Jul-2026	14,367	0.02
10,000	Molson Coors Beverage Co 4.200% 15-Jul-2046	8,038	0.01
15,000	Molson Coors Beverage Co 5.000% 01-May-2042	13,779	0.02
10,000	Mondelez International Holdings Netherlands BV '144A' 4.250% 15-Sep-2025	9,861	0.01
15,000	Mondelez International Inc 2.750% 13-Apr-2030	13,310	0.02
10,000	Moody's Corp 3.750% 25-Feb-2052	7,597	0.01
5,000	Moody's Corp 4.250% 01-Feb-2029	4,868	0.01
50,000	Morgan Stanley Bank NA 'BKNT' 5.882% 30-Oct-2026	50,628	0.07
20,000	Morgan Stanley FRN 1.593% 04-May-2027	18,653	0.03
30,000	Morgan Stanley FRN 2.484% 16-Sep-2036	23,778	0.03
20,000	Morgan Stanley FRN 2.943% 21-Jan-2033	17,036	0.02

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
45,000	Morgan Stanley FRN 3.217% 22-Apr-2042	33,833	0.05
10,000	Morgan Stanley FRN 3.591% 22-Jul-2028	9,515	0.01
10,000	Morgan Stanley FRN 3.971% 22-Jul-2038	8,496	0.01
50,000	Morgan Stanley FRN 4.889% 20-Jul-2033	48,312	0.07
30,000	Morgan Stanley FRN 5.123% 01-Feb-2029	29,904	0.04
30,000	Morgan Stanley FRN 5.297% 20-Apr-2037	28,774	0.04
50,000	Morgan Stanley FRN 5.656% 18-Apr-2030	50,889	0.07
132,000	Morgan Stanley FRN 5.831% 19-Apr-2035	135,648	0.19
50,000	Morgan Stanley FRN 5.942% 07-Feb-2039	49,602	0.07
16,000	Morgan Stanley FRN 6.138% 16-Oct-2026	16,110	0.02
50,000	Morgan Stanley 'GMTN' FRN 2.699% 22-Jan-2031	43,877	0.06
60,000	Morgan Stanley 'GMTN' FRN 4.431% 23-Jan-2030	58,090	0.08
55,000	Morgan Stanley 'MTN' 3.125% 27-Jul-2026	52,594	0.07
15,000	Morgan Stanley 'MTN' FRN 1.928% 28-Apr-2032	12,078	0.02
20,000	Morgan Stanley 'MTN' FRN 3.622% 01-Apr-2031	18,372	0.03
100,000	Morgan Stanley 'MTN' FRN 5.250% 21-Apr-2034	98,675	0.14
20,000	Mosaic Co/The 4.875% 15-Nov-2041	17,574	0.02
10,000	Motorola Solutions Inc 2.750% 24-May-2031	8,498	0.01
20,000	Motorola Solutions Inc 4.600% 23-Feb-2028	19,681	0.03
110,000	Motorola Solutions Inc 4.600% 23-May-2029	107,293	0.15
20,000	Motorola Solutions Inc 5.600% 01-Jun-2032	20,276	0.03
50,000	MPLX LP 2.650% 15-Aug-2030	43,173	0.06
10,000	MPLX LP 4.000% 15-Mar-2028	9,577	0.01
20,000	MPLX LP 4.250% 01-Dec-2027	19,365	0.03
5,000	MPLX LP 4.500% 15-Apr-2038	4,379	0.01
40,000	MPLX LP 4.950% 14-Mar-2052	34,145	0.05
10,000	MPLX LP 5.500% 15-Feb-2049	9,262	0.01
20,000	MSCI Inc '144A' 3.875% 15-Feb-2031	18,027	0.03
20,000	Nasdaq Inc 5.350% 28-Jun-2028	20,199	0.03
20,000	Nasdaq Inc 5.550% 15-Feb-2034	20,068	0.03
15,000	Nasdaq Inc 5.950% 15-Aug-2053	15,241	0.02
30,000	National Australia Bank Ltd '144A' 2.332% 21-Aug-2030	24,846	0.04
20,000	National Australia Bank Ltd '144A' 2.648% 14-Jan-2041	13,558	0.02
10,000	National Australia Bank Ltd '144A' 3.500% 10-Jan-2027	9,655	0.01
10,000	National Australia Bank Ltd '144A' FRN 3.933% 02-Aug-2034	9,196	0.01
30,000	National Australia Bank Ltd/New York 'BKNT' 2.500% 12-Jul-2026	28,488	0.04
15,000	National Fuel Gas Co 2.950% 01-Mar-2031	12,624	0.02
5,000	National Fuel Gas Co 3.950% 15-Sep-2027	4,783	0.01
50,000	National Grid Plc 5.418% 11-Jan-2034	49,018	0.07
10,000	National Rural Utilities Cooperative Finance Corp 2.400% 15-Mar-2030	8,661	0.01
10,000	National Rural Utilities Cooperative Finance Corp 4.023% 01-Nov-2032	9,197	0.01
20,000	National Rural Utilities Cooperative Finance Corp 4.150% 15-Dec-2032	18,479	0.03
5,000	National Rural Utilities Cooperative Finance Corp FRN 5.250% 20-Apr-2046	4,883	0.01
50,000	National Rural Utilities Cooperative Finance Corp 'MTN' 5.050% 15-Sep-2028	50,162	0.07
25,000	Nationwide Building Society '144A' 3.900% 21-Jul-2025	24,605	0.03
10,000	Nationwide Building Society '144A' 4.850% 27-Jul-2027	9,913	0.01
10,000	Nationwide Building Society '144A' FRN 3.960% 18-Jul-2030	9,261	0.01
10,000	Nationwide Building Society '144A' FRN 4.125% 18-Oct-2032	9,362	0.01
20,000	Nationwide Building Society '144A' FRN 4.302% 08-Mar-2029	19,164	0.03
5,000	Nationwide Financial Services Inc 6.750% 15-May-2037	5,037	0.01
20,000	Nationwide Financial Services Inc '144A' 3.900% 30-Nov-2049	15,080	0.02
5,000	Nationwide Financial Services Inc '144A' 5.300% 18-Nov-2044	4,591	0.01
20,000	Nationwide Mutual Insurance Co '144A' 8.250% 01-Dec-2031	22,449	0.03
5,000	Nationwide Mutual Insurance Co '144A' 9.375% 15-Aug-2039	6,363	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
100,000	NatWest Group Plc FRN 3.073% 22-May-2028	93,654	0.13
50,000	NatWest Group Plc FRN 5.778% 01-Mar-2035	50,307	0.07
50,000	NBCUniversal Media LLC 4.450% 15-Jan-2043	43,335	0.06
20,000	NBCUniversal Media LLC 6.400% 30-Apr-2040	21,428	0.03
50,000	Nestle Capital Corp '144A' 4.875% 12-Mar-2034	49,463	0.07
25,000	Nestle Capital Corp '144A' 5.100% 12-Mar-2054	24,067	0.03
60,000	Nestle Holdings Inc '144A' 3.900% 24-Sep-2038	52,038	0.07
20,000	Nestle Holdings Inc '144A' 4.300% 01-Oct-2032	19,318	0.03
10,000	NetApp Inc 2.700% 22-Jun-2030	8,715	0.01
50,000	New England Power Co '144A' 3.800% 05-Dec-2047	37,587	0.05
5,000	New York and Presbyterian Hospital/The 3.954% 01-Aug-2119	3,535	0.01
20,000	New York Life Global Funding '144A' 1.200% 07-Aug-2030	16,051	0.02
40,000	New York Life Global Funding '144A' 2.350% 14-Jul-2026	37,882	0.05
50,000	New York Life Insurance Co '144A' 6.750% 15-Nov-2039	55,731	0.08
50,000	New York State Electric & Gas Corp '144A' 2.150% 01-Oct-2031	40,198	0.06
10,000	New York State Electric & Gas Corp '144A' 3.250% 01-Dec-2026	9,434	0.01
5,000	Newmont Corp 2.600% 15-Jul-2032	4,183	0.01
5,000	Newmont Corp 4.875% 15-Mar-2042	4,636	0.01
5,000	Newmont Corp 5.450% 09-Jun-2044	4,871	0.01
5,000	Newmont Corp 6.250% 01-Oct-2039	5,298	0.01
173,000	Newmont Corp / Newcrest Finance Pty Ltd '144A' 5.350% 15-Mar-2034	173,203	0.24
100,000	NextEra Energy Capital Holdings Inc 1.900% 15-Jun-2028	88,498	0.12
10,000	NGPL PipeCo LLC '144A' 4.875% 15-Aug-2027	9,788	0.01
5,000	NGPL PipeCo LLC '144A' 7.768% 15-Dec-2037	5,788	0.01
30,000	Niagara Mohawk Power Corp '144A' 1.960% 27-Jun-2030	24,992	0.04
50,000	Niagara Mohawk Power Corp '144A' 5.290% 17-Jan-2034	48,659	0.07
30,000	Niagara Mohawk Power Corp '144A' 5.664% 17-Jan-2054	29,026	0.04
14,000	Nippon Life Insurance Co '144A' FRN 2.750% 21-Jan-2051	11,690	0.02
10,000	Nippon Life Insurance Co '144A' FRN 3.400% 23-Jan-2050	8,882	0.01
20,000	Nippon Life Insurance Co '144A' FRN 4.700% 20-Jan-2046	19,553	0.03
10,000	NiSource Inc 5.000% 15-Jun-2052	8,922	0.01
15,000	Nissan Motor Co Ltd '144A' 3.522% 17-Sep-2025	14,560	0.02
40,000	Nissan Motor Co Ltd '144A' 4.345% 17-Sep-2027	38,223	0.05
10,000	Nissan Motor Co Ltd '144A' 4.810% 17-Sep-2030	9,302	0.01
10,000	NNN REIT Inc 3.000% 15-Apr-2052	6,276	0.01
10,000	NNN REIT Inc 3.500% 15-Oct-2027	9,490	0.01
50,000	NNN REIT Inc 5.600% 15-Oct-2033	49,881	0.07
10,000	Nordea Bank Abp '144A' 1.500% 30-Sep-2026	9,185	0.01
10,000	Nordea Bank Abp '144A' FRN 4.625% 13-Sep-2033	9,492	0.01
50,000	Nordson Corp 5.800% 15-Sep-2033	51,443	0.07
25,000	Northern Trust Corp 4.000% 10-May-2027	24,417	0.03
20,000	Northwestern Mutual Global Funding '144A' 4.350% 15-Sep-2027	19,577	0.03
10,000	Northwestern Mutual Life Insurance Co/The '144A' 3.625% 30-Sep-2059	6,841	0.01
10,000	Northwestern Mutual Life Insurance Co/The '144A' 6.063% 30-Mar-2040	10,434	0.01
2,000	Northwestern University 3.662% 01-Dec-2057	1,508	0.00
5,000	NOV Inc 3.950% 01-Dec-2042	3,806	0.01
15,000	Novant Health Inc 2.637% 01-Nov-2036	11,382	0.02
10,000	Novartis Capital Corp 3.700% 21-Sep-2042	8,208	0.01
100,000	NSTAR Electric Co 5.400% 01-Jun-2034	100,342	0.14
50,000	NSTAR Electric Co 5.500% 15-Mar-2040	49,510	0.07
30,000	NTT Finance Corp '144A' 1.162% 03-Apr-2026	27,940	0.04
50,000	NTT Finance Corp '144A' 1.591% 03-Apr-2028	44,109	0.06
70,000	Nucor Corp 2.979% 15-Dec-2055	43,372	0.06
20,000	Nucor Corp 4.300% 23-May-2027	19,577	0.03
20,000	Nutrien Ltd 4.900% 27-Mar-2028	19,782	0.03
10,000	Nutrien Ltd 5.000% 01-Apr-2049	8,860	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Nutrien Ltd 5.250% 15-Jan-2045	9,250	0.01
50,000	Nutrien Ltd 5.400% 21-Jun-2034	49,382	0.07
10,000	Nuveen LLC '144A' 4.000% 01-Nov-2028	9,589	0.01
50,000	Nuveen LLC '144A' 5.850% 15-Apr-2034	50,328	0.07
10,000	nVent Finance Sarl 4.550% 15-Apr-2028	9,729	0.01
10,000	nVent Finance Sarl 5.650% 15-May-2033	9,988	0.01
15,000	NVR Inc 3.000% 15-May-2030	13,310	0.02
10,000	NXP BV / NXP Funding LLC 5.350% 01-Mar-2026	9,978	0.01
20,000	NXP BV / NXP Funding LLC / NXP USA Inc 3.150% 01-May-2027	18,918	0.03
10,000	NXP BV / NXP Funding LLC / NXP USA Inc 3.250% 11-May-2041	7,326	0.01
30,000	NXP BV / NXP Funding LLC / NXP USA Inc 5.000% 15-Jan-2033	29,330	0.04
5,000	NYU Langone Hospitals 3.380% 01-Jul-2055	3,497	0.01
30,000	Occidental Petroleum Corp 5.550% 15-Mar-2026	29,964	0.04
20,000	Occidental Petroleum Corp 6.450% 15-Sep-2036	20,914	0.03
10,000	Occidental Petroleum Corp 6.600% 15-Mar-2046	10,440	0.01
15,000	Occidental Petroleum Corp 7.875% 15-Sep-2031	16,840	0.02
32,000	Occidental Petroleum Corp 8.875% 15-Jul-2030	36,897	0.05
50,000	Old Republic International Corp 5.750% 28-Mar-2034	50,001	0.07
50,000	Omega Healthcare Investors Inc 3.375% 01-Feb-2031	42,797	0.06
20,000	Omega Healthcare Investors Inc 4.500% 01-Apr-2027	19,370	0.03
25,000	Omnicom Group Inc / Omnicom Capital Inc 3.600% 15-Apr-2026	24,197	0.03
10,000	Oncor Electric Delivery Co LLC 2.750% 15-May-2030	8,844	0.01
50,000	Oncor Electric Delivery Co LLC 3.700% 15-Nov-2028	47,580	0.07
65,000	Oncor Electric Delivery Co LLC 5.250% 30-Sep-2040	62,834	0.09
10,000	Oncor Electric Delivery Co LLC 7.250% 15-Jan-2033	11,398	0.02
40,000	ONEOK Inc 3.400% 01-Sep-2029	36,740	0.05
5,000	ONEOK Inc 3.950% 01-Mar-2050	3,674	0.01
20,000	ONEOK Inc 4.000% 13-Jul-2027	19,321	0.03
5,000	ONEOK Inc 4.200% 03-Oct-2047	3,866	0.01
5,000	ONEOK Inc 4.950% 13-Jul-2047	4,303	0.01
10,000	ONEOK Inc 5.850% 15-Jan-2026	10,056	0.01
50,000	ONEOK Inc 6.050% 01-Sep-2033	51,601	0.07
25,000	ONEOK Inc 7.150% 15-Jan-2051	27,618	0.04
25,000	ONEOK Partners LP 6.125% 01-Feb-2041	25,087	0.04
5,000	ONEOK Partners LP 6.200% 15-Sep-2043	5,055	0.01
5,000	ONEOK Partners LP 6.850% 15-Oct-2037	5,405	0.01
20,000	Open Text Corp '144A' 6.900% 01-Dec-2027	20,784	0.03
15,000	Oracle Corp 2.300% 25-Mar-2028	13,573	0.02
50,000	Oracle Corp 2.650% 15-Jul-2026	47,395	0.07
10,000	Oracle Corp 2.800% 01-Apr-2027	9,394	0.01
10,000	Oracle Corp 2.875% 25-Mar-2031	8,652	0.01
20,000	Oracle Corp 2.950% 01-Apr-2030	17,806	0.03
70,000	Oracle Corp 3.250% 15-Nov-2027	66,037	0.09
10,000	Oracle Corp 3.600% 01-Apr-2040	7,721	0.01
10,000	Oracle Corp 3.600% 01-Apr-2050	7,025	0.01
30,000	Oracle Corp 3.650% 25-Mar-2041	23,065	0.03
10,000	Oracle Corp 3.800% 15-Nov-2037	8,268	0.01
30,000	Oracle Corp 3.850% 01-Apr-2060	20,781	0.03
10,000	Oracle Corp 3.900% 15-May-2035	8,695	0.01
20,000	Oracle Corp 3.950% 25-Mar-2051	14,883	0.02
20,000	Oracle Corp 4.000% 15-Jul-2046	15,333	0.02
10,000	Oracle Corp 4.000% 15-Nov-2047	7,614	0.01
20,000	Oracle Corp 4.100% 25-Mar-2061	14,430	0.02
50,000	Oracle Corp 4.900% 06-Feb-2033	48,640	0.07
20,000	Oracle Corp 5.550% 06-Feb-2053	19,029	0.03
10,000	Oracle Corp 6.125% 08-Jul-2039	10,396	0.01
50,000	Oracle Corp 6.250% 09-Nov-2032	53,047	0.07
20,000	Oracle Corp 6.500% 15-Apr-2038	21,497	0.03
10,000	Orange SA 5.375% 13-Jan-2042	9,587	0.01
10,000	Orange SA 9.000% 01-Mar-2031	11,949	0.02
20,000	Orbia Advance Corp SAB de CV 'REGS' 4.000% 04-Oct-2027	18,948	0.03

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Orbia Advance Corp SAB de CV 'REGS' 5.875% 17-Sep-2044	8,924	0.01
10,000	O'Reilly Automotive Inc 3.600% 01-Sep-2027	9,538	0.01
10,000	Otis Worldwide Corp 2.293% 05-Apr-2027	9,275	0.01
50,000	Otis Worldwide Corp 3.362% 15-Feb-2050	35,342	0.05
10,000	Oversea-Chinese Banking Corp Ltd '144A' FRN 1.832% 10-Sep-2030	9,564	0.01
20,000	Ovintiv Inc 6.250% 15-Jul-2033	20,668	0.03
10,000	Ovintiv Inc 6.625% 15-Aug-2037	10,446	0.01
20,000	Ovintiv Inc 8.125% 15-Sep-2030	22,638	0.03
10,000	Owens Corning 4.300% 15-Jul-2047	8,082	0.01
100,000	Owens Corning 5.700% 15-Jun-2034	101,163	0.14
10,000	Owens Corning 7.000% 01-Dec-2036	11,193	0.02
100,000	Pacific Gas and Electric Co 4.500% 01-Jul-2040	82,728	0.12
100,000	Pacific Gas and Electric Co 4.950% 01-Jul-2050	83,093	0.12
20,000	Pacific Life Global Funding II '144A' 1.600% 21-Sep-2028	17,339	0.02
30,000	Pacific Life Insurance Co '144A' FRN 4.300% 24-Oct-2067	23,476	0.03
30,000	Pacific LifeCorp '144A' 6.600% 15-Sep-2033	32,243	0.05
10,000	PacifiCorp 5.350% 01-Dec-2053	9,127	0.01
20,000	PacifiCorp 5.500% 15-May-2054	18,698	0.03
20,000	Packaging Corp of America 5.700% 01-Dec-2033	20,364	0.03
20,000	Parker-Hannifin Corp 3.250% 01-Mar-2027	19,081	0.03
50,000	Parker-Hannifin Corp 4.000% 14-Jun-2049	39,137	0.06
20,000	Parker-Hannifin Corp 4.100% 01-Mar-2047	16,040	0.02
10,000	PayPal Holdings Inc 5.250% 01-Jun-2062	9,194	0.01
30,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 1.700% 15-Jun-2026	27,834	0.04
15,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 3.350% 01-Nov-2029	13,649	0.02
30,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 4.400% 01-Jul-2027	29,207	0.04
15,000	Pentair Finance Sarl 4.500% 01-Jul-2029	14,544	0.02
10,000	PepsiCo Inc 1.950% 21-Oct-2031	8,238	0.01
10,000	PepsiCo Inc 2.750% 19-Mar-2030	8,967	0.01
10,000	PepsiCo Inc 3.500% 19-Mar-2040	8,136	0.01
10,000	PepsiCo Inc 3.875% 19-Mar-2060	7,890	0.01
15,000	PepsiCo Inc 3.900% 18-Jul-2032	14,035	0.02
10,000	PepsiCo Inc 5.500% 15-Jan-2040	10,165	0.01
10,000	Pernod Ricard SA '144A' 5.500% 15-Jan-2042	9,950	0.01
55,000	Pfizer Inc 2.550% 28-May-2040	38,463	0.05
50,000	Pfizer Inc 3.900% 15-Mar-2039	42,896	0.06
10,000	Pfizer Inc 7.200% 15-Mar-2039	11,839	0.02
100,000	Pfizer Investment Enterprises Pte Ltd 4.450% 19-May-2028	98,315	0.14
100,000	Pfizer Investment Enterprises Pte Ltd 4.750% 19-May-2033	97,666	0.14
30,000	Pfizer Investment Enterprises Pte Ltd 5.110% 19-May-2043	28,664	0.04
30,000	Pfizer Investment Enterprises Pte Ltd 5.340% 19-May-2063	28,528	0.04
50,000	Pharmacia LLC 6.600% 01-Dec-2028	53,056	0.07
20,000	Phillips 66 4.650% 15-Nov-2034	18,659	0.03
5,000	Phillips 66 4.875% 15-Nov-2044	4,447	0.01
10,000	Phillips 66 5.875% 01-May-2042	10,122	0.01
10,000	Phillips 66 Co 4.900% 01-Oct-2046	8,880	0.01
20,000	Phillips 66 Co 5.300% 30-Jun-2033	19,812	0.03
50,000	Phillips 66 Co 5.650% 15-Jun-2054	48,295	0.07
43,000	Phillips Edison Grocery Center Operating Partnership I LP 5.750% 15-Jul-2034	42,572	0.06
20,000	Piedmont Natural Gas Co Inc 5.400% 15-Jun-2033	20,060	0.03
71,000	Pine Street Trust III '144A' 6.223% 15-May-2054	71,230	0.10
10,000	Pioneer Natural Resources Co 1.125% 15-Jan-2026	9,382	0.01
10,000	Pioneer Natural Resources Co 5.100% 29-Mar-2026	9,982	0.01
50,000	Plains All American Pipeline LP / PAA Finance Corp 4.300% 31-Jan-2043	39,650	0.06
25,000	PNC Bank NA 'BKNT' 4.200% 01-Nov-2025	24,542	0.03
30,000	PNC Financial Services Group Inc/The 2.550% 22-Jan-2030	26,343	0.04
20,000	PNC Financial Services Group Inc/The FRN 4.626% 06-Jun-2033	18,557	0.03

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
100,000	PNC Financial Services Group Inc/The FRN 5.492% 14-May-2030	100,633	0.14
50,000	PNC Financial Services Group Inc/The FRN 6.037% 28-Oct-2033	51,641	0.07
50,000	PNC Financial Services Group Inc/The FRN 6.875% 20-Oct-2034	54,597	0.08
50,000	Polaris Inc 6.950% 15-Mar-2029	52,335	0.07
50,000	Potomac Electric Power Co 4.150% 15-Mar-2043	41,564	0.06
30,000	Principal Financial Group Inc 6.050% 15-Oct-2036	31,698	0.04
5,000	Progressive Corp/The 4.000% 01-Mar-2029	4,795	0.01
50,000	Progressive Corp/The 4.950% 15-Jun-2033	49,603	0.07
50,000	Prologis LP 1.625% 15-Mar-2031	40,180	0.06
10,000	Prologis LP 1.750% 01-Feb-2031	8,128	0.01
10,000	Prologis LP 3.375% 15-Dec-2027	9,489	0.01
10,000	Prologis LP 4.375% 01-Feb-2029	9,755	0.01
10,000	Prologis LP 4.625% 15-Jan-2033	9,602	0.01
10,000	Prospect Capital Corp 3.706% 22-Jan-2026	9,528	0.01
10,000	Prosus NV 'REGS' 3.061% 13-Jul-2031	8,286	0.01
10,000	Prosus NV 'REGS' 3.257% 19-Jan-2027	9,363	0.01
10,000	Prosus NV 'REGS' 3.680% 21-Jan-2030	8,897	0.01
10,000	Prosus NV 'REGS' 4.193% 19-Jan-2032	8,842	0.01
20,000	Prosus NV 'REGS' 4.987% 19-Jan-2052	15,718	0.02
10,000	Protective Life Corp '144A' 3.400% 15-Jan-2030	8,928	0.01
10,000	Protective Life Global Funding '144A' 1.303% 20-Sep-2026	9,172	0.01
20,000	Protective Life Global Funding '144A' 5.467% 08-Dec-2028	20,242	0.03
10,000	Providence St Joseph Health Obligated Group 2.532% 01-Oct-2029	8,784	0.01
50,000	Providence St Joseph Health Obligated Group 2.746% 01-Oct-2026	47,094	0.07
50,000	Providence St Joseph Health Obligated Group 5.403% 01-Oct-2033	49,769	0.07
10,000	Prudential Financial Inc FRN 3.700% 01-Oct-2050	8,713	0.01
20,000	Prudential Financial Inc FRN 4.500% 15-Sep-2047	18,991	0.03
25,000	Prudential Financial Inc FRN 6.000% 01-Sep-2052	24,719	0.03
5,000	Prudential Financial Inc 'MTN' 1.500% 10-Mar-2026	4,704	0.01
10,000	Prudential Funding Asia Plc 3.125% 14-Apr-2030	8,971	0.01
10,000	Public Service Co of Colorado 1.875% 15-Jun-2031	8,018	0.01
40,000	Public Service Co of Colorado 4.500% 01-Jun-2052	32,797	0.05
50,000	Public Service Co of Colorado 6.250% 01-Sep-2037	52,681	0.07
10,000	Public Service Co of Colorado 6.500% 01-Aug-2038	10,845	0.02
15,000	Public Service Electric and Gas Co 'MTN' 3.650% 01-Sep-2042	11,848	0.02
50,000	Public Service Electric and Gas Co 'MTN' 5.800% 01-May-2037	52,587	0.07
50,000	Public Service Enterprise Group Inc 0.800% 15-Aug-2025	47,488	0.07
10,000	Public Service Enterprise Group Inc 1.600% 15-Aug-2030	8,123	0.01
10,000	Public Service Enterprise Group Inc 6.125% 15-Oct-2033	10,418	0.01
10,000	Public Storage Operating Co 3.385% 01-May-2029	9,348	0.01
30,000	PulteGroup Inc 6.375% 15-May-2033	31,604	0.04
20,000	Qorvo Inc 4.375% 15-Oct-2029	18,904	0.03
15,000	Quanta Services Inc 2.350% 15-Jan-2032	12,218	0.02
10,000	Quest Diagnostics Inc 2.800% 30-Jun-2031	8,579	0.01
5,000	Quest Diagnostics Inc 2.950% 30-Jun-2030	4,445	0.01
30,000	Realty Income Corp 3.400% 15-Jan-2028	28,305	0.04
10,000	Realty Income Corp 3.650% 15-Jan-2028	9,528	0.01
50,000	Realty Income Corp 5.125% 15-Feb-2034	48,653	0.07
20,000	Reckitt Benckiser Treasury Services Plc '144A' 3.000% 26-Jun-2027	18,849	0.03
20,000	Regal Rexnord Corp 6.050% 15-Feb-2026	20,059	0.03
20,000	Regal Rexnord Corp 6.050% 15-Apr-2028	20,256	0.03
10,000	Regency Centers LP 3.700% 15-Jun-2030	9,224	0.01
5,000	Regeneron Pharmaceuticals Inc 2.800% 15-Sep-2050	3,085	0.00
50,000	Regions Financial Corp 1.800% 12-Aug-2028	43,230	0.06
50,000	Regions Financial Corp FRN 5.722% 06-Jun-2030	50,008	0.07
20,000	Reliance Industries Ltd 'REGS' 2.875% 12-Jan-2032	16,989	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Reliance Industries Ltd 'REGS' 3.750% 12-Jan-2062	6,943	0.01
10,000	Reliance Standard Life Global Funding II '144A' 2.750% 21-Jan-2027	9,279	0.01
10,000	Reliance Standard Life Global Funding II '144A' 5.243% 02-Feb-2026	9,897	0.01
5,000	RELX Capital Inc 4.750% 20-May-2032	4,857	0.01
50,000	RenaissanceRe Holdings Ltd 3.600% 15-Apr-2029	46,234	0.07
16,000	RenaissanceRe Holdings Ltd 5.750% 05-Jun-2033	16,052	0.02
5,000	Republic Services Inc 2.300% 01-Mar-2030	4,333	0.01
15,000	Republic Services Inc 3.375% 15-Nov-2027	14,246	0.02
100,000	Republic Services Inc 5.000% 01-Apr-2034	98,123	0.14
10,000	Republic Services Inc 6.200% 01-Mar-2040	10,670	0.02
100,000	Rewity Inc 1.900% 15-Sep-2028	87,557	0.12
10,000	Rewity Inc 3.300% 15-Sep-2029	9,109	0.01
10,000	RGA Global Funding '144A' 2.000% 30-Nov-2026	9,223	0.01
50,000	RGA Global Funding '144A' 5.500% 11-Jan-2031	49,992	0.07
10,000	Roche Holdings Inc '144A' 1.930% 13-Dec-2028	8,835	0.01
15,000	Roche Holdings Inc '144A' 2.076% 13-Dec-2031	12,278	0.02
20,000	Roche Holdings Inc '144A' 2.314% 10-Mar-2027	18,676	0.03
10,000	Roche Holdings Inc '144A' 7.000% 01-Mar-2039	11,788	0.02
50,000	Rockwell Automation Inc 2.800% 15-Aug-2061	28,947	0.04
10,000	Rogers Communications Inc 2.900% 15-Nov-2026	9,458	0.01
80,000	Rogers Communications Inc 4.300% 15-Feb-2048	63,791	0.09
10,000	Rogers Communications Inc 4.500% 15-Mar-2043	8,388	0.01
20,000	Rogers Communications Inc 5.450% 01-Oct-2043	19,073	0.03
120,000	Roper Technologies Inc 1.750% 15-Feb-2031	96,802	0.14
10,000	Roper Technologies Inc 2.950% 15-Sep-2029	9,004	0.01
20,000	Royal Bank of Canada 'GMTN' 4.650% 27-Jan-2026	19,729	0.03
50,000	Royal Bank of Canada 'GMTN' 4.950% 01-Feb-2029	49,807	0.07
59,000	Royal Bank of Canada 'GMTN' 5.150% 01-Feb-2034	58,693	0.08
20,000	Royalty Pharma Plc 1.200% 02-Sep-2025	19,000	0.03
10,000	Royalty Pharma Plc 2.200% 02-Sep-2030	8,345	0.01
10,000	Royalty Pharma Plc 3.550% 02-Sep-2050	6,756	0.01
25,000	Royalty Pharma Plc 5.400% 02-Sep-2034	24,391	0.03
15,000	RPM International Inc 4.550% 01-Mar-2029	14,520	0.02
5,000	RPM International Inc 5.250% 01-Jun-2045	4,634	0.01
20,000	Ryder System Inc 'MTN' 5.250% 01-Jun-2028	20,058	0.03
5,000	S&P Global Inc 2.300% 15-Aug-2060	2,562	0.00
120,000	S&P Global Inc 2.700% 01-Mar-2029	108,902	0.15
10,000	S&P Global Inc 2.900% 01-Mar-2032	8,669	0.01
20,000	S&P Global Inc 2.950% 22-Jan-2027	18,986	0.03
20,000	S&P Global Inc 4.750% 01-Aug-2028	19,873	0.03
10,000	Sabal Trail Transmission LLC '144A' 4.682% 01-May-2038	9,102	0.01
30,000	Sabine Pass Liquefaction LLC 4.200% 15-Mar-2028	28,971	0.04
10,000	Sabine Pass Liquefaction LLC 4.500% 15-May-2030	9,603	0.01
10,000	Sabine Pass Liquefaction LLC 5.000% 15-Mar-2027	9,919	0.01
5,000	Sabine Pass Liquefaction LLC 5.875% 30-Jun-2026	5,022	0.01
10,000	Sabra Health Care LP 5.125% 15-Aug-2026	9,845	0.01
50,000	Safehold GL Holdings LLC 6.100% 01-Apr-2034	49,512	0.07
5,000	Salesforce Inc 1.950% 15-Jul-2031	4,112	0.01
5,000	Salesforce Inc 2.700% 15-Jul-2041	3,516	0.01
10,000	Salesforce Inc 3.050% 15-Jul-2061	6,226	0.01
10,000	Sammons Financial Group Inc '144A' 3.350% 16-Apr-2031	8,318	0.01
50,000	Sammons Financial Group Inc '144A' 4.450% 12-May-2027	48,343	0.07
50,000	San Diego Gas & Electric Co 4.100% 15-Jun-2049	39,715	0.06
20,000	Sands China Ltd 3.250% 08-Aug-2031	16,862	0.02
50,000	Sands China Ltd 5.125% 08-Aug-2025	49,599	0.07
10,000	Santander Holdings USA Inc 4.400% 13-Jul-2027	9,668	0.01
20,000	Santander Holdings USA Inc FRN 6.174% 09-Jan-2030	20,176	0.03
30,000	Santander Holdings USA Inc FRN 6.499% 09-Mar-2029	30,587	0.04

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
40,000	Santander UK Group Holdings Plc FRN 1.532% 21-Aug-2026	38,077	0.05
30,000	Santander UK Group Holdings Plc FRN 1.673% 14-Jun-2027	27,746	0.04
20,000	Santander UK Group Holdings Plc FRN 2.896% 15-Mar-2032	16,897	0.02
30,000	Santander UK Group Holdings Plc FRN 6.534% 10-Jan-2029	30,848	0.04
20,000	Santos Finance Ltd '144A' 3.649% 29-Apr-2031	17,510	0.02
10,000	Scentre Group Trust 1 / Scentre Group Trust 2 '144A' 4.375% 28-May-2030	9,565	0.01
20,000	Scentre Group Trust 2 '144A' FRN 4.750% 24-Sep-2080	19,316	0.03
20,000	Schlumberger Holdings Corp '144A' 4.300% 01-May-2029	19,333	0.03
50,000	Schlumberger Investment SA 2.650% 26-Jun-2030	44,062	0.06
10,000	Sealed Air Corp '144A' 1.573% 15-Oct-2026	9,110	0.01
20,000	Securian Financial Group Inc '144A' 4.800% 15-Apr-2048	16,833	0.02
60,000	Sempra 3.250% 15-Jun-2027	56,663	0.08
20,000	Sempra 5.500% 01-Aug-2033	20,018	0.03
25,000	Sempra 6.000% 15-Oct-2039	25,385	0.04
10,000	Sempra FRN 6.875% 01-Oct-2054	9,965	0.01
10,000	ServiceNow Inc 1.400% 01-Sep-2030	8,127	0.01
10,000	Sherwin-Williams Co/The 3.800% 15-Aug-2049	7,598	0.01
10,000	Sherwin-Williams Co/The 4.550% 01-Aug-2045	8,488	0.01
10,000	Shinhan Bank Co Ltd 'REGS' 3.750% 20-Sep-2027	9,476	0.01
20,000	Shinhan Bank Co Ltd 'REGS' 3.875% 24-Mar-2026	19,413	0.03
20,000	Shire Acquisitions Investments Ireland DAC 3.200% 23-Sep-2026	19,188	0.03
20,000	Siemens Financieringsmaatschappij NV '144A' 2.150% 11-Mar-2031	16,856	0.02
60,000	Siemens Financieringsmaatschappij NV '144A' 2.350% 15-Oct-2026	56,517	0.08
5,000	Siemens Financieringsmaatschappij NV '144A' 2.875% 11-Mar-2041	3,691	0.01
20,000	Simon Property Group LP 2.450% 13-Sep-2029	17,592	0.02
20,000	Simon Property Group LP 5.500% 08-Mar-2033	20,159	0.03
10,000	Simon Property Group LP 6.750% 01-Feb-2040	10,900	0.02
20,000	Sitios Latinoamerica SAB de CV 'REGS' 5.375% 04-Apr-2032	18,636	0.03
20,000	SK Hynix Inc 'REGS' 1.500% 19-Jan-2026	18,780	0.03
20,000	SK Hynix Inc 'REGS' 6.375% 17-Jan-2028	20,597	0.03
200,000	SK On Co Ltd 5.375% 11-May-2026	199,827	0.28
10,000	Skandinaviska Enskilda Banken AB '144A' 1.200% 09-Sep-2026	9,187	0.01
100,000	Sky Group Finance Ltd '144A' 6.500% 15-Oct-2035	108,976	0.15
10,000	Skyworks Solutions Inc 1.800% 01-Jun-2026	9,304	0.01
50,000	Smith & Nephew Plc 5.400% 20-Mar-2034	49,352	0.07
10,000	Smithfield Foods Inc '144A' 4.250% 01-Feb-2027	9,632	0.01
10,000	Smurfit Kappa Treasury ULC '144A' 5.438% 03-Apr-2034	9,921	0.01
50,000	Sociedad Quimica y Minera de Chile SA 'REGS' 6.500% 07-Nov-2033	52,273	0.07
15,000	Societe Generale SA '144A' 4.250% 14-Apr-2025	14,751	0.02
40,000	Societe Generale SA '144A' 4.250% 19-Aug-2026	38,347	0.05
10,000	Societe Generale SA '144A' 4.677% 15-Jun-2027	9,840	0.01
12,000	Societe Generale SA '144A' 4.750% 14-Sep-2028	11,659	0.02
30,000	Societe Generale SA '144A' 5.625% 24-Nov-2045	26,382	0.04
40,000	Societe Generale SA '144A' FRN 1.488% 14-Dec-2026	37,405	0.05
50,000	Societe Generale SA '144A' FRN 5.634% 19-Jan-2030	49,362	0.07
30,000	Societe Generale SA '144A' FRN 6.221% 15-Jun-2033	29,609	0.04
10,000	Sodexo Inc '144A' 2.718% 16-Apr-2031	8,560	0.01
7,443	Solar Star Funding LLC '144A' 5.375% 30-Jun-2035	7,153	0.01
100,000	Sonoco Products Co 2.850% 01-Feb-2032	83,327	0.12
10,000	Sonoco Products Co 3.125% 01-May-2030	8,911	0.01
10,000	Southern California Edison Co 1.200% 01-Feb-2026	9,372	0.01
10,000	Southern California Edison Co 2.850% 01-Aug-2029	8,992	0.01

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
20,000	Southern California Edison Co 4.050% 15-Mar-2042	16,118	0.02
35,000	Southern California Edison Co 4.650% 01-Oct-2043	30,285	0.04
50,000	Southern California Edison Co 5.200% 01-Jun-2034	48,938	0.07
30,000	Southern California Edison Co 5.300% 01-Mar-2028	30,082	0.04
20,000	Southern California Edison Co 5.625% 01-Feb-2036	20,033	0.03
10,000	Southern California Edison Co 5.875% 01-Dec-2053	10,035	0.01
20,000	Southern California Edison Co 5.950% 01-Nov-2032	20,720	0.03
10,000	Southern California Edison Co 5.950% 01-Feb-2038	10,170	0.01
50,000	Southern California Edison Co 6.000% 15-Jan-2034	51,897	0.07
10,000	Southern California Gas Co 5.200% 01-Jun-2033	9,900	0.01
20,000	Southern California Gas Co 5.600% 01-Apr-2054	19,766	0.03
70,000	Southern Power Co 0.900% 15-Jan-2026	65,276	0.09
5,000	Southwest Gas Corp 3.180% 15-Aug-2051	3,159	0.00
50,000	Southwest Gas Corp 3.700% 01-Apr-2028	47,604	0.07
100,000	Southwestern Electric Power Co 3.250% 01-Nov-2051	63,574	0.09
60,000	Southwestern Public Service Co 3.400% 15-Aug-2046	40,786	0.06
50,000	Southwestern Public Service Co 6.000% 01-Jun-2054	50,167	0.07
50,000	Spectra Energy Partners LP 5.950% 25-Sep-2043	50,254	0.07
20,000	Spire Missouri Inc 4.800% 15-Feb-2033	19,507	0.03
20,000	Sprint Capital Corp 6.875% 15-Nov-2028	21,218	0.03
50,000	Sprint Capital Corp 8.750% 15-Mar-2032	60,222	0.08
7,500	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC '144A' 5.152% 20-Mar-2028	7,470	0.01
5,000	Standard Chartered Bank '144A' 8.000% 30-May-2031	5,459	0.01
20,000	Standard Chartered Plc '144A' 4.050% 12-Apr-2026	19,571	0.03
5,000	Standard Chartered Plc '144A' 5.300% 09-Jan-2043	4,633	0.01
10,000	Standard Chartered Plc '144A' 5.700% 26-Mar-2044	9,645	0.01
10,000	Standard Chartered Plc '144A' FRN 2.678% 29-Jun-2032	8,244	0.01
30,000	Standard Chartered Plc '144A' FRN 3.265% 18-Feb-2036	25,310	0.04
20,000	Standard Chartered Plc '144A' FRN 4.644% 01-Apr-2031	19,063	0.03
20,000	Standard Chartered Plc '144A' FRN 4.866% 15-Mar-2033	19,168	0.03
25,000	Standard Chartered Plc '144A' FRN 6.097% 11-Jan-2035	25,428	0.04
30,000	Standard Chartered Plc '144A' FRN 6.301% 09-Jan-2029	30,649	0.04
5,000	Stanford Health Care 3.310% 15-Aug-2030	4,558	0.01
10,000	Stanley Black & Decker Inc 2.750% 15-Nov-2050	5,759	0.01
10,000	Stanley Black & Decker Inc 5.200% 01-Sep-2040	9,375	0.01
5,000	Starbucks Corp 3.750% 01-Dec-2047	3,761	0.01
10,000	Starbucks Corp 4.300% 15-Jun-2045	8,291	0.01
10,000	Starbucks Corp 4.500% 15-Nov-2048	8,411	0.01
32,000	Starbucks Corp 5.000% 15-Feb-2034	31,333	0.04
20,000	State Street Corp FRN 3.031% 01-Nov-2034	17,732	0.03
50,000	State Street Corp FRN 5.684% 21-Nov-2029	51,221	0.07
45,000	Steel Dynamics Inc 1.650% 15-Oct-2027	40,139	0.06
20,000	Stellantis Finance US Inc '144A' 1.711% 29-Jan-2027	18,232	0.03
20,000	Stellantis Finance US Inc '144A' 6.375% 12-Sep-2032	20,956	0.03
50,000	STERIS Irish FinCo UnLtd Co 2.700% 15-Mar-2031	42,725	0.06
10,000	Stifel Financial Corp 4.000% 15-May-2030	9,228	0.01
5,000	Store Capital LLC 4.500% 15-Mar-2028	4,764	0.01
5,000	Stryker Corp 3.375% 01-Nov-2025	4,869	0.01
5,000	Stryker Corp 3.500% 15-Mar-2026	4,855	0.01
10,000	Stryker Corp 4.625% 15-Mar-2046	8,845	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Sumitomo Life Insurance Co '144A' FRN 3.375% 15-Apr-2081	8,644	0.01
30,000	Sumitomo Mitsui Financial Group Inc 1.402% 17-Sep-2026	27,543	0.04
10,000	Sumitomo Mitsui Financial Group Inc 1.474% 08-Jul-2025	9,603	0.01
10,000	Sumitomo Mitsui Financial Group Inc 2.130% 08-Jul-2030	8,370	0.01
85,000	Sumitomo Mitsui Financial Group Inc 2.472% 14-Jan-2029	75,815	0.11
13,000	Sumitomo Mitsui Financial Group Inc 3.040% 16-Jul-2029	11,736	0.02
10,000	Sumitomo Mitsui Financial Group Inc 3.364% 12-Jul-2027	9,497	0.01
50,000	Sumitomo Mitsui Financial Group Inc 5.520% 13-Jan-2028	50,582	0.07
50,000	Sumitomo Mitsui Financial Group Inc 5.766% 13-Jan-2033	51,508	0.07
20,000	Sumitomo Mitsui Trust Bank Ltd '144A' 1.050% 12-Sep-2025	18,994	0.03
10,000	Summit Digital Infrastructure Ltd 'REGS' 2.875% 12-Aug-2031	8,310	0.01
25,000	Sun Communities Operating LP 5.500% 15-Jan-2029	25,030	0.04
10,000	Sun Communities Operating LP 5.700% 15-Jan-2033	9,882	0.01
10,000	Sutter Health 1.321% 15-Aug-2025	9,548	0.01
10,000	Sutter Health 2.294% 15-Aug-2030	8,584	0.01
10,000	Suzano Austria GmbH 2.500% 15-Sep-2028	8,786	0.01
30,000	Suzano Austria GmbH 3.750% 15-Jan-2031	26,155	0.04
20,000	Suzano Austria GmbH 6.000% 15-Jan-2029	19,958	0.03
10,000	Suzano Austria GmbH 'REGS' 7.000% 16-Mar-2047	10,273	0.01
20,000	Svenska Handelsbanken AB '144A' 3.950% 10-Jun-2027	19,431	0.03
20,000	Svenska Handelsbanken AB '144A' 5.500% 15-Jun-2028	20,147	0.03
20,000	Swedbank AB '144A' 5.337% 20-Sep-2027	19,942	0.03
5,000	Swiss Re Treasury US Corp '144A' 4.250% 06-Dec-2042	4,252	0.01
30,000	Synchrony Bank 5.625% 23-Aug-2027	29,732	0.04
10,000	Synchrony Financial 2.875% 28-Oct-2031	8,038	0.01
40,000	Synchrony Financial 3.950% 01-Dec-2027	37,337	0.05
20,000	Synchrony Financial 4.500% 23-Jul-2025	19,681	0.03
20,000	Sysco Corp 3.300% 15-Jul-2026	19,240	0.03
30,000	Sysco Corp 4.500% 01-Apr-2046	25,505	0.04
10,000	Sysco Corp 5.950% 01-Apr-2030	10,418	0.01
15,000	Takeda Pharmaceutical Co Ltd 3.025% 09-Jul-2040	10,915	0.02
20,000	Takeda Pharmaceutical Co Ltd 3.375% 09-Jul-2060	12,920	0.02
15,000	Takeda Pharmaceutical Co Ltd 5.000% 26-Nov-2028	14,901	0.02
10,000	Take-Two Interactive Software Inc 4.000% 14-Apr-2032	9,122	0.01
10,000	Tanger Properties LP 2.750% 01-Sep-2031	8,167	0.01
10,000	Tanger Properties LP 3.125% 01-Sep-2026	9,432	0.01
10,000	Tapestry Inc 4.125% 15-Jul-2027	9,591	0.01
100,000	Tapestry Inc 7.350% 27-Nov-2028	103,868	0.15
36,000	Tapestry Inc 7.700% 27-Nov-2030	37,653	0.05
50,000	Targa Resources Corp 4.200% 01-Feb-2033	45,089	0.06
20,000	Targa Resources Corp 5.200% 01-Jul-2027	19,971	0.03
10,000	Targa Resources Corp 6.500% 15-Feb-2053	10,569	0.02
20,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 4.000% 15-Jan-2032	18,020	0.03
20,000	TD SYNnex Corp 1.750% 09-Aug-2026	18,465	0.03
20,000	TD SYNnex Corp 2.650% 09-Aug-2031	16,492	0.02
50,000	TD SYNnex Corp 6.100% 12-Apr-2034	50,274	0.07
50,000	Teachers Insurance & Annuity Association of America '144A' 4.270% 15-May-2047	40,076	0.06
50,000	Teachers Insurance & Annuity Association of America '144A' 6.850% 16-Dec-2039	55,996	0.08
50,000	TELUS Corp 3.400% 13-May-2032	43,552	0.06
100,000	Tennessee Gas Pipeline Co LLC 7.000% 15-Mar-2027	104,181	0.15

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
5,000	Texas Eastern Transmission LP 7.000% 15-Jul-2032	5,479	0.01
10,000	Texas Instruments Inc 1.750% 04-May-2030	8,457	0.01
10,000	Texas Instruments Inc 3.875% 15-Mar-2039	8,760	0.01
25,000	Texas Instruments Inc 4.850% 08-Feb-2034	24,836	0.04
10,000	Texas Instruments Inc 5.050% 18-May-2063	9,333	0.01
20,000	Thaioil Treasury Center Co Ltd 'REGS' 2.500% 18-Jun-2030	16,933	0.02
10,000	Thaioil Treasury Center Co Ltd 'REGS' 5.375% 20-Nov-2048	9,106	0.01
20,000	Thermo Fisher Scientific Inc 2.000% 15-Oct-2031	16,391	0.02
10,000	Thermo Fisher Scientific Inc 2.600% 01-Oct-2029	8,956	0.01
5,000	Thomson Reuters Corp 5.500% 15-Aug-2035	5,049	0.01
5,000	Thomson Reuters Corp 5.850% 15-Apr-2040	5,132	0.01
10,000	Time Warner Cable Enterprises LLC 8.375% 15-Jul-2033	11,068	0.02
15,000	Time Warner Cable LLC 5.500% 01-Sep-2041	12,546	0.02
5,000	Time Warner Cable LLC 5.875% 15-Nov-2040	4,356	0.01
30,000	Time Warner Cable LLC 6.550% 01-May-2037	28,497	0.04
100,000	Timken Co/The 4.125% 01-Apr-2032	91,144	0.13
40,000	T-Mobile USA Inc 1.500% 15-Feb-2026	37,567	0.05
50,000	T-Mobile USA Inc 2.050% 15-Feb-2028	44,946	0.06
20,000	T-Mobile USA Inc 2.250% 15-Feb-2026	19,009	0.03
40,000	T-Mobile USA Inc 2.550% 15-Feb-2031	34,020	0.05
20,000	T-Mobile USA Inc 2.625% 15-Feb-2029	17,930	0.03
30,000	T-Mobile USA Inc 3.000% 15-Feb-2041	21,564	0.03
20,000	T-Mobile USA Inc 3.600% 15-Nov-2060	13,580	0.02
60,000	T-Mobile USA Inc 3.750% 15-Apr-2027	57,686	0.08
10,000	T-Mobile USA Inc 4.375% 15-Apr-2040	8,701	0.01
70,000	T-Mobile USA Inc 5.050% 15-Jul-2033	68,645	0.10
50,000	T-Mobile USA Inc 5.650% 15-Jan-2053	49,558	0.07
50,000	T-Mobile USA Inc 5.800% 15-Sep-2062	49,910	0.07
50,000	Toll Brothers Finance Corp 4.350% 15-Feb-2028	48,340	0.07
20,000	Toll Brothers Finance Corp 4.875% 15-Mar-2027	19,725	0.03
15,000	Toronto-Dominion Bank/The 4.108% 08-Jun-2027	14,565	0.02
60,000	Toronto-Dominion Bank/The FRN 3.625% 15-Sep-2031	57,141	0.08
20,000	Toronto-Dominion Bank/The 'MTN' 3.200% 10-Mar-2032	17,346	0.02
5,000	Trane Technologies Financing Ltd 4.650% 01-Nov-2044	4,484	0.01
100,000	Trane Technologies Financing Ltd 5.250% 03-Mar-2033	100,981	0.14
5,000	Trane Technologies Global Holding Co Ltd 5.750% 15-Jun-2043	5,119	0.01
10,000	Transatlantic Holdings Inc 8.000% 30-Nov-2039	12,623	0.02
10,000	TransCanada PipeLines Ltd 4.625% 01-Mar-2034	9,397	0.01
20,000	TransCanada PipeLines Ltd 4.875% 15-May-2048	17,880	0.03
10,000	TransCanada PipeLines Ltd 5.850% 15-Mar-2036	10,097	0.01
20,000	TransCanada PipeLines Ltd 7.625% 15-Jan-2039	23,401	0.03
20,000	Transcontinental Gas Pipe Line Co LLC 7.850% 01-Feb-2026	20,585	0.03
10,000	Transurban Finance Co Pty Ltd '144A' 3.375% 22-Mar-2027	9,512	0.01
10,000	Travelers Cos Inc/The 'MTN' 6.250% 15-Jun-2037	10,816	0.02
20,000	Trimble Inc 4.900% 15-Jun-2028	19,750	0.03
10,000	Trimble Inc 6.100% 15-Mar-2033	10,379	0.01
10,000	Triton Container International Ltd / TAL International Container Corp 3.250% 15-Mar-2032	8,261	0.01
5,000	Triton Container International Ltd '144A' 2.050% 15-Apr-2026	4,663	0.01
15,000	Truist Bank 'BKNT' 2.250% 11-Mar-2030	12,525	0.02
25,000	Truist Financial Corp 'MTN' FRN 4.260% 28-Jul-2026	24,595	0.03
20,000	Truist Financial Corp 'MTN' FRN 5.122% 26-Jan-2034	19,193	0.03
50,000	Truist Financial Corp 'MTN' FRN 6.047% 08-Jun-2027	50,376	0.07
60,000	Truist Financial Corp 'MTN' FRN 6.123% 28-Oct-2033	61,493	0.09
20,000	Trust Fibrá Uno 'REGS' 7.375% 13-Feb-2034	19,759	0.03
20,000	TSMC Arizona Corp 1.750% 25-Oct-2026	18,513	0.03
5,000	TSMC Arizona Corp 3.125% 25-Oct-2041	3,889	0.01
10,000	TSMC Arizona Corp 3.875% 22-Apr-2027	9,670	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	TSMC Arizona Corp 4.125% 22-Apr-2029	9,704	0.01
30,000	TSMC Arizona Corp 4.250% 22-Apr-2032	29,052	0.04
20,000	TSMC Global Ltd 'REGS' 0.750% 28-Sep-2025	18,902	0.03
10,000	TSMC Global Ltd 'REGS' 1.375% 28-Sep-2030	8,109	0.01
50,000	TTX Co '144A' 5.750% 22-Nov-2033	52,509	0.07
10,000	Tucson Electric Power Co 1.500% 01-Aug-2030	8,135	0.01
20,000	TWDC Enterprises 18 Corp 7.000% 01-Mar-2032	22,275	0.03
10,000	Tyco Electronics Group SA 2.500% 04-Feb-2026	8,442	0.01
10,000	Tyco Electronics Group SA 3.700% 15-Feb-2026	9,770	0.01
50,000	UBS AG/Stamford CT 1.250% 07-Aug-2026	45,979	0.06
50,000	UBS Group AG '144A' 4.125% 24-Sep-2025	49,043	0.07
10,000	UBS Group AG '144A' 4.125% 15-Apr-2026	9,753	0.01
10,000	UBS Group AG '144A' 4.253% 23-Mar-2028	9,577	0.01
50,000	UBS Group AG '144A' 4.282% 09-Jan-2028	48,002	0.07
20,000	UBS Group AG '144A' FRN 1.494% 10-Aug-2027	18,353	0.03
60,000	UBS Group AG '144A' FRN 2.746% 11-Feb-2033	49,145	0.07
20,000	UBS Group AG '144A' FRN 3.126% 13-Aug-2030	17,963	0.03
15,000	UBS Group AG '144A' FRN 3.179% 11-Feb-2043	10,752	0.02
20,000	UBS Group AG '144A' FRN 4.703% 05-Aug-2027	19,639	0.03
50,000	UBS Group AG '144A' FRN 4.988% 05-Aug-2033	47,798	0.07
50,000	UBS Group AG '144A' FRN 6.442% 11-Aug-2028	51,300	0.07
100,000	UBS Group AG '144A' FRN 9.016% 15-Nov-2033	120,877	0.17
5,000	UDR Inc 3.100% 01-Nov-2034	4,047	0.01
10,000	UDR Inc 'MTN' 2.950% 01-Sep-2026	9,488	0.01
5,000	UMass Memorial Health Care Obligated Group 5.363% 01-Jul-2052	4,798	0.01
10,000	UniCredit SpA '144A' 4.625% 12-Apr-2027	9,756	0.01
10,000	UniCredit SpA '144A' FRN 1.982% 03-Jun-2027	9,328	0.01
10,000	UniCredit SpA '144A' FRN 2.569% 22-Sep-2026	9,594	0.01
50,000	Union Electric Co 2.150% 15-Mar-2032	40,290	0.06
50,000	Union Pacific Corp 2.800% 14-Feb-2032	43,245	0.06
30,000	Union Pacific Corp 2.973% 16-Sep-2062	17,885	0.03
15,000	Union Pacific Corp 3.839% 20-Mar-2060	11,102	0.02
10,000	Union Pacific Corp 3.850% 14-Feb-2072	7,185	0.01
40,000	Union Pacific Corp 4.100% 15-Sep-2067	30,578	0.04
30,000	Union Pacific Corp 'MTN' 3.550% 15-Aug-2039	24,572	0.03
20,000	United Airlines 2023-1 Class A Pass Through Trust 5.800% 15-Jan-2036	20,408	0.03
10,000	United Overseas Bank Ltd '144A' FRN 3.863% 07-Oct-2032	9,525	0.01
120,000	United Parcel Service Inc 4.875% 03-Mar-2033	118,562	0.17
5,000	United Parcel Service Inc 6.200% 15-Jan-2038	5,429	0.01
4,000	UnitedHealth Group Inc 2.950% 15-Oct-2027	3,764	0.01
20,000	UnitedHealth Group Inc 3.450% 15-Jan-2027	19,292	0.03
20,000	UnitedHealth Group Inc 3.850% 15-Jun-2028	19,241	0.03
40,000	UnitedHealth Group Inc 3.875% 15-Aug-2059	29,843	0.04
30,000	UnitedHealth Group Inc 5.350% 15-Feb-2033	30,469	0.04
20,000	UnitedHealth Group Inc 5.800% 15-Mar-2036	20,961	0.03
10,000	UnitedHealth Group Inc 6.050% 15-Feb-2063	10,590	0.02
40,000	UnitedHealth Group Inc 6.875% 15-Feb-2038	45,937	0.06
10,000	Universal Health Services Inc 1.650% 01-Sep-2026	9,199	0.01
10,000	Universal Health Services Inc 2.650% 15-Jan-2032	8,176	0.01
20,000	University of Southern California 3.028% 01-Oct-2039	16,013	0.02
5,000	University of Southern California 3.226% 01-Oct-2120	3,022	0.00
10,000	Unum Group 4.125% 15-Jun-2051	7,392	0.01
10,000	Unum Group 5.750% 15-Aug-2042	9,663	0.01
20,000	UPMC 5.035% 15-May-2033	19,593	0.03
30,000	US Bancorp FRN 4.653% 01-Feb-2029	29,377	0.04
20,000	US Bancorp FRN 5.727% 21-Oct-2026	20,040	0.03
100,000	US Bancorp 'MTN' FRN 2.677% 27-Jan-2033	82,886	0.12
25,000	US Bancorp 'MTN' FRN 4.548% 22-Jul-2028	24,448	0.03
70,000	US Bancorp 'MTN' FRN 4.967% 22-Jul-2033	66,158	0.09
15,000	Valero Energy Corp 4.900% 15-Mar-2045	13,535	0.02
5,000	Valmont Industries Inc 5.000% 01-Oct-2044	4,572	0.01
10,000	Var Energi ASA '144A' 7.500% 15-Jan-2028	10,529	0.01
20,000	Var Energi ASA '144A' 8.000% 15-Nov-2032	22,424	0.03
15,000	Ventas Realty LP 4.000% 01-Mar-2028	14,328	0.02
35,000	Ventas Realty LP 4.125% 15-Jan-2026	34,216	0.05
15,000	Ventas Realty LP 5.625% 01-Jul-2034	14,907	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
10,000	Ventas Realty LP 5.700% 30-Sep-2043	9,636	0.01
50,000	Veralto Corp '144A' 5.350% 18-Sep-2028	50,241	0.07
50,000	Veralto Corp '144A' 5.450% 18-Sep-2033	50,025	0.07
100,000	VeriSign Inc 2.700% 15-Jun-2031	83,885	0.12
20,000	Verisk Analytics Inc 5.500% 15-Jun-2045	19,538	0.03
60,000	Verizon Communications Inc 1.750% 20-Jan-2031	48,648	0.07
21,000	Verizon Communications Inc 2.550% 21-Mar-2031	17,867	0.03
20,000	Verizon Communications Inc 2.650% 20-Nov-2040	13,838	0.02
10,000	Verizon Communications Inc 2.875% 20-Nov-2050	6,333	0.01
50,000	Verizon Communications Inc 2.987% 30-Oct-2056	30,842	0.04
20,000	Verizon Communications Inc 3.150% 22-Mar-2030	18,057	0.03
15,000	Verizon Communications Inc 3.400% 22-Mar-2041	11,519	0.02
50,000	Verizon Communications Inc 3.550% 22-Mar-2051	36,218	0.05
50,000	Verizon Communications Inc 3.700% 22-Mar-2061	35,545	0.05
65,000	Verizon Communications Inc 4.125% 16-Mar-2027	63,403	0.09
20,000	Verizon Communications Inc 4.329% 21-Sep-2028	19,461	0.03
20,000	Verizon Communications Inc 4.400% 01-Nov-2034	18,584	0.03
30,000	Verizon Communications Inc 5.250% 16-Mar-2037	29,721	0.04
70,000	Verizon Communications Inc 5.500% 16-Mar-2047	70,304	0.10
15,000	Verizon Communications Inc 6.550% 15-Sep-2043	16,538	0.02
10,000	Viatris Inc 3.850% 22-Jun-2040	7,334	0.01
30,000	Viatris Inc 4.000% 22-Jun-2050	20,336	0.03
20,000	VICI Properties LP 4.950% 15-Feb-2030	19,315	0.03
40,000	VICI Properties LP 5.125% 15-May-2032	38,217	0.05
5,000	VICI Properties LP 5.625% 15-May-2052	4,514	0.01
50,000	VICI Properties LP 5.750% 01-Apr-2034	49,592	0.07
20,000	VICI Properties LP / VICI Note Co Inc '144A' 4.250% 01-Dec-2026	19,330	0.03
20,000	VICI Properties LP / VICI Note Co Inc '144A' 4.625% 01-Dec-2029	18,936	0.03
5,000	Vinci SA '144A' 3.750% 10-Apr-2029	4,736	0.01
50,000	Visa Inc 2.700% 15-Apr-2040	36,605	0.05
5,000	Visa Inc 4.150% 14-Dec-2035	4,682	0.01
10,000	Viterra Finance BV '144A' 2.000% 21-Apr-2026	9,354	0.01
30,000	Viterra Finance BV '144A' 3.200% 21-Apr-2031	26,004	0.04
25,000	VMware LLC 1.400% 15-Aug-2026	23,021	0.03
20,000	VMware LLC 2.200% 15-Aug-2031	16,288	0.02
20,000	VMware LLC 3.900% 21-Aug-2027	19,198	0.03
10,000	VMware LLC 4.650% 15-May-2027	9,845	0.01
20,000	Vodafone Group Plc 5.000% 30-May-2038	19,240	0.03
20,000	Vodafone Group Plc 5.125% 19-Jun-2059	17,504	0.02
10,000	Vodafone Group Plc 5.625% 10-Feb-2053	9,631	0.01
50,000	Vodafone Group Plc 5.750% 28-Jun-2054	48,695	0.07
20,000	Vontier Corp 2.400% 01-Apr-2028	17,755	0.03
5,000	Voya Financial Inc FRN 4.700% 23-Jan-2048	4,358	0.01
15,000	Vulcan Materials Co 3.900% 01-Apr-2027	14,520	0.02
10,000	Vulcan Materials Co 4.500% 15-Jun-2047	8,379	0.01
10,000	W R Berkley Corp 4.750% 01-Aug-2044	8,939	0.01
20,000	Walmart Inc 3.950% 28-Jun-2038	18,004	0.03
20,000	Walmart Inc 5.625% 01-Apr-2040	21,152	0.03
10,000	Walt Disney Co/The 2.650% 13-Jan-2031	8,747	0.01
25,000	Walt Disney Co/The 3.800% 22-Mar-2030	23,707	0.03
20,000	Washington Gas Light Co 3.796% 15-Sep-2046	15,180	0.02
10,000	Waste Connections Inc 2.600% 01-Feb-2030	8,819	0.01
5,000	Waste Connections Inc 2.950% 15-Jan-2052	3,218	0.00
10,000	Waste Management Inc 1.500% 15-Mar-2031	8,019	0.01
20,000	Waste Management Inc 2.000% 01-Jun-2029	17,506	0.02
5,000	Waste Management Inc 3.150% 15-Nov-2027	4,722	0.01
50,000	Waste Management Inc 4.875% 15-Feb-2034	49,152	0.07
5,000	WEA Finance LLC '144A' 2.875% 15-Jan-2027	4,647	0.01
50,000	Weir Group Plc/The '144A' 2.200% 13-May-2026	46,948	0.07
30,000	Welltower OP LLC 4.250% 15-Apr-2028	29,030	0.04
20,000	Western & Southern Life Insurance Co/The '144A' 3.750% 28-Apr-2061	13,293	0.02
10,000	Western Digital Corp 3.100% 01-Feb-2032	8,137	0.01
20,000	Western Digital Corp 4.750% 15-Feb-2026	19,595	0.03
10,000	Western Midstream Operating LP 4.050% 01-Feb-2030	9,308	0.01
20,000	Western Midstream Operating LP 4.650% 01-Jul-2026	19,626	0.03

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
5,000	Western Midstream Operating LP 5.250% 01-Feb-2050	4,396	0.01
10,000	Western Midstream Operating LP 5.450% 01-Apr-2044	9,035	0.01
100,000	Western Midstream Operating LP 6.350% 15-Jan-2029	103,247	0.14
10,000	Western Union Co/The 1.350% 15-Mar-2026	9,328	0.01
10,000	Western Union Co/The 2.750% 15-Mar-2031	8,323	0.01
210,000	Westinghouse Air Brake Technologies Corp 3.450% 15-Nov-2026	200,856	0.28
5,000	Westinghouse Air Brake Technologies Corp 4.700% 15-Sep-2028	4,906	0.01
10,000	Westlake Corp 2.875% 15-Aug-2041	6,829	0.01
10,000	Westlake Corp 5.000% 15-Aug-2046	8,783	0.01
5,000	Westpac Banking Corp 1.150% 03-Jun-2026	4,646	0.01
5,000	Westpac Banking Corp 3.350% 08-Mar-2027	4,800	0.01
15,000	Westpac Banking Corp 4.043% 26-Aug-2027	14,642	0.02
10,000	Westpac Banking Corp 4.421% 24-Jul-2039	8,861	0.01
10,000	Westpac Banking Corp FRN 2.668% 15-Nov-2035	8,273	0.01
10,000	Westpac Banking Corp FRN 3.020% 18-Nov-2036	8,223	0.01
20,000	Westpac Banking Corp FRN 4.110% 24-Jul-2034	18,516	0.03
100,000	Westpac Banking Corp 'GMTN' FRN 4.322% 23-Nov-2031	96,564	0.14
10,000	Weyerhaeuser Co 6.950% 01-Oct-2027	10,530	0.02
10,000	Williams Cos Inc/The 3.750% 15-Jun-2027	9,603	0.01
20,000	Williams Cos Inc/The 4.000% 15-Sep-2025	19,621	0.03
15,000	Williams Cos Inc/The 5.300% 15-Aug-2052	13,960	0.02
20,000	Williams Cos Inc/The 5.750% 24-Jun-2044	19,679	0.03
5,000	Williams Cos Inc/The 6.300% 15-Apr-2040	5,200	0.01
30,000	Williams Cos Inc/The 7.500% 15-Jan-2031	33,253	0.05
5,000	Willis North America Inc 2.950% 15-Sep-2029	4,484	0.01
10,000	Willis North America Inc 4.650% 15-Jun-2027	9,832	0.01
30,000	Willis North America Inc 5.900% 05-Mar-2054	29,172	0.04
50,000	Wisconsin Electric Power Co 4.750% 30-Sep-2032	48,982	0.07
50,000	Wisconsin Power and Light Co 4.950% 01-Apr-2033	48,504	0.07
40,000	Woodside Finance Ltd '144A' 3.700% 15-Mar-2028	37,800	0.05
10,000	Woori Bank 'REGS' 2.000% 20-Jan-2027	9,256	0.01
25,000	Workday Inc 3.500% 01-Apr-2027	23,927	0.03
5,000	Workday Inc 3.800% 01-Apr-2032	4,503	0.01
20,000	WRKCo Inc 4.000% 15-Mar-2028	19,172	0.03
10,000	WRKCo Inc 4.650% 15-Mar-2026	9,860	0.01
5,000	Wyeth LLC 5.950% 01-Apr-2037	5,283	0.01
20,000	Wyeth LLC 6.500% 01-Feb-2034	22,045	0.03
100,000	Xcel Energy Inc 3.350% 01-Dec-2026	95,465	0.13
2,000	Xcel Energy Inc 3.500% 01-Dec-2049	1,364	0.00
50,000	Xcel Energy Inc 4.000% 15-Jun-2028	47,701	0.07
20,000	Xcel Energy Inc 5.450% 15-Aug-2033	19,682	0.03
100,000	Xcel Energy Inc 5.500% 15-Mar-2034	98,748	0.14
20,000	XL Group Ltd 5.250% 15-Dec-2043	18,586	0.03
10,000	XPO Inc '144A' 6.250% 01-Jun-2028	10,069	0.01
10,000	Yara International ASA '144A' 3.148% 04-Jun-2030	8,754	0.01
10,000	Yara International ASA '144A' 3.800% 06-Jun-2026	9,661	0.01
10,000	Yara International ASA '144A' 4.750% 01-Jun-2028	9,753	0.01
10,000	Zimmer Biomet Holdings Inc 2.600% 24-Nov-2031	8,369	0.01
10,000	Zimmer Biomet Holdings Inc 3.050% 15-Jan-2026	9,660	0.01
5,000	Zions Bancorp NA 3.250% 29-Oct-2029	4,184	0.01
5,000	Zoetis Inc 3.950% 12-Sep-2047	3,921	0.01
10,000	Zoetis Inc 4.500% 13-Nov-2025	9,883	0.01
Total investments in bonds		69,844,563	97.83

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 35,010 (31 December 2023: 287,984)				
10	Canadian 10 Year Treasury Bond Long Futures Contracts Exp Sep-2024	877,673	3,944	0.01

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.				
1	Euro-Buxl 30 Year Bond Long Futures Contracts Exp Sep-2024	139,481	3,405	0.01
13	Euro-Schatz Long Futures Contracts Exp Sep-2024	1,471,593	7,153	0.01
2	SFE 10 Year Australian Treasury Bond Long Futures Contracts Exp Sep-2024	151,524	193	0.00
14	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	2,859,062	6,727	0.01
(14)	U.S. 5 Year Treasury Note Short Futures Contracts Exp Sep-2024	(1,492,094)	3,368	0.00
(3)	U.S. Treasury Bond Short Futures Contracts Exp Sep-2024	(354,938)	2,182	0.00
19	U.S. Treasury Ultra Bond Long Futures Contracts Exp Sep-2024	2,381,531	8,038	0.01
Total open futures contracts			35,010	0.05
Unrealised gain on forward foreign currency contracts - 74,222 (see below) (31 December 2023: 1,540,720)			74,222	0.11
Total financial assets at fair value through profit or loss			69,953,795	97.99

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (28,154) (31 December 2023: (195,100))				
(4)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(498,806)	(2,949)	(0.00)
(5)	Euro-Bund Short Futures Contracts Exp Sep-2024	(704,792)	(5)	(0.00)
3	SFE 3 Year Australian Treasury Bond Long Futures Contracts Exp Sep-2024	211,051	(965)	(0.00)
3	SGX 10 Year Mini Japanese Government Bond Long Futures Contracts Exp Sep-2024	266,138	(1,231)	(0.00)
8	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	879,875	(3,139)	(0.01)
(40)	U.S. 10 Year Ultra Treasury Note Short Futures Contracts Exp Sep-2024	(4,541,250)	(19,865)	(0.03)
Total open futures contracts			(28,154)	(0.04)
Unrealised loss on forward foreign currency contracts - (318,803) (see below) (31 December 2023: (495,643))			(318,803)	(0.45)
Total financial liabilities at fair value through profit or loss			(346,957)	(0.49)
Net current assets			1,785,825	2.50
Total net assets			71,392,663	100.00

The counterparty for futures contracts is Goldman Sachs.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	90.70
Financial derivative instruments dealt in on a regulated market	0.05
OTC financial derivative instruments	0.10
Other current assets	9.15
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Efficient Global IG Corporate Beta Fund							BNY Mellon Efficient Global IG Corporate Beta Fund Sterling E (Inc) (Hedged) Share Class cont'd.						
US dollar	Euro	16,236,927	15,097,700	15-Jul-24	UBS AG	57,815	Sterling	US dollar	9,940	12,633	12-Jul-24	The Bank of New York Mellon	(66)
US dollar	Euro	396,692	370,000	15-Jul-24	Barclays Bank PLC	190							
US dollar	Euro	101,875	95,000	15-Jul-24	Morgan Stanley	70							
US dollar	Sterling	2,752,480	2,166,000	15-Jul-24	Citigroup Global Markets Limited	14,221							
US dollar	Sterling	63,247	50,000	15-Jul-24	HSBC Bank plc	37							
						USD							(67)
													GBP
													(53)
US dollar	Canadian dollar	1,417,512	1,952,000	15-Jul-24	HSBC Bank plc	(9,775)	BNY Mellon Efficient Global IG Corporate Beta Fund Sterling L (Acc) (Hedged) Share Class						
US dollar	Canadian dollar	21,930	30,000	15-Jul-24	Morgan Stanley	(6)	US dollar	Sterling	6,383	5,047	12-Jul-24	The Bank of New York Mellon	4
US dollar	Euro	342,765	320,000	15-Jul-24	Goldman Sachs	(156)	US dollar	Sterling	35,078	27,608	12-Jul-24	The Bank of New York Mellon	176
US dollar	Sterling	44,246	35,000	15-Jul-24	Morgan Stanley	(1)							
						USD							USD
													180
													GBP
													142
BNY Mellon Efficient Global IG Corporate Beta Fund EUR W (Acc) (Hedged) Share Class							Sterling	US dollar	21,072	26,741	12-Jul-24	The Bank of New York Mellon	(103)
US dollar	Euro	242	226	12-Jul-24	The Bank of New York Mellon	-	Sterling	US dollar	170,356	217,656	12-Jul-24	The Bank of New York Mellon	(2,295)
US dollar	Euro	107,345	99,808	12-Jul-24	The Bank of New York Mellon	403	Sterling	US dollar	24,215,990	30,774,916	12-Jul-24	The Bank of New York Mellon	(161,601)
						USD							USD
													(163,999)
													GBP
													(129,736)
						EUR							
Euro	US dollar	76,419	82,536	12-Jul-24	The Bank of New York Mellon	(655)							
Euro	US dollar	11,147,198	11,987,995	12-Jul-24	The Bank of New York Mellon	(44,091)							
US dollar	Euro	3,735	3,495	12-Jul-24	The Bank of New York Mellon	(10)							
US dollar	Euro	119,017	111,084	12-Jul-24	The Bank of New York Mellon	(6)							
						USD							(44,762)
													EUR
													(41,797)
BNY Mellon Efficient Global IG Corporate Beta Fund EUR X (Acc) (Hedged) Share Class													
US dollar	Euro	139,502	128,977	12-Jul-24	The Bank of New York Mellon	1,306							
						USD							1,306
													EUR
													1,219
Euro	US dollar	171,952	185,715	12-Jul-24	The Bank of New York Mellon	(1,473)							
Euro	US dollar	24,901,653	26,779,904	12-Jul-24	The Bank of New York Mellon	(98,496)							
						USD							(99,969)
													EUR
													(93,346)
BNY Mellon Efficient Global IG Corporate Beta Fund Sterling E (Acc) (Hedged) Share Class													
Sterling	US dollar	71	90	12-Jul-24	The Bank of New York Mellon	(1)							
Sterling	US dollar	10,071	12,798	12-Jul-24	The Bank of New York Mellon	(67)							
						USD							(68)
													GBP
													(54)
BNY Mellon Efficient Global IG Corporate Beta Fund Sterling E (Inc) (Hedged) Share Class													
Sterling	US dollar	70	89	12-Jul-24	The Bank of New York Mellon	(1)							

BNY MELLON EFFICIENT U.S. FALLEN ANGELS BETA FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Basic Materials - 55,720,328			
(31 December 2023: 15,417,268)			
7,471,000	Alcoa Nederland Holding BV '144A' 4.125% 31-Mar-2029	6,937,358	0.86
8,414,000	Alcoa Nederland Holding BV '144A' 5.500% 15-Dec-2027	8,293,743	1.03
7,114,000	Alcoa Nederland Holding BV '144A' 6.125% 15-May-2028	7,090,003	0.88
5,082,000	Allegheny Ludlum LLC 6.950% 15-Dec-2025	5,143,706	0.64
3,716,000	Cleveland-Cliffs Inc 6.250% 01-Oct-2040	3,115,840	0.39
10,501,000	HB Fuller Co 4.000% 15-Feb-2027	10,153,055	1.26
8,599,000	Methanex Corp 5.250% 15-Dec-2029	8,302,074	1.03
3,874,000	Methanex Corp 5.650% 01-Dec-2044	3,352,801	0.42
3,342,000	United States Steel Corp 6.650% 01-Jun-2037	3,331,748	0.41
Capital Goods - 10,446,401			
(31 December 2023: 14,097,832)			
11,049,000	United Rentals North America Inc 3.875% 15-Nov-2027	10,446,401	1.30
Communications - 111,210,554			
(31 December 2023: 117,637,073)			
4,102,000	Belo Corp 7.250% 15-Sep-2027	4,143,020	0.51
3,022,000	Belo Corp 7.750% 01-Jun-2027	3,104,411	0.39
17,477,000	Embarq Corp 7.995% 01-Jun-2036	2,294,468	0.29
2,806,000	Frontier Florida LLC 6.860% 01-Feb-2028	2,826,722	0.35
2,155,000	Frontier North Inc 6.730% 15-Feb-2028	2,066,106	0.26
7,314,000	Level 3 Financing Inc '144A' 3.400% 01-Mar-2027	3,824,329	0.47
4,722,000	Level 3 Financing Inc '144A' 3.875% 15-Nov-2029	1,431,425	0.18
6,444,000	Liberty Interactive LLC 8.250% 01-Feb-2030	3,027,147	0.38
2,935,000	Liberty Interactive LLC 8.500% 15-Jul-2029	1,395,488	0.17
1,852,000	Lumen Technologies Inc 7.600% 15-Sep-2039	511,481	0.06
1,655,000	Lumen Technologies Inc 7.650% 15-Mar-2042	460,269	0.06
2,194,000	Qwest Corp 7.250% 15-Sep-2025	2,142,439	0.27
18,829,000	Rogers Communications Inc '144A' FRN 5.250% 15-Mar-2082	18,067,096	2.24
6,437,000	Telecom Italia Capital SA 6.000% 30-Sep-2034	5,814,349	0.72
6,292,000	Telecom Italia Capital SA 6.375% 15-Nov-2033	5,891,105	0.73
6,444,000	Telecom Italia Capital SA 7.200% 18-Jul-2036	6,117,865	0.76
6,463,000	Telecom Italia Capital SA 7.721% 04-Jun-2038	6,312,800	0.78
6,248,000	United States Cellular Corp 6.700% 15-Dec-2033	6,630,690	0.82
32,053,000	Vodafone Group Plc FRN 7.000% 04-Apr-2079	33,086,806	4.11
1,965,000	Warner Media LLC 7.625% 15-Apr-2031	2,062,538	0.26
Consumer, Cyclical - 177,123,286			
(31 December 2023: 177,418,766)			
2,187,000	Advance Auto Parts Inc 1.750% 01-Oct-2027	1,913,792	0.24
3,695,000	Advance Auto Parts Inc 3.500% 15-Mar-2032	3,144,028	0.39
7,550,000	Advance Auto Parts Inc 3.900% 15-Apr-2030	6,833,166	0.85
3,360,000	Advance Auto Parts Inc 5.900% 09-Mar-2026	3,361,780	0.42
2,483,000	Advance Auto Parts Inc 5.950% 09-Mar-2028	2,465,627	0.31
4,770,000	Bath & Body Works Inc 6.950% 01-Mar-2033	4,647,411	0.58
3,050,000	Bath & Body Works Inc 7.600% 15-Jul-2037	2,930,028	0.36
3,082,000	Carnival Corp 6.650% 15-Jan-2028	3,108,906	0.39
4,982,000	Carnival Plc 7.875% 01-Jun-2027	5,240,805	0.65
6,115,000	Genting New York LLC / GENNY Capital Inc '144A' 3.300% 15-Feb-2026	5,841,638	0.72
100,000	Goodyear Tire & Rubber Co/The 7.000% 15-Mar-2028	101,250	0.01
1,036,000	Kohl's Corp 4.250% 17-Jul-2025	1,021,054	0.13
5,223,000	Kohl's Corp 4.625% 01-May-2031	4,375,063	0.54
5,336,000	Kohl's Corp 5.550% 17-Jul-2045	3,650,971	0.45
3,229,000	Macy's Retail Holdings LLC 4.300% 15-Feb-2043	2,464,414	0.31
4,780,000	Macy's Retail Holdings LLC 4.500% 15-Dec-2034	4,135,069	0.51
3,229,000	Macy's Retail Holdings LLC 5.125% 15-Jan-2042	2,642,413	0.33
2,470,000	Macy's Retail Holdings LLC 6.375% 15-Mar-2037	2,237,437	0.28
3,193,000	Macy's Retail Holdings LLC '144A' 6.700% 15-Jul-2034	2,742,818	0.34
3,113,000	Marks & Spencer Plc '144A' 7.125% 01-Dec-2037	3,341,191	0.41
2,658,000	Nordstrom Inc 4.000% 15-Mar-2027	2,533,856	0.31
3,866,000	Nordstrom Inc 4.250% 01-Aug-2031	3,446,066	0.43
4,047,000	Nordstrom Inc 4.375% 01-Apr-2030	3,683,729	0.46
10,374,000	Nordstrom Inc 5.000% 15-Jan-2044	8,391,425	1.04

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Cyclical cont'd.			
2,263,000	Nordstrom Inc 6.950% 15-Mar-2028	2,282,795	0.28
9,241,000	QVC Inc 4.750% 15-Feb-2027	7,809,741	0.97
6,285,000	QVC Inc 5.450% 15-Aug-2034	3,812,574	0.47
4,674,000	QVC Inc 5.950% 15-Mar-2043	2,665,210	0.33
4,500,000	Resorts World Las Vegas LLC / RWLV Capital Inc '144A' 4.625% 06-Apr-2031	3,909,224	0.48
13,100,000	Resorts World Las Vegas LLC / RWLV Capital Inc 'REGS' 4.625% 16-Apr-2029	11,759,507	1.46
4,530,000	Royal Caribbean Cruises Ltd 3.700% 15-Mar-2028	4,238,243	0.53
4,220,000	Royal Caribbean Cruises Ltd 7.500% 15-Oct-2027	4,451,501	0.55
5,367,000	Travel + Leisure Co 6.000% 01-Apr-2027	5,359,339	0.67
6,323,000	Travel + Leisure Co 6.600% 01-Oct-2025	6,366,755	0.79
6,439,000	Under Armour Inc 3.250% 15-Jun-2026	6,119,353	0.76
3,736,735	United Airlines 2016-2 Class A Pass Through Trust 3.100% 07-Oct-2028	3,363,923	0.42
1,385,000	Walgreen Co 4.400% 15-Sep-2042	1,098,511	0.14
3,200,000	Walgreens Boots Alliance Inc 3.200% 15-Apr-2030	2,673,817	0.33
9,898,000	Walgreens Boots Alliance Inc 3.450% 01-Jun-2026	9,324,939	1.16
4,179,000	Walgreens Boots Alliance Inc 4.100% 15-Apr-2050	2,887,780	0.36
2,485,000	Walgreens Boots Alliance Inc 4.500% 18-Nov-2034	2,107,039	0.26
1,665,000	Walgreens Boots Alliance Inc 4.650% 01-Jun-2046	1,296,181	0.16
4,519,000	Walgreens Boots Alliance Inc 4.800% 18-Nov-2044	3,563,064	0.44
3,284,000	Yum! Brands Inc 5.350% 01-Nov-2043	3,123,736	0.39
4,266,000	Yum! Brands Inc 6.875% 15-Nov-2037	4,656,117	0.58
Consumer, Non-cyclical - 69,690,457			
(31 December 2023: 47,925,325)			
11,986,000	Newell Brands Inc 5.700% 01-Apr-2026	11,849,297	1.47
3,435,000	Newell Brands Inc 6.875% 01-Apr-2036	3,079,429	0.38
5,600,000	Newell Brands Inc 7.000% 01-Apr-2046	4,538,993	0.56
12,737,000	Perrigo Finance Unlimited Co 4.375% 15-Mar-2026	12,331,162	1.53
3,118,000	Perrigo Finance Unlimited Co 4.900% 15-Dec-2044	2,479,388	0.31
9,711,000	Perrigo Finance Unlimited Co 5.150% 15-Jun-2030	8,947,866	1.11
3,598,000	Port of Newcastle Investments Financing Pty Ltd '144A' 5.900% 24-Nov-2031	3,421,698	0.42
3,349,000	Safeway Inc 7.250% 01-Feb-2031	3,586,394	0.45
7,996,000	Tenet Healthcare Corp 6.875% 15-Nov-2031	8,447,654	1.05
3,530,000	Toledo Hospital/The 4.982% 15-Nov-2045	2,572,487	0.32
4,189,000	Toledo Hospital/The 5.325% 15-Nov-2028	4,016,204	0.50
5,170,000	Toledo Hospital/The 6.015% 15-Nov-2048	4,419,885	0.55
Energy - 79,835,570			
(31 December 2023: 100,045,928)			
8,527,000	Buckeye Partners LP 3.950% 01-Dec-2026	8,100,592	1.01
5,885,000	Buckeye Partners LP 4.125% 01-Dec-2027	5,503,622	0.68
3,921,000	Buckeye Partners LP 5.600% 15-Oct-2044	3,096,684	0.38
5,168,000	Buckeye Partners LP 5.850% 15-Nov-2043	4,444,498	0.55
1,376,000	Buckeye Partners LP 6.750% 15-Aug-2033	1,324,914	0.17
6,193,000	EQM Midstream Partners LP 4.125% 01-Dec-2026	5,973,404	0.74
7,648,000	EQM Midstream Partners LP 5.500% 15-Jul-2028	7,537,285	0.94
7,006,000	EQM Midstream Partners LP 6.500% 15-Jul-2048	7,077,945	0.88
1,668,000	Global Marine Inc 7.000% 01-Jun-2028	1,544,216	0.19
4,241,000	Murphy Oil Corp 5.875% 01-Dec-2042	3,765,252	0.47
3,902,000	Murphy Oil Corp 7.050% 01-May-2029	4,059,617	0.50
862,000	Rockies Express Pipeline LLC '144A' 3.600% 15-May-2025	842,743	0.11
4,446,000	Rockies Express Pipeline LLC '144A' 4.800% 15-May-2030	4,109,038	0.51
6,431,000	Rockies Express Pipeline LLC '144A' 4.950% 15-Jul-2029	6,058,937	0.75
6,464,000	Rockies Express Pipeline LLC '144A' 6.875% 15-Apr-2040	6,180,976	0.77
3,236,000	Rockies Express Pipeline LLC '144A' 7.500% 15-Jul-2038	3,325,705	0.41
3,885,000	Transocean Inc 6.800% 15-Mar-2038	3,217,129	0.40
2,167,000	Transocean Inc 7.500% 15-Apr-2031	2,034,321	0.25
1,782,000	Transocean Inc 9.350% 15-Dec-2041	1,638,692	0.20
Financials - 170,056,965			
(31 December 2023: 145,366,875)			
4,474,000	Banc of California FRN 3.250% 01-May-2031	4,170,215	0.52

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Financials cont'd.			
7,052,000	Brandywine Operating Partnership LP 3.950% 15-Nov-2027	6,398,562	0.79
4,930,000	Brandywine Operating Partnership LP 4.550% 01-Oct-2029	4,296,941	0.53
4,441,000	Brandywine Operating Partnership LP 8.050% 15-Mar-2028	4,625,075	0.57
3,839,000	Brightsphere Investment Group Inc 4.800% 27-Jul-2026	3,679,758	0.46
3,102,000	Constellation Insurance Inc '144A' 6.625% 01-May-2031	3,006,051	0.37
6,010,000	Constellation Insurance Inc '144A' 6.800% 24-Jan-2030	5,885,293	0.73
6,468,000	Diversified Healthcare Trust 4.750% 15-Feb-2028	5,335,658	0.66
13,360,000	Dresdner Funding Trust I '144A' 8.151% 30-Jun-2031	14,511,937	1.80
3,145,000	Genworth Holdings Inc 6.500% 15-Jun-2034	2,928,242	0.36
8,410,000	Hudson Pacific Properties LP 3.250% 15-Jan-2030	5,819,301	0.72
8,529,000	Hudson Pacific Properties LP 3.950% 01-Nov-2027	7,140,983	0.89
10,512,000	Hudson Pacific Properties LP 4.650% 01-Apr-2029	8,107,560	1.01
7,355,000	Hudson Pacific Properties LP 5.950% 15-Feb-2028	6,260,931	0.78
5,567,000	Liberty Mutual Group Inc '144A' 7.800% 15-Mar-2037	5,839,878	0.72
8,063,000	Navient Corp 'MTN' 5.625% 01-Aug-2033	6,449,373	0.80
7,934,000	Office Properties Income Trust '144A' 9.000% 30-Sep-2029	6,248,025	0.78
1,920,000	Provident Financing Trust I 7.405% 15-Mar-2038	2,044,800	0.25
5,930,000	Service Properties Trust 3.950% 15-Jan-2028	4,972,965	0.62
5,329,000	Service Properties Trust 4.375% 15-Feb-2030	3,768,798	0.47
6,146,000	Service Properties Trust 4.750% 01-Oct-2026	5,764,131	0.72
5,452,000	Service Properties Trust 4.950% 15-Feb-2027	4,959,672	0.62
5,732,000	Service Properties Trust 4.950% 01-Oct-2029	4,353,648	0.54
4,780,000	Service Properties Trust 5.250% 15-Feb-2026	4,632,023	0.58
11,454,000	UniCredit SpA '144A' FRN 5.861% 19-Jun-2032	11,186,920	1.39
14,259,000	UniCredit SpA '144A' FRN 7.296% 02-Apr-2034	14,572,097	1.81
5,705,000	Vornado Realty LP 2.150% 01-Jun-2026	5,262,583	0.65
5,005,000	Vornado Realty LP 3.400% 01-Jun-2031	3,937,846	0.49
4,270,000	Wilton RE Ltd '144A' FRN (Perpetual) 6.000% 22-Oct-2030	3,897,699	0.48
Industrials - 33,995,420			
(31 December 2023: 60,590,848)			
6,536,000	Bombardier Inc '144A' 7.450% 01-May-2034	7,357,837	0.92
6,013,000	Crown Cork & Seal Co Inc 7.375% 15-Dec-2026	6,220,515	0.77
259,000	Hillenbrand Inc 5.000% 15-Sep-2026	254,783	0.03
2,615,000	Pactiv LLC 7.950% 15-Dec-2025	2,673,838	0.33
1,560,000	Pactiv LLC 8.375% 15-Apr-2027	1,633,422	0.20
4,793,000	Sealed Air Corp '144A' 6.875% 15-Jul-2033	4,940,605	0.61
1,892,000	Spirit AeroSystems Inc 3.850% 15-Jun-2026	1,823,428	0.23
5,715,000	Spirit AeroSystems Inc 4.600% 15-Jun-2028	5,358,431	0.67
3,612,000	XPO CNW Inc 6.700% 01-May-2034	3,732,561	0.46
Other Industrial - 87,218			
(31 December 2023: 1,109,807)			
92,000	Steelcase Inc 5.125% 18-Jan-2029	87,218	0.01
Technology - 63,658,116			
(31 December 2023: 72,409,437)			
1,976,000	Crane NXT Co 4.200% 15-Mar-2048	1,406,023	0.18
5,025,000	Crane NXT Co 6.550% 15-Nov-2036	4,973,639	0.62
6,793,000	Seagate HDD Cayman 4.091% 01-Jun-2029	6,308,500	0.78
3,967,000	Seagate HDD Cayman 4.125% 15-Jan-2031	3,524,863	0.44
4,233,000	Seagate HDD Cayman 4.875% 01-Jun-2027	4,142,156	0.51
6,554,000	Seagate HDD Cayman 5.750% 01-Dec-2034	6,367,932	0.79
30,606,000	Western Digital Corp 4.750% 15-Feb-2026	29,986,510	3.72
3,572,000	Xerox Corp 4.800% 01-Mar-2035	2,489,603	0.31
5,542,000	Xerox Corp 6.750% 15-Dec-2039	4,458,890	0.55
Transportation - 7,039,321			
(31 December 2023: 3,858,234)			
52,686	American Airlines 2013-1 Class A Pass Through Trust 4.000% 15-Jul-2025	51,549	0.01
3,757,000	Delta Air Lines Inc 3.750% 28-Oct-2029	3,465,532	0.43
2,885,000	Delta Air Lines Inc 4.375% 19-Apr-2028	2,789,092	0.34

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Transportation cont'd.			
776,846	Hawaiian Airlines 2013-1 Class A Pass Through Certificates 3.900% 15-Jan-2026	733,148	0.09
Utilities - 10,738,358			
(31 December 2023: 32,528,800)			
10,794,000	TransAlta Corp 6.500% 15-Mar-2040	10,738,358	1.33
Total investments in bonds		789,601,994	98.02

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 42,333				
(31 December 2023: 165,012)				
(15)	U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(1,649,766)	466	0.00
61	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	6,501,266	3,237	0.00
19	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	2,247,938	14,778	0.00
28	U.S. Treasury Ultra Bond Long Futures Contracts Exp Sep-2024	3,509,625	23,852	0.00
Total open futures contracts			42,333	0.00
Unrealised gain on forward foreign currency contracts - 6,276 (see below) (31 December 2023: 7,946,106)			6,276	0.00
Total financial assets at fair value through profit or loss			789,650,603	98.02

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (21,011)				
(31 December 2023: (4))				
(81)	U.S. 2 Year Treasury Note Short Futures Contracts Exp Sep-2024	(16,541,719)	(21,011)	(0.00)
Total open futures contracts			(21,011)	(0.00)
Unrealised loss on forward foreign currency contracts - (2,308,367) (see below) (31 December 2023: (20,473))			(2,308,367)	(0.29)
Total financial liabilities at fair value through profit or loss			(2,329,378)	(0.29)
Net current assets			18,258,027	2.27
Total net assets			805,579,252	100.00

The counterparty for futures contracts is Goldman Sachs.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	97.67
Financial derivative instruments dealt in on a regulated market	0.01
OTC financial derivative instruments	0.00
Other current assets	2.32
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient U.S. Fallen Angels Beta Fund CHF W (Acc) (Hedged) Share Class

Swiss franc	US dollar	10,810	12,093	12-Jul-24	The Bank of New York Mellon	(46)
					USD	(46)
					CHF	(41)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund EUR E (Acc) (Hedged) Share Class

Euro	US dollar	3,300	3,570	12-Jul-24	The Bank of New York Mellon	(34)
Euro	US dollar	44,579,505	47,941,992	12-Jul-24	The Bank of New York Mellon	(176,329)
US dollar	Euro	1,444	1,350	12-Jul-24	The Bank of New York Mellon	(2)
					USD	(176,365)
					EUR	(164,681)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund EUR I (Acc) (Hedged) Share Class

Euro	US dollar	816,480	878,065	12-Jul-24	The Bank of New York Mellon	(3,230)
					USD	(3,230)
					EUR	(3,016)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund EUR N (Acc) (Hedged) Share Class

Euro	US dollar	3,202,952	3,444,540	12-Jul-24	The Bank of New York Mellon	(12,669)
					USD	(12,669)
					EUR	(11,830)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund EUR W (Acc) (Hedged) Share Class

Euro	US dollar	28,267	30,208	12-Jul-24	The Bank of New York Mellon	80
US dollar	Euro	142,999	133,089	12-Jul-24	The Bank of New York Mellon	397
					USD	477
					EUR	445
Euro	US dollar	90,917,465	97,775,074	12-Jul-24	The Bank of New York Mellon	(359,614)
					USD	(359,614)
					EUR	(335,790)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund EUR W (Inc) (Hedged) Share Class

Euro	US dollar	13,164,094	14,157,018	12-Jul-24	The Bank of New York Mellon	(52,069)
US dollar	Euro	160,444	149,952	12-Jul-24	The Bank of New York Mellon	(226)
					USD	(52,295)
					EUR	(48,830)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund JPY X (Acc) (Hedged) Share Class

US dollar	Japanese yen	35	5,609	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					JPY	-

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient U.S. Fallen Angels Beta Fund JPY X (Acc) (Hedged) Share Class cont'd.

Japanese yen	US dollar	1,012,618	6,483	12-Jul-24	The Bank of New York Mellon	(180)
					USD	(180)
					JPY	(28,960)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund Sterling W (Acc) (Hedged) Share Class

US dollar	Sterling	1,328	1,050	12-Jul-24	The Bank of New York Mellon	1
US dollar	Sterling	79,691	62,537	12-Jul-24	The Bank of New York Mellon	633
					USD	634
					GBP	502
Sterling	US dollar	71,036	90,521	12-Jul-24	The Bank of New York Mellon	(719)
Sterling	US dollar	1,255,354	1,595,368	12-Jul-24	The Bank of New York Mellon	(8,377)
					USD	(9,096)
					GBP	(7,196)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund Sterling W (Inc) (Hedged) Share Class

US dollar	Sterling	122,132	96,092	12-Jul-24	The Bank of New York Mellon	654
					USD	654
					GBP	517
Sterling	US dollar	3,053,981	3,881,156	12-Jul-24	The Bank of New York Mellon	(20,380)
					USD	(20,380)
					GBP	(16,122)

BNY Mellon Efficient U.S. Fallen Angels Beta Fund Sterling X (Acc) (Hedged) Share Class

Sterling	US dollar	1,500	1,894	12-Jul-24	The Bank of New York Mellon	2
Sterling	US dollar	29	37	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	37,361	29,500	12-Jul-24	The Bank of New York Mellon	67
US dollar	Sterling	4,670	3,675	12-Jul-24	The Bank of New York Mellon	23
US dollar	Sterling	64,095	50,500	12-Jul-24	The Bank of New York Mellon	254
					USD	346
					GBP	274
Sterling	US dollar	7,468	9,478	12-Jul-24	The Bank of New York Mellon	(36)
Sterling	US dollar	860,000	1,091,086	12-Jul-24	The Bank of New York Mellon	(3,893)
Sterling	US dollar	261,752	331,092	12-Jul-24	The Bank of New York Mellon	(191)
Sterling	US dollar	96,500	123,517	12-Jul-24	The Bank of New York Mellon	(1,523)
Sterling	US dollar	499,895	636,473	12-Jul-24	The Bank of New York Mellon	(4,517)
Sterling	US dollar	148,156,546	188,284,904	12-Jul-24	The Bank of New York Mellon	(988,693)
US dollar	Sterling	2,697	2,134	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(998,854)
					GBP	(790,169)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Efficient U.S. Fallen Angels Beta Fund Sterling X (Inc) (Hedged) Share Class						
Sterling	US dollar	80,230	101,400	12-Jul-24	The Bank of New York Mellon	24
Sterling	US dollar	22,182	28,008	12-Jul-24	The Bank of New York Mellon	34
US dollar	Sterling	173,053	136,365	12-Jul-24	The Bank of New York Mellon	664
US dollar	Sterling	135,892	107,111	12-Jul-24	The Bank of New York Mellon	485
US dollar	Sterling	1,459	1,154	12-Jul-24	The Bank of New York Mellon	1
US dollar	Sterling	180,611	142,611	12-Jul-24	The Bank of New York Mellon	326
US dollar	Sterling	69,827	54,940	12-Jul-24	The Bank of New York Mellon	374
US dollar	Sterling	57,533	45,282	12-Jul-24	The Bank of New York Mellon	289
US dollar	Sterling	4,827	3,803	12-Jul-24	The Bank of New York Mellon	19
US dollar	Sterling	39,356	30,826	12-Jul-24	The Bank of New York Mellon	387
US dollar	Sterling	17,564	13,723	12-Jul-24	The Bank of New York Mellon	217
US dollar	Sterling	99,525	78,102	12-Jul-24	The Bank of New York Mellon	791
US dollar	Sterling	39,931	31,362	12-Jul-24	The Bank of New York Mellon	283
US dollar	Sterling	41,854	32,894	12-Jul-24	The Bank of New York Mellon	271
					USD	4,165
					GBP	3,295
Sterling	US dollar	133,529	169,455	12-Jul-24	The Bank of New York Mellon	(650)
Sterling	US dollar	889,803	1,128,897	12-Jul-24	The Bank of New York Mellon	(4,028)
Sterling	US dollar	576,002	728,590	12-Jul-24	The Bank of New York Mellon	(421)
Sterling	US dollar	748,849	948,389	12-Jul-24	The Bank of New York Mellon	(1,711)
Sterling	US dollar	531,162	675,098	12-Jul-24	The Bank of New York Mellon	(3,615)
Sterling	US dollar	270,959	344,268	12-Jul-24	The Bank of New York Mellon	(1,728)
Sterling	US dollar	111,906	142,031	12-Jul-24	The Bank of New York Mellon	(562)
Sterling	US dollar	27,309	34,867	12-Jul-24	The Bank of New York Mellon	(343)
Sterling	US dollar	53,819	68,887	12-Jul-24	The Bank of New York Mellon	(850)
Sterling	US dollar	693,543	883,782	12-Jul-24	The Bank of New York Mellon	(7,020)
Sterling	US dollar	99,496	126,679	12-Jul-24	The Bank of New York Mellon	(899)
Sterling	US dollar	81,667	103,915	12-Jul-24	The Bank of New York Mellon	(673)
Sterling	US dollar	97,864,197	124,370,818	12-Jul-24	The Bank of New York Mellon	(653,077)
US dollar	Sterling	63,368	50,138	12-Jul-24	The Bank of New York Mellon	(15)
US dollar	Sterling	37,409	29,628	12-Jul-24	The Bank of New York Mellon	(46)
					USD	(675,638)
					GBP	(534,481)

BNY MELLON EFFICIENT U.S. HIGH YIELD BETA FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Basic Materials - 87,737,746			
(31 December 2023: 68,683,855)			
		87,737,746	4.98
15,000	Ahlstrom Holding 3 Oy '144A' 4.875% 04-Feb-2028	14,052	0.00
2,000,000	Alcoa Nederland Holding BV '144A' 6.125% 15-May-2028	1,993,254	0.11
1,762,000	Algoma Steel Inc '144A' 9.125% 15-Apr-2029	1,717,783	0.10
200,000	Allegheny Ludlum LLC 6.950% 15-Dec-2025	202,428	0.01
550,000	AngloGold Ashanti Holdings Plc 6.500% 15-Apr-2040	552,924	0.03
1,853,000	Arsenal AIC Parent LLC '144A' 8.000% 01-Oct-2030	1,947,234	0.11
765,000	Arsenal AIC Parent LLC '144A' 11.500% 01-Oct-2031	857,008	0.05
355,000	Ashland Inc 6.875% 15-May-2043	364,498	0.02
633,000	Ashland Inc '144A' 3.375% 01-Sep-2031	533,686	0.03
809,000	ASP Unifrax Holdings Inc '144A' 5.250% 30-Sep-2028	443,898	0.02
580,000	ASP Unifrax Holdings Inc '144A' 7.500% 30-Sep-2029	296,476	0.02
1,007,000	ATI Inc 4.875% 01-Oct-2029	942,639	0.05
609,000	ATI Inc 5.125% 01-Oct-2031	563,712	0.03
1,910,000	ATI Inc 5.875% 01-Dec-2027	1,887,107	0.11
380,000	ATI Inc 7.250% 15-Aug-2030	392,792	0.02
1,120,000	Avient Corp '144A' 7.125% 01-Aug-2030	1,142,718	0.06
50,000	Axalta Coating Systems Dutch Holding B BV '144A' 7.250% 15-Feb-2031	51,984	0.00
1,170,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holding B BV '144A' 4.750% 15-Jun-2027	1,138,720	0.06
768,000	Axalta Coating Systems LLC '144A' 3.375% 15-Feb-2029	688,338	0.04
1,190,000	Baffinland Iron Mines Corp / Baffinland Iron Mines LP '144A' 8.750% 15-Jul-2026	1,077,634	0.06
1,742,000	Big River Steel LLC / BRS Finance Corp '144A' 6.625% 31-Jan-2029	1,747,977	0.10
95,000	Carpenter Technology Corp 6.375% 15-Jul-2028	95,367	0.01
110,000	Carpenter Technology Corp 7.625% 15-Mar-2030	113,442	0.01
147,000	Cascades Inc/Cascades USA Inc '144A' 5.125% 15-Jan-2026	145,395	0.01
382,000	Cascades Inc/Cascades USA Inc '144A' 5.375% 15-Jan-2028	368,254	0.02
4,000	Century Aluminum Co '144A' 7.500% 01-Apr-2028	4,040	0.00
1,320,000	Cerdia Finanz GmbH '144A' 10.500% 15-Feb-2027	1,367,475	0.08
702,000	Chemours Co/The 5.375% 15-May-2027	667,053	0.04
1,030,000	Chemours Co/The '144A' 4.625% 15-Nov-2029	890,602	0.05
2,633,000	Chemours Co/The '144A' 5.750% 15-Nov-2028	2,434,066	0.14
195,000	Clearwater Paper Corp '144A' 4.750% 15-Aug-2028	180,628	0.01
480,000	Cleveland-Cliffs Inc 5.875% 01-Jun-2027	477,080	0.03
416,000	Cleveland-Cliffs Inc 6.250% 01-Oct-2040	348,813	0.02
150,000	Cleveland-Cliffs Inc '144A' 4.875% 01-Mar-2031	132,976	0.01
522,000	Cleveland-Cliffs Inc '144A' 6.750% 15-Apr-2030	517,323	0.03
1,005,000	Cleveland-Cliffs Inc '144A' 7.000% 15-Mar-2032	994,455	0.06
215,000	Coeur Mining Inc '144A' 5.125% 15-Feb-2029	201,778	0.01
2,000	Commercial Metals Co 3.875% 15-Feb-2031	1,787	0.00
582,000	Commercial Metals Co 4.375% 15-Mar-2032	527,063	0.03
694,000	Compass Minerals International Inc '144A' 6.750% 01-Dec-2027	663,547	0.04
670,000	Consolidated Energy Finance SA '144A' 5.625% 15-Oct-2028	570,238	0.03
2,000	Consolidated Energy Finance SA '144A' 6.500% 15-May-2026	1,937	0.00
1,480,000	Consolidated Energy Finance SA '144A' 12.000% 15-Feb-2031	1,528,378	0.09
183,000	Constellation SE '144A' 3.750% 15-Apr-2029	166,149	0.01
271,000	Constellation SE '144A' 5.625% 15-Jun-2028	265,560	0.01
343,000	Constellation SE '144A' 5.875% 15-Feb-2026	341,825	0.02
610,000	Coronado Finance Pty Ltd '144A' 10.750% 15-May-2026	635,361	0.04
620,000	CVR Partners LP / CVR Nitrogen Finance Corp '144A' 6.125% 15-Jun-2028	596,682	0.03
1,119,000	Domtar Corp '144A' 6.750% 01-Oct-2028	999,159	0.06
413,000	Element Solutions Inc '144A' 3.875% 01-Sep-2028	379,950	0.02
1,265,000	FMG Resources August 2006 Pty Ltd '144A' 4.375% 01-Apr-2031	1,132,174	0.06
1,270,000	FMG Resources August 2006 Pty Ltd '144A' 4.500% 15-Sep-2027	1,213,806	0.07

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Basic Materials cont'd.			
1,270,000	FMG Resources August 2006 Pty Ltd '144A' 6.125% 15-Apr-2032	1,256,429	0.07
1,004,000	Glatfelter Corp '144A' 4.750% 15-Nov-2029	831,121	0.05
1,264,000	GPD Cos Inc '144A' 10.125% 01-Apr-2026	1,209,272	0.07
556,000	GrafTech Finance Inc '144A' 4.625% 15-Dec-2028	353,931	0.02
308,000	Graphic Packaging International LLC '144A' 3.500% 15-Mar-2028	284,431	0.02
370,000	Graphic Packaging International LLC '144A' 3.500% 01-Mar-2029	333,616	0.02
11,000	Graphic Packaging International LLC '144A' 3.750% 01-Feb-2030	9,844	0.00
1,081,000	Graphic Packaging International LLC '144A' 4.750% 15-Jul-2027	1,057,536	0.06
10,000	HB Fuller Co 4.000% 15-Feb-2027	9,669	0.00
105,000	HB Fuller Co 4.250% 15-Oct-2028	99,523	0.01
479,000	Hecla Mining Co 7.250% 15-Feb-2028	479,805	0.03
110,000	Herens Holdco Sarl '144A' 4.750% 15-May-2028	95,559	0.01
364,000	Hudbay Minerals Inc 'REGS' 4.500% 01-Apr-2026	356,396	0.02
538,000	Hudbay Minerals Inc 'REGS' 6.125% 01-Apr-2029	536,005	0.03
181,000	Illuminate Buyer LLC / Illuminate Holdings IV Inc '144A' 9.000% 01-Jul-2028	182,737	0.01
5,000	INEOS Finance Plc '144A' 6.750% 15-May-2028	5,016	0.00
845,000	INEOS Finance Plc '144A' 7.500% 15-Apr-2029	854,733	0.05
840,000	INEOS Quattro Finance 2 Plc '144A' 9.625% 15-Mar-2029	893,249	0.05
660,000	Infrabuild Australia Pty Ltd '144A' 14.500% 15-Nov-2028	683,166	0.04
2,000	Ingevity Corp '144A' 3.875% 01-Nov-2028	1,817	0.00
730,000	Innophos Holdings Inc '144A' 9.375% 15-Feb-2028	622,205	0.04
245,000	Iris Holdings Inc '144A' 8.750% 15-Feb-2026	201,680	0.01
949,000	JW Aluminum Continuous Cast Co '144A' 10.250% 01-Jun-2026	956,872	0.05
645,000	Kaiser Aluminum Corp '144A' 4.500% 01-Jun-2031	571,811	0.03
985,000	Kaiser Aluminum Corp '144A' 4.625% 01-Mar-2028	922,510	0.05
250,845	Kobe US Midco 2 Inc '144A' 9.250% 01-Nov-2026	206,440	0.01
565,000	LSB Industries Inc '144A' 6.250% 15-Oct-2028	545,511	0.03
385,000	LSF11 A5 HoldCo LLC '144A' 6.625% 15-Oct-2029	364,818	0.02
532,000	Mativ Holdings Inc '144A' 6.875% 01-Oct-2026	529,220	0.03
1,154,000	Mercer International Inc 5.125% 01-Feb-2029	1,016,925	0.06
1,130,000	Mercer International Inc '144A' 12.875% 01-Oct-2028	1,217,174	0.07
733,000	Methanex Corp 5.125% 15-Oct-2027	707,509	0.04
680,000	Methanex Corp 5.250% 15-Dec-2029	656,519	0.04
655,000	Methanex Corp 5.650% 01-Dec-2044	566,878	0.03
1,047,000	Mineral Resources Ltd '144A' 8.000% 01-Nov-2027	1,072,334	0.06
1,137,000	Mineral Resources Ltd '144A' 8.125% 01-May-2027	1,147,481	0.06
5,000	Mineral Resources Ltd '144A' 8.500% 01-May-2030	5,182	0.00
1,940,000	Mineral Resources Ltd '144A' 9.250% 01-Oct-2028	2,038,379	0.12
261,000	Minerals Technologies Inc '144A' 5.000% 01-Jul-2028	248,036	0.01
1,105,000	New Gold Inc '144A' 7.500% 15-Jul-2027	1,113,907	0.06
845,000	Novelis Corp '144A' 3.250% 15-Nov-2026	795,869	0.04
456,000	Novelis Corp '144A' 3.875% 15-Aug-2031	395,375	0.02
816,000	Novelis Corp '144A' 4.750% 30-Jan-2030	757,761	0.04
210,000	Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5.000% 27-Jan-2030	192,584	0.01
462,000	Olin Corp 5.000% 01-Feb-2030	436,950	0.02
1,185,000	Olin Corp 5.125% 15-Sep-2027	1,150,875	0.07
1,226,000	Olin Corp 5.625% 01-Aug-2029	1,203,671	0.07
1,565,000	Olympus Water US Holding Corp '144A' 4.250% 01-Oct-2028	1,426,250	0.08
530,000	Olympus Water US Holding Corp '144A' 6.250% 01-Oct-2029	484,394	0.03
470,000	Olympus Water US Holding Corp '144A' 7.125% 01-Oct-2027	473,427	0.03
1,240,000	Olympus Water US Holding Corp '144A' 7.250% 15-Jun-2031	1,235,703	0.07
2,415,000	Olympus Water US Holding Corp '144A' 9.750% 15-Nov-2028	2,563,061	0.15
412,405	Perenti Finance Pty Ltd '144A' 6.500% 07-Oct-2025	411,701	0.02
1,762,000	Perenti Finance Pty Ltd '144A' 7.500% 26-Apr-2029	1,798,155	0.10
384,000	Polar US Borrower LLC / Schenectady International Group Inc '144A' 6.750% 15-May-2026	109,440	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Basic Materials cont'd.			
132,000	Rain Carbon Inc '144A' 12.250% 01-Sep-2029	142,218	0.01
1,240,000	Rayonier AM Products Inc '144A' 7.625% 15-Jan-2026	1,163,839	0.07
1,060,000	SCIH Salt Holdings Inc '144A' 4.875% 01-May-2028	987,799	0.06
1,153,000	SCIH Salt Holdings Inc '144A' 6.625% 01-May-2029	1,085,696	0.06
2,075,000	SCIL IV LLC / SCIL USA Holdings LLC '144A' 5.375% 01-Nov-2026	2,008,558	0.11
565,000	SK Invictus Intermediate II Sarl '144A' 5.000% 30-Oct-2029	512,271	0.03
535,000	SNF Group SACA '144A' 3.125% 15-Mar-2027	492,697	0.03
480,000	SNF Group SACA '144A' 3.375% 15-Mar-2030	414,393	0.02
196,000	SunCoke Energy Inc '144A' 4.875% 30-Jun-2029	177,810	0.01
126,000	Tacora Resources Inc '144A' (Defaulted) 8.250% 15-May-2026	62,761	0.00
750,000	Taseko Mines Ltd '144A' 8.250% 01-May-2030	768,583	0.04
494,000	TMS International Corp/DE '144A' 6.250% 15-Apr-2029	454,100	0.03
461,428	TPC Group Inc '144A' 13.000% 16-Dec-2027	468,721	0.03
610,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc '144A' 5.125% 01-Apr-2029	239,016	0.01
1,410,000	Tronox Inc '144A' 4.625% 15-Mar-2029	1,274,368	0.07
110,000	United States Steel Corp 6.650% 01-Jun-2037	109,663	0.01
98,000	United States Steel Corp 6.875% 01-Mar-2029	98,592	0.01
1,003,000	Vibrantz Technologies Inc '144A' 9.000% 15-Feb-2030	919,219	0.05
1,287,000	WR Grace Holdings LLC '144A' 4.875% 15-Jun-2027	1,242,898	0.07
991,000	WR Grace Holdings LLC '144A' 5.625% 15-Aug-2029	914,857	0.05
Capital Goods - 25,807,742			
(31 December 2023: 22,270,517)			
795,000	American Builders & Contractors Supply Co Inc '144A' 3.875% 15-Nov-2029	711,930	0.04
605,000	American Builders & Contractors Supply Co Inc '144A' 4.000% 15-Jan-2028	565,617	0.03
340,000	BCPE Ulysses Intermediate Inc '144A' 7.750% 01-Apr-2027	331,814	0.02
7,000	Beacon Roofing Supply Inc '144A' 4.500% 15-Nov-2026	6,812	0.00
104,000	BlueLinx Holdings Inc '144A' 6.000% 15-Nov-2029	96,882	0.01
1,071,000	Foundation Building Materials Inc '144A' 6.000% 01-Mar-2029	951,776	0.05
382,000	GYP Holdings III Corp '144A' 4.625% 01-May-2029	354,046	0.02
1,465,000	H&E Equipment Services Inc '144A' 3.875% 15-Dec-2028	1,324,374	0.08
1,341,000	Herc Holdings Inc '144A' 5.500% 15-Jul-2027	1,321,344	0.08
453,000	Interface Inc '144A' 5.500% 01-Dec-2028	427,100	0.03
595,000	Iris Holding Inc '144A' 10.000% 15-Dec-2028	507,943	0.03
1,260,000	LBM Acquisition LLC '144A' 6.250% 15-Jan-2029	1,114,906	0.06
1,535,000	NESCO Holdings II Inc '144A' 5.500% 15-Apr-2029	1,424,262	0.08
1,190,000	Park River Holdings Inc '144A' 5.625% 01-Feb-2029	944,474	0.05
243,000	Patrick Industries Inc '144A' 4.750% 01-May-2029	224,351	0.01
35,000	Patrick Industries Inc '144A' 7.500% 15-Oct-2027	35,386	0.00
662,000	PECF USS Intermediate Holding III Corp '144A' 8.000% 15-Nov-2029	282,296	0.02
1,487,000	Resideo Funding Inc '144A' 4.000% 01-Sep-2029	1,313,272	0.08
2,689,000	Specialty Building Products Holdings LLC / SBP Finance Corp '144A' 6.375% 30-Sep-2026	2,644,251	0.15
495,000	SRS Distribution Inc '144A' 4.625% 01-Jul-2028	506,012	0.03
1,709,000	SRS Distribution Inc '144A' 6.000% 01-Dec-2029	1,761,183	0.10
433,000	SRS Distribution Inc '144A' 6.125% 01-Jul-2029	447,423	0.03
410,000	Titan International Inc 7.000% 30-Apr-2028	394,631	0.02
1,014,000	United Rentals North America Inc 3.750% 15-Jan-2032	883,492	0.05
606,000	United Rentals North America Inc 3.875% 15-Nov-2027	572,949	0.03
1,438,000	United Rentals North America Inc 3.875% 15-Feb-2031	1,284,254	0.07
433,000	United Rentals North America Inc 4.000% 15-Jul-2030	392,098	0.02
2,043,000	United Rentals North America Inc 4.875% 15-Jan-2028	1,981,682	0.11

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Capital Goods cont'd.			
793,000	United Rentals North America Inc 5.250% 15-Jan-2030	769,186	0.04
1,450,000	United Rentals North America Inc 5.500% 15-May-2027	1,440,287	0.08
715,000	White Cap Buyer LLC '144A' 6.875% 15-Oct-2028	690,606	0.04
101,000	White Cap Parent LLC '144A' 8.250% 15-Mar-2026	101,103	0.01
Communications - 236,546,408			
(31 December 2023: 195,659,898)			
2,211,000	Advantage Sales & Marketing Inc '144A' 6.500% 15-Nov-2028	2,002,622	0.11
525,000	Allen Media LLC / Allen Media Co-Issuer Inc '144A' 10.500% 15-Feb-2028	230,683	0.01
1,976,000	Altice Financing SA '144A' 5.000% 15-Jan-2028	1,504,990	0.09
4,312,000	Altice Financing SA '144A' 5.750% 15-Aug-2029	3,137,765	0.18
500,000	Altice Financing SA '144A' 9.625% 15-Jul-2027	458,707	0.03
1,070,000	Altice France Holding SA '144A' 6.000% 15-Feb-2028	349,018	0.02
1,570,000	Altice France Holding SA '144A' 10.500% 15-May-2027	628,439	0.04
14,000	Altice France SA '144A' 5.125% 15-Jan-2029	9,150	0.00
3,159,000	Altice France SA '144A' 5.125% 15-Jul-2029	2,082,531	0.12
2,316,000	Altice France SA '144A' 5.500% 15-Jan-2028	1,586,248	0.09
2,641,000	Altice France SA '144A' 5.500% 15-Oct-2029	1,744,294	0.10
2,655,000	Altice France SA '144A' 8.125% 01-Feb-2027	1,993,390	0.11
600,000	AMC Networks Inc 4.250% 15-Feb-2029	405,442	0.02
1,363,000	AMC Networks Inc '144A' 10.250% 15-Jan-2029	1,344,102	0.08
320,000	Beasley Mezzanine Holdings LLC '144A' 8.625% 01-Feb-2026	189,600	0.01
910,000	Belo Corp 7.250% 15-Sep-2027	919,100	0.05
911,000	Belo Corp 7.750% 01-Jun-2027	935,843	0.05
201,000	Block Communications Inc '144A' 4.875% 01-Mar-2028	180,037	0.01
1,459,000	British Telecommunications Plc '144A' FRN 4.250% 23-Nov-2081	1,382,973	0.08
725,000	British Telecommunications Plc '144A' FRN 4.875% 23-Nov-2081	652,448	0.04
1,770,000	Cable One Inc '144A' 4.000% 15-Nov-2030	1,322,582	0.08
104,000	Cablevision Lightpath LLC '144A' 3.875% 15-Sep-2027	92,071	0.01
640,000	Cablevision Lightpath LLC '144A' 5.625% 15-Sep-2028	516,977	0.03
4,149,000	CCO Holdings LLC / CCO Holdings Capital Corp 4.500% 01-May-2032	3,354,213	0.19
4,554,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.250% 01-Feb-2031	3,734,280	0.21
3,090,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.250% 15-Jan-2034	2,352,472	0.13
390,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.500% 15-Aug-2030	330,467	0.02
3,217,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.500% 01-Jun-2033	2,535,146	0.14
3,471,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.750% 01-Mar-2030	3,008,485	0.17
2,108,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.750% 01-Feb-2032	1,727,531	0.10
3,101,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.000% 01-Feb-2028	2,901,577	0.16
3,819,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.125% 01-May-2027	3,669,927	0.21
2,633,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.375% 01-Jun-2029	2,398,195	0.14
7,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.500% 01-May-2026	6,937	0.00
1,310,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 6.375% 01-Sep-2029	1,246,179	0.07
2,150,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 7.375% 01-Mar-2031	2,122,193	0.12
1,008,000	Clear Channel Outdoor Holdings Inc '144A' 5.125% 15-Aug-2027	963,565	0.05
1,500,000	Clear Channel Outdoor Holdings Inc '144A' 7.500% 01-Jun-2029	1,259,896	0.07
1,000,000	Clear Channel Outdoor Holdings Inc '144A' 7.750% 15-Apr-2028	876,440	0.05
1,155,000	Clear Channel Outdoor Holdings Inc '144A' 7.875% 01-Apr-2030	1,163,036	0.07
1,250,000	CMG Media Corp '144A' 8.875% 15-Dec-2027	716,047	0.04

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Communications cont'd.			
560,000	Cogent Communications Group Inc '144A' 3.500% 01-May-2026	536,725	0.03
445,000	Cogent Communications Group Inc '144A' 7.000% 15-Jun-2027	441,484	0.03
4,003,000	Connect Finco SARL / Connect US Finco LLC '144A' 6.750% 01-Oct-2026	3,867,047	0.22
1,210,000	Consolidated Communications Inc '144A' 5.000% 01-Oct-2028	1,002,169	0.06
1,265,000	Consolidated Communications Inc '144A' 6.500% 01-Oct-2028	1,083,581	0.06
1,233,000	CSC Holdings LLC '144A' 3.375% 15-Feb-2031	770,009	0.04
903,000	CSC Holdings LLC '144A' 4.125% 01-Dec-2030	584,543	0.03
1,359,000	CSC Holdings LLC '144A' 4.500% 15-Nov-2031	877,891	0.05
1,630,000	CSC Holdings LLC '144A' 4.625% 01-Dec-2030	595,179	0.03
500,000	CSC Holdings LLC '144A' 5.000% 15-Nov-2031	181,672	0.01
1,439,000	CSC Holdings LLC '144A' 5.375% 01-Feb-2028	1,094,892	0.06
2,156,000	CSC Holdings LLC '144A' 5.500% 15-Apr-2027	1,751,041	0.10
2,605,000	CSC Holdings LLC '144A' 5.750% 15-Jan-2030	980,800	0.06
1,335,000	CSC Holdings LLC '144A' 6.500% 01-Feb-2029	975,409	0.06
1,211,000	CSC Holdings LLC '144A' 7.500% 01-Apr-2028	644,035	0.04
1,162,000	CSC Holdings LLC '144A' 11.250% 15-May-2028	1,013,467	0.06
2,230,000	CSC Holdings LLC '144A' 11.750% 31-Jan-2029	1,902,440	0.11
282,000	Cumulus Media New Holdings Inc '144A' 8.000% 01-Jul-2029	120,445	0.01
750,000	Deluxe Corp '144A' 8.000% 01-Jun-2029	704,433	0.04
6,000,000	Directv Financing LLC / Directv Financing Co-Obligor Inc '144A' 5.875% 15-Aug-2027	5,649,236	0.32
1,570,000	Directv Financing LLC '144A' 8.875% 01-Feb-2030	1,538,056	0.09
4,185,000	DISH DBS Corp '144A' 5.250% 01-Dec-2026	3,312,893	0.19
3,302,000	DISH DBS Corp '144A' 5.750% 01-Dec-2028	2,296,745	0.13
6,416,000	DISH Network Corp '144A' 11.750% 15-Nov-2027	6,296,893	0.36
1,762,000	Embarq Corp 7.995% 01-Jun-2036	231,324	0.01
1,935,000	EquipmentShare.com Inc '144A' 9.000% 15-May-2028	1,999,648	0.11
1,239,000	Frontier Communications Holdings LLC 5.875% 01-Nov-2029	1,080,604	0.06
1,508,000	Frontier Communications Holdings LLC '144A' 5.000% 01-May-2028	1,421,937	0.08
804,000	Frontier Communications Holdings LLC '144A' 5.875% 15-Oct-2027	785,776	0.04
2,133,000	Frontier Communications Holdings LLC '144A' 6.000% 15-Jan-2030	1,860,283	0.11
640,000	Frontier Communications Holdings LLC '144A' 6.750% 01-May-2029	587,702	0.03
980,000	Frontier Communications Holdings LLC '144A' 8.625% 15-Mar-2031	1,013,888	0.06
2,205,000	Frontier Communications Holdings LLC '144A' 8.750% 15-May-2030	2,294,997	0.13
69,000	Frontier North Inc 6.730% 15-Feb-2028	66,154	0.00
1,465,000	Gannett Holdings LLC '144A' 6.000% 01-Nov-2026	1,402,618	0.08
515,000	GCI LLC '144A' 4.750% 15-Oct-2028	470,786	0.03
296,000	Getty Images Inc '144A' 9.750% 01-Mar-2027	296,877	0.02
520,000	Go Daddy Operating Co LLC / GD Finance Co Inc '144A' 3.500% 01-Mar-2029	470,113	0.03
786,000	Go Daddy Operating Co LLC / GD Finance Co Inc '144A' 5.250% 01-Dec-2027	770,071	0.04
280,000	GoTo Group Inc '144A' 5.500% 01-May-2028	221,978	0.01
510,000	GoTo Group Inc '144A' 5.500% 01-May-2028	206,550	0.01
845,000	Graham Holdings Co '144A' 5.750% 01-Jun-2026	839,707	0.05
646,000	Gray Television Inc '144A' 4.750% 15-Oct-2030	388,314	0.02
1,095,000	Gray Television Inc '144A' 5.375% 15-Nov-2031	621,968	0.04
925,000	Gray Television Inc '144A' 7.000% 15-May-2027	852,414	0.05
1,635,000	Gray Television Inc '144A' 10.500% 15-Jul-2029	1,645,915	0.09
5,000	Historic TW Inc Step-Up Coupon 8.300% 15-Jan-2036	5,210	0.00
1,951,000	Hughes Satellite Systems Corp 5.250% 01-Aug-2026	1,511,611	0.09
884,000	Hughes Satellite Systems Corp 6.625% 01-Aug-2026	411,905	0.02
1,000,000	iHeartCommunications Inc 6.375% 01-May-2026	778,588	0.04
1,100,000	iHeartCommunications Inc 8.375% 01-May-2027	407,805	0.02
600,000	iHeartCommunications Inc '144A' 4.750% 15-Jan-2028	308,507	0.02
506,000	iHeartCommunications Inc '144A' 5.250% 15-Aug-2027	269,235	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Communications cont'd.			
787,000	Iliad Holding SASU '144A' 6.500% 15-Oct-2026	784,180	0.04
802,000	Iliad Holding SASU '144A' 7.000% 15-Oct-2028	795,930	0.05
527,000	Iliad Holding SASU '144A' 8.500% 15-Apr-2031	534,138	0.03
3,976,000	Intelsat Jackson Holdings SA '144A' 6.500% 15-Mar-2030	3,715,709	0.21
1,560,000	ION Trading Technologies Sarl '144A' 9.500% 30-May-2029	1,591,621	0.09
1,465,000	Lamar Media Corp 3.625% 15-Jan-2031	1,291,793	0.07
15,000	Lamar Media Corp 3.750% 15-Feb-2028	14,041	0.00
731,000	Lamar Media Corp 4.000% 15-Feb-2030	663,451	0.04
536,000	Lamar Media Corp 4.875% 15-Jan-2029	515,687	0.03
405,000	LCPR Senior Secured Financing DAC '144A' 5.125% 15-Jul-2029	336,468	0.02
2,109,000	LCPR Senior Secured Financing DAC '144A' 6.750% 15-Oct-2027	1,977,685	0.11
689,000	Level 3 Financing Inc '144A' 3.400% 01-Mar-2027	360,263	0.02
850,000	Level 3 Financing Inc '144A' 3.625% 15-Jan-2029	260,403	0.01
669,000	Level 3 Financing Inc '144A' 3.750% 15-Jul-2029	210,735	0.01
1,905,000	Level 3 Financing Inc '144A' 3.875% 15-Nov-2029	577,481	0.03
993,000	Level 3 Financing Inc '144A' 4.250% 01-Jul-2028	379,098	0.02
1,062,000	Level 3 Financing Inc '144A' 4.625% 15-Sep-2027	554,337	0.03
540,000	Level 3 Financing Inc '144A' 4.875% 15-Jun-2029	310,529	0.02
1,200,000	Level 3 Financing Inc '144A' 10.500% 15-Apr-2029	1,203,000	0.07
1,068,000	Level 3 Financing Inc '144A' 10.500% 15-May-2030	1,063,007	0.06
1,000,000	Level 3 Financing Inc '144A' 10.750% 15-Dec-2030	1,002,500	0.06
1,000,000	Level 3 Financing Inc '144A' 11.000% 15-Nov-2029	1,024,641	0.06
515,000	Liberty Interactive LLC 8.250% 01-Feb-2030	241,927	0.01
394,000	Liberty Interactive LLC 8.500% 15-Jul-2029	187,333	0.01
12,000	Lumen Technologies Inc 6.875% 15-Jan-2028	4,936	0.00
700,000	Lumen Technologies Inc 7.600% 15-Sep-2039	193,324	0.01
299,000	Lumen Technologies Inc 7.650% 15-Mar-2042	83,154	0.00
1,291,000	Lumen Technologies Inc '144A' 4.000% 15-Feb-2027	665,472	0.04
530,000	Lumen Technologies Inc '144A' 4.125% 15-Apr-2029	347,185	0.02
864,000	Lumen Technologies Inc '144A' 4.500% 15-Jan-2029	249,502	0.01
138,000	McGraw-Hill Education Inc '144A' 5.750% 01-Aug-2028	133,238	0.01
1,950,000	McGraw-Hill Education Inc '144A' 8.000% 01-Aug-2029	1,898,184	0.11
15,000	Midcontinent Communications / Midcontinent Finance Corp '144A' 5.375% 15-Aug-2027	14,411	0.00
903,000	Millennium Escrow Corp '144A' 6.625% 01-Aug-2026	474,502	0.03
1,070,000	Newfold Digital Holdings Group Inc '144A' 6.000% 15-Feb-2029	774,080	0.04
230,000	Newfold Digital Holdings Group Inc '144A' 11.750% 15-Oct-2028	238,561	0.01
1,344,000	News Corp '144A' 3.875% 15-May-2029	1,238,510	0.07
667,000	News Corp '144A' 5.125% 15-Feb-2032	633,419	0.04
1,520,000	Nexstar Media Inc '144A' 4.750% 01-Nov-2028	1,352,905	0.08
5,067,000	Nexstar Media Inc '144A' 5.625% 15-Jul-2027	4,817,831	0.27
564,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 4.250% 15-Jan-2029	514,970	0.03
541,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 4.625% 15-Mar-2030	487,949	0.03
743,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 5.000% 15-Aug-2027	719,653	0.04
400,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 7.375% 15-Feb-2031	416,768	0.02
745,000	Paramount Global FRN 6.250% 28-Feb-2057	608,531	0.03
2,246,000	Paramount Global FRN 6.375% 30-Mar-2062	1,986,556	0.11
900,000	Playtika Holding Corp '144A' 4.250% 15-Mar-2029	790,407	0.05
912,000	Qwest Corp 7.250% 15-Sep-2025	890,567	0.05
1,975,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 4.500% 15-Sep-2026	1,507,600	0.09
1,450,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 6.500% 15-Sep-2028	720,209	0.04
2,529,000	Rakuten Group Inc '144A' 9.750% 15-Apr-2029	2,610,560	0.15
3,430,000	Rakuten Group Inc '144A' 11.250% 15-Feb-2027	3,671,380	0.21
338,000	ROBLOX Corp '144A' 3.875% 01-May-2030	300,587	0.02
1,925,000	Rogers Communications Inc '144A' FRN 5.250% 15-Mar-2082	1,847,106	0.11

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Communications cont'd.			
580,000	Scripps Escrow II Inc '144A' 3.875% 15-Jan-2029	403,307	0.02
50,000	Scripps Escrow II Inc '144A' 5.375% 15-Jan-2031	22,220	0.00
295,000	Scripps Escrow Inc '144A' 5.875% 15-Jul-2027	176,722	0.01
671,000	Sinclair Television Group Inc '144A' 4.125% 01-Dec-2030	448,520	0.03
2,000	Sinclair Television Group Inc '144A' 5.125% 15-Feb-2027	1,772	0.00
575,000	Sinclair Television Group Inc '144A' 5.500% 01-Mar-2030	339,762	0.02
721,000	Sirius XM Radio Inc '144A' 3.125% 01-Sep-2026	679,011	0.04
1,737,000	Sirius XM Radio Inc '144A' 3.875% 01-Sep-2031	1,418,916	0.08
2,325,000	Sirius XM Radio Inc '144A' 4.000% 15-Jul-2028	2,102,332	0.12
2,155,000	Sirius XM Radio Inc '144A' 4.125% 01-Jul-2030	1,842,510	0.10
1,900,000	Sirius XM Radio Inc '144A' 5.000% 01-Aug-2027	1,820,761	0.10
1,082,000	Sirius XM Radio Inc '144A' 5.500% 01-Jul-2029	1,017,291	0.06
1,145,000	Stagwell Global LLC '144A' 5.625% 15-Aug-2029	1,060,050	0.06
179,000	Summer BC Bidco B LLC '144A' 5.500% 31-Oct-2026	174,934	0.01
627,000	Sunrise FinCo I BV '144A' 4.875% 15-Jul-2031	569,824	0.03
2,167,000	TEGNA Inc 4.625% 15-Mar-2028	1,960,218	0.11
1,444,000	TEGNA Inc 5.000% 15-Sep-2029	1,276,490	0.07
763,000	TEGNA Inc '144A' 4.750% 15-Mar-2026	746,717	0.04
360,000	Telecom Italia Capital SA 6.000% 30-Sep-2034	325,177	0.02
138,000	Telecom Italia Capital SA 6.375% 15-Nov-2033	129,207	0.01
358,000	Telecom Italia Capital SA 7.200% 18-Jul-2036	343,938	0.02
388,000	Telecom Italia Capital SA 7.721% 04-Jun-2038	378,983	0.02
931,000	Telecom Italia Capital SA '144A' 6.000% 30-Sep-2034	882,216	0.05
915,000	Telecom Italia Capital SA '144A' 6.375% 15-Nov-2033	896,233	0.05
1,068,000	Telecom Italia Capital SA '144A' 7.200% 18-Jul-2036	1,093,771	0.06
800,000	Telecom Italia Capital SA '144A' 7.721% 04-Jun-2038	842,905	0.05
3,600,000	Telenet Finance Luxembourg Notes Sarl '144A' 5.500% 01-Mar-2028	3,420,000	0.19
380,000	Telesat Canada / Telesat LLC '144A' 4.875% 01-Jun-2027	168,657	0.01
598,000	Telesat Canada / Telesat LLC '144A' 5.625% 06-Dec-2026	282,610	0.02
470,000	Telesat Canada / Telesat LLC '144A' 6.500% 15-Oct-2027	147,651	0.01
362,000	Townsquare Media Inc '144A' 6.875% 01-Feb-2026	356,871	0.02
968,000	Univision Communications Inc '144A' 4.500% 01-May-2029	814,764	0.05
2,916,000	Univision Communications Inc '144A' 6.625% 01-Jun-2027	2,794,780	0.16
940,000	Univision Communications Inc '144A' 7.375% 30-Jun-2030	880,075	0.05
2,582,000	Univision Communications Inc '144A' 8.000% 15-Aug-2028	2,520,381	0.14
2,437,000	Univision Communications Inc '144A' 8.500% 31-Jul-2031	2,369,154	0.13
1,275,000	Urban One Inc '144A' 7.375% 01-Feb-2028	993,377	0.06
1,600,000	Viasat Inc '144A' 5.625% 15-Sep-2025	1,553,494	0.09
1,500,000	Viasat Inc '144A' 5.625% 15-Apr-2027	1,344,013	0.08
95,000	Viasat Inc '144A' 6.500% 15-Jul-2028	72,058	0.00
560,000	Viasat Inc '144A' 7.500% 30-May-2031	376,047	0.02
1,581,000	Virgin Media Finance Plc '144A' 5.000% 15-Jul-2030	1,305,329	0.07
1,857,000	Virgin Media Secured Finance Plc '144A' 4.500% 15-Aug-2030	1,576,047	0.09
1,911,000	Virgin Media Secured Finance Plc '144A' 5.500% 15-May-2029	1,748,777	0.10
70,000	Virgin Media Vendor Financing Notes IV DAC '144A' 5.000% 15-Jul-2028	62,359	0.00
745,000	Vmed O2 UK Financing I Plc '144A' 4.250% 31-Jan-2031	619,858	0.04
1,180,000	Vmed O2 UK Financing I Plc '144A' 4.750% 15-Jul-2031	996,856	0.06
3,487,000	Vmed O2 UK Financing I Plc '144A' 7.750% 15-Apr-2032	3,405,526	0.19
60,000	Vodafone Group Plc FRN 3.250% 04-Jun-2081	56,550	0.00
1,226,000	Vodafone Group Plc FRN 4.125% 04-Jun-2081	1,046,373	0.06
1,565,000	Vodafone Group Plc FRN 5.125% 04-Jun-2081	1,155,774	0.07

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Communications cont'd.			
3,969,000	Vodafone Group Plc FRN 7.000% 04-Apr-2079	4,097,012	0.23
3,022,000	VZ Secured Financing BV '144A' 5.000% 15-Jan-2032	2,580,626	0.15
1,285,000	Windstream Escrow LLC / Windstream Escrow Finance Corp '144A' 7.750% 15-Aug-2028	1,211,570	0.07
2,105,000	WMG Acquisition Corp '144A' 3.750% 01-Dec-2029	1,911,897	0.11
1,300,000	Zayo Group Holdings Inc '144A' 4.000% 01-Mar-2027	1,035,086	0.06
2,144,000	Zayo Group Holdings Inc '144A' 6.125% 01-Mar-2028	1,384,637	0.08
1,176,000	Ziggo Bond Co BV '144A' 5.125% 28-Feb-2030	1,001,377	0.06
8,000	Ziggo Bond Co BV '144A' 6.000% 15-Jan-2027	7,853	0.00
3,400,000	Ziggo BV '144A' 4.875% 15-Jan-2030	3,028,000	0.17
Consumer, Cyclical - 349,537,727			
(31 December 2023: 303,656,584)		349,537,727	19.85
697,000	1011778 BC ULC / New Red Finance Inc '144A' 3.500% 15-Feb-2029	633,399	0.04
1,997,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875% 15-Jan-2028	1,871,692	0.11
4,582,000	1011778 BC ULC / New Red Finance Inc '144A' 4.000% 15-Oct-2030	4,032,098	0.23
1,789,000	1011778 BC ULC / New Red Finance Inc '144A' 4.375% 15-Jan-2028	1,688,857	0.10
1,737,000	1011778 BC ULC / New Red Finance Inc '144A' 6.125% 15-Jun-2029	1,747,093	0.10
60,000	Academy Ltd '144A' 6.000% 15-Nov-2027	59,198	0.00
1,703,000	Acushnet Co '144A' 7.375% 15-Oct-2028	1,768,991	0.10
1,877,000	Adams Homes Inc '144A' 9.250% 15-Oct-2028	1,927,356	0.11
1,711,000	Adient Global Holdings Ltd '144A' 4.875% 15-Aug-2026	1,665,204	0.09
1,295,000	Adient Global Holdings Ltd '144A' 7.000% 15-Apr-2028	1,326,695	0.08
1,895,000	Adient Global Holdings Ltd '144A' 8.250% 15-Apr-2031	1,979,748	0.11
1,200,000	ADT Security Corp/The '144A' 4.125% 01-Aug-2029	1,107,710	0.06
660,000	ADT Security Corp/The '144A' 4.875% 15-Jul-2032	606,643	0.03
285,000	Advance Auto Parts Inc 1.750% 01-Oct-2027	249,397	0.01
295,000	Advance Auto Parts Inc 3.500% 15-Mar-2032	251,012	0.01
290,000	Advance Auto Parts Inc 3.900% 15-Apr-2030	262,466	0.01
215,000	Advance Auto Parts Inc 5.900% 09-Mar-2026	215,114	0.01
360,000	Advance Auto Parts Inc 5.950% 09-Mar-2028	357,481	0.02
1,770,000	Affinity Interactive '144A' 6.875% 15-Dec-2027	1,563,743	0.09
1,560,000	Allied Universal Holdco LLC / Allied Universal Finance Corp '144A' 6.000% 01-Jun-2029	1,367,114	0.08
203,000	Allied Universal Holdco LLC / Allied Universal Finance Corp '144A' 6.625% 15-Jul-2026	202,566	0.01
1,641,000	Allied Universal Holdco LLC / Allied Universal Finance Corp '144A' 9.750% 15-Jul-2027	1,632,193	0.09
1,695,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl '144A' 4.625% 01-Jun-2028	1,547,752	0.09
644,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl '144A' 4.625% 01-Jun-2028	587,507	0.03
281,000	Allison Transmission Inc '144A' 3.750% 30-Jan-2031	246,557	0.01
464,000	Allison Transmission Inc '144A' 4.750% 01-Oct-2027	448,693	0.03
660,000	Allison Transmission Inc '144A' 5.875% 01-Jun-2029	651,503	0.04
1,175,000	AMC Entertainment Holdings Inc '144A' 7.500% 15-Feb-2029	795,970	0.05
1,621,000	AMC Entertainment Holdings Inc '144A' 10.000% 15-Jun-2026	1,408,711	0.08
307,000	American Airlines Inc '144A' 7.250% 15-Feb-2028	307,601	0.02
1,004,000	American Airlines Inc '144A' 8.500% 15-May-2029	1,043,756	0.06
83,000	American Axle & Manufacturing Inc 5.000% 01-Oct-2029	76,194	0.00
906,000	American Axle & Manufacturing Inc 6.500% 01-Apr-2027	905,526	0.05
16,000	American Axle & Manufacturing Inc 6.875% 01-Jul-2028	15,984	0.00
557,000	ANGI Group LLC '144A' 3.875% 15-Aug-2028	479,140	0.03
1,500,000	APX Group Inc '144A' 5.750% 15-Jul-2029	1,440,365	0.08
5,000	APX Group Inc '144A' 6.750% 15-Feb-2027	4,992	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Cyclical cont'd.			
459,000	Arches Buyer Inc '144A' 4.250% 01-Jun-2028	410,341	0.02
1,485,000	Arches Buyer Inc '144A' 6.125% 01-Dec-2028	1,233,496	0.07
488,000	Arko Corp '144A' 5.125% 15-Nov-2029	425,331	0.02
2,861,000	Asbury Automotive Group Inc 4.500% 01-Mar-2028	2,714,895	0.15
440,000	Asbury Automotive Group Inc 4.750% 01-Mar-2030	408,422	0.02
515,000	Asbury Automotive Group Inc '144A' 4.625% 15-Nov-2029	476,713	0.03
205,000	Asbury Automotive Group Inc '144A' 5.000% 15-Feb-2032	185,916	0.01
867,000	ASGN Inc '144A' 4.625% 15-May-2028	819,858	0.05
11,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 4.625% 01-Aug-2029	9,931	0.00
700,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 4.625% 01-Apr-2030	626,534	0.04
164,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 6.625% 15-Jan-2028	164,006	0.01
950,000	Aston Martin Capital Holdings Ltd '144A' 10.000% 31-Mar-2029	937,224	0.05
337,000	At Home Group Inc '144A' 4.875% 15-Jul-2028	141,540	0.01
100,000	Avianca Midco 2 Plc '144A' 9.000% 01-Dec-2028	96,688	0.01
1,000,000	Avianca Midco 2 Plc '144A' 9.000% 01-Dec-2028	966,879	0.06
190,000	Banijay Entertainment SASU '144A' 8.125% 01-May-2029	194,520	0.01
6,000	Bath & Body Works Inc 5.250% 01-Feb-2028	5,829	0.00
1,246,000	Bath & Body Works Inc 6.694% 15-Jan-2027	1,264,157	0.07
895,000	Bath & Body Works Inc 6.750% 01-Jul-2036	891,699	0.05
1,093,000	Bath & Body Works Inc 6.875% 01-Nov-2035	1,103,370	0.06
221,000	Bath & Body Works Inc 6.950% 01-Mar-2033	215,320	0.01
884,000	Bath & Body Works Inc 7.600% 15-Jul-2037	849,228	0.05
1,036,000	Bath & Body Works Inc '144A' 6.625% 01-Oct-2030	1,040,007	0.06
395,000	Bath & Body Works Inc '144A' 9.375% 01-Jul-2025	408,919	0.02
775,000	BCPE Empire Holdings Inc '144A' 7.625% 01-May-2027	751,528	0.04
350,000	Beacon Roofing Supply Inc '144A' 4.125% 15-May-2029	319,387	0.02
1,660,000	Beacon Roofing Supply Inc '144A' 6.500% 01-Aug-2030	1,676,676	0.10
5,000	Beazer Homes USA Inc 7.250% 15-Oct-2029	5,013	0.00
5,000	Beazer Homes USA Inc '144A' 7.500% 15-Mar-2031	4,997	0.00
4,000	Bloomin' Brands Inc / OSI Restaurant Partners LLC '144A' 5.125% 15-Apr-2029	3,610	0.00
2,185,000	Boyd Gaming Corp 4.750% 01-Dec-2027	2,106,999	0.12
1,456,000	Boyd Gaming Corp '144A' 4.750% 15-Jun-2031	1,320,619	0.08
1,465,000	Boyne USA Inc '144A' 4.750% 15-May-2029	1,367,936	0.08
2,829,000	Brinker International Inc '144A' 8.250% 15-Jul-2030	2,974,252	0.17
465,000	Brink's Co/The '144A' 4.625% 15-Oct-2027	446,402	0.03
498,000	Brink's Co/The '144A' 5.000% 15-Jul-2025	497,859	0.03
1,318,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 4.875% 15-Feb-2030	1,180,839	0.07
732,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 5.000% 15-Jun-2029	669,455	0.04
105,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 6.250% 15-Sep-2027	103,445	0.01
2,495,000	Caesars Entertainment Inc '144A' 4.625% 15-Oct-2029	2,288,884	0.13
3,187,000	Caesars Entertainment Inc '144A' 6.500% 15-Feb-2032	3,204,908	0.18
2,205,000	Caesars Entertainment Inc '144A' 7.000% 15-Feb-2030	2,254,160	0.13
259,000	Caesars Entertainment Inc '144A' 8.125% 01-Jul-2027	264,439	0.02
625,000	Carnival Corp 6.650% 15-Jan-2028	630,456	0.04
1,450,000	Carnival Corp '144A' 4.000% 01-Aug-2028	1,362,536	0.08
932,000	Carnival Corp '144A' 5.750% 01-Mar-2027	921,360	0.05
3,449,000	Carnival Corp '144A' 6.000% 01-May-2029	3,410,251	0.19
1,752,000	Carnival Corp '144A' 7.000% 15-Aug-2029	1,817,249	0.10
2,440,000	Carnival Corp '144A' 7.625% 01-Mar-2026	2,465,937	0.14
655,000	Carnival Corp '144A' 10.500% 01-Jun-2030	711,977	0.04
1,690,000	Carnival Holdings Bermuda Ltd '144A' 10.375% 01-May-2028	1,830,513	0.10
1,041,000	Carnival Plc 7.875% 01-Jun-2027	1,095,078	0.06
311,000	Carriage Services Inc '144A' 4.250% 15-May-2029	278,114	0.02
6,000	Cars.com Inc '144A' 6.375% 01-Nov-2028	5,901	0.00

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Cyclical cont'd.			
1,865,094	Carvana Co '144A' 12.000% 01-Dec-2028	2,007,175	0.11
2,772,613	Carvana Co '144A' 13.000% 01-Jun-2030	3,031,220	0.17
3,440,961	Carvana Co '144A' 14.000% 01-Jun-2031	3,873,039	0.22
1,075,000	CCM Merger Inc '144A' 6.375% 01-May-2026	1,068,007	0.06
300,000	CEC Entertainment LLC '144A' 6.750% 01-May-2026	297,818	0.02
525,000	Cedar Fair LP 5.250% 15-Jul-2029	504,082	0.03
25,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op 5.375% 15-Apr-2027	24,799	0.00
518,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op 6.500% 01-Oct-2028	521,127	0.03
939,000	Century Communities Inc 6.750% 01-Jun-2027	944,919	0.05
1,520,000	Century Communities Inc '144A' 3.875% 15-Aug-2029	1,357,296	0.08
720,000	Churchill Downs Inc '144A' 4.750% 15-Jan-2028	688,330	0.04
1,704,000	Churchill Downs Inc '144A' 5.500% 01-Apr-2027	1,677,261	0.10
3,004,000	Churchill Downs Inc '144A' 5.750% 01-Apr-2030	2,920,247	0.17
870,000	Churchill Downs Inc '144A' 6.750% 01-May-2031	876,033	0.05
55,000	Cinemark USA Inc '144A' 5.250% 15-Jul-2028	52,627	0.00
285,000	Cinemark USA Inc '144A' 5.875% 15-Mar-2026	282,196	0.02
7,000	Clarios Global LP / Clarios US Finance Co '144A' 6.250% 15-May-2026	6,998	0.00
1,779,000	Clarios Global LP / Clarios US Finance Co '144A' 6.750% 15-May-2028	1,801,869	0.10
2,268,000	Clarios Global LP / Clarios US Finance Co '144A' 8.500% 15-May-2027	2,284,522	0.13
945,436	Cooper-Standard Automotive Inc '144A' 10.625% 15-May-2027	718,436	0.04
13,000	CoreCivic Inc 4.750% 15-Oct-2027	12,241	0.00
718,000	Cougar JV Subsidiary LLC '144A' 8.000% 15-May-2032	742,995	0.04
13,000	Crocs Inc '144A' 4.125% 15-Aug-2031	11,336	0.00
550,000	Crocs Inc '144A' 4.250% 15-Mar-2029	502,051	0.03
14,000	Dana Inc 4.250% 01-Sep-2030	12,233	0.00
435,000	Dana Inc 4.500% 15-Feb-2032	373,995	0.02
886,000	Dana Inc 5.375% 15-Nov-2027	866,932	0.05
725,000	Dana Inc 5.625% 15-Jun-2028	704,022	0.04
1,271,000	Dave & Buster's Inc '144A' 7.625% 01-Nov-2025	1,278,475	0.07
730,000	Dealer Tire LLC / DT Issuer LLC '144A' 8.000% 01-Feb-2028	705,706	0.04
884,000	Dornoch Debt Merger Sub Inc '144A' 6.625% 15-Oct-2029	753,729	0.04
580,000	Dream Finders Homes Inc '144A' 8.250% 15-Aug-2028	594,684	0.03
1,160,000	eG Global Finance Plc '144A' 12.000% 30-Nov-2028	1,236,425	0.07
620,000	Empire Communities Corp '144A' 9.750% 01-May-2029	631,625	0.04
1,070,000	Empire Resorts Inc '144A' 7.750% 01-Nov-2026	1,003,524	0.06
621,000	Evergreen Acqco 1 LP / TVI Inc '144A' 9.750% 26-Apr-2028	664,142	0.04
681,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc '144A' 4.625% 15-Jan-2029	620,803	0.04
2,852,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc '144A' 6.750% 15-Jan-2030	2,506,184	0.14
166,000	Foot Locker Inc '144A' 4.000% 01-Oct-2029	138,870	0.01
1,345,000	Forestar Group Inc '144A' 3.850% 15-May-2026	1,290,128	0.07
811,000	Forestar Group Inc '144A' 5.000% 01-Mar-2028	778,604	0.04
985,000	Full House Resorts Inc '144A' 8.250% 15-Feb-2028	947,762	0.05
1,134,000	Gap Inc/The '144A' 3.625% 01-Oct-2029	982,462	0.06
955,000	Gap Inc/The '144A' 3.875% 01-Oct-2031	798,048	0.05
85,000	Garda World Security Corp '144A' 4.625% 15-Feb-2027	81,342	0.00
1,461,000	Garda World Security Corp '144A' 6.000% 01-Jun-2029	1,334,392	0.08
13,000	Garda World Security Corp '144A' 9.500% 01-Nov-2027	13,073	0.00
1,078,000	Garrett Motion Holdings Inc / Garrett LX I Sarl '144A' 7.750% 31-May-2032	1,093,470	0.06
215,000	Genting New York LLC / GENNY Capital Inc '144A' 3.300% 15-Feb-2026	205,389	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %	Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.				Bonds cont'd.			
	Consumer, Cyclical cont'd.				Consumer, Cyclical cont'd.		
1,671,000	G-III Apparel Group Ltd '144A' 7.875% 15-Aug-2025	1,677,876	0.10	380,000	Ken Garff Automotive LLC '144A' 4.875% 15-Sep-2028	352,898	0.02
350,000	Global Auto Holdings Ltd/AAG FH UK Ltd '144A' 8.375% 15-Jan-2029	340,891	0.02	2,263,000	KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC '144A' 4.750% 01-Jun-2027	2,209,457	0.13
10,000	Global Auto Holdings Ltd/AAG FH UK Ltd '144A' 8.750% 15-Jan-2032	9,577	0.00	2,000	Kohl's Corp 4.250% 17-Jul-2025	1,971	0.00
959,000	Goodyear Tire & Rubber Co/The 4.875% 15-Mar-2027	927,674	0.05	710,000	Kohl's Corp 4.625% 01-May-2031	594,734	0.03
875,000	Goodyear Tire & Rubber Co/The 5.000% 31-May-2026	860,827	0.05	309,000	Kohl's Corp 5.550% 17-Jul-2045	211,422	0.01
40,000	Goodyear Tire & Rubber Co/The 5.000% 15-Jul-2029	37,280	0.00	427,000	Kontoor Brands Inc '144A' 4.125% 15-Nov-2029	387,009	0.02
825,000	Goodyear Tire & Rubber Co/The 5.250% 15-Jul-2031	751,819	0.04	151,000	Korn Ferry '144A' 4.625% 15-Dec-2027	144,130	0.01
994,000	Goodyear Tire & Rubber Co/The 5.625% 30-Apr-2033	899,185	0.05	365,000	Landsea Homes Corp '144A' 8.875% 01-Apr-2029	361,793	0.02
400,000	Goodyear Tire & Rubber Co/The 7.000% 15-Mar-2028	405,000	0.02	1,200,000	LCM Investments Holdings II LLC '144A' 4.875% 01-May-2029	1,123,649	0.06
375,000	GPS Hospitality Holding Co LLC / GPS Finco Inc '144A' 7.000% 15-Aug-2028	274,197	0.02	1,000,000	LCM Investments Holdings II LLC '144A' 8.250% 01-Aug-2031	1,045,542	0.06
1,555,000	Group 1 Automotive Inc '144A' 4.000% 15-Aug-2028	1,437,865	0.08	175,000	Legends Hospitality Holding Co LLC / Legends Hospitality Co-Issuer Inc '144A' 5.000% 01-Feb-2026	173,557	0.01
605,000	GrubHub Holdings Inc '144A' 5.500% 01-Jul-2027	548,893	0.03	390,000	Levi Strauss & Co '144A' 3.500% 01-Mar-2031	337,803	0.02
230,000	Guitar Center Inc '144A' 8.500% 15-Jan-2026	208,013	0.01	11,000	LGI Homes Inc '144A' 4.000% 15-Jul-2029	9,562	0.00
1,390,000	Hanesbrands Inc '144A' 4.875% 15-May-2026	1,360,924	0.08	1,529,000	LGI Homes Inc '144A' 8.750% 15-Dec-2028	1,593,709	0.09
120,000	Hanesbrands Inc '144A' 9.000% 15-Feb-2031	125,817	0.01	5,000	Life Time Inc '144A' 8.000% 15-Apr-2026	5,062	0.00
1,383,000	Hilton Domestic Operating Co Inc 4.875% 15-Jan-2030	1,324,953	0.08	3,200,000	Light & Wonder International Inc '144A' 7.000% 15-May-2028	3,219,722	0.18
2,316,000	Hilton Domestic Operating Co Inc '144A' 3.625% 15-Feb-2032	2,006,682	0.11	1,090,000	Light & Wonder International Inc '144A' 7.250% 15-Nov-2029	1,114,257	0.06
938,000	Hilton Domestic Operating Co Inc '144A' 3.750% 01-May-2029	860,922	0.05	120,000	Light & Wonder International Inc '144A' 7.500% 01-Sep-2031	124,061	0.01
1,814,000	Hilton Domestic Operating Co Inc '144A' 4.000% 01-May-2031	1,628,675	0.09	315,000	Lindblad Expeditions Holdings Inc '144A' 9.000% 15-May-2028	324,094	0.02
600,000	Hilton Domestic Operating Co Inc '144A' 5.750% 01-May-2028	597,417	0.03	525,000	Lindblad Expeditions LLC '144A' 6.750% 15-Feb-2027	519,018	0.03
999,000	Hilton Domestic Operating Co Inc '144A' 5.875% 01-Apr-2029	1,001,131	0.06	780,000	Lions Gate Capital Holdings 1 Inc '144A' 5.500% 15-Apr-2029	694,528	0.04
709,000	Hilton Domestic Operating Co Inc '144A' 6.125% 01-Apr-2032	713,474	0.04	317,000	Lions Gate Capital Holdings LLC '144A' 5.500% 15-Apr-2029	205,892	0.01
1,184,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc '144A' 4.875% 01-Jul-2031	1,049,085	0.06	1,240,000	Lithia Motors Inc '144A' 3.875% 01-Jun-2029	1,116,000	0.06
2,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc '144A' 5.000% 01-Jun-2029	1,867	0.00	824,000	Lithia Motors Inc '144A' 4.375% 15-Jan-2031	734,141	0.04
1,295,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc '144A' 6.625% 15-Jan-2032	1,301,966	0.07	1,830,000	Lithia Motors Inc '144A' 4.625% 15-Dec-2027	1,747,841	0.10
245,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp 4.875% 01-Apr-2027	241,304	0.01	72,000	Live Nation Entertainment Inc '144A' 3.750% 15-Jan-2028	67,058	0.00
575,000	IHO Verwaltungs GmbH '144A' 4.750% 15-Sep-2026	557,665	0.03	1,151,000	Live Nation Entertainment Inc '144A' 4.750% 15-Oct-2027	1,103,847	0.06
2,135,000	IHO Verwaltungs GmbH '144A' 6.000% 15-May-2027	2,102,911	0.12	7,000	Live Nation Entertainment Inc '144A' 5.625% 15-Mar-2026	6,907	0.00
507,000	IHO Verwaltungs GmbH '144A' 6.375% 15-May-2029	501,164	0.03	1,230,000	Live Nation Entertainment Inc '144A' 6.500% 15-May-2027	1,238,128	0.07
14,000	International Game Technology Plc '144A' 4.125% 15-Apr-2026	13,634	0.00	10,000	M/I Homes Inc 3.950% 15-Feb-2030	8,926	0.00
750,000	International Game Technology Plc '144A' 5.250% 15-Jan-2029	726,308	0.04	540,000	M/I Homes Inc 4.950% 01-Feb-2028	521,310	0.03
1,813,000	International Game Technology Plc '144A' 6.250% 15-Jan-2027	1,819,987	0.10	516,000	Macy's Retail Holdings LLC 4.300% 15-Feb-2043	393,818	0.02
494,000	Jacobs Entertainment Inc '144A' 6.750% 15-Feb-2029	458,533	0.03	26,000	Macy's Retail Holdings LLC 4.500% 15-Dec-2034	22,492	0.00
595,000	Jaguar Land Rover Automotive Plc '144A' 4.500% 01-Oct-2027	565,015	0.03	217,000	Macy's Retail Holdings LLC 5.125% 15-Jan-2042	177,579	0.01
50,000	Jaguar Land Rover Automotive Plc '144A' 5.500% 15-Jul-2029	47,974	0.00	221,000	Macy's Retail Holdings LLC 6.375% 15-Mar-2037	200,192	0.01
2,095,000	Jaguar Land Rover Automotive Plc '144A' 5.875% 15-Jan-2028	2,056,498	0.12	293,000	Macy's Retail Holdings LLC '144A' 5.875% 01-Apr-2029	284,654	0.02
862,000	Jaguar Land Rover Automotive Plc '144A' 7.750% 15-Oct-2025	867,342	0.05	2,089,000	Macy's Retail Holdings LLC '144A' 5.875% 15-Mar-2030	2,005,977	0.11
987,000	JB Poindexter & Co Inc '144A' 8.750% 15-Dec-2031	1,023,843	0.06	1,810,000	Macy's Retail Holdings LLC '144A' 6.125% 15-Mar-2032	1,730,473	0.10
238,000	KB Home 4.000% 15-Jun-2031	210,540	0.01	580,000	Macy's Retail Holdings LLC '144A' 6.700% 15-Jul-2034	498,226	0.03
220,000	KB Home 4.800% 15-Nov-2029	208,178	0.01	5,000	Marks & Spencer Plc '144A' 7.125% 01-Dec-2037	5,366	0.00
556,000	KB Home 6.875% 15-Jun-2027	569,936	0.03	339,000	Marriott Ownership Resorts Inc 4.750% 15-Jan-2028	319,982	0.02
1,195,000	KB Home 7.250% 15-Jul-2030	1,232,628	0.07	500,000	Marriott Ownership Resorts Inc '144A' 4.500% 15-Jun-2029	459,891	0.03
				280,000	Match Group Holdings II LLC '144A' 3.625% 01-Oct-2031	237,441	0.01
				303,000	Match Group Holdings II LLC '144A' 4.125% 01-Aug-2030	268,472	0.02
				520,000	Match Group Holdings II LLC '144A' 4.625% 01-Jun-2028	487,216	0.03
				1,017,000	Match Group Holdings II LLC '144A' 5.000% 15-Dec-2027	975,657	0.06
				470,000	Match Group Holdings II LLC '144A' 5.625% 15-Feb-2029	452,238	0.03
				536,000	Mattamy Group Corp '144A' 4.625% 01-Mar-2030	495,951	0.03

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Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Cyclical cont'd.			
586,000	Mattamy Group Corp '144A' 5.250% 15-Dec-2027	569,861	0.03
299,000	Matthews International Corp '144A' 5.250% 01-Dec-2025	291,638	0.02
955,000	Mavis Tire Express Services Topco Corp '144A' 6.500% 15-May-2029	890,879	0.05
1,808,000	Melco Resorts Finance Ltd '144A' 5.375% 04-Dec-2029	1,621,262	0.09
1,260,000	Melco Resorts Finance Ltd '144A' 5.750% 21-Jul-2028	1,180,960	0.07
811,000	Melco Resorts Finance Ltd '144A' 7.625% 17-Apr-2032	807,651	0.05
738,000	Melco Resorts Finance Ltd 'REGS' 5.250% 26-Apr-2026	713,653	0.04
12,000	Melco Resorts Finance Ltd 'REGS' 5.625% 17-Jul-2027	11,466	0.00
1,323,000	Merlin Entertainments Ltd '144A' 5.750% 15-Jun-2026	1,304,842	0.07
280,000	MGM China Holdings Ltd '144A' 4.750% 01-Feb-2027	266,934	0.02
1,060,000	MGM China Holdings Ltd '144A' 5.875% 15-May-2026	1,049,726	0.06
910,000	MGM Resorts International 4.625% 01-Sep-2026	888,819	0.05
1,000	MGM Resorts International 4.750% 15-Oct-2028	952	0.00
787,000	MGM Resorts International 5.500% 15-Apr-2027	777,057	0.04
1,894,000	MGM Resorts International 6.500% 15-Apr-2032	1,886,624	0.11
1,950,000	Michaels Cos Inc/The '144A' 5.250% 01-May-2028	1,561,586	0.09
1,604,000	Michaels Cos Inc/The '144A' 7.875% 01-May-2029	1,038,401	0.06
15,000	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp '144A' 4.875% 01-May-2029	13,982	0.00
2,780,000	Mohegan Tribal Gaming Authority '144A' 8.000% 01-Feb-2026	2,638,289	0.15
50,000	Mohegan Tribal Gaming Authority '144A' 13.250% 15-Dec-2027	56,797	0.00
307,000	Motion Bondco DAC '144A' 6.625% 15-Nov-2027	300,092	0.02
661,000	Murphy Oil USA Inc 4.750% 15-Sep-2029	627,111	0.04
15,000	Murphy Oil USA Inc 5.625% 01-May-2027	14,894	0.00
645,000	Murphy Oil USA Inc '144A' 3.750% 15-Feb-2031	569,044	0.03
1,715,000	NCL Corp Ltd '144A' 5.875% 15-Mar-2026	1,696,873	0.10
2,780,000	NCL Corp Ltd '144A' 5.875% 15-Feb-2027	2,749,773	0.16
457,000	NCL Corp Ltd '144A' 8.125% 15-Jan-2029	479,730	0.03
400,000	NCL Corp Ltd '144A' 8.375% 01-Feb-2028	418,330	0.02
1,551,000	NCL Finance Ltd '144A' 6.125% 15-Mar-2028	1,533,223	0.09
2,120,000	New Home Co Inc/The '144A' 9.250% 01-Oct-2029	2,127,823	0.12
130,000	Newell Brands Inc 6.625% 15-Sep-2029	127,695	0.01
1,250,000	NMG Holding Co Inc / Neiman Marcus Group LLC '144A' 7.125% 01-Apr-2026	1,236,087	0.07
391,000	Nordstrom Inc 4.000% 15-Mar-2027	372,738	0.02
325,000	Nordstrom Inc 4.250% 01-Aug-2031	289,698	0.02
1,248,000	Nordstrom Inc 4.375% 01-Apr-2030	1,135,976	0.06
345,000	Nordstrom Inc 5.000% 15-Jan-2044	279,067	0.02
820,000	Nordstrom Inc 6.950% 15-Mar-2028	827,173	0.05
875,000	Odeon Finco Plc '144A' 12.750% 01-Nov-2027	917,784	0.05
823,000	Papa John's International Inc '144A' 3.875% 15-Sep-2029	728,884	0.04
576,000	Penn Entertainment Inc '144A' 4.125% 01-Jul-2029	494,730	0.03
3,000	Penn Entertainment Inc '144A' 5.625% 15-Jan-2027	2,898	0.00
1,015,000	Penske Automotive Group Inc 3.500% 01-Sep-2025	989,301	0.06
1,137,000	Penske Automotive Group Inc 3.750% 15-Jun-2029	1,027,995	0.06
440,000	PetSmart Inc / PetSmart Finance Corp '144A' 4.750% 15-Feb-2028	409,223	0.02
1,870,000	PetSmart Inc / PetSmart Finance Corp '144A' 7.750% 15-Feb-2029	1,822,993	0.10
35,000	Phinia Inc '144A' 6.750% 15-Apr-2029	35,564	0.00
2,000	PM General Purchaser LLC '144A' 9.500% 01-Oct-2028	2,046	0.00
2,350,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp '144A' 5.625% 01-Sep-2029	1,692,543	0.10
1,145,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp '144A' 5.875% 01-Sep-2031	780,094	0.04
1,630,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 3.375% 31-Aug-2027	1,509,737	0.09

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Cyclical cont'd.			
1,834,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 5.750% 15-Apr-2026	1,821,742	0.10
1,455,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 6.250% 15-Jan-2028	1,435,164	0.08
508,000	QVC Inc 4.375% 01-Sep-2028	372,263	0.02
675,000	QVC Inc 4.750% 15-Feb-2027	570,455	0.03
250,000	QVC Inc 5.450% 15-Aug-2034	151,654	0.01
111,000	QVC Inc 5.950% 15-Mar-2043	63,294	0.00
1,136,000	Rakuten Group Inc '144A' FRN (Perpetual) 5.125% 22-Apr-2026	1,008,412	0.06
985,000	Rakuten Group Inc '144A' FRN (Perpetual) 6.250% 22-Apr-2031	779,818	0.04
1,340,000	Real Hero Merger Sub 2 Inc '144A' 6.250% 01-Feb-2029	1,150,116	0.07
700,000	Resorts World Las Vegas LLC / RWLV Capital Inc '144A' 4.625% 06-Apr-2031	608,102	0.03
400,000	Resorts World Las Vegas LLC / RWLV Capital Inc '144A' 8.450% 27-Jul-2030	423,550	0.02
700,000	Resorts World Las Vegas LLC / RWLV Capital Inc 'REGS' 4.625% 16-Apr-2029	628,371	0.04
1,145,000	Ritchie Bros Holdings Inc '144A' 6.750% 15-Mar-2028	1,167,161	0.07
1,515,000	Ritchie Bros Holdings Inc '144A' 7.750% 15-Mar-2031	1,583,728	0.09
15,000	Royal Caribbean Cruises Ltd 3.700% 15-Mar-2028	14,034	0.00
77,000	Royal Caribbean Cruises Ltd '144A' 4.250% 01-Jul-2026	74,574	0.00
1,415,000	Royal Caribbean Cruises Ltd '144A' 5.375% 15-Jul-2027	1,394,450	0.08
1,387,000	Royal Caribbean Cruises Ltd '144A' 5.500% 31-Aug-2026	1,372,303	0.08
3,084,000	Royal Caribbean Cruises Ltd '144A' 5.500% 01-Apr-2028	3,046,276	0.17
1,442,000	Royal Caribbean Cruises Ltd '144A' 6.250% 15-Mar-2032	1,455,042	0.08
1,000,000	Royal Caribbean Cruises Ltd '144A' 7.250% 15-Jan-2030	1,036,153	0.06
2,455,000	Royal Caribbean Cruises Ltd '144A' 9.250% 15-Jan-2029	2,622,787	0.15
320,000	Sally Holdings LLC / Sally Capital Inc 6.750% 01-Mar-2032	316,445	0.02
492,000	Scientific Games Holdings LP/Scientific Games US FinCo Inc '144A' 6.625% 01-Mar-2030	480,009	0.03
1,620,000	SeaWorld Parks & Entertainment Inc '144A' 5.250% 15-Aug-2029	1,531,346	0.09
690,000	Service Corp International/US 3.375% 15-Aug-2030	602,025	0.03
1,063,000	Service Corp International/US 4.000% 15-May-2031	948,059	0.05
53,000	Service Corp International/US 4.625% 15-Dec-2027	51,352	0.00
1,080,000	Service Corp International/US 5.125% 01-Jun-2029	1,052,276	0.06
233,000	Service Corp International/US 7.500% 01-Apr-2027	242,039	0.01
290,000	Shea Homes LP / Shea Homes Funding Corp 4.750% 15-Feb-2028	274,446	0.02
135,000	Shea Homes LP / Shea Homes Funding Corp 4.750% 01-Apr-2029	126,046	0.01
1,005,000	Signal Parent Inc '144A' 6.125% 01-Apr-2029	693,725	0.04
705,000	Six Flags Entertainment Corp '144A' 5.500% 15-Apr-2027	698,404	0.04
2,137,000	Six Flags Entertainment Corp '144A' 7.250% 15-May-2031	2,177,293	0.12
458,000	Six Flags Theme Parks Inc '144A' 7.000% 01-Jul-2025	460,524	0.03
790,000	Sizzling Platter LLC / Sizzling Platter Finance Corp '144A' 8.500% 28-Nov-2025	797,094	0.05
465,000	Sonic Automotive Inc '144A' 4.625% 15-Nov-2029	420,297	0.02
5,000	Sonic Automotive Inc '144A' 4.875% 15-Nov-2031	4,410	0.00
1,022,000	Sotheby's '144A' 7.375% 15-Oct-2027	854,696	0.05
845,000	Sotheby's/Bidfair Holdings Inc '144A' 5.875% 01-Jun-2029	629,681	0.04
546,000	Speedway Motorsports LLC / Speedway Funding II Inc '144A' 4.875% 01-Nov-2027	522,054	0.03
3,270,000	Staples Inc '144A' 10.750% 01-Sep-2029	3,114,952	0.18
1,140,000	Staples Inc '144A' 12.750% 15-Jan-2030	888,066	0.05
1,200,000	Station Casinos LLC '144A' 4.500% 15-Feb-2028	1,130,235	0.06

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Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Cyclical cont'd.			
1,518,000	Station Casinos LLC '144A' 4.625% 01-Dec-2031	1,354,445	0.08
1,030,000	Station Casinos LLC '144A' 6.625% 15-Mar-2032	1,025,808	0.06
400,000	STL Holding Co LLC '144A' 8.750% 15-Feb-2029	417,890	0.02
610,000	StoneMor Inc '144A' 8.500% 15-May-2029	509,674	0.03
10,000	Studio City Co Ltd '144A' 7.000% 15-Feb-2027	10,014	0.00
625,000	Studio City Finance Ltd '144A' 5.000% 15-Jan-2029	550,808	0.03
724,000	Studio City Finance Ltd '144A' 6.000% 15-Jul-2025	722,751	0.04
1,021,000	Studio City Finance Ltd '144A' 6.500% 15-Jan-2028	970,883	0.06
419,000	Taylor Morrison Communities Inc '144A' 5.125% 01-Aug-2030	401,736	0.02
504,000	Taylor Morrison Communities Inc '144A' 5.750% 15-Jan-2028	500,012	0.03
825,000	Taylor Morrison Communities Inc '144A' 5.875% 15-Jun-2027	822,072	0.05
2,952,000	Tenneco Inc '144A' 8.000% 17-Nov-2028	2,689,267	0.15
579,000	TKC Holdings Inc '144A' 6.875% 15-May-2028	563,993	0.03
1,603,000	TKC Holdings Inc '144A' 10.500% 15-May-2029	1,583,664	0.09
905,000	Travel + Leisure Co 6.000% 01-Apr-2027	903,708	0.05
756,000	Travel + Leisure Co 6.800% 01-Oct-2025	761,231	0.04
800,000	Travel + Leisure Co '144A' 4.500% 01-Dec-2029	737,574	0.04
4,000	Travel + Leisure Co '144A' 4.625% 01-Mar-2030	3,644	0.00
1,320,000	Travel + Leisure Co '144A' 6.625% 31-Jul-2026	1,330,712	0.08
763,000	Tri Pointe Homes Inc 5.250% 01-Jun-2027	745,143	0.04
264,000	Tri Pointe Homes Inc 5.700% 15-Jun-2028	259,439	0.01
1,360,000	TriNet Group Inc '144A' 3.500% 01-Mar-2029	1,211,945	0.07
181,000	TripAdvisor Inc '144A' 7.000% 15-Jul-2025	181,722	0.01
3,395,000	Uber Technologies Inc '144A' 4.500% 15-Aug-2029	3,241,357	0.18
670,000	Uber Technologies Inc '144A' 6.250% 15-Jan-2028	671,499	0.04
1,265,000	Uber Technologies Inc '144A' 7.500% 15-Sep-2027	1,290,835	0.07
178,000	Uber Technologies Inc '144A' 8.000% 01-Nov-2026	179,711	0.01
333,000	Under Armour Inc 3.250% 15-Jun-2026	316,469	0.02
2,781,000	Verde Purchaser LLC '144A' 10.500% 30-Nov-2030	2,942,960	0.17
421,000	Victoria's Secret & Co '144A' 4.625% 15-Jul-2029	350,386	0.02
1,315,000	Victra Holdings LLC / Victra Finance Corp '144A' 7.750% 15-Feb-2026	1,308,526	0.07
3,425,000	Viking Cruises Ltd '144A' 5.875% 15-Sep-2027	3,391,756	0.19
560,000	Viking Cruises Ltd '144A' 7.000% 15-Feb-2029	563,679	0.03
1,234,000	Viking Cruises Ltd '144A' 9.125% 15-Jul-2031	1,337,951	0.08
364,000	Viking Ocean Cruises Ship VII Ltd '144A' 5.625% 15-Feb-2029	356,232	0.02
770,000	VistaJet Malta Finance Plc / Vista Management Holding Inc '144A' 6.375% 01-Feb-2030	606,852	0.03
975,000	VistaJet Malta Finance Plc / Vista Management Holding Inc '144A' 7.875% 01-May-2027	862,864	0.05
582,000	VistaJet Malta Finance Plc / Vista Management Holding Inc '144A' 9.500% 01-Jun-2028	511,082	0.03
296,000	VOC Escrow Ltd '144A' 5.000% 15-Feb-2028	287,172	0.02
632,000	Wabash National Corp '144A' 4.500% 15-Oct-2028	569,490	0.03
420,000	Walgreens Boots Alliance Inc 3.200% 15-Apr-2030	350,938	0.02
1,820,000	Walgreens Boots Alliance Inc 3.450% 01-Jun-2026	1,714,628	0.10
839,000	Walgreens Boots Alliance Inc 4.100% 15-Apr-2050	579,767	0.03
420,000	Walgreens Boots Alliance Inc 4.500% 18-Nov-2034	356,119	0.02
402,000	Walgreens Boots Alliance Inc 4.650% 01-Jun-2046	312,952	0.02
1,273,000	Walgreens Boots Alliance Inc 4.800% 18-Nov-2044	1,003,713	0.06
2,000	WASH Multifamily Acquisition Inc '144A' 5.750% 15-Apr-2026	1,956	0.00
1,081,000	Weekley Homes LLC / Weekley Finance Corp '144A' 4.875% 15-Sep-2028	1,005,015	0.06
1,323,000	William Carter Co/The '144A' 5.625% 15-Mar-2027	1,306,216	0.07
1,264,000	Windsor Holdings III LLC '144A' 8.500% 15-Jun-2030	1,321,245	0.08
500,000	Wolverine World Wide Inc '144A' 4.000% 15-Aug-2029	418,146	0.02
766,000	WW International Inc '144A' 4.500% 15-Apr-2029	297,710	0.02
1,318,000	Wyndham Hotels & Resorts Inc '144A' 4.375% 15-Aug-2028	1,229,436	0.07
2,831,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.250% 15-May-2027	2,763,349	0.16
1,325,000	Wynn Macau Ltd '144A' 5.125% 15-Dec-2029	1,200,913	0.07
2,060,000	Wynn Macau Ltd '144A' 5.500% 15-Jan-2026	2,018,313	0.11
1,019,000	Wynn Macau Ltd '144A' 5.500% 01-Oct-2027	971,670	0.06
780,000	Wynn Macau Ltd '144A' 5.625% 26-Aug-2028	730,730	0.04

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Cyclical cont'd.			
578,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 5.125% 01-Oct-2029	550,116	0.03
1,553,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 7.125% 15-Feb-2031	1,613,131	0.09
1,889,000	Yum! Brands Inc 3.625% 15-Mar-2031	1,668,689	0.09
2,491,000	Yum! Brands Inc 4.625% 31-Jan-2032	2,293,683	0.13
101,000	Yum! Brands Inc 5.350% 01-Nov-2043	96,071	0.01
1,361,000	Yum! Brands Inc 5.375% 01-Apr-2032	1,309,558	0.07
946,000	Yum! Brands Inc 6.875% 15-Nov-2037	1,032,510	0.06
1,460,000	Yum! Brands Inc '144A' 4.750% 15-Jan-2030	1,391,761	0.08
1,829,000	ZF North America Capital Inc '144A' 6.750% 23-Apr-2030	1,864,576	0.11
1,240,000	ZF North America Capital Inc '144A' 6.875% 14-Apr-2028	1,264,959	0.07
5,000	ZF North America Capital Inc '144A' 7.125% 14-Apr-2030	5,180	0.00
600,000	ZipRecruiter Inc '144A' 5.000% 15-Jan-2030	522,830	0.03
Consumer, Non-cyclical - 214,874,724			
(31 December 2023: 168,459,824)		214,874,724	12.21
5,000	180 Medical Inc '144A' 3.875% 15-Oct-2029	4,531	0.00
1,140,000	Acadia Healthcare Co Inc '144A' 5.000% 15-Apr-2029	1,084,951	0.06
581,000	Acadia Healthcare Co Inc '144A' 5.500% 01-Jul-2028	568,925	0.03
410,000	ACCO Brands Corp '144A' 4.250% 15-Mar-2029	367,124	0.02
435,000	AdaptHealth LLC '144A' 4.625% 01-Aug-2029	377,360	0.02
705,000	AdaptHealth LLC '144A' 5.125% 01-Mar-2030	617,341	0.03
400,000	AdaptHealth LLC '144A' 6.125% 01-Aug-2028	382,325	0.02
458,000	AHP Health Partners Inc '144A' 5.750% 15-Jul-2029	435,558	0.02
125,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 3.250% 15-Mar-2026	120,157	0.01
2,386,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 3.500% 15-Mar-2029	2,147,927	0.12
1,275,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 4.625% 15-Jan-2027	1,232,635	0.07
2,835,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 4.875% 15-Feb-2030	2,682,301	0.15
745,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 5.875% 15-Feb-2028	736,897	0.04
1,675,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 6.500% 15-Feb-2028	1,686,480	0.10
16,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 7.500% 15-Mar-2026	16,238	0.00
2,292,000	Albion Financing 2 Sarl '144A' 8.750% 15-Apr-2027	2,311,876	0.13
2,300,000	Allied Universal Holdco LLC '144A' 7.875% 15-Feb-2031	2,308,273	0.13
670,000	AMN Healthcare Inc '144A' 4.000% 15-Apr-2029	603,067	0.03
255,000	AMN Healthcare Inc '144A' 4.625% 01-Oct-2027	243,220	0.01
1,312,000	Aramark Services Inc '144A' 5.000% 01-Feb-2028	1,270,755	0.07
1,449,000	Avantor Funding Inc '144A' 3.875% 01-Nov-2029	1,318,904	0.07
1,845,000	Avantor Funding Inc '144A' 4.625% 15-Jul-2028	1,757,545	0.10
6,000	B&G Foods Inc 5.250% 15-Sep-2027	5,564	0.00
2,155,000	Bausch + Lomb Corp '144A' 8.375% 01-Oct-2028	2,208,875	0.13
1,204,000	Bausch Health Americas Inc '144A' 8.500% 31-Jan-2027	838,688	0.05
1,060,000	Bausch Health Americas Inc '144A' 9.250% 01-Apr-2026	961,489	0.05
1,741,000	Bausch Health Cos Inc '144A' 4.875% 01-Jun-2028	1,304,958	0.07
254,000	Bausch Health Cos Inc '144A' 5.000% 30-Jan-2028	133,617	0.01
49,000	Bausch Health Cos Inc '144A' 5.000% 15-Feb-2029	23,782	0.00
1,220,000	Bausch Health Cos Inc '144A' 5.250% 30-Jan-2030	573,071	0.03
555,000	Bausch Health Cos Inc '144A' 5.250% 15-Feb-2031	260,220	0.01
1,906,000	Bausch Health Cos Inc '144A' 5.500% 01-Nov-2025	1,780,347	0.10
690,000	Bausch Health Cos Inc '144A' 5.750% 15-Aug-2027	550,522	0.03
5,000	Bausch Health Cos Inc '144A' 6.125% 01-Feb-2027	4,168	0.00
889,000	Bausch Health Cos Inc '144A' 6.250% 15-Feb-2029	455,613	0.03
165,000	Bausch Health Cos Inc '144A' 7.000% 15-Jan-2028	90,039	0.01
100,000	Bausch Health Cos Inc '144A' 7.250% 30-May-2029	52,197	0.00
1,715,000	Bausch Health Cos Inc '144A' 9.000% 15-Dec-2025	1,555,505	0.09
2,153,000	Bausch Health Cos Inc '144A' 11.000% 30-Sep-2028	1,921,553	0.11

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Non-cyclical cont'd.			
316,000	Bausch Health Cos Inc '144A' 14.000% 15-Oct-2030	244,900	0.01
1,595,000	BellRing Brands Inc '144A' 7.000% 15-Mar-2030	1,636,271	0.09
1,439,000	Block Inc '144A' 6.500% 15-May-2032	1,457,848	0.08
4,710,000	Boost Newco Borrower LLC '144A' 7.500% 15-Jan-2031	4,915,332	0.28
630,000	C&S Group Enterprises LLC '144A' 5.000% 15-Dec-2028	454,324	0.03
511,000	Catalent Pharma Solutions Inc '144A' 5.000% 15-Jul-2027	501,413	0.03
218,000	Central Garden & Pet Co 4.125% 15-Oct-2030	194,558	0.01
222,000	Central Garden & Pet Co 5.125% 01-Feb-2028	216,290	0.01
62,000	Central Garden & Pet Co '144A' 4.125% 30-Apr-2031	54,748	0.00
947,000	Champions Financing Inc '144A' 8.750% 15-Feb-2029	971,984	0.06
1,663,000	Charles River Laboratories International Inc '144A' 3.750% 15-Mar-2029	1,519,472	0.09
625,000	Charles River Laboratories International Inc '144A' 4.000% 15-Mar-2031	558,113	0.03
111,000	Charles River Laboratories International Inc '144A' 4.250% 01-May-2028	105,034	0.01
675,000	Cheplapharm Arzneimittel GmbH '144A' 5.500% 15-Jan-2028	625,719	0.04
10,000	Chobani LLC / Chobani Finance Corp Inc '144A' 4.625% 15-Nov-2028	9,460	0.00
1,470,000	Chobani LLC / Chobani Finance Corp Inc '144A' 7.625% 01-Jul-2029	1,515,689	0.09
1,300,000	CHS/Community Health Systems Inc '144A' 4.750% 15-Feb-2031	1,023,417	0.06
2,000,000	CHS/Community Health Systems Inc '144A' 5.250% 15-May-2030	1,649,048	0.09
2,277,000	CHS/Community Health Systems Inc '144A' 5.625% 15-Mar-2027	2,122,565	0.12
700,000	CHS/Community Health Systems Inc '144A' 6.000% 15-Jan-2029	618,769	0.04
2,000,000	CHS/Community Health Systems Inc '144A' 6.125% 01-Apr-2030	1,401,600	0.08
919,000	CHS/Community Health Systems Inc '144A' 6.875% 01-Apr-2028	683,040	0.04
1,523,000	CHS/Community Health Systems Inc '144A' 6.875% 15-Apr-2029	1,166,959	0.07
850,000	CHS/Community Health Systems Inc '144A' 8.000% 15-Dec-2027	843,700	0.05
3,487,000	CHS/Community Health Systems Inc '144A' 10.875% 15-Jan-2032	3,631,525	0.21
715,000	Cimpress Plc 7.000% 15-Jun-2026	715,175	0.04
820,000	CoreCivic Inc 8.250% 15-Apr-2029	848,315	0.05
663,000	Coty Inc '144A' 5.000% 15-Apr-2026	654,766	0.04
1,405,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC '144A' 4.750% 15-Jan-2029	1,336,700	0.08
850,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC '144A' 6.625% 15-Jul-2030	863,355	0.05
929,000	Darling Ingredients Inc '144A' 5.250% 15-Apr-2027	911,091	0.05
1,171,000	Darling Ingredients Inc '144A' 6.000% 15-Jun-2030	1,152,119	0.07
3,160,000	DaVita Inc '144A' 3.750% 15-Feb-2031	2,701,518	0.15
3,634,000	DaVita Inc '144A' 4.625% 01-Jun-2030	3,286,664	0.19
548,000	Edgewell Personal Care Co '144A' 4.125% 01-Apr-2029	504,802	0.03
905,000	Edgewell Personal Care Co '144A' 5.500% 01-Jun-2028	883,982	0.05
19,000	Elanco Animal Health Inc 6.650% 28-Aug-2028	19,315	0.00
285,000	Embecta Corp '144A' 5.000% 15-Feb-2030	234,983	0.01
940,000	Embecta Corp '144A' 6.750% 15-Feb-2030	822,154	0.05
555,000	Emergent BioSolutions Inc '144A' 3.875% 15-Aug-2028	360,227	0.02
1,706,000	Encompass Health Corp 4.500% 01-Feb-2028	1,624,221	0.09
2,152,000	Encompass Health Corp 4.625% 01-Apr-2031	1,978,818	0.11
1,530,000	Encompass Health Corp 4.750% 01-Feb-2030	1,432,702	0.08
1,000,000	Encompass Health Corp 5.750% 15-Sep-2025	997,615	0.06
1,195,000	Endo Finance Holdings Inc '144A' 8.500% 15-Apr-2031	1,234,578	0.07
1,110,000	Energizer Holdings Inc '144A' 4.375% 31-Mar-2029	1,005,221	0.06
721,000	Energizer Holdings Inc '144A' 4.750% 15-Jun-2028	675,728	0.04
813,000	Energizer Holdings Inc '144A' 6.500% 31-Dec-2027	812,854	0.05

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Non-cyclical cont'd.			
1,578,000	Fortrea Holdings Inc '144A' 7.500% 01-Jul-2030	1,571,173	0.09
159,000	Garda World Security Corp '144A' 7.750% 15-Feb-2028	162,195	0.01
1,089,000	GEO Group Inc/The '144A' 8.625% 15-Apr-2029	1,116,743	0.06
1,308,000	GEO Group Inc/The '144A' 10.250% 15-Apr-2031	1,369,556	0.08
735,000	Grifols SA '144A' 4.750% 15-Oct-2028	634,811	0.04
600,000	Heartland Dental LLC / Heartland Dental Finance Corp '144A' 10.500% 30-Apr-2028	637,626	0.04
1,502,000	Herbalife Nutrition Ltd / HLF Financing Inc '144A' 7.875% 01-Sep-2025	1,476,468	0.08
570,000	Herc Holdings Inc '144A' 6.625% 15-Jun-2029	578,478	0.03
970,000	Hertz Corp/The '144A' 12.625% 15-Jul-2029	1,005,080	0.06
325,000	H-Food Holdings LLC / Hearthside Finance Co Inc '144A' 8.500% 01-Jun-2026	24,375	0.00
810,000	HLF Financing Sarl LLC / Herbalife International Inc '144A' 4.875% 01-Jun-2029	561,824	0.03
1,630,000	HLF Financing Sarl LLC / Herbalife International Inc '144A' 12.250% 15-Apr-2029	1,626,423	0.09
751,000	Hologic Inc '144A' 3.250% 15-Feb-2029	674,402	0.04
1,541,000	Hologic Inc '144A' 4.625% 01-Feb-2028	1,476,475	0.08
574,000	Ingles Markets Inc '144A' 4.000% 15-Jun-2031	499,617	0.03
2,117,000	IQVIA Inc '144A' 5.000% 15-Oct-2026	2,079,142	0.12
2,460,000	IQVIA Inc '144A' 5.000% 15-May-2027	2,402,620	0.14
1,170,000	IQVIA Inc '144A' 6.500% 15-May-2030	1,188,720	0.07
2,922,000	Jazz Securities DAC '144A' 4.375% 15-Jan-2029	2,715,142	0.15
1,000,000	Kedrion SpA '144A' 6.500% 01-Sep-2029	917,938	0.05
1,831,000	KeHE Distributors LLC / KeHE Finance Corp / NextWave Distribution Inc '144A' 9.000% 15-Feb-2029	1,879,212	0.11
437,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc '144A' 5.000% 31-Dec-2026	447,558	0.03
500,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc '144A' 7.000% 31-Dec-2027	517,377	0.03
1,940,000	Lamb Weston Holdings Inc '144A' 4.125% 31-Jan-2030	1,764,868	0.10
600,000	Lamb Weston Holdings Inc '144A' 4.375% 31-Jan-2032	535,450	0.03
676,000	Lamb Weston Holdings Inc '144A' 4.875% 15-May-2028	655,419	0.04
6,000	Land O'Lakes Capital Trust I '144A' 7.450% 15-Mar-2028	5,815	0.00
885,000	Legacy LifePoint Health LLC '144A' 4.375% 15-Feb-2027	846,603	0.05
575,000	LifePoint Health Inc '144A' 5.375% 15-Jan-2029	505,902	0.03
1,805,000	LifePoint Health Inc '144A' 9.875% 15-Aug-2030	1,927,350	0.11
1,200,000	LifePoint Health Inc '144A' 10.000% 01-Jun-2032	1,228,711	0.07
1,220,000	LifePoint Health Inc '144A' 11.000% 15-Oct-2030	1,345,780	0.08
1,015,000	MajorDrive Holdings IV LLC '144A' 6.375% 01-Jun-2029	956,579	0.05
1,245,000	Mallinckrodt International Finance SA / Mallinckrodt CB LLC '144A' 14.750% 14-Nov-2028	1,354,195	0.08
6,052,000	Medline Borrower LP '144A' 3.875% 01-Apr-2029	5,577,342	0.32
2,427,000	Medline Borrower LP '144A' 5.250% 01-Oct-2029	2,318,100	0.13
1,215,000	Medline Borrower LP/Medline Co-Issuer Inc '144A' 6.250% 01-Apr-2029	1,230,898	0.07
130,000	Mobius Merger Sub Inc '144A' 9.000% 01-Jun-2030	128,801	0.01
853,000	ModivCare Escrow Issuer Inc '144A' 5.000% 01-Oct-2029	601,587	0.03
1,465,000	ModivCare Inc '144A' 5.875% 15-Nov-2025	1,486,521	0.08
1,499,000	MPH Acquisition Holdings LLC '144A' 5.500% 01-Sep-2028	1,134,043	0.06
1,293,000	MPH Acquisition Holdings LLC '144A' 5.750% 01-Nov-2028	697,102	0.04
578,000	Neogen Food Safety Corp '144A' 8.625% 20-Jul-2030	625,436	0.04
3,189,000	Newell Brands Inc 5.700% 01-Apr-2026	3,152,629	0.18
467,000	Newell Brands Inc 6.375% 15-Sep-2027	462,031	0.03
539,000	Newell Brands Inc 6.875% 01-Apr-2036	483,206	0.03
817,000	Newell Brands Inc 7.000% 01-Apr-2046	662,207	0.04
830,000	Option Care Health Inc '144A' 4.375% 31-Oct-2029	762,888	0.04
3,049,000	Organon & Co / Organon Foreign Debt Co-Issuer BV '144A' 4.125% 30-Apr-2028	2,834,468	0.16
3,266,000	Organon & Co / Organon Foreign Debt Co-Issuer BV '144A' 5.125% 30-Apr-2031	2,929,727	0.17

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Non-cyclical cont'd.			
244,000	Organon & Co / Organon Foreign Debt Co-Issuer BV '144A' 7.875% 15-May-2034	251,013	0.01
540,000	Oriflame Investment Holding Plc '144A' 5.125% 04-May-2026	144,072	0.01
7,000	Owens & Minor Inc '144A' 4.500% 31-Mar-2029	6,041	0.00
903,000	Owens & Minor Inc '144A' 6.625% 01-Apr-2030	821,761	0.05
579,000	P&L Development LLC / PLD Finance Corp '144A' 7.750% 15-Nov-2025	529,600	0.03
1,585,000	Performance Food Group Inc '144A' 4.250% 01-Aug-2029	1,444,083	0.08
2,484,000	Performance Food Group Inc '144A' 5.500% 15-Oct-2027	2,431,650	0.14
980,000	Perrigo Finance Unlimited Co 4.375% 15-Mar-2026	948,774	0.05
240,000	Perrigo Finance Unlimited Co 4.900% 15-Dec-2044	190,844	0.01
475,000	Perrigo Finance Unlimited Co 5.150% 15-Jun-2030	437,672	0.02
349,000	Port of Newcastle Investments Financing Pty Ltd '144A' 5.900% 24-Nov-2031	331,899	0.02
2,211,000	Post Holdings Inc '144A' 4.500% 15-Sep-2031	1,983,573	0.11
2,300,000	Post Holdings Inc '144A' 4.625% 15-Apr-2030	2,114,859	0.12
1,600,000	Post Holdings Inc '144A' 5.500% 15-Dec-2029	1,545,057	0.09
1,941,000	Post Holdings Inc '144A' 5.625% 15-Jan-2028	1,912,513	0.11
1,120,000	Post Holdings Inc '144A' 6.250% 15-Feb-2032	1,122,883	0.06
370,000	Prestige Brands Inc '144A' 3.750% 01-Apr-2031	322,366	0.02
456,000	Prestige Brands Inc '144A' 5.125% 15-Jan-2028	443,828	0.03
2,120,000	Prime Healthcare Services Inc '144A' 7.250% 01-Nov-2025	2,118,580	0.12
10,000	Primo Water Holdings Inc '144A' 4.375% 30-Apr-2029	9,222	0.00
705,000	Radiology Partners Inc '144A' 9.781% 15-Feb-2030	564,881	0.03
300,000	RR Donnelley & Sons Co '144A' 9.750% 31-Jul-2028	327,078	0.02
1,460,000	Sabre GBLB Inc '144A' 8.625% 01-Jun-2027	1,344,722	0.08
101,000	Safeway Inc 7.250% 01-Feb-2031	108,159	0.01
465,000	Scotts Miracle-Gro Co/The 4.000% 01-Apr-2031	401,667	0.02
89,000	Scotts Miracle-Gro Co/The 4.375% 01-Feb-2032	76,775	0.00
430,000	Scotts Miracle-Gro Co/The 4.500% 15-Oct-2029	393,801	0.02
239,000	Scotts Miracle-Gro Co/The 5.250% 15-Dec-2026	235,968	0.01
2,221,000	Select Medical Corp '144A' 6.250% 15-Aug-2026	2,233,647	0.13
490,000	Sigma Holdco BV '144A' 7.875% 15-May-2026	485,720	0.03
700,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed '144A' 4.625% 01-Mar-2029	616,141	0.03
1,830,000	Sotera Health Holdings LLC '144A' 7.375% 01-Jun-2031	1,835,382	0.10
1,345,000	Star Parent Inc '144A' 9.000% 01-Oct-2030	1,415,678	0.08
368,000	Surgery Center Holdings Inc '144A' 7.250% 15-Apr-2032	372,270	0.02
800,000	SWF Escrow Issuer Corp '144A' 6.500% 01-Oct-2029	431,454	0.02
750,000	Teleflex Inc 4.625% 15-Nov-2027	724,911	0.04
920,000	Teleflex Inc '144A' 4.250% 01-Jun-2028	868,213	0.05
900,000	Tempur Sealy International Inc '144A' 3.875% 15-Oct-2031	755,190	0.04
2,141,000	Tempur Sealy International Inc '144A' 4.000% 15-Apr-2029	1,933,932	0.11
1,682,000	Tenet Healthcare Corp 4.250% 01-Jun-2029	1,569,685	0.09
2,200,000	Tenet Healthcare Corp 4.375% 15-Jan-2030	2,041,192	0.12
952,000	Tenet Healthcare Corp 4.625% 15-Jun-2028	909,123	0.05
507,000	Tenet Healthcare Corp 5.125% 01-Nov-2027	496,618	0.03
1,589,000	Tenet Healthcare Corp 6.125% 01-Oct-2028	1,582,083	0.09
2,375,000	Tenet Healthcare Corp 6.125% 15-Jun-2030	2,361,344	0.13
1,000,000	Tenet Healthcare Corp 6.250% 01-Feb-2027	1,000,206	0.06
1,618,000	Tenet Healthcare Corp 6.750% 15-May-2031	1,643,634	0.09
440,000	Tenet Healthcare Corp 6.875% 15-Nov-2031	464,853	0.03
709,000	Thor Industries Inc '144A' 4.000% 15-Oct-2029	622,630	0.04
430,000	Toledo Hospital/The 4.982% 15-Nov-2045	313,363	0.02
1,548,000	Toledo Hospital/The 5.325% 15-Nov-2028	1,484,145	0.08
735,000	Toledo Hospital/The 6.015% 15-Nov-2048	628,359	0.04
1,338,000	Tower Health 4.451% 01-Feb-2050	640,568	0.04
2,000	TriNet Group Inc '144A' 7.125% 15-Aug-2031	2,033	0.00
1,021,000	Triton Water Holdings Inc '144A' 6.250% 01-Apr-2029	985,536	0.06

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Consumer, Non-cyclical cont'd.			
590,000	Turning Point Brands Inc '144A' 5.625% 15-Feb-2026	586,679	0.03
592,000	United Natural Foods Inc '144A' 6.750% 15-Oct-2028	535,016	0.03
1,576,000	United Rentals North America Inc '144A' 6.125% 15-Mar-2034	1,572,288	0.09
850,000	Upbound Group Inc '144A' 6.375% 15-Feb-2029	816,137	0.05
700,000	US Acute Care Solutions LLC '144A' 9.750% 15-May-2029	690,324	0.04
400,000	US Foods Inc '144A' 4.625% 01-Jun-2030	371,944	0.02
1,000,000	US Foods Inc '144A' 4.750% 15-Feb-2029	949,287	0.05
1,100,000	US Foods Inc '144A' 6.875% 15-Sep-2028	1,126,070	0.06
800,000	US Foods Inc '144A' 7.250% 15-Jan-2032	831,325	0.05
1,342,000	Valvoline Inc '144A' 3.625% 15-Jun-2031	1,157,874	0.07
85,000	Varex Imaging Corp '144A' 7.875% 15-Oct-2027	86,589	0.00
2,369,000	Vector Group Ltd '144A' 5.750% 01-Feb-2029	2,222,017	0.13
71,000	VT Topco Inc '144A' 8.500% 15-Aug-2030	74,752	0.00
1,000,000	Wand NewCo 3 Inc '144A' 7.625% 30-Jan-2032	1,033,677	0.06
809,000	Williams Scotsman Inc '144A' 4.625% 15-Aug-2028	765,715	0.04
1,140,000	Winnebago Industries Inc '144A' 6.250% 15-Jul-2028	1,123,887	0.06
Diversified - 4,114,403			
(31 December 2023: 1,575,012)		4,114,403	0.23
1,994,000	Benteler International AG '144A' 10.500% 15-May-2028	2,143,588	0.12
975,000	Stena International SA '144A' 7.250% 15-Jan-2031	997,629	0.06
950,000	Stena International SA '144A' 7.625% 15-Feb-2031	973,186	0.05
Electric - 6,126,836			
(31 December 2023: 3,819,232)		6,126,836	0.35
3,396,000	TerraForm Power Operating LLC '144A' 4.750% 15-Jan-2030	3,100,376	0.18
2,535,000	TerraForm Power Operating LLC '144A' 5.000% 31-Jan-2028	2,425,590	0.14
620,512	Topaz Solar Farms LLC '144A' 5.750% 30-Sep-2039	600,870	0.03
Energy - 213,355,739			
(31 December 2023: 172,188,424)		213,355,739	12.12
2,670,000	Aethon United BR LP / Aethon United Finance Corp '144A' 8.250% 15-Feb-2026	2,701,590	0.15
1,190,000	AmeriGas Partners LP / AmeriGas Finance Corp 5.750% 20-May-2027	1,123,725	0.06
1,515,000	AmeriGas Partners LP / AmeriGas Finance Corp 5.875% 20-Aug-2026	1,469,114	0.08
519,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 5.375% 15-Jun-2029	503,509	0.03
182,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 5.750% 01-Mar-2027	180,672	0.01
663,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 5.750% 15-Jan-2028	652,023	0.04
561,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 6.625% 01-Feb-2032	566,391	0.03
920,000	Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.250% 01-Apr-2028	911,960	0.05
1,442,000	Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.875% 01-Apr-2027	1,448,958	0.08
215,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 5.875% 30-Jun-2029	210,265	0.01
510,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 7.000% 01-Nov-2026	510,837	0.03
765,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 8.250% 31-Dec-2028	784,467	0.04
247,000	Athabasca Oil Corp '144A' 9.750% 01-Nov-2026	259,962	0.01
697,000	Baytex Energy Corp '144A' 7.375% 15-Mar-2032	708,841	0.04
1,095,000	Baytex Energy Corp '144A' 8.500% 30-Apr-2030	1,145,979	0.07
1,075,000	Berry Petroleum Co LLC '144A' 7.000% 15-Feb-2026	1,064,090	0.06
1,420,000	Blue Racer Midstream LLC / Blue Racer Finance Corp '144A' 6.625% 15-Jul-2026	1,421,863	0.08
82,000	Bristow Group Inc '144A' 6.875% 01-Mar-2028	80,615	0.00
743,000	Buckeye Partners LP 3.950% 01-Dec-2026	705,845	0.04
71,000	Buckeye Partners LP 4.125% 01-Dec-2027	66,399	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Energy cont'd.			
360,000	Buckeye Partners LP 5.600% 15-Oct-2044	284,317	0.02
669,000	Buckeye Partners LP 5.850% 15-Nov-2043	575,342	0.03
11,000	Buckeye Partners LP 6.750% 15-Aug-2033	10,592	0.00
615,000	Buckeye Partners LP '144A' 4.500% 01-Mar-2028	578,505	0.03
1,255,000	California Resources Corp '144A' 7.125% 01-Feb-2026	1,259,040	0.07
1,890,000	California Resources Corp '144A' 8.250% 15-Jun-2029	1,930,185	0.11
381,100	Calumet Specialty Products Partners LP / Calumet Finance Corp '144A' 8.125% 15-Jan-2027	359,693	0.02
300,000	Calumet Specialty Products Partners LP / Calumet Finance Corp '144A' 9.250% 15-Jul-2029	306,000	0.02
1,264,000	Calumet Specialty Products Partners LP / Calumet Finance Corp '144A' 9.750% 15-Jul-2028	1,198,331	0.07
564,063	Chesapeake Energy Corp 0.000% 15-Apr-2022	11,761	0.00
878,000	Chesapeake Energy Corp '144A' 5.500% 01-Feb-2026	870,832	0.05
310,000	Chesapeake Energy Corp '144A' 5.875% 01-Feb-2029	307,088	0.02
1,311,000	Chesapeake Energy Corp '144A' 6.750% 15-Apr-2029	1,314,705	0.07
150,000	Chord Energy Corp '144A' 6.375% 01-Jun-2026	150,103	0.01
635,000	Civitas Resources Inc '144A' 5.000% 15-Oct-2026	618,661	0.04
3,260,000	Civitas Resources Inc '144A' 8.375% 01-Jul-2028	3,419,815	0.19
1,243,000	Civitas Resources Inc '144A' 8.625% 01-Nov-2030	1,334,869	0.08
2,026,000	Civitas Resources Inc '144A' 8.750% 01-Jul-2031	2,172,417	0.12
72,000	CNX Midstream Partners LP '144A' 4.750% 15-Apr-2030	64,928	0.00
284,000	CNX Resources Corp '144A' 6.000% 15-Jan-2029	278,125	0.02
935,000	CNX Resources Corp '144A' 7.250% 01-Mar-2032	954,186	0.05
1,481,000	CNX Resources Corp '144A' 7.375% 15-Jan-2031	1,516,024	0.09
1,700,000	Comstock Resources Inc '144A' 5.875% 15-Jan-2030	1,585,309	0.09
670,000	Comstock Resources Inc '144A' 6.750% 01-Mar-2029	645,258	0.04
2,000,000	Comstock Resources Inc '144A' 6.750% 01-Mar-2029	1,939,904	0.11
282,000	Conuma Resources Ltd '144A' 13.125% 01-May-2028	286,711	0.02
1,560,000	CQP Holdco LP / BIP-V Chinook Holdco LLC '144A' 5.500% 15-Jun-2031	1,479,900	0.08
657,000	Crescent Energy Finance LLC '144A' 7.625% 01-Apr-2032	670,057	0.04
883,000	Crescent Energy Finance LLC '144A' 9.250% 15-Feb-2028	935,344	0.05
279,000	CrownRock LP / CrownRock Finance Inc '144A' 5.000% 01-May-2029	276,669	0.02
65,000	CrownRock LP / CrownRock Finance Inc '144A' 5.625% 15-Oct-2025	64,890	0.00
615,000	CVR Energy Inc '144A' 5.750% 15-Feb-2028	570,974	0.03
1,401,000	CVR Energy Inc '144A' 8.500% 15-Jan-2029	1,408,061	0.08
1,500,000	Delek Logistics Partners LP / Delek Logistics Finance Corp '144A' 7.125% 01-Jun-2028	1,482,527	0.08
1,500,000	Delek Logistics Partners LP / Delek Logistics Finance Corp '144A' 8.625% 15-Mar-2029	1,544,979	0.09
500,000	Diamond Foreign Asset Co / Diamond Finance LLC '144A' 8.500% 01-Oct-2030	525,141	0.03
1,757,000	DT Midstream Inc '144A' 4.125% 15-Jun-2029	1,627,674	0.09
1,766,000	DT Midstream Inc '144A' 4.375% 15-Jun-2031	1,609,350	0.09
454,000	Encino Acquisition Partners Holdings LLC '144A' 8.500% 01-May-2028	463,131	0.03
345,000	Encino Acquisition Partners Holdings LLC '144A' 8.750% 01-May-2031	359,840	0.02
288,000	Endeavor Energy Resources LP / EER Finance Inc '144A' 5.750% 30-Jan-2028	290,880	0.02
960,000	Enerflex Ltd '144A' 9.000% 15-Oct-2027	977,040	0.06
810,000	Energy Transfer LP FRN 7.125% 01-Oct-2054	799,282	0.05
2,610,000	Energy Transfer LP FRN 8.000% 15-May-2054	2,731,754	0.16
650,000	EnQuest Plc '144A' 11.625% 01-Nov-2027	660,921	0.04
1,425,000	EQM Midstream Partners LP 4.125% 01-Dec-2026	1,374,471	0.08
690,000	EQM Midstream Partners LP 5.500% 15-Jul-2028	680,011	0.04
951,000	EQM Midstream Partners LP 6.500% 15-Jul-2048	960,766	0.05
585,000	EQM Midstream Partners LP '144A' 4.500% 15-Jan-2029	552,626	0.03
15,000	EQM Midstream Partners LP '144A' 4.750% 15-Jan-2031	14,036	0.00

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Energy cont'd.			
1,241,000	EQM Midstream Partners LP '144A' 6.000% 01-Jul-2025	1,241,918	0.07
490,000	EQM Midstream Partners LP '144A' 6.375% 01-Apr-2029	495,251	0.03
897,000	EQM Midstream Partners LP '144A' 6.500% 01-Jul-2027	907,142	0.05
1,216,000	EQM Midstream Partners LP '144A' 7.500% 01-Jun-2027	1,242,587	0.07
705,000	EQM Midstream Partners LP '144A' 7.500% 01-Jun-2030	752,827	0.04
1,467,000	Ferrellgas LP / Ferrellgas Finance Corp '144A' 5.375% 01-Apr-2026	1,436,151	0.08
1,035,000	Ferrellgas LP / Ferrellgas Finance Corp '144A' 5.875% 01-Apr-2029	953,772	0.05
400,000	FORESEA Holding SA '144A' 7.500% 15-Jun-2030	372,952	0.02
712,000	FTAI Infra Escrow Holdings LLC '144A' 10.500% 01-Jun-2027	754,671	0.04
1,331,000	Genesis Energy LP / Genesis Energy Finance Corp 7.750% 01-Feb-2028	1,346,100	0.08
1,048,000	Genesis Energy LP / Genesis Energy Finance Corp 7.875% 15-May-2032	1,057,980	0.06
1,565,000	Genesis Energy LP / Genesis Energy Finance Corp 8.000% 15-Jan-2027	1,601,438	0.09
900,000	Genesis Energy LP / Genesis Energy Finance Corp 8.250% 15-Jan-2029	929,527	0.05
682,000	Genesis Energy LP / Genesis Energy Finance Corp 8.875% 15-Apr-2030	718,084	0.04
5,000	Global Marine Inc 7.000% 01-Jun-2028	4,629	0.00
678,000	Global Partners LP / GLP Finance Corp 6.875% 15-Jan-2029	672,258	0.04
12,000	Global Partners LP / GLP Finance Corp 7.000% 01-Aug-2027	12,058	0.00
1,120,000	Global Partners LP / GLP Finance Corp '144A' 8.250% 15-Jan-2032	1,152,151	0.07
1,060,000	Greenfire Resources Ltd '144A' 12.000% 01-Oct-2028	1,132,842	0.06
1,000,000	Gulfport Energy Corp 8.000% 17-May-2026	1,012,166	0.06
950,000	Harbour Energy Plc '144A' 5.500% 15-Oct-2026	932,110	0.05
925,000	Harvest Midstream I LP '144A' 7.500% 01-Sep-2028	940,596	0.05
1,557,000	Harvest Midstream I LP '144A' 7.500% 15-May-2032	1,583,302	0.09
1,785,000	Helix Energy Solutions Group Inc '144A' 9.750% 01-Mar-2029	1,904,386	0.11
622,000	Hess Midstream Operations LP '144A' 4.250% 15-Feb-2030	571,243	0.03
385,000	Hess Midstream Operations LP '144A' 5.125% 15-Jun-2028	373,064	0.02
418,000	Hess Midstream Operations LP '144A' 5.500% 15-Oct-2030	403,982	0.02
1,870,000	Hess Midstream Operations LP '144A' 5.625% 15-Feb-2026	1,857,159	0.11
635,000	Hess Midstream Operations LP '144A' 6.500% 01-Jun-2029	644,197	0.04
1,457,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 5.750% 01-Feb-2029	1,411,126	0.08
1,306,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6.000% 15-Apr-2030	1,262,381	0.07
636,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6.000% 01-Feb-2031	609,411	0.03
510,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6.250% 01-Nov-2028	504,110	0.03
1,180,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6.250% 15-Apr-2032	1,135,648	0.06
495,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 8.375% 01-Nov-2033	527,782	0.03
867,000	Howard Midstream Energy Partners LLC '144A' 7.375% 15-Jul-2032	883,081	0.05
1,940,000	Ithaca Energy North Sea Plc '144A' 9.000% 15-Jul-2026	1,966,502	0.11
1,790,000	ITT Holdings LLC '144A' 6.500% 01-Aug-2029	1,624,257	0.09
990,000	KCA Deutag UK Finance Plc '144A' 9.875% 01-Dec-2025	998,675	0.06
1,905,000	Kinetik Holdings LP '144A' 5.875% 15-Jun-2030	1,878,406	0.11
1,018,000	Kinetik Holdings LP '144A' 6.625% 15-Dec-2028	1,034,706	0.06
75,000	KLX Energy Services Holdings Inc '144A' 11.500% 01-Nov-2025	74,066	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Energy cont'd.			
436,000	Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance Corp '144A' 6.000% 01-Aug-2026	432,017	0.02
385,000	Martin Midstream Partners LP / Martin Midstream Finance Corp '144A' 11.500% 15-Feb-2028	417,082	0.02
1,520,000	Matador Resources Co '144A' 6.500% 15-Apr-2032	1,521,871	0.09
1,485,000	Matador Resources Co '144A' 6.875% 15-Apr-2028	1,508,935	0.09
1,431,000	MEG Energy Corp '144A' 5.875% 01-Feb-2029	1,393,081	0.08
1,750,000	Moss Creek Resources Holdings Inc '144A' 7.500% 15-Jan-2026	1,755,299	0.10
1,304,000	Moss Creek Resources Holdings Inc '144A' 10.500% 15-May-2027	1,337,672	0.08
1,342,000	Murphy Oil Corp 5.875% 01-Dec-2027	1,341,608	0.08
432,000	Murphy Oil Corp 5.875% 01-Dec-2042	383,539	0.02
741,000	Murphy Oil Corp 6.375% 15-Jul-2028	748,643	0.04
799,000	Nabors Industries Inc '144A' 7.375% 15-May-2027	813,021	0.05
1,164,000	Nabors Industries Inc '144A' 9.125% 31-Jan-2030	1,206,947	0.07
1,428,000	Nabors Industries Ltd '144A' 7.250% 15-Jan-2026	1,450,051	0.08
2,000	Nabors Industries Ltd '144A' 7.500% 15-Jan-2028	1,910	0.00
2,300,000	New Fortress Energy Inc '144A' 6.500% 30-Sep-2026	2,118,786	0.12
1,700,000	New Fortress Energy Inc '144A' 6.750% 15-Sep-2025	1,651,544	0.09
269,000	New Fortress Energy Inc '144A' 8.750% 15-Mar-2029	245,675	0.01
1,195,000	NGL Energy Operating LLC / NGL Energy Finance Corp '144A' 8.125% 15-Feb-2029	1,218,605	0.07
1,140,000	NGL Energy Operating LLC / NGL Energy Finance Corp '144A' 8.375% 15-Feb-2032	1,162,091	0.07
400,000	Nine Energy Service Inc 13.000% 01-Feb-2028	330,295	0.02
180,000	Noble Finance II LLC '144A' 8.000% 15-Apr-2030	187,467	0.01
1,460,000	Northern Oil & Gas Inc '144A' 8.125% 01-Mar-2028	1,478,219	0.08
1,030,000	Northern Oil & Gas Inc '144A' 8.750% 15-Jun-2031	1,081,950	0.06
260,000	Northrivers Midstream Finance LP '144A' 5.625% 15-Feb-2026	260,281	0.01
690,000	NuStar Logistics LP 5.625% 28-Apr-2027	684,589	0.04
168,000	NuStar Logistics LP 5.750% 01-Oct-2025	167,056	0.01
665,000	NuStar Logistics LP 6.000% 01-Jun-2026	664,461	0.04
45,000	NuStar Logistics LP 6.375% 01-Oct-2030	45,788	0.00
290,000	Oceaneering International Inc 6.000% 01-Feb-2028	286,852	0.02
262,000	Oceaneering International Inc 6.000% 01-Feb-2028	259,156	0.01
1,720,000	Parkland Corp '144A' 4.500% 01-Oct-2029	1,575,289	0.09
1,466,000	Parkland Corp '144A' 4.625% 01-May-2030	1,338,379	0.08
113,000	Parkland Corp '144A' 5.875% 15-Jul-2027	111,637	0.01
1,970,000	PBF Holding Co LLC / PBF Finance Corp 6.000% 15-Feb-2028	1,922,576	0.11
7,000	PBF Holding Co LLC / PBF Finance Corp '144A' 7.875% 15-Sep-2030	7,166	0.00
5,000	Permian Resources Operating LLC '144A' 5.375% 15-Jan-2026	4,952	0.00
1,582,000	Permian Resources Operating LLC '144A' 5.875% 01-Jul-2029	1,558,882	0.09
1,600,000	Permian Resources Operating LLC '144A' 7.000% 15-Jan-2032	1,644,744	0.09
10,000	Permian Resources Operating LLC '144A' 7.750% 15-Feb-2026	10,090	0.00
405,000	Permian Resources Operating LLC '144A' 8.000% 15-Apr-2027	414,542	0.02
1,595,000	Permian Resources Operating LLC '144A' 9.875% 15-Jul-2031	1,767,167	0.10
551,000	Petrofac Ltd '144A' 9.750% 15-Nov-2026	112,955	0.01
685,000	Prairie Acquiror LP '144A' 9.000% 01-Aug-2029	706,598	0.04
518,000	Precision Drilling Corp '144A' 6.875% 15-Jan-2029	512,852	0.03
900,000	Precision Drilling Corp '144A' 7.125% 15-Jan-2026	903,291	0.05
500,000	Puma International Financing SA '144A' 7.750% 25-Apr-2029	505,141	0.03
648,000	Range Resources Corp 8.250% 15-Jan-2029	672,058	0.04
330,000	Range Resources Corp '144A' 4.750% 15-Feb-2030	309,886	0.02
1,730,000	Rockcliff Energy II LLC '144A' 5.500% 15-Oct-2029	1,620,689	0.09
249,000	Rockies Express Pipeline LLC '144A' 4.800% 15-May-2030	230,128	0.01
422,000	Rockies Express Pipeline LLC '144A' 4.950% 15-Jul-2029	397,585	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Energy cont'd.			
4,000	Rockies Express Pipeline LLC '144A' 6.875% 15-Apr-2040	3,825	0.00
543,000	Rockies Express Pipeline LLC '144A' 7.500% 15-Jul-2038	558,053	0.03
380,000	Saturn Oil & Gas Inc '144A' 9.625% 15-Jun-2029	384,092	0.02
100,000	Seadrill Finance Ltd '144A' 8.375% 01-Aug-2030	104,570	0.01
800,000	Sitio Royalties Operating Partnership LP / Sitio Finance Corp '144A' 7.875% 01-Nov-2028	827,874	0.05
1,417,000	SM Energy Co 6.500% 15-Jul-2028	1,406,115	0.08
1,195,000	SM Energy Co 6.625% 15-Jan-2027	1,191,154	0.07
389,000	SM Energy Co 6.750% 15-Sep-2026	389,434	0.02
762,000	Southwestern Energy Co 4.750% 01-Feb-2032	701,092	0.04
1,510,000	Southwestern Energy Co 5.375% 01-Feb-2029	1,468,852	0.08
813,000	Southwestern Energy Co 5.375% 15-Mar-2030	785,634	0.04
485,000	Strathcona Resources Ltd/Alberta '144A' 6.875% 01-Aug-2026	480,526	0.03
13,000	Suburban Propane Partners LP/Suburban Energy Finance Corp 5.875% 01-Mar-2027	12,878	0.00
228,000	Suburban Propane Partners LP/Suburban Energy Finance Corp '144A' 5.000% 01-Jun-2031	205,497	0.01
1,456,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp Step-Up Coupon '144A' 10.000% 15-Oct-2026	1,498,107	0.09
927,000	Sunnova Energy Corp '144A' 5.875% 01-Sep-2026	721,586	0.04
350,000	Sunnova Energy Corp '144A' 11.750% 01-Oct-2028	250,607	0.01
1,049,000	Sunoco LP / Sunoco Finance Corp 4.500% 15-May-2029	981,836	0.06
1,965,000	Sunoco LP / Sunoco Finance Corp 4.500% 30-Apr-2030	1,818,935	0.10
970,000	Sunoco LP / Sunoco Finance Corp 5.875% 15-Mar-2028	966,758	0.05
1,043,000	Sunoco LP / Sunoco Finance Corp 6.000% 15-Apr-2027	1,042,301	0.06
325,000	Sunoco LP / Sunoco Finance Corp '144A' 7.000% 15-Sep-2028	333,620	0.02
979,000	Sunoco LP '144A' 7.000% 01-May-2029	1,005,178	0.06
685,000	Sunoco LP '144A' 7.250% 01-May-2032	708,959	0.04
5,000	Superior Plus LP / Superior General Partner Inc '144A' 4.500% 15-Mar-2029	4,595	0.00
1,380,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 5.500% 15-Jan-2028	1,321,757	0.08
1,492,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 6.000% 01-Mar-2027	1,471,487	0.08
1,614,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 6.000% 31-Dec-2030	1,508,061	0.09
1,465,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 6.000% 01-Sep-2031	1,371,606	0.08
386,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 7.375% 15-Feb-2029	388,204	0.02
805,000	Talos Production Inc '144A' 9.000% 01-Feb-2029	845,580	0.05
905,000	Talos Production Inc '144A' 9.375% 01-Feb-2031	956,132	0.05
29,000	TransMontaigne Partners LP / TLP Finance Corp 6.125% 15-Feb-2026	28,105	0.00
223,000	Transocean Aquila Ltd '144A' 8.000% 30-Sep-2028	226,755	0.01
320,000	Transocean Inc 6.800% 15-Mar-2038	264,989	0.02
660,000	Transocean Inc 7.500% 15-Apr-2031	619,590	0.04
310,000	Transocean Inc 9.350% 15-Dec-2041	285,070	0.02
1,474,000	Transocean Inc '144A' 8.000% 01-Feb-2027	1,472,740	0.08
750,000	Transocean Inc '144A' 8.250% 15-May-2029	743,601	0.04
1,050,000	Transocean Inc '144A' 8.500% 15-May-2031	1,051,433	0.06
1,170,000	Transocean Inc '144A' 8.750% 15-Feb-2030	1,227,314	0.07
1,686,150	Transocean Poseidon Ltd '144A' 6.875% 01-Feb-2027	1,684,483	0.10
907,000	USA Compression Partners LP / USA Compression Finance Corp 6.875% 01-Sep-2027	910,048	0.05
1,215,000	USA Compression Partners LP / USA Compression Finance Corp '144A' 7.125% 15-Mar-2029	1,225,253	0.07
1,785,000	Valaris Ltd '144A' 8.375% 30-Apr-2030	1,849,440	0.11
1,966,000	Venture Global Calcasieu Pass LLC '144A' 3.875% 15-Aug-2029	1,791,861	0.10
2,002,000	Venture Global Calcasieu Pass LLC '144A' 3.875% 01-Nov-2033	1,707,297	0.10
3,414,000	Venture Global Calcasieu Pass LLC '144A' 4.125% 15-Aug-2031	3,065,897	0.17
971,000	Venture Global Calcasieu Pass LLC '144A' 6.250% 15-Jan-2030	986,105	0.06

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Energy cont'd.			
2,489,000	Venture Global LNG Inc '144A' 8.125% 01-Jun-2028	2,568,349	0.15
2,161,000	Venture Global LNG Inc '144A' 8.375% 01-Jun-2031	2,242,860	0.13
4,422,000	Venture Global LNG Inc '144A' 9.500% 01-Feb-2029	4,849,407	0.28
4,452,000	Venture Global LNG Inc '144A' 9.875% 01-Feb-2032	4,843,050	0.28
274,000	Vermilion Energy Inc '144A' 6.875% 01-May-2030	269,624	0.02
1,000,000	Viper Energy Inc '144A' 5.375% 01-Nov-2027	983,014	0.06
250,000	Viper Energy Inc '144A' 7.375% 01-Nov-2031	259,159	0.01
1,015,000	Viridien '144A' 8.750% 01-Apr-2027	968,356	0.06
410,000	Vital Energy Inc 9.750% 15-Oct-2030	448,064	0.03
1,469,000	Vital Energy Inc '144A' 7.750% 31-Jul-2029	1,481,973	0.08
971,000	W&T Offshore Inc '144A' 11.750% 01-Feb-2026	999,610	0.06
2,545,000	Weatherford International Ltd '144A' 8.625% 30-Apr-2030	2,639,465	0.15
Finance Companies - 2,818,184			
(31 December 2023: 3,971,279)		2,818,184	0.16
878,000	FirstCash Inc '144A' 4.625% 01-Sep-2028	826,124	0.05
396,000	FirstCash Inc '144A' 5.625% 01-Jan-2030	375,465	0.02
685,000	Fortress Transportation and Infrastructure Investors LLC '144A' 5.500% 01-May-2028	664,821	0.04
1,001,000	PROG Holdings Inc '144A' 6.000% 15-Nov-2029	951,774	0.05
Financials - 213,625,500			
(31 December 2023: 146,192,427)		213,625,500	12.13
1,270,000	Acrisure LLC / Acrisure Finance Inc '144A' 4.250% 15-Feb-2029	1,155,111	0.07
620,000	Acrisure LLC / Acrisure Finance Inc '144A' 6.000% 01-Aug-2029	573,090	0.03
1,094,000	Acrisure LLC / Acrisure Finance Inc '144A' 8.250% 01-Feb-2029	1,100,031	0.06
1,569,000	AG Issuer LLC '144A' 6.250% 01-Mar-2028	1,535,904	0.09
1,265,000	AG TTMT Escrow Issuer LLC '144A' 8.625% 30-Sep-2027	1,312,661	0.07
925,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 4.250% 15-Oct-2027	867,178	0.05
727,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 5.875% 01-Nov-2029	680,844	0.04
2,225,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 6.750% 15-Oct-2027	2,196,667	0.12
1,390,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 6.750% 15-Apr-2028	1,394,042	0.08
2,430,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 7.000% 15-Jan-2031	2,460,127	0.14
372,000	Ally Financial Inc 5.750% 20-Nov-2025	370,018	0.02
325,000	Ally Financial Inc 6.700% 14-Feb-2033	323,845	0.02
820,000	AmWINS Group Inc '144A' 4.875% 30-Jun-2029	764,112	0.04
1,500,000	AmWINS Group Inc '144A' 6.375% 15-Feb-2029	1,505,090	0.09
1,040,000	Anywhere Real Estate Group LLC / Anywhere Co-Issuer Corp '144A' 7.000% 15-Apr-2030	851,322	0.05
271,000	Anywhere Real Estate Group LLC / Realogy Co-Issuer Corp '144A' 5.250% 15-Apr-2030	161,861	0.01
648,000	Anywhere Real Estate Group LLC / Realogy Co-Issuer Corp '144A' 5.750% 15-Jan-2029	398,977	0.02
112,000	Apollo Commercial Real Estate Finance Inc '144A' 4.625% 15-Jun-2029	94,034	0.01
500,000	Ardonagh Finco Ltd '144A' 7.750% 15-Feb-2031	494,595	0.03
2,010,000	Ardonagh Group Finance Ltd '144A' 8.875% 15-Feb-2032	1,965,008	0.11
167,000	Aretac Group Inc '144A' 7.500% 01-Apr-2029	161,131	0.01
5,000	Armor Holdco Inc '144A' 8.500% 15-Nov-2029	4,769	0.00
565,000	Assurant Inc FRN 7.000% 27-Mar-2048	567,918	0.03
728,000	AssuredPartners Inc '144A' 5.625% 15-Jan-2029	681,692	0.04
500,000	AssuredPartners Inc '144A' 7.500% 15-Feb-2032	502,335	0.03
714,000	Baldwin Insurance Group Holdings LLC / Baldwin Insurance Group Holdings Finance '144A' 7.125% 15-May-2031	723,247	0.04
600,000	Banc of California FRN 3.250% 01-May-2031	559,260	0.03
1,678,000	Blackstone Mortgage Trust Inc '144A' 3.750% 15-Jan-2027	1,514,190	0.09
1,680,000	Brandywine Operating Partnership LP 3.950% 15-Nov-2027	1,524,331	0.09

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Financials cont'd.			
500,000	Brandywine Operating Partnership LP 4.550% 01-Oct-2029	435,795	0.02
6,000	Brandywine Operating Partnership LP 8.050% 15-Mar-2028	6,249	0.00
3,466,000	Bread Financial Holdings Inc '144A' 9.750% 15-Mar-2029	3,645,090	0.21
100,000	Brightsphere Investment Group Inc 4.800% 27-Jul-2026	95,852	0.01
1,522,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSJ Sellco LL '144A' 4.500% 01-Apr-2027	1,417,881	0.08
1,350,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSJ Sellco LL '144A' 5.750% 15-May-2026	1,323,520	0.08
527,000	Burford Capital Global Finance LLC '144A' 6.250% 15-Apr-2028	510,135	0.03
982,000	Burford Capital Global Finance LLC '144A' 6.875% 15-Apr-2030	965,218	0.05
2,108,000	Burford Capital Global Finance LLC '144A' 9.250% 01-Jul-2031	2,221,172	0.13
290,000	Castlelake Aviation Finance DAC '144A' 5.000% 15-Apr-2027	280,797	0.02
530,000	Cobra AcquisitionCo LLC '144A' 6.375% 01-Nov-2029	420,171	0.02
1,718,000	Coinbase Global Inc '144A' 3.375% 01-Oct-2028	1,474,742	0.08
10,000	Coinbase Global Inc '144A' 3.625% 01-Oct-2031	8,029	0.00
280,000	Compass Group Diversified Holdings LLC '144A' 5.000% 15-Jan-2032	253,692	0.01
1,142,000	Compass Group Diversified Holdings LLC '144A' 5.250% 15-Apr-2029	1,084,191	0.06
6,000	Constellation Insurance Inc '144A' 6.625% 01-May-2031	5,814	0.00
288,000	Constellation Insurance Inc '144A' 6.800% 24-Jan-2030	282,024	0.02
890,000	Credit Acceptance Corp 6.625% 15-Mar-2026	889,577	0.05
900,000	Credit Acceptance Corp '144A' 9.250% 15-Dec-2028	952,352	0.05
291,000	CTR Partnership LP / CareTrust Capital Corp '144A' 3.875% 30-Jun-2028	267,959	0.02
1,275,000	Curo Group Holdings Corp '144A' (Defaulted) 7.500% 01-Aug-2028	65,344	0.00
680,000	Curo Group Holdings Corp '144A' (Defaulted) 7.500% 01-Aug-2028	153,850	0.01
3,130,000	Cushman & Wakefield US Borrower LLC '144A' 6.750% 15-May-2028	3,110,118	0.18
907,000	Cushman & Wakefield US Borrower LLC '144A' 8.875% 01-Sep-2031	955,232	0.05
1,508,000	Diversified Healthcare Trust 4.375% 01-Mar-2031	1,100,319	0.06
1,588,000	Diversified Healthcare Trust 4.750% 15-Feb-2028	1,309,991	0.07
500,000	Diversified Healthcare Trust '144A' (Zero Coupon) 0.000% 15-Jan-2026	436,544	0.02
1,597,000	Dresdner Funding Trust I '144A' 8.151% 30-Jun-2031	1,734,698	0.10
659,000	Encore Capital Group Inc '144A' 8.500% 15-May-2030	671,682	0.04
170,000	Encore Capital Group Inc '144A' 9.250% 01-Apr-2029	177,026	0.01
1,689,000	Enova International Inc '144A' 8.500% 15-Sep-2025	1,692,559	0.10
2,571,000	Enova International Inc '144A' 11.250% 15-Dec-2028	2,748,782	0.16
284,000	Finance of America Funding LLC '144A' 7.875% 15-Nov-2025	223,366	0.01
160,000	Five Point Operating Co LP / Five Point Capital Corp Step-Up Coupon '144A' 10.500% 15-Jan-2028	164,174	0.01
50,000	Freedom Mortgage Corp '144A' 6.625% 15-Jan-2027	48,337	0.00
1,141,000	Freedom Mortgage Corp '144A' 12.000% 01-Oct-2028	1,229,428	0.07
660,000	Freedom Mortgage Corp '144A' 12.250% 01-Oct-2030	710,762	0.04
2,425,000	Freedom Mortgage Holdings LLC '144A' 9.125% 15-May-2031	2,362,556	0.13
3,085,000	Freedom Mortgage Holdings LLC '144A' 9.250% 01-Feb-2029	3,087,429	0.18
725,000	Genworth Holdings Inc 6.500% 15-Jun-2034	675,032	0.04
440,000	GGAM Finance Ltd '144A' 7.750% 15-May-2026	449,256	0.03
1,209,000	GGAM Finance Ltd '144A' 8.000% 15-Feb-2027	1,249,549	0.07

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %	Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.				Bonds cont'd.			
	Financials cont'd.				Financials cont'd.		
1,560,000	GGAM Finance Ltd '144A' 8.000% 15-Jun-2028	1,644,157	0.09	70,000	Macquarie Airfinance Holdings Ltd '144A' 8.375% 01-May-2028	73,849	0.00
1,180,000	Global Atlantic Fin Co '144A' FRN 4.700% 15-Oct-2051	1,096,385	0.06	2,186,000	Midcap Financial Issuer Trust '144A' 5.625% 15-Jan-2030	1,895,660	0.11
965,000	Global Net Lease Inc / Global Net Lease Operating Partnership LP '144A' 3.750% 15-Dec-2027	846,051	0.05	1,945,000	Midcap Financial Issuer Trust '144A' 6.500% 01-May-2028	1,841,545	0.10
428,000	goeasy Ltd '144A' 4.375% 01-May-2026	415,520	0.02	2,270,000	MPT Operating Partnership LP / MPT Finance Corp 3.500% 15-Mar-2031	1,482,411	0.08
100,000	goeasy Ltd '144A' 7.625% 01-Jul-2029	102,094	0.01	879,000	MPT Operating Partnership LP / MPT Finance Corp 4.625% 01-Aug-2029	638,886	0.04
7,000	goeasy Ltd '144A' 9.250% 01-Dec-2028	7,437	0.00	1,653,000	MPT Operating Partnership LP / MPT Finance Corp 5.000% 15-Oct-2027	1,365,490	0.08
295,000	Hightower Holding LLC '144A' 6.750% 15-Apr-2029	276,312	0.02	342,000	MPT Operating Partnership LP / MPT Finance Corp 5.250% 01-Aug-2026	311,082	0.02
1,400,000	Howard Hughes Corp/The '144A' 4.125% 01-Feb-2029	1,253,430	0.07	900,000	Nationstar Mortgage Holdings Inc '144A' 5.000% 01-Feb-2026	881,724	0.05
1,000,000	Howard Hughes Corp/The '144A' 4.375% 01-Feb-2031	862,264	0.05	686,000	Nationstar Mortgage Holdings Inc '144A' 5.125% 15-Dec-2030	629,662	0.04
1,410,000	Howard Hughes Corp/The '144A' 5.375% 01-Aug-2028	1,341,612	0.08	1,334,000	Nationstar Mortgage Holdings Inc '144A' 5.500% 15-Aug-2028	1,283,150	0.07
1,100,000	Howden UK Refinance Plc / Howden UK Refinance 2 Plc / Howden US Refinance LLC '144A' 7.250% 15-Feb-2031	1,096,423	0.06	1,296,000	Nationstar Mortgage Holdings Inc '144A' 5.750% 15-Nov-2031	1,219,202	0.07
805,000	HUB International Ltd '144A' 5.625% 01-Dec-2029	762,046	0.04	1,650,000	Nationstar Mortgage Holdings Inc '144A' 6.000% 15-Jan-2027	1,633,665	0.09
3,000,000	HUB International Ltd '144A' 7.250% 15-Jun-2030	3,077,064	0.17	1,169,000	Nationstar Mortgage Holdings Inc '144A' 7.125% 01-Feb-2032	1,177,128	0.07
1,125,000	HUB International Ltd '144A' 7.375% 31-Jan-2032	1,141,433	0.06	605,000	Navient Corp 4.875% 15-Mar-2028	555,936	0.03
180,000	Hudson Pacific Properties LP 3.250% 15-Jan-2030	124,551	0.01	1,302,000	Navient Corp 5.000% 15-Mar-2027	1,244,147	0.07
1,260,000	Hudson Pacific Properties LP 3.950% 01-Nov-2027	1,054,947	0.06	907,000	Navient Corp 5.500% 15-Mar-2029	830,571	0.05
1,100,000	Hudson Pacific Properties LP 4.650% 01-Apr-2029	848,394	0.05	1,239,000	Navient Corp 6.750% 15-Jun-2026	1,247,744	0.07
1,720,000	Hudson Pacific Properties LP 5.950% 15-Feb-2028	1,464,147	0.08	70,000	Navient Corp 9.375% 25-Jul-2030	73,681	0.00
364,000	Hunt Cos Inc '144A' 5.250% 15-Apr-2029	331,165	0.02	1,002,000	Navient Corp 'MTN' 5.625% 01-Aug-2033	801,472	0.05
1,960,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 4.375% 01-Feb-2029	1,678,570	0.10	1,057,000	Necessity Retail REIT Inc/The / American Finance Operating Partner LP '144A' 4.500% 30-Sep-2028	931,303	0.05
2,569,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 5.250% 15-May-2027	2,413,962	0.14	100,000	Office Properties Income Trust '144A' 9.000% 31-Mar-2029	91,702	0.01
2,134,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 6.250% 15-May-2026	2,119,077	0.12	1,398,000	Office Properties Income Trust '144A' 9.000% 30-Sep-2029	1,100,925	0.06
2,908,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp '144A' 9.750% 15-Jan-2029	3,016,330	0.17	1,685,000	OneMain Finance Corp 3.500% 15-Jan-2027	1,580,539	0.09
3,374,000	Intesa Sanpaolo SpA '144A' 5.710% 15-Jan-2026	3,343,141	0.19	490,000	OneMain Finance Corp 3.875% 15-Sep-2028	439,821	0.03
649,000	Intesa Sanpaolo SpA '144A' FRN 4.198% 01-Jun-2032	551,124	0.03	1,130,000	OneMain Finance Corp 4.000% 15-Sep-2030	970,989	0.06
630,000	Intesa Sanpaolo SpA '144A' FRN 4.950% 01-Jun-2042	472,505	0.03	975,000	OneMain Finance Corp 5.375% 15-Nov-2029	915,174	0.05
2,654,000	Iron Mountain Inc '144A' 7.000% 15-Feb-2029	2,703,553	0.15	675,000	OneMain Finance Corp 6.625% 15-Jan-2028	678,077	0.04
700,000	Jane Street Group / JSG Finance Inc '144A' 4.500% 15-Nov-2029	657,135	0.04	1,176,000	OneMain Finance Corp 7.125% 15-Mar-2026	1,195,870	0.07
1,867,000	Jane Street Group / JSG Finance Inc '144A' 7.125% 30-Apr-2031	1,913,109	0.11	998,000	OneMain Finance Corp 7.500% 15-May-2031	1,010,846	0.06
2,197,000	Jefferies Finance LLC / JFIN Co-Issuer Corp '144A' 5.000% 15-Aug-2028	2,029,066	0.12	812,000	OneMain Finance Corp 7.875% 15-Mar-2030	837,666	0.05
1,505,000	Jefferson Capital Holdings LLC '144A' 6.000% 15-Aug-2026	1,485,671	0.08	1,976,000	OneMain Finance Corp 9.000% 15-Jan-2029	2,086,158	0.12
930,000	Jefferson Capital Holdings LLC '144A' 9.500% 15-Feb-2029	959,669	0.05	91,000	Osaic Holdings Inc '144A' 10.750% 01-Aug-2027	93,765	0.01
630,000	Jones Deslauriers Insurance Management Inc '144A' 8.500% 15-Mar-2030	659,294	0.04	941,000	Oxford Finance LLC / Oxford Finance Co-Issuer II Inc '144A' 6.375% 01-Feb-2027	907,248	0.05
395,000	Jones Deslauriers Insurance Management Inc '144A' 10.500% 15-Dec-2030	424,517	0.02	3,990,000	Panther Escrow Issuer LLC '144A' 7.125% 01-Jun-2031	4,038,367	0.23
772,000	Kennedy-Wilson Inc 4.750% 01-Mar-2029	661,280	0.04	1,591,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer '144A' 4.875% 15-May-2029	1,492,762	0.08
1,000	Kennedy-Wilson Inc 4.750% 01-Feb-2030	831	0.00	785,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer '144A' 5.875% 01-Oct-2028	774,289	0.04
1,065,000	Kennedy-Wilson Inc 5.000% 01-Mar-2031	871,368	0.05	1,317,000	PennyMac Financial Services Inc '144A' 4.250% 15-Feb-2029	1,200,832	0.07
1,391,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 4.250% 01-Feb-2027	1,318,926	0.07	1,114,000	PennyMac Financial Services Inc '144A' 5.375% 15-Oct-2025	1,104,840	0.06
569,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 4.750% 15-Jun-2029	526,687	0.03	615,000	PennyMac Financial Services Inc '144A' 5.750% 15-Sep-2031	576,652	0.03
872,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 5.250% 01-Oct-2025	865,162	0.05	1,363,000	PennyMac Financial Services Inc '144A' 7.125% 15-Nov-2030	1,360,891	0.08
1,400,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 7.000% 15-Jul-2031	1,412,306	0.08	715,000	PennyMac Financial Services Inc '144A' 7.875% 15-Dec-2029	737,806	0.04
700,000	LD Holdings Group LLC '144A' 6.125% 01-Apr-2028	525,953	0.03	875,000	PHH Mortgage Corp '144A' 7.875% 15-Mar-2026	856,174	0.05
117,000	LFS Topco LLC '144A' 5.875% 15-Oct-2026	108,044	0.01	219,000	PRA Group Inc '144A' 5.000% 01-Oct-2029	187,764	0.01
1,350,000	Liberty Mutual Group Inc '144A' 4.300% 01-Feb-2061	841,590	0.05	91,000	PRA Group Inc '144A' 7.375% 01-Sep-2025	91,208	0.01
8,000	Liberty Mutual Group Inc '144A' 7.800% 15-Mar-2037	8,392	0.00	1,810,000	PRA Group Inc '144A' 8.375% 01-Feb-2028	1,805,205	0.10
1,405,000	Liberty Mutual Group Inc '144A' FRN 4.125% 15-Dec-2051	1,311,649	0.07	700,000	PRA Group Inc '144A' 8.875% 31-Jan-2030	699,291	0.04
830,000	Macquarie Airfinance Holdings Ltd '144A' 6.400% 26-Mar-2029	844,840	0.05	130,000	Provident Financing Trust I 7.405% 15-Mar-2038	138,450	0.01
330,000	Macquarie Airfinance Holdings Ltd '144A' 6.500% 26-Mar-2031	339,734	0.02	1,820,000	RHP Hotel Properties LP / RHP Finance Corp 4.750% 15-Oct-2027	1,754,988	0.10

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Financials cont'd.			
800,000	RHP Hotel Properties LP / RHP Finance Corp '144A' 4.500% 15-Feb-2029	751,071	0.04
989,000	RHP Hotel Properties LP / RHP Finance Corp '144A' 6.500% 01-Apr-2032	991,308	0.06
870,000	RHP Hotel Properties LP / RHP Finance Corp '144A' 7.250% 15-Jul-2028	900,419	0.05
349,000	Rithm Capital Corp '144A' 6.250% 15-Oct-2025	347,808	0.02
945,000	Rithm Capital Corp '144A' 8.000% 01-Apr-2029	918,201	0.05
1,250,000	RLJ Lodging Trust LP '144A' 3.750% 01-Jul-2026	1,189,452	0.07
1,199,000	RLJ Lodging Trust LP '144A' 4.000% 15-Sep-2029	1,060,454	0.06
1,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 2.875% 15-Oct-2026	935	0.00
492,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 3.625% 01-Mar-2029	446,798	0.03
1,291,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 3.875% 01-Mar-2031	1,128,061	0.06
1,590,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 4.000% 15-Oct-2033	1,341,412	0.08
1,530,000	Ryan Specialty LLC '144A' 4.375% 01-Feb-2030	1,418,974	0.08
640,000	Sagicor Financial Co Ltd '144A' 5.300% 13-May-2028	610,138	0.03
1,314,000	SBA Communications Corp 3.125% 01-Feb-2029	1,172,890	0.07
1,500,000	SBA Communications Corp 3.875% 15-Feb-2027	1,431,080	0.08
320,000	Service Properties Trust 3.950% 15-Jan-2028	268,356	0.02
818,000	Service Properties Trust 4.375% 15-Feb-2030	578,510	0.03
609,000	Service Properties Trust 4.750% 01-Oct-2026	571,161	0.03
440,000	Service Properties Trust 4.950% 15-Feb-2027	400,267	0.02
189,000	Service Properties Trust 4.950% 01-Oct-2029	143,552	0.01
330,000	Service Properties Trust 5.250% 15-Feb-2026	319,784	0.02
603,000	Service Properties Trust 5.500% 15-Dec-2027	559,907	0.03
920,000	Service Properties Trust 8.375% 15-Jun-2029	905,276	0.05
1,400,000	Service Properties Trust '144A' 8.625% 15-Nov-2031	1,461,086	0.08
644,000	SLM Corp 3.125% 02-Nov-2026	600,675	0.03
320,000	SLM Corp 4.200% 29-Oct-2025	311,886	0.02
417,000	Starwood Property Trust Inc '144A' 3.625% 15-Jul-2026	392,642	0.02
1,010,000	Starwood Property Trust Inc '144A' 4.375% 15-Jan-2027	957,324	0.05
450,000	StoneX Group Inc '144A' 7.875% 01-Mar-2031	464,501	0.03
757,000	Synchrony Financial 7.250% 02-Feb-2033	754,462	0.04
269,000	Texas Capital Bancshares Inc FRN 4.000% 06-May-2031	243,904	0.01
2,700,000	UniCredit SpA '144A' FRN 5.459% 30-Jun-2035	2,532,508	0.14
2,625,000	UniCredit SpA '144A' FRN 5.861% 19-Jun-2032	2,563,791	0.15
1,844,000	UniCredit SpA '144A' FRN 7.296% 02-Apr-2034	1,884,490	0.11
2,493,000	United Wholesale Mortgage LLC '144A' 5.500% 15-Nov-2025	2,476,622	0.14
1,445,000	United Wholesale Mortgage LLC '144A' 5.500% 15-Apr-2029	1,373,919	0.08
1,515,000	United Wholesale Mortgage LLC '144A' 5.750% 15-Jun-2027	1,480,387	0.08
2,338,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC '144A' 6.000% 15-Jan-2030	1,417,390	0.08
100,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC '144A' 4.750% 15-Apr-2028	81,889	0.00
1,215,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC '144A' 6.500% 15-Feb-2029	775,896	0.04
2,235,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC '144A' 10.500% 15-Feb-2028	2,191,048	0.12
1,021,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC '144A' 10.500% 15-Feb-2028	1,000,922	0.06
132,000	Valley National Bancorp FRN 3.000% 15-Jun-2031	102,957	0.01
155,000	Valley National Bancorp FRN 6.250% 30-Sep-2032	130,478	0.01
75,000	Vornado Realty LP 2.150% 01-Jun-2026	69,184	0.00
653,000	Western Alliance Bancorp FRN 3.000% 15-Jun-2031	572,250	0.03
381,000	World Acceptance Corp '144A' 7.000% 01-Nov-2026	363,525	0.02
1,055,000	XHR LP '144A' 4.875% 01-Jun-2029	989,880	0.06
2,978,000	XHR LP '144A' 6.375% 15-Aug-2025	2,980,862	0.17

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Government - 1,900,340			
(31 December 2023: -)			
966,000	French Republic Government Bond OAT '144A' 6.000% 25-Oct-2025	982,699	0.06
890,000	French Republic Government Bond OAT '144A' 6.000% 25-Oct-2025	917,641	0.05
Industrials - 175,468,169			
(31 December 2023: 146,041,038)			
370,000	AAR Escrow Issuer LLC '144A' 6.750% 15-Mar-2029	377,579	0.02
675,000	ACProducts Holdings Inc '144A' 6.375% 15-May-2029	445,631	0.03
896,000	Advanced Drainage Systems Inc '144A' 5.000% 30-Sep-2027	877,292	0.05
1,794,000	Advanced Drainage Systems Inc '144A' 6.375% 15-Jun-2030	1,802,916	0.10
823,000	AECOM 5.125% 15-Mar-2027	809,492	0.05
960,000	AmeriTex HoldCo Intermediate LLC '144A' 10.250% 15-Oct-2028	1,012,915	0.06
800,000	Amsted Industries Inc '144A' 4.625% 15-May-2030	734,958	0.04
3,000	Amsted Industries Inc '144A' 5.625% 01-Jul-2027	2,954	0.00
374,000	Arcosa Inc '144A' 4.375% 15-Apr-2029	347,498	0.02
945,000	ARD Finance SA '144A' 6.500% 30-Jun-2027	240,512	0.01
700,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 3.250% 01-Sep-2028	615,721	0.04
2,000,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 4.000% 01-Sep-2029	1,694,895	0.10
866,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 6.000% 15-Jun-2027	851,865	0.05
1,149,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 4.125% 15-Aug-2026	998,598	0.06
970,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 5.250% 15-Aug-2027	605,000	0.03
1,261,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 5.250% 15-Aug-2027	786,501	0.05
604,000	Artera Services LLC '144A' 8.500% 15-Feb-2031	622,209	0.04
685,000	Atkore Inc '144A' 4.250% 01-Jun-2031	603,895	0.03
84,000	ATS Corp '144A' 4.125% 15-Dec-2028	76,783	0.00
1,561,000	Ball Corp 2.875% 15-Aug-2030	1,327,741	0.08
720,000	Ball Corp 3.125% 15-Sep-2031	609,674	0.03
1,619,000	Ball Corp 6.000% 15-Jun-2029	1,630,365	0.09
282,000	Berry Global Inc '144A' 4.500% 15-Feb-2026	276,198	0.02
213,000	Berry Global Inc '144A' 5.625% 15-Jul-2027	209,774	0.01
500,000	Boise Cascade Co '144A' 4.875% 01-Jul-2030	463,719	0.03
390,000	Bombardier Inc '144A' 6.000% 15-Feb-2028	385,958	0.02
1,022,000	Bombardier Inc '144A' 7.000% 01-Jun-2032	1,037,273	0.06
708,000	Bombardier Inc '144A' 7.125% 15-Jun-2026	718,803	0.04
887,000	Bombardier Inc '144A' 7.250% 01-Jul-2031	912,164	0.05
154,000	Bombardier Inc '144A' 7.450% 01-May-2034	173,364	0.01
1,255,000	Bombardier Inc '144A' 7.500% 01-Feb-2029	1,302,175	0.07
2,000	Bombardier Inc '144A' 7.875% 15-Apr-2027	2,006	0.00
850,000	Bombardier Inc '144A' 8.750% 15-Nov-2030	919,734	0.05
2,773,000	Brand Industrial Services Inc '144A' 10.375% 01-Aug-2030	3,000,802	0.17
1,818,954	Brightline East LLC '144A' 11.000% 31-Jan-2030	1,660,500	0.09
5,000	Brundage-Bone Concrete Pumping Holdings Inc '144A' 6.000% 01-Feb-2026	4,950	0.00
1,500,000	Builders FirstSource Inc '144A' 4.250% 01-Feb-2032	1,327,441	0.08
620,000	Builders FirstSource Inc '144A' 5.000% 01-Mar-2030	587,347	0.03
800,000	Builders FirstSource Inc '144A' 6.375% 15-Jun-2032	802,056	0.05
1,099,000	Builders FirstSource Inc '144A' 6.375% 01-Mar-2034	1,090,055	0.06
103,000	Calderys Financing LLC '144A' 11.250% 01-Jun-2028	109,077	0.01
1,340,000	Camelot Return Merger Sub Inc '144A' 8.750% 01-Aug-2028	1,314,218	0.07
98,000	Cargo Aircraft Management Inc '144A' 4.750% 01-Feb-2028	91,012	0.01
292,000	Carriage Purchaser Inc '144A' 7.875% 15-Oct-2029	270,062	0.02
1,412,000	Chart Industries Inc '144A' 7.500% 01-Jan-2030	1,461,150	0.08

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Industrials cont'd.			
860,000	Chart Industries Inc '144A' 9.500% 01-Jan-2031	932,950	0.05
750,000	Clean Harbors Inc '144A' 4.875% 15-Jul-2027	726,826	0.04
210,000	Clean Harbors Inc '144A' 5.125% 15-Jul-2029	201,984	0.01
1,797,000	Clean Harbors Inc '144A' 6.375% 01-Feb-2031	1,803,135	0.10
779,000	Clydesdale Acquisition Holdings Inc '144A' 6.625% 15-Apr-2029	766,457	0.04
1,605,000	Clydesdale Acquisition Holdings Inc '144A' 8.750% 15-Apr-2030	1,573,057	0.09
365,000	Cornerstone Building Brands Inc '144A' 6.125% 15-Jan-2029	300,642	0.02
760,000	CP Atlas Buyer Inc '144A' 7.000% 01-Dec-2028	651,162	0.04
441,000	Crown Americas LLC 5.250% 01-Apr-2030	427,052	0.02
63,000	Crown Americas LLC / Crown Americas Capital Corp V 4.250% 30-Sep-2026	60,767	0.00
866,000	Crown Americas LLC / Crown Americas Capital Corp VI 4.750% 01-Feb-2026	851,988	0.05
655,000	Crown Cork & Seal Co Inc 7.375% 15-Dec-2026	677,605	0.04
250,000	Danaos Corp '144A' 8.500% 01-Mar-2028	257,058	0.01
476,000	Dycom Industries Inc '144A' 4.500% 15-Apr-2029	446,221	0.03
1,133,000	Eco Material Technologies Inc '144A' 7.875% 31-Jan-2027	1,136,865	0.06
2,990,000	EMRLD Borrower LP / Emerald Co-Issuer Inc '144A' 6.625% 15-Dec-2030	3,020,749	0.17
360,000	EnerSys '144A' 4.375% 15-Dec-2027	341,310	0.02
299,000	EnerSys '144A' 6.625% 15-Jan-2032	304,392	0.02
228,000	Enpro Inc 5.750% 15-Oct-2026	225,041	0.01
606,000	Enviri Corp '144A' 5.750% 31-Jul-2027	576,054	0.03
171,000	EquipmentShare.com Inc '144A' 8.625% 15-May-2032	177,549	0.01
1,114,000	Esab Corp '144A' 6.250% 15-Apr-2029	1,122,193	0.06
482,000	F-Brasile SpA / F-Brasile US LLC '144A' 7.375% 15-Aug-2026	482,000	0.03
60,000	First Student Bidco Inc / First Transit Parent Inc '144A' 4.000% 31-Jul-2029	54,116	0.00
1,000,000	Fortress Transportation and Infrastructure Investors LLC '144A' 7.000% 01-May-2031	1,023,185	0.06
1,000,000	Fortress Transportation and Infrastructure Investors LLC '144A' 7.875% 01-Dec-2030	1,047,271	0.06
1,637,000	FXI Holdings Inc '144A' 12.250% 15-Nov-2026	1,626,192	0.09
1,221,000	FXI Holdings Inc '144A' 12.250% 15-Nov-2026	1,215,263	0.07
736,000	GFL Environmental Inc '144A' 3.500% 01-Sep-2028	679,902	0.04
6,000	GFL Environmental Inc '144A' 3.750% 01-Aug-2025	5,953	0.00
1,518,000	GFL Environmental Inc '144A' 4.000% 01-Aug-2028	1,412,343	0.08
478,000	GFL Environmental Inc '144A' 4.375% 15-Aug-2029	440,986	0.03
1,287,000	GFL Environmental Inc '144A' 4.750% 15-Jun-2029	1,216,044	0.07
370,000	GFL Environmental Inc '144A' 5.125% 15-Dec-2026	366,164	0.02
450,000	GFL Environmental Inc '144A' 6.750% 15-Jan-2031	459,620	0.03
233,000	Global Infrastructure Solutions Inc '144A' 5.625% 01-Jun-2029	220,141	0.01
1,386,000	Global Infrastructure Solutions Inc '144A' 7.500% 15-Apr-2032	1,360,915	0.08
2,725,000	GN Bondco LLC '144A' 9.500% 15-Oct-2031	2,542,828	0.14
580,000	GrafTech Global Enterprises Inc '144A' 9.875% 15-Dec-2028	427,281	0.02
700,000	Graham Packaging Co Inc '144A' 7.125% 15-Aug-2028	661,969	0.04
90,000	Great Lakes Dredge & Dock Corp '144A' 5.250% 01-Jun-2029	80,505	0.00
939,000	Griffon Corp 5.750% 01-Mar-2028	906,699	0.05
719,000	Hillenbrand Inc 3.750% 01-Mar-2031	625,539	0.04
1,115,000	Hillenbrand Inc 5.000% 15-Sep-2026	1,096,848	0.06
1,225,000	Hillenbrand Inc 6.250% 15-Feb-2029	1,232,667	0.07
2,000,000	Husky Injection Molding Systems Ltd / Titan Co-Borrower LLC '144A' 9.000% 15-Feb-2029	2,073,694	0.12
7,000	Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer LLC '144A' 6.000% 15-Sep-2028	6,785	0.00
454,000	James Hardie International Finance DAC '144A' 5.000% 15-Jan-2028	439,667	0.03
1,054,000	JELD-WEN Inc '144A' 4.625% 15-Dec-2025	1,038,871	0.06
17,000	JELD-WEN Inc '144A' 4.875% 15-Dec-2027	16,076	0.00
905,000	Knife River Corp '144A' 7.750% 01-May-2031	949,119	0.05
1,437,000	LABL Inc '144A' 5.875% 01-Nov-2028	1,312,966	0.07

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Industrials cont'd.			
728,000	LABL Inc '144A' 6.750% 15-Jul-2026	719,527	0.04
1,710,000	LABL Inc '144A' 8.250% 01-Nov-2029	1,466,545	0.08
1,490,000	LABL Inc '144A' 10.500% 15-Jul-2027	1,459,018	0.08
1,355,000	Madison IAQ LLC '144A' 4.125% 30-Jun-2028	1,264,832	0.07
1,395,000	Madison IAQ LLC '144A' 5.875% 30-Jun-2029	1,298,958	0.07
1,888,000	Mauser Packaging Solutions Holding Co '144A' 7.875% 15-Apr-2027	1,929,064	0.11
2,485,000	Mauser Packaging Solutions Holding Co '144A' 9.250% 15-Apr-2027	2,489,575	0.14
800,000	Maxim Crane Works Holdings Capital LLC '144A' 11.500% 01-Sep-2028	823,461	0.05
657,000	Miter Brands Acquisition Holdco Inc / MIWD Borrower LLC '144A' 6.750% 01-Apr-2032	662,207	0.04
6,000	MIWD Holdco II LLC / MIWD Finance Corp '144A' 5.500% 01-Feb-2030	5,552	0.00
355,000	Moog Inc '144A' 4.250% 15-Dec-2027	336,960	0.02
1,000	Mueller Water Products Inc '144A' 4.000% 15-Jun-2029	917	0.00
666,000	New Enterprise Stone & Lime Co Inc '144A' 5.250% 15-Jul-2028	629,602	0.04
1,000	Ol European Group BV '144A' 4.750% 15-Feb-2030	915	0.00
1,311,000	Oscar AcquisitionCo LLC / Oscar Finance Inc '144A' 9.500% 15-Apr-2030	1,240,088	0.07
343,000	OT Merger Corp '144A' 7.875% 15-Oct-2029	156,396	0.01
2,145,000	Owens-Brockway Glass Container Inc '144A' 6.625% 13-May-2027	2,143,344	0.12
753,000	Owens-Brockway Glass Container Inc '144A' 7.250% 15-May-2031	752,394	0.04
350,000	Owens-Brockway Glass Container Inc '144A' 7.375% 01-Jun-2032	350,836	0.02
1,296,000	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC '144A' 4.000% 15-Oct-2027	1,215,409	0.07
595,000	Pactiv Evergreen Group Issuer LLC / Pactiv Evergreen Group Issuer Inc '144A' 4.375% 15-Oct-2028	556,177	0.03
565,000	Pactiv LLC 7.950% 15-Dec-2025	577,713	0.03
473,000	Park-Ohio Industries Inc 6.625% 15-Apr-2027	455,739	0.03
358,000	Railworks Holdings LP / Railworks Rally Inc '144A' 8.250% 15-Nov-2028	364,671	0.02
1,865,000	Rand Parent LLC '144A' 8.500% 15-Feb-2030	1,890,218	0.11
314,000	Reorld Holding Corp 5.000% 01-Sep-2030	284,556	0.02
1,345,000	Reworld Holding Corp '144A' 4.875% 01-Dec-2029	1,228,979	0.07
585,000	Sealed Air Corp '144A' 4.000% 01-Dec-2027	550,659	0.03
722,000	Sealed Air Corp '144A' 5.000% 15-Apr-2029	688,027	0.04
528,000	Sealed Air Corp '144A' 5.500% 15-Sep-2025	528,586	0.03
2,463,000	Sealed Air Corp '144A' 6.500% 15-Jul-2032	2,454,221	0.14
1,045,000	Sealed Air Corp '144A' 6.875% 15-Jul-2033	1,077,182	0.06
1,081,000	Sealed Air Corp/Sealed Air Corp US '144A' 6.125% 01-Feb-2028	1,079,585	0.06
2,167,000	Seaspan Corp '144A' 5.500% 01-Aug-2029	1,936,512	0.11
670,000	Sensata Technologies Inc '144A' 6.625% 15-Jul-2032	675,245	0.04
993,000	Silgan Holdings Inc 4.125% 01-Feb-2028	939,782	0.05
2,465,000	Smyrna Ready Mix Concrete LLC '144A' 6.000% 01-Nov-2028	2,411,187	0.14
1,940,000	Smyrna Ready Mix Concrete LLC '144A' 8.875% 15-Nov-2031	2,060,728	0.12
5,000	Spirit AeroSystems Inc 3.850% 15-Jun-2026	4,819	0.00
654,000	Spirit AeroSystems Inc 4.600% 15-Jun-2028	613,196	0.04
870,000	Spirit AeroSystems Inc '144A' 9.375% 30-Nov-2029	937,598	0.05
940,000	Spirit AeroSystems Inc '144A' 9.750% 15-Nov-2030	1,038,379	0.06
511,000	SPX FLOW Inc '144A' 8.750% 01-Apr-2030	525,256	0.03
1,336,000	Standard Industries Inc/NJ '144A' 3.375% 15-Jan-2031	1,127,105	0.06
2,600,000	Standard Industries Inc/NJ '144A' 4.375% 15-Jul-2030	2,352,924	0.13
2,000,000	Standard Industries Inc/NJ '144A' 4.750% 15-Jan-2028	1,905,420	0.11
380,000	Standard Industries Inc/NJ '144A' 5.000% 15-Feb-2027	369,840	0.02
541,000	Stericycle Inc '144A' 3.875% 15-Jan-2029	505,979	0.03
10,000	Summit Materials LLC / Summit Materials Finance Corp '144A' 5.250% 15-Jan-2029	9,657	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Industrials cont'd.			
170,000	Summit Materials LLC / Summit Materials Finance Corp '144A' 6.500% 15-Mar-2027	170,497	0.01
1,100,000	Summit Materials LLC / Summit Materials Finance Corp '144A' 7.250% 15-Jan-2031	1,140,393	0.07
840,000	Terex Corp '144A' 5.000% 15-May-2029	797,284	0.05
164,000	TK Elevator Holdco GmbH '144A' 7.625% 15-Jul-2028	162,920	0.01
2,557,000	TK Elevator US Newco Inc '144A' 5.250% 15-Jul-2027	2,481,130	0.14
987,000	TopBuild Corp '144A' 3.625% 15-Mar-2029	887,483	0.05
46,000	TopBuild Corp '144A' 4.125% 15-Feb-2032	40,557	0.00
2,525,000	TransDigm Inc 4.625% 15-Jan-2029	2,352,029	0.13
1,297,000	TransDigm Inc 4.875% 01-May-2029	1,216,269	0.07
5,204,000	TransDigm Inc 5.500% 15-Nov-2027	5,115,165	0.29
5,040,000	TransDigm Inc '144A' 6.375% 01-Mar-2029	5,071,703	0.29
3,988,000	TransDigm Inc '144A' 6.625% 01-Mar-2032	4,033,265	0.23
3,995,000	TransDigm Inc '144A' 6.750% 15-Aug-2028	4,048,757	0.23
2,698,000	TransDigm Inc '144A' 6.875% 15-Dec-2030	2,756,677	0.16
1,865,000	TransDigm Inc '144A' 7.125% 01-Dec-2031	1,923,480	0.11
720,000	Trident TPI Holdings Inc '144A' 12.750% 31-Dec-2028	787,375	0.05
275,000	TriMas Corp '144A' 4.125% 15-Apr-2029	252,198	0.01
1,154,000	Triumph Group Inc '144A' 9.000% 15-Mar-2028	1,209,919	0.07
1,665,000	Trivium Packaging Finance BV '144A' 5.500% 15-Aug-2026	1,633,358	0.09
2,555,000	Trivium Packaging Finance BV '144A' 8.500% 15-Aug-2027	2,538,573	0.14
500,000	Tutor Perini Corp '144A' 11.875% 30-Apr-2029	538,442	0.03
1,120,000	Vallourec SACA '144A' 7.500% 15-Apr-2032	1,160,423	0.07
1,300,000	Vertiv Group Corp '144A' 4.125% 15-Nov-2028	1,215,182	0.07
370,000	VM Consolidated Inc '144A' 5.500% 15-Apr-2029	353,296	0.02
684,000	Waste Pro USA Inc '144A' 5.500% 15-Feb-2026	675,207	0.04
704,000	Watco Cos LLC / Watco Finance Corp '144A' 6.500% 15-Jun-2027	701,999	0.04
473,000	Werner FinCo LP / Werner FinCo Inc '144A' 8.750% 15-Jul-2025	430,023	0.02
1,686,000	WESCO Distribution Inc '144A' 6.375% 15-Mar-2029	1,694,307	0.10
3,123,000	WESCO Distribution Inc '144A' 7.250% 15-Jun-2028	3,185,466	0.18
275,000	XPO CNW Inc 6.700% 01-May-2034	284,179	0.02
290,000	XPO Inc '144A' 7.125% 01-Jun-2031	296,559	0.02
1,385,000	XPO Inc '144A' 7.125% 01-Feb-2032	1,421,016	0.08
Insurance - 5,536,853			
(31 December 2023: 2,867,161)		5,536,853	0.31
2,490,000	Molina Healthcare Inc '144A' 3.875% 15-Nov-2030	2,213,867	0.13
720,000	Molina Healthcare Inc '144A' 3.875% 15-May-2032	624,742	0.03
2,864,000	Molina Healthcare Inc '144A' 4.375% 15-Jun-2028	2,698,244	0.15
Other Industrial - 8,486,892			
(31 December 2023: 9,136,464)		8,486,892	0.48
252,000	Adtalem Global Education Inc '144A' 5.500% 01-Mar-2028	242,211	0.02
715,000	Albion Financing 1 SARL / Aggreko Holdings Inc '144A' 6.125% 15-Oct-2026	706,637	0.04
257,000	API Group DE Inc '144A' 4.125% 15-Jul-2029	234,063	0.01
157,000	API Group DE Inc '144A' 4.750% 15-Oct-2029	146,692	0.01
2,169,000	Grand Canyon University 5.125% 01-Oct-2028	1,961,449	0.11
240,000	Installed Building Products Inc '144A' 5.750% 01-Feb-2028	234,927	0.01
1,197,000	KBR Inc '144A' 4.750% 30-Sep-2028	1,118,483	0.06
695,000	Pike Corp '144A' 5.500% 01-Sep-2028	667,098	0.04
580,000	Steelcase Inc 5.125% 18-Jan-2029	549,852	0.03
2,448,000	Vericast Corp '144A' 11.000% 15-Sep-2026	2,625,480	0.15
Technology - 125,011,050			
(31 December 2023: 113,060,812)		125,011,050	7.10
845,000	ACI Worldwide Inc '144A' 5.750% 15-Aug-2026	841,251	0.05
2,550,000	Acuris Finance US Inc / Acuris Finance SARL '144A' 5.000% 01-May-2028	2,267,225	0.13
500,000	Ahead DB Holdings LLC '144A' 6.625% 01-May-2028	472,395	0.03

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Technology cont'd.			
1,471,000	Alteryx Inc '144A' 8.750% 15-Mar-2028	1,506,978	0.09
1,140,000	Amkor Technology Inc '144A' 6.625% 15-Sep-2027	1,143,853	0.07
970,000	ams-OSRAM AG '144A' 12.250% 30-Mar-2029	1,005,584	0.06
2,681,000	AthenaHealth Group Inc '144A' 6.500% 15-Feb-2030	2,470,315	0.14
1,886,000	Block Inc 2.750% 01-Jun-2026	1,783,184	0.10
430,000	Block Inc 3.500% 01-Jun-2031	371,306	0.02
235,000	Boxer Parent Co Inc '144A' 7.125% 02-Oct-2025	235,812	0.01
1,502,000	Camelot Finance SA '144A' 4.500% 01-Nov-2026	1,454,340	0.08
5,000	Capstone Borrower Inc '144A' 8.000% 15-Jun-2030	5,170	0.00
475,000	Castle US Holding Corp '144A' 9.500% 15-Feb-2028	226,022	0.01
1,640,000	Central Parent Inc / CDK Global Inc '144A' 7.250% 15-Jun-2029	1,633,205	0.09
909,000	Central Parent LLC / CDK Global II LLC / CDK Financing Co Inc '144A' 8.000% 15-Jun-2029	923,831	0.05
5,000	Ciena Corp '144A' 4.000% 31-Jan-2030	4,530	0.00
1,065,000	Clarivate Science Holdings Corp '144A' 3.875% 01-Jul-2028	990,682	0.06
780,000	Clarivate Science Holdings Corp '144A' 4.875% 01-Jul-2029	724,595	0.04
5,804,000	Cloud Software Group Inc '144A' 6.500% 31-Mar-2029	5,570,234	0.32
1,701,000	Cloud Software Group Inc '144A' 8.250% 30-Jun-2032	1,734,818	0.10
5,600,000	Cloud Software Group Inc '144A' 9.000% 30-Sep-2029	5,437,505	0.31
557,000	Coherent Corp '144A' 5.000% 15-Dec-2029	527,691	0.03
1,444,000	CommScope Inc '144A' 4.750% 01-Sep-2029	1,000,293	0.06
2,981,000	CommScope Inc '144A' 6.000% 01-Mar-2026	2,627,006	0.15
605,000	CommScope Inc '144A' 7.125% 01-Jul-2028	251,413	0.01
1,251,000	CommScope Inc '144A' 8.250% 01-Mar-2027	597,353	0.03
617,000	CommScope Technologies LLC '144A' 5.000% 15-Mar-2027	256,343	0.01
511,000	Conduent Business Services LLC / Conduent State & Local Solutions Inc '144A' 6.000% 01-Nov-2029	477,975	0.03
480,000	Consensus Cloud Solutions Inc '144A' 6.000% 15-Oct-2026	468,689	0.03
79,000	Consensus Cloud Solutions Inc '144A' 6.500% 15-Oct-2028	73,871	0.00
175,000	CoreLogic Inc '144A' 4.500% 01-May-2028	158,965	0.01
1,929,000	CPI CG Inc '144A' 8.625% 15-Mar-2026	1,971,887	0.11
1,575,000	Crane NXT Co 4.200% 15-Mar-2048	1,120,691	0.06
240,000	Crane NXT Co 6.550% 15-Nov-2036	237,547	0.01
1,180,000	Crowdstrike Holdings Inc 3.000% 15-Feb-2029	1,065,027	0.06
800,000	Dun & Bradstreet Corp/The '144A' 5.000% 15-Dec-2029	743,567	0.04
3,000	Dye & Durham Ltd '144A' 8.625% 15-Apr-2029	3,047	0.00
425,000	Elastic NV '144A' 4.125% 15-Jul-2029	388,703	0.02
1,989,000	Entegris Inc '144A' 3.625% 01-May-2029	1,787,521	0.10
378,000	Entegris Inc '144A' 4.375% 15-Apr-2028	357,035	0.02
1,703,000	Entegris Inc '144A' 5.950% 15-Jun-2030	1,688,002	0.10
230,000	Everi Holdings Inc '144A' 5.000% 15-Jul-2029	226,418	0.01
300,000	Fair Isaac Corp '144A' 4.000% 15-Jun-2028	280,895	0.02
10,000	Fair Isaac Corp '144A' 5.250% 15-May-2026	9,898	0.00
679,000	Fortress Intermediate 3 Inc '144A' 7.500% 01-Jun-2031	696,518	0.04
1,755,000	Gen Digital Inc '144A' 6.750% 30-Sep-2027	1,778,891	0.10
1,694,000	Gen Digital Inc '144A' 7.125% 30-Sep-2030	1,737,174	0.10
559,000	HealthEquity Inc '144A' 4.500% 01-Oct-2029	523,235	0.03
878,000	Helios Software Holdings Inc / ION Corporate Solutions Finance Sarl '144A' 4.625% 01-May-2028	785,194	0.04
2,451,000	Imola Merger Corp '144A' 4.750% 15-May-2029	2,293,636	0.13
1,066,000	Insight Enterprises Inc '144A' 6.625% 15-May-2032	1,083,609	0.06
540,000	ION Trading Technologies Sarl '144A' 5.750% 15-May-2028	493,981	0.03
2,188,000	Iron Mountain Inc '144A' 4.500% 15-Feb-2031	1,976,947	0.11
1,815,000	Iron Mountain Inc '144A' 4.875% 15-Sep-2027	1,760,312	0.10
1,495,000	Iron Mountain Inc '144A' 4.875% 15-Sep-2029	1,409,828	0.08
630,000	Iron Mountain Inc '144A' 5.000% 15-Jul-2028	604,066	0.03
1,235,000	Iron Mountain Inc '144A' 5.250% 15-Mar-2028	1,196,060	0.07
2,056,000	Iron Mountain Inc '144A' 5.250% 15-Jul-2030	1,955,406	0.11

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Technology cont'd.			
1,628,000	Iron Mountain Inc '144A' 5.625% 15-Jul-2032	1,547,540	0.09
1,958,000	Iron Mountain Information Management Services Inc '144A' 5.000% 15-Jul-2032	1,791,813	0.10
1,010,000	Likewise Corp '144A' 9.750% 15-Oct-2025	1,019,324	0.06
3,022,000	McAfee Corp '144A' 7.375% 15-Feb-2030	2,794,451	0.16
360,000	MicroStrategy Inc '144A' 6.125% 15-Jun-2028	349,377	0.02
2,690,000	NCR Atleos Corp '144A' 9.500% 01-Apr-2029	2,909,512	0.17
491,000	NCR Voyix Corp '144A' 5.000% 01-Oct-2028	463,972	0.03
1,727,000	NCR Voyix Corp '144A' 5.125% 15-Apr-2029	1,628,711	0.09
951,000	NCR Voyix Corp '144A' 5.250% 01-Oct-2030	870,107	0.05
3,460,000	Neptune Bidco US Inc '144A' 9.290% 15-Apr-2029	3,316,612	0.19
712,000	ON Semiconductor Corp '144A' 3.875% 01-Sep-2028	657,648	0.04
1,058,000	Open Text Corp '144A' 3.875% 15-Feb-2028	980,307	0.06
483,000	Open Text Corp '144A' 3.875% 01-Dec-2029	433,400	0.02
1,193,000	Open Text Holdings Inc '144A' 4.125% 15-Feb-2030	1,076,964	0.06
830,000	Open Text Holdings Inc '144A' 4.125% 01-Dec-2031	731,184	0.04
510,000	Paysafe Finance Plc / Paysafe Holdings US Corp '144A' 4.000% 15-Jun-2029	470,234	0.03
1,142,000	Pitney Bowes Inc '144A' 6.875% 15-Mar-2027	1,079,895	0.06
980,000	Pitney Bowes Inc '144A' 7.250% 15-Mar-2029	882,809	0.05
700,000	PTC Inc '144A' 4.000% 15-Feb-2028	660,003	0.04
645,000	Rackspace Technology Global Inc '144A' 5.375% 01-Dec-2028	177,223	0.01
909,000	RingCentral Inc '144A' 8.500% 15-Aug-2030	949,811	0.05
1,430,000	Rocket Software Inc '144A' 6.500% 15-Feb-2029	1,248,200	0.07
1,800,000	Rocket Software Inc '144A' 9.000% 28-Nov-2028	1,831,010	0.10
255,859	RRD Parent Inc '144A' 10.000% 15-Oct-2031	447,753	0.03
530,000	Sabre GBLB Inc '144A' 11.250% 15-Dec-2027	515,671	0.03
420,000	Science Applications International Corp '144A' 4.875% 01-Apr-2028	401,233	0.02
10,000	Seagate HDD Cayman 3.125% 15-Jul-2029	8,575	0.00
655,000	Seagate HDD Cayman 4.091% 01-Jun-2029	608,283	0.03
235,000	Seagate HDD Cayman 4.125% 15-Jan-2031	208,808	0.01
699,000	Seagate HDD Cayman 4.875% 01-Jun-2027	683,999	0.04
18,000	Seagate HDD Cayman 5.750% 01-Dec-2034	17,489	0.00
900,000	Seagate HDD Cayman 8.250% 15-Dec-2029	965,975	0.06
360,000	Seagate HDD Cayman 8.500% 15-Jul-2031	388,025	0.02
1,515,000	Seagate HDD Cayman 9.625% 01-Dec-2032	1,729,259	0.10
905,000	Sensata Technologies BV '144A' 4.000% 15-Apr-2029	831,684	0.05
2,110,000	Sensata Technologies BV '144A' 5.000% 01-Oct-2025	2,128,502	0.12
776,000	Sensata Technologies BV '144A' 5.875% 01-Sep-2030	760,567	0.04
840,000	Sensata Technologies Inc '144A' 3.750% 15-Feb-2031	732,014	0.04
96,000	Sensata Technologies Inc '144A' 4.375% 15-Feb-2030	88,267	0.01
405,000	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc '144A' 4.625% 01-Nov-2026	392,725	0.02
1,640,000	SS&C Technologies Inc '144A' 5.500% 30-Sep-2027	1,616,059	0.09
206,000	Synaptics Inc '144A' 4.000% 15-Jun-2029	187,015	0.01
190,000	TTM Technologies Inc '144A' 4.000% 01-Mar-2029	174,416	0.01
717,000	Twilio Inc 3.625% 15-Mar-2029	645,336	0.04
185,000	Twilio Inc 3.875% 15-Mar-2031	162,884	0.01
2,600,000	UKG Inc '144A' 6.875% 01-Feb-2031	2,634,364	0.15
745,000	Unisys Corp '144A' 6.875% 01-Nov-2027	654,623	0.04
549,000	Vericast Corp '144A' 12.500% 15-Dec-2027	639,143	0.04
2,691,000	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.500% 01-Sep-2025	2,328,315	0.13
538,000	Virtusa Corp '144A' 7.125% 15-Dec-2028	495,624	0.03
790,000	West Technology Group LLC '144A' 8.500% 10-Apr-2027	683,350	0.04
3,679,000	Western Digital Corp 4.750% 15-Feb-2026	3,604,534	0.21
490,000	Xerox Corp 4.800% 01-Mar-2035	341,519	0.02
525,000	Xerox Corp 6.750% 15-Dec-2039	422,396	0.02
3,000	Xerox Holdings Corp '144A' 5.000% 15-Aug-2025	2,946	0.00
2,000,000	Xerox Holdings Corp '144A' 5.500% 15-Aug-2028	1,727,504	0.10
1,000,000	Xerox Holdings Corp '144A' 8.875% 30-Nov-2029	954,546	0.05
336,000	Ziff Davis Inc '144A' 4.625% 15-Oct-2030	304,151	0.02

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Technology cont'd.			
3,555,000	ZoomInfo Technologies LLC/ZoomInfo Finance Corp '144A' 3.875% 01-Feb-2029	3,235,860	0.18
Transportation - 23,046,167			
(31 December 2023: 25,217,974)			
		23,046,167	1.31
1,335,000	Air Canada '144A' 3.875% 15-Aug-2026	1,274,366	0.07
580,000	Air Canada 2020-1 Class C Pass Through Trust '144A' 10.500% 15-Jul-2026	628,575	0.04
965,000	Allegiant Travel Co '144A' 7.250% 15-Aug-2027	919,393	0.05
845,564	American Airlines 2013-1 Class A Pass Through Trust 4.000% 15-Jul-2025	827,304	0.05
2,819,333	American Airlines Inc/AAAdvantage Loyalty IP Ltd '144A' 5.500% 20-Apr-2026	2,796,333	0.16
4,085,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd '144A' 5.750% 20-Apr-2029	3,980,798	0.23
445,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 4.750% 01-Apr-2028	408,776	0.02
35,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 5.375% 01-Mar-2029	32,061	0.00
550,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 5.750% 15-Jul-2027	528,667	0.03
311,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 5.750% 15-Jul-2027	301,965	0.02
2,090,000	Delta Air Lines Inc 3.750% 28-Oct-2029	1,927,858	0.11
196,000	Delta Air Lines Inc 4.375% 19-Apr-2028	189,484	0.01
757,000	Delta Air Lines Inc 7.375% 15-Jan-2026	772,846	0.04
207,501	Hawaiian Airlines 2013-1 Class A Pass Through Certificates 3.900% 15-Jan-2026	195,829	0.01
1,106,000	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd '144A' 5.750% 20-Jan-2026	1,054,917	0.06
700,000	Hertz Corp/The '144A' 4.625% 01-Dec-2026	508,461	0.03
1,000,000	Hertz Corp/The '144A' 5.000% 01-Dec-2029	614,334	0.03
565,000	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd '144A' 8.000% 20-Sep-2025	412,779	0.02
663,333	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd '144A' 8.000% 20-Sep-2025	484,619	0.03
2,665,000	United Airlines Inc '144A' 4.375% 15-Apr-2026	2,577,414	0.15
2,800,000	United Airlines Inc '144A' 4.625% 15-Apr-2029	2,609,388	0.15
Utilities - 36,543,839			
(31 December 2023: 36,792,306)			
		36,543,839	2.08
1,300,000	AES Corp/The FRN 7.600% 15-Jan-2055	1,318,952	0.08
1,625,000	Algonquin Power & Utilities Corp FRN 4.750% 18-Jan-2082	1,487,578	0.09
305,000	AmeriGas Partners LP / AmeriGas Finance Corp 5.500% 20-May-2025	303,964	0.02
40,000	AmeriGas Partners LP / AmeriGas Finance Corp '144A' 9.375% 01-Jun-2028	41,097	0.00
754,000	Atlantica Sustainable Infrastructure Plc '144A' 4.125% 15-Jun-2028	738,604	0.04
1,539,000	Calpine Corp '144A' 3.750% 01-Mar-2031	1,361,371	0.08
2,027,000	Calpine Corp '144A' 4.500% 15-Feb-2028	1,927,527	0.11
820,000	Calpine Corp '144A' 4.625% 01-Feb-2029	761,294	0.04
1,650,000	Calpine Corp '144A' 5.000% 01-Feb-2031	1,541,108	0.09
810,000	Calpine Corp '144A' 5.125% 15-Mar-2028	779,697	0.04
426,000	Calpine Corp '144A' 5.250% 01-Jun-2026	421,678	0.02
610,000	Clearway Energy Operating LLC '144A' 3.750% 15-Feb-2031	532,774	0.03
353,000	Clearway Energy Operating LLC '144A' 3.750% 15-Jan-2032	300,768	0.02
2,021,000	Clearway Energy Operating LLC '144A' 4.750% 15-Mar-2028	1,932,315	0.11
54,000	DPL Inc 4.125% 01-Jul-2025	53,122	0.00
1,099,000	DPL Inc 4.350% 15-Apr-2029	1,025,461	0.06
400,000	Edison International FRN 7.875% 15-Jun-2054	413,134	0.02
520,000	Edison International FRN 8.125% 15-Jun-2053	540,751	0.03
850,000	EUSHI Finance Inc '144A' FRN 7.625% 15-Dec-2054	854,820	0.05
148,000	Leeward Renewable Energy Operations LLC '144A' 4.250% 01-Jul-2029	132,390	0.01
5,000	NextEra Energy Operating Partners LP '144A' 3.875% 15-Oct-2026	4,762	0.00
93,000	NextEra Energy Operating Partners LP '144A' 4.500% 15-Sep-2027	88,081	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Utilities cont'd.			
695,000	NextEra Energy Operating Partners LP '144A' 7.250% 15-Jan-2029	713,360	0.04
1,353,000	NRG Energy Inc 5.750% 15-Jan-2028	1,343,492	0.08
400,000	NRG Energy Inc 6.625% 15-Jan-2027	399,487	0.02
446,000	NRG Energy Inc '144A' 3.375% 15-Feb-2029	397,269	0.02
1,155,000	NRG Energy Inc '144A' 3.625% 15-Feb-2031	991,627	0.06
562,000	NRG Energy Inc '144A' 3.875% 15-Feb-2032	483,319	0.03
475,000	NRG Energy Inc '144A' 5.250% 15-Jun-2029	456,164	0.03
126,780	Panoche Energy Center LLC '144A' 6.885% 31-Jul-2029	121,154	0.01
574,000	Pattern Energy Operations LP / Pattern Energy Operations Inc '144A' 4.500% 15-Aug-2028	532,016	0.03
196,000	PG&E Corp 5.000% 01-Jul-2028	188,806	0.01
1,694,000	PG&E Corp 5.250% 01-Jul-2030	1,619,252	0.09
655,000	Pike Corp '144A' 8.625% 31-Jan-2031	694,747	0.04
30,000	Solaris Midstream Holdings LLC '144A' 7.625% 01-Apr-2026	30,141	0.00
1,550,000	Talen Energy Supply LLC '144A' 8.625% 01-Jun-2030	1,653,886	0.09
3,000	Terraform Global Operating LP '144A' 6.125% 01-Mar-2026	2,970	0.00
231,000	TransAlta Corp 6.500% 15-Mar-2040	229,809	0.01
1,012,000	TransAlta Corp 7.750% 15-Nov-2029	1,056,735	0.06
1,585,000	Vistra Operations Co LLC '144A' 4.375% 01-May-2029	1,477,102	0.08
1,271,000	Vistra Operations Co LLC '144A' 5.000% 31-Jul-2027	1,230,388	0.07
1,785,000	Vistra Operations Co LLC '144A' 5.500% 01-Sep-2026	1,761,349	0.10
5,000	Vistra Operations Co LLC '144A' 5.625% 15-Feb-2027	4,919	0.00
1,930,000	Vistra Operations Co LLC '144A' 6.875% 15-Apr-2032	1,960,737	0.11
2,528,000	Vistra Operations Co LLC '144A' 7.750% 15-Oct-2031	2,633,862	0.15
Total investments in bonds		1,730,538,319	98.30

Credit default swaps - 1,248,608

(31 December 2023: -)

(20,000,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	1,248,608	0.07
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Total credit default swaps 1,248,608 0.07

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 127,640				
(31 December 2023: 1,338)				
100	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	10,998,438	56,073	0.01
70	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	7,947,188	46,282	0.00

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.				
15	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	1,774,687	25,285	0.00
Total open futures contracts			127,640	0.01
Unrealised gain on forward foreign currency contracts - (see below) (31 December 2023: 15,203,497)			30,424	0.00
Total financial assets at fair value through profit or loss			1,731,944,991	98.38
Unrealised loss on forward foreign currency contracts - (see below) (31 December 2023: (158,760))			(4,917,392)	(0.28)
Total financial liabilities at fair value through profit or loss			(4,917,392)	(0.28)
Net current assets			33,382,736	1.90
Total net assets			1,760,410,335	100.00

The counterparty for credit default swaps is Goldman Sachs.
The counterparty for futures contracts is Goldman Sachs.

Analysis of portfolio % of Total Assets

Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	96.95
Financial derivative instruments dealt in on a regulated market	0.01
OTC financial derivative instruments	0.07
Other current assets	2.97
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient U.S. High Yield Beta Fund CHF W (Acc) (Hedged) Share Class

Swiss franc	US dollar	61	69	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					CHF	-
Swiss franc	US dollar	10,833	12,118	12-Jul-24	The Bank of New York Mellon	(46)
					USD	(46)
					CHF	(41)

BNY Mellon Efficient U.S. High Yield Beta Fund EUR E (Acc) (Hedged) Share Class

Euro	US dollar	1,951	2,107	12-Jul-24	The Bank of New York Mellon	(17)
Euro	US dollar	338,171	363,678	12-Jul-24	The Bank of New York Mellon	(1,338)
					USD	(1,355)
					EUR	(1,265)

BNY Mellon Efficient U.S. High Yield Beta Fund EUR G (Acc) (Hedged) Share Class

Euro	US dollar	7,587	8,194	12-Jul-24	The Bank of New York Mellon	(65)
Euro	US dollar	1,321,178	1,420,830	12-Jul-24	The Bank of New York Mellon	(5,226)
US dollar	Euro	10,718	10,017	12-Jul-24	The Bank of New York Mellon	(15)
					USD	(5,306)
					EUR	(4,954)

BNY Mellon Efficient U.S. High Yield Beta Fund EUR H (Acc) (Hedged) Share Class

Euro	US dollar	78	85	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	13,680	14,712	12-Jul-24	The Bank of New York Mellon	(54)
					USD	(55)
					EUR	(51)

BNY Mellon Efficient U.S. High Yield Beta Fund EUR K (Acc) (Hedged) Share Class

Euro	US dollar	73	79	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	12,747	13,709	12-Jul-24	The Bank of New York Mellon	(50)
					USD	(51)
					EUR	(48)

BNY Mellon Efficient U.S. High Yield Beta Fund EUR L (Acc) (Hedged) Share Class

Euro	US dollar	43,980	47,096	12-Jul-24	The Bank of New York Mellon	28
Euro	US dollar	61,830	66,074	12-Jul-24	The Bank of New York Mellon	175
Euro	US dollar	26,564	28,461	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	18,242	17,012	12-Jul-24	The Bank of New York Mellon	14
US dollar	Euro	130,982	121,916	12-Jul-24	The Bank of New York Mellon	353
US dollar	Euro	56,523	52,584	12-Jul-24	The Bank of New York Mellon	181
US dollar	Euro	458,926	427,124	12-Jul-24	The Bank of New York Mellon	1,275
US dollar	Euro	109,872	102,525	12-Jul-24	The Bank of New York Mellon	19
US dollar	Euro	517,952	481,585	12-Jul-24	The Bank of New York Mellon	1,948

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient U.S. High Yield Beta Fund EUR L (Acc) (Hedged) Share Class cont'd.

US dollar	Euro	303,223	280,279	12-Jul-24	The Bank of New York Mellon	2,912
US dollar	Euro	178,533	165,998	12-Jul-24	The Bank of New York Mellon	670
US dollar	Euro	1,983	1,840	12-Jul-24	The Bank of New York Mellon	12
US dollar	Euro	4,166	3,851	12-Jul-24	The Bank of New York Mellon	39
					USD	7,627
					EUR	7,122
Euro	US dollar	76,360	81,881	12-Jul-24	The Bank of New York Mellon	(63)
Euro	US dollar	14,001	15,042	12-Jul-24	The Bank of New York Mellon	(40)
Euro	US dollar	111,818	120,195	12-Jul-24	The Bank of New York Mellon	(384)
Euro	US dollar	135,893	146,012	12-Jul-24	The Bank of New York Mellon	(406)
Euro	US dollar	134,918	144,586	12-Jul-24	The Bank of New York Mellon	(25)
Euro	US dollar	177,018	190,386	12-Jul-24	The Bank of New York Mellon	(716)
Euro	US dollar	1,934,127	2,088,935	12-Jul-24	The Bank of New York Mellon	(16,573)
Euro	US dollar	335,562,473	360,872,859	12-Jul-24	The Bank of New York Mellon	(1,327,279)
US dollar	Euro	886,498	827,849	12-Jul-24	The Bank of New York Mellon	(519)
US dollar	Euro	75,904	71,029	12-Jul-24	The Bank of New York Mellon	(201)
US dollar	Euro	151,436	141,533	12-Jul-24	The Bank of New York Mellon	(213)
US dollar	Euro	21,149	19,739	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(1,346,420)
					EUR	(1,257,220)

BNY Mellon Efficient U.S. High Yield Beta Fund EUR L (Inc) (Hedged) Share Class

Euro	US dollar	15,662	16,737	12-Jul-24	The Bank of New York Mellon	44
US dollar	Euro	270,873	252,612	12-Jul-24	The Bank of New York Mellon	207
					USD	251
					EUR	234
Euro	US dollar	17,675	19,090	12-Jul-24	The Bank of New York Mellon	(151)
Euro	US dollar	3,065,039	3,296,225	12-Jul-24	The Bank of New York Mellon	(12,123)
					USD	(12,274)
					EUR	(11,461)

BNY Mellon Efficient U.S. High Yield Beta Fund EUR W (Acc) (Hedged) Share Class

Euro	US dollar	222	240	12-Jul-24	The Bank of New York Mellon	(2)
Euro	US dollar	38,636	41,551	12-Jul-24	The Bank of New York Mellon	(153)
					USD	(155)
					EUR	(145)

BNY Mellon Efficient U.S. High Yield Beta Fund EUR W (Inc) (Hedged) Share Class

Euro	US dollar	10,348	11,176	12-Jul-24	The Bank of New York Mellon	(89)
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Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient U.S. High Yield Beta Fund EUR W (Inc) (Hedged) Share Class cont'd.

Euro	US dollar	1,797,772	1,933,372	12-Jul-24	The Bank of New York Mellon	(7,111)
					USD	(7,200)
					EUR	(6,723)

BNY Mellon Efficient U.S. High Yield Beta Fund Sterling E (Acc) (Hedged) Share Class

Sterling	US dollar	4,000,000	5,055,507	12-Jul-24	The Bank of New York Mellon	1,204
US dollar	Sterling	3,299,366	2,608,383	12-Jul-24	The Bank of New York Mellon	1,906
US dollar	Sterling	38,161	30,024	12-Jul-24	The Bank of New York Mellon	204
US dollar	Sterling	68,858	54,195	12-Jul-24	The Bank of New York Mellon	346
US dollar	Sterling	682,666	534,700	12-Jul-24	The Bank of New York Mellon	6,710
US dollar	Sterling	1,301	1,021	12-Jul-24	The Bank of New York Mellon	10
US dollar	Sterling	301,944	237,300	12-Jul-24	The Bank of New York Mellon	1,955
					USD	12,335
					GBP	9,758
Sterling	US dollar	35,000	44,422	12-Jul-24	The Bank of New York Mellon	(176)
Sterling	US dollar	773,318	988,032	12-Jul-24	The Bank of New York Mellon	(10,421)
Sterling	US dollar	132,321,867	168,161,386	12-Jul-24	The Bank of New York Mellon	(883,024)
					USD	(893,621)
					GBP	(706,922)

BNY Mellon Efficient U.S. High Yield Beta Fund Sterling L (Acc) (Hedged) Share Class

Sterling	US dollar	71	91	12-Jul-24	The Bank of New York Mellon	(1)
Sterling	US dollar	12,178	15,477	12-Jul-24	The Bank of New York Mellon	(81)
					USD	(82)
					GBP	(65)

BNY Mellon Efficient U.S. High Yield Beta Fund Sterling L (Inc) (Hedged) Share Class

Sterling	US dollar	166,953	236,052	12-Jul-24	The Bank of New York Mellon	289
US dollar	Sterling	56,040	44,092	12-Jul-24	The Bank of New York Mellon	300
US dollar	Sterling	15,818	12,490	12-Jul-24	The Bank of New York Mellon	29
					USD	618
					GBP	489
Sterling	US dollar	207,869,439	264,171,098	12-Jul-24	The Bank of New York Mellon	(1,387,176)
Sterling	US dollar	749,266	950,854	12-Jul-24	The Bank of New York Mellon	(3,648)
Sterling	US dollar	304,038	384,580	12-Jul-24	The Bank of New York Mellon	(222)
Sterling	US dollar	1,439,594	1,823,191	12-Jul-24	The Bank of New York Mellon	(3,289)
Sterling	US dollar	165,441	210,201	12-Jul-24	The Bank of New York Mellon	(1,055)
Sterling	US dollar	84,816	108,561	12-Jul-24	The Bank of New York Mellon	(1,339)
Sterling	US dollar	1,220,435	1,559,292	12-Jul-24	The Bank of New York Mellon	(16,446)
Sterling	US dollar	215,263	274,310	12-Jul-24	The Bank of New York Mellon	(2,179)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Efficient U.S. High Yield Beta Fund Sterling L (Inc) (Hedged) Share Class cont'd.

Sterling	US dollar	487,205	620,316	12-Jul-24	The Bank of New York Mellon	(4,402)
					USD	(1,419,756)
					GBP	(1,123,135)

BNY Mellon Efficient U.S. High Yield Beta Fund Sterling W (Inc) (Hedged) Share Class

US dollar	Sterling	114,918	90,417	12-Jul-24	The Bank of New York Mellon	615
					USD	615
					GBP	487
Sterling	US dollar	37,459	47,859	12-Jul-24	The Bank of New York Mellon	(505)
Sterling	US dollar	6,412,852	8,149,780	12-Jul-24	The Bank of New York Mellon	(42,795)
					USD	(43,300)
					GBP	(34,254)

BNY Mellon Efficient U.S. High Yield Beta Fund Sterling X (Inc) (Hedged) Share Class

Sterling	US dollar	173,268	218,990	12-Jul-24	The Bank of New York Mellon	52
Sterling	US dollar	764,888	965,771	12-Jul-24	The Bank of New York Mellon	1,184
US dollar	Sterling	265,926	209,605	12-Jul-24	The Bank of New York Mellon	949
US dollar	Sterling	192,763	152,393	12-Jul-24	The Bank of New York Mellon	111
US dollar	Sterling	121,412	95,867	12-Jul-24	The Bank of New York Mellon	219
US dollar	Sterling	121,546	95,632	12-Jul-24	The Bank of New York Mellon	651
US dollar	Sterling	219,319	172,617	12-Jul-24	The Bank of New York Mellon	1,100
US dollar	Sterling	9,987	7,869	12-Jul-24	The Bank of New York Mellon	40
US dollar	Sterling	53,237	41,698	12-Jul-24	The Bank of New York Mellon	523
US dollar	Sterling	28,806	22,506	12-Jul-24	The Bank of New York Mellon	355
US dollar	Sterling	216,813	170,143	12-Jul-24	The Bank of New York Mellon	1,722
US dollar	Sterling	14,519	11,404	12-Jul-24	The Bank of New York Mellon	103
US dollar	Sterling	95,258	74,864	12-Jul-24	The Bank of New York Mellon	617
US dollar	Sterling	352,489	277,759	12-Jul-24	The Bank of New York Mellon	1,352
					USD	8,978
					GBP	7,102
Sterling	US dollar	1,213,612	1,540,131	12-Jul-24	The Bank of New York Mellon	(5,909)
Sterling	US dollar	2,614,175	3,316,617	12-Jul-24	The Bank of New York Mellon	(11,835)
Sterling	US dollar	1,236,008	1,563,437	12-Jul-24	The Bank of New York Mellon	(903)
Sterling	US dollar	1,867,066	2,364,568	12-Jul-24	The Bank of New York Mellon	(4,265)
Sterling	US dollar	302,030	383,875	12-Jul-24	The Bank of New York Mellon	(2,055)
Sterling	US dollar	419,233	532,657	12-Jul-24	The Bank of New York Mellon	(2,673)
Sterling	US dollar	227,023	288,139	12-Jul-24	The Bank of New York Mellon	(1,141)
Sterling	US dollar	35,544	45,381	12-Jul-24	The Bank of New York Mellon	(446)
Sterling	US dollar	160,289	205,164	12-Jul-24	The Bank of New York Mellon	(2,530)
Sterling	US dollar	1,000,168	1,277,867	12-Jul-24	The Bank of New York Mellon	(13,477)
Sterling	US dollar	948,273	1,208,384	12-Jul-24	The Bank of New York Mellon	(9,598)
Sterling	US dollar	217,788	277,290	12-Jul-24	The Bank of New York Mellon	(1,968)
Sterling	US dollar	163,366	207,870	12-Jul-24	The Bank of New York Mellon	(1,346)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (£)	Amount (\$)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Efficient U.S. High Yield Beta Fund Sterling X (Inc) (Hedged) Share Class cont'd.						
Sterling	US dollar	169,257,312	215,100,835	12-Jul-24	The Bank of New York Mellon	(1,129,505)
US dollar	Sterling	128,114	101,366	12-Jul-24	The Bank of New York Mellon	(31)
US dollar	Sterling	72,358	57,307	12-Jul-24	The Bank of New York Mellon	(89)
					USD	(1,187,771)
					GBP	(939,617)

BNY MELLON EMERGING MARKETS CORPORATE DEBT FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Collective investment schemes			
Ireland - 14,205,421			
(31 December 2023: -)			
13,084,112	BNY Mellon Global Funds Plc-Responsible Horizons EM Debt Impact Fund*	14,205,421	5.25
Total investments in collective investment schemes		14,205,421	5.25
Bonds			
Argentina - 6,003,233			
(31 December 2023: 2,989,579)			
500,000	Argentine Republic Government International Bond Step-Up Coupon 3.500% 09-Jul-2041	200,136	0.07
1,500,000	Argentine Republic Government International Bond Step-Up Coupon 3.625% 09-Jul-2035	642,406	0.24
482,000	Banco Macro SA 'REGS' FRN 6.643% 04-Nov-2026	457,018	0.17
600,000	Pampa Energia SA 'REGS' 7.500% 24-Jan-2027	581,880	0.22
200,000	YPF Energia Electrica SA 'REGS' 10.000% 25-Jul-2026	198,563	0.07
2,028,000	YPF SA 'REGS' 8.500% 27-Jun-2029	1,886,892	0.70
2,000,000	YPF SA 'REGS' 9.500% 17-Jan-2031	2,036,338	0.75
Bahrain - 1,211,496			
(31 December 2023: -)			
1,200,000	Gulf International Bank BSC 'EMTN' 5.750% 05-Jun-2029	1,211,496	0.45
Brazil - 12,540,114			
(31 December 2023: 13,206,259)			
1,100,000	Adecoagro SA 'REGS' 6.000% 21-Sep-2027	1,059,178	0.39
300,000	Azul Secured Finance LLP 'REGS' 11.930% 28-Aug-2028	292,250	0.11
800,000	Banco do Estado do Rio Grande do Sul SA 'REGS' FRN 5.375% 28-Jan-2031	758,092	0.28
1,400,000	Braskem Netherlands Finance BV 'REGS' 7.250% 13-Feb-2033	1,321,792	0.49
1,469,000	Braskem Netherlands Finance BV 'REGS' 8.500% 12-Jan-2031	1,500,736	0.55
2,000,000	Brazilian Government International Bond 6.125% 22-Jan-2032	1,977,500	0.73
400,000	BRF SA 'REGS' 4.875% 24-Jan-2030	368,013	0.14
900,000	Coruripe Netherlands BV 'REGS' 10.000% 10-Feb-2027	800,805	0.29
1,600,000	CSN Resources SA 'REGS' 8.875% 05-Dec-2030	1,593,788	0.59
860,000	MARB BondCo Plc 'REGS' 3.950% 29-Jan-2031	717,533	0.26
1,300,000	Rumo Luxembourg Sarl 'REGS' 4.200% 18-Jan-2032	1,103,233	0.41
1,200,000	Suzano Austria GmbH 3.750% 15-Jan-2031	1,047,194	0.39
Burkina Faso - 1,185,066			
(31 December 2023: 2,777,175)			
1,250,000	Endeavour Mining Plc 'REGS' 5.000% 14-Oct-2026	1,185,066	0.44
Czechia - 812,665			
(31 December 2023: -)			
756,000	P3 Group Sarl 'EMTN' 4.625% 13-Feb-2030	812,665	0.30
Chile - 6,924,270			
(31 December 2023: 6,274,672)			
794,000	Antofagasta Plc 'REGS' 6.250% 02-May-2034	826,256	0.31
421,000	Banco del Estado de Chile '144A' FRN (Perpetual) 7.950% 02-May-2029	435,493	0.16
1,540,000	CAP SA 'REGS' 3.900% 27-Apr-2031	1,220,450	0.45
2,000,000	Cencosud SA 'REGS' 5.950% 28-May-2031	2,007,803	0.74
1,300,000	Colbun SA 'REGS' 3.150% 19-Jan-2032	1,097,315	0.41
540,000	Empresa Nacional de Telecomunicaciones SA 'REGS' 3.050% 14-Sep-2032	435,606	0.16
1,000,000	Sociedad de Transmision Austral SA 'REGS' 4.000% 27-Jan-2032	901,347	0.33
China - 6,398,206			
(31 December 2023: 10,917,040)			
500,000	Alibaba Group Holding Ltd 4.000% 06-Dec-2037	427,277	0.16
1,200,000	Alibaba Group Holding Ltd 4.500% 28-Nov-2034	1,114,204	0.41
1,000,000	Baidu Inc 2.375% 09-Oct-2030	852,319	0.31

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
China cont'd.			
1,000,000	BOC Aviation USA Corp 'GMTN' 5.000% 17-Jan-2029	989,840	0.37
200,000	Central Plaza Development Ltd 'EMTN' 3.850% 14-Jul-2025	190,528	0.07
200,000	China Resources Land Ltd 'EMTN' 4.125% 26-Feb-2029	187,678	0.07
200,000	Fortune Star BVI Ltd 5.000% 18-May-2026	186,333	0.07
200,000	Franshion Brilliant Ltd 4.250% 23-Jul-2029	151,999	0.06
200,000	Franshion Brilliant Ltd FRN (Perpetual) 6.000% 08-Feb-2026	177,015	0.06
200,000	Fuqing Investment Management Ltd 'EMTN' 3.250% 23-Jun-2025	186,000	0.07
200,000	Longfor Group Holdings Ltd 3.950% 16-Sep-2029	137,850	0.05
200,000	Shui On Development Holding Ltd 5.500% 03-Mar-2025	165,250	0.06
516,875	Sunac China Holdings Ltd 'REGS' 6.750%	54,003	0.02
1,000,000	Tencent Holdings Ltd 'REGS' 3.840% 22-Apr-2051	741,285	0.27
1,000,000	Tencent Holdings Ltd 'REGS' 3.940% 22-Apr-2061	725,558	0.27
200,000	Vanke Real Estate Hong Kong Co Ltd 'EMTN' 3.500% 12-Nov-2029	111,067	0.04
Colombia - 8,746,095			
(31 December 2023: 14,078,887)			
1,800,000	Al Candelaria Spain SA 'REGS' 5.750% 15-Jun-2033	1,463,176	0.54
400,000	Aris Mining Corp 'REGS' 6.875% 09-Aug-2026	376,120	0.14
600,000	Banco Davivienda SA 'REGS' FRN (Perpetual) 6.650% 22-Apr-2031	444,000	0.16
1,200,000	Bancolombia SA FRN 4.625% 18-Dec-2029	1,164,381	0.43
1,000,000	Ecopetrol SA 4.625% 02-Nov-2031	821,606	0.30
1,500,000	Ecopetrol SA 5.875% 28-May-2045	1,083,309	0.40
1,300,000	Ecopetrol SA 5.875% 02-Nov-2051	905,345	0.34
725,000	Ecopetrol SA 8.375% 19-Jan-2036	715,866	0.27
300,000	Frontera Energy Corp 'REGS' 7.875% 21-Jun-2028	236,669	0.09
800,000	Millicom International Cellular SA 'REGS' 4.500% 27-Apr-2031	686,164	0.25
900,000	Millicom International Cellular SA 'REGS' 5.125% 15-Jan-2028	849,459	0.31
Costa Rica - 958,612			
(31 December 2023: 721,700)			
905,000	Liberty Costa Rica Senior Secured Finance 'REGS' 10.875% 15-Jan-2031	958,612	0.35
Cote D'Ivoire - 1,807,321			
(31 December 2023: 1,590,695)			
2,100,000	Banque Ouest Africaine de Developpement 'REGS' 2.750% 22-Jan-2033	1,807,321	0.67
Czech Republic - 5,629,495			
(31 December 2023: 1,172,855)			
1,000,000	Ceska sportitelna AS 'EMTN' FRN 5.737% 08-Mar-2028	1,107,043	0.41
1,834,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	1,961,420	0.72
1,000,000	P3 Group Sarl 'EMTN' 1.625% 26-Jan-2029	951,276	0.35
1,500,000	Raiffeisenbank AS 'EMTN' FRN 4.959% 05-Jun-2030	1,609,756	0.60
Dominican Republic - 402,086			
(31 December 2023: -)			
400,000	Dominican Republic International Bond 'REGS' 6.600% 01-Jun-2036	402,086	0.15
Ecuador - 862,298			
(31 December 2023: 840,365)			
809,514	International Airport Finance SA 'REGS' 12.000% 15-Mar-2033	862,298	0.32
Egypt - 2,155,108			
(31 December 2023: 2,637,927)			
900,000	African Export-Import Bank/The 'REGS' 3.798% 17-May-2031	772,386	0.29
1,400,000	Energean Plc 'REGS' 6.500% 30-Apr-2027	1,382,722	0.51

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
El Salvador - 821,139			
(31 December 2023: -)			
890,000	El Salvador Government International Bond 'REGS' 0.250% 17-Apr-2030	28,307	0.01
890,000	El Salvador Government International Bond 'REGS' 9.250% 17-Apr-2030	792,832	0.29
Estonia - 1,359,214			
(31 December 2023: 1,722,474)			
1,500,000	Cullinan Holdco Scsp 'REGS' 4.625% 15-Oct-2026	1,359,214	0.50
Gabon - 1,079,221			
(31 December 2023: -)			
1,000,000	Eramet SA 6.500% 30-Nov-2029	1,079,221	0.40
Georgia - 344,887			
(31 December 2023: -)			
350,000	TBC Bank JSC 'REGS' FRN (Perpetual) 10.250% 30-Jul-2029	344,887	0.13
Ghana - 2,123,085			
(31 December 2023: 1,223,622)			
1,000,000	Kosmos Energy Ltd 'REGS' 7.125% 04-Apr-2026	990,440	0.37
400,000	Kosmos Energy Ltd 'REGS' 7.750% 01-May-2027	393,048	0.14
400,000	Tullow Oil Plc 'REGS' 7.000% 01-Mar-2025	385,958	0.14
373,000	Tullow Oil Plc 'REGS' 10.250% 15-May-2026	353,639	0.13
Guatemala - 3,554,514			
(31 December 2023: 3,282,620)			
600,000	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL 'REGS' 5.250% 27-Apr-2029	559,078	0.21
1,837,000	CT Trust 'REGS' 5.125% 03-Feb-2032	1,617,707	0.60
900,000	Investment Energy Resources Ltd 'REGS' 6.250% 26-Apr-2029	846,562	0.31
533,000	Millicom International Cellular SA 'REGS' 7.375% 02-Apr-2032	531,167	0.19
Hong Kong - 7,306,525			
(31 December 2023: 5,392,815)			
2,000,000	AIA Group Ltd 'GMTN' FRN 0.880% 09-Sep-2033	1,854,693	0.69
800,000	CK Hutchison Europe Finance 21 Ltd 0.750% 02-Nov-2029	734,749	0.27
1,000,000	CK Hutchison International 21 Ltd 'REGS' 2.500% 15-Apr-2031	845,544	0.31
1,800,000	CK Hutchison International 24 Ltd 'REGS' 5.500% 26-Apr-2034	1,813,946	0.67
821,000	Melco Resorts Finance Ltd 'REGS' 7.625% 17-Apr-2032	818,126	0.30
500,000	NWD Finance BVI Ltd (Perpetual) 4.800% 29-Jul-2024	214,725	0.08
600,000	NWD Finance BVI Ltd FRN (Perpetual) 5.250% 22-Mar-2026	485,473	0.18
600,000	Prudential Funding Asia Plc 3.125% 14-Apr-2030	539,269	0.20
Hungary - 1,976,331			
(31 December 2023: 2,515,978)			
516,000	Magyar Export-Import Bank Zrt 6.000% 16-May-2029	581,236	0.21
1,300,000	OTP Bank Nyrt FRN 2.875% 15-Jul-2029	1,395,095	0.52
India - 4,650,037			
(31 December 2023: 7,866,314)			
800,000	Continuum Green Energy India Pvt / Co-Issuers 'REGS' 7.500% 26-Jun-2033	794,000	0.30
954,250	Greenko Power II Ltd 'REGS' 4.300% 13-Dec-2028	874,396	0.32
500,000	Greenko Solar Mauritius Ltd 'REGS' 5.950% 29-Jul-2026	489,013	0.18
1,000,000	HDFC Bank Ltd 'REGS' FRN (Perpetual) 3.700% 25-Aug-2026	928,648	0.34
600,000	Network i2i Ltd 'REGS' FRN (Perpetual) 3.975% 03-Mar-2026	572,906	0.21
1,000,000	Network i2i Ltd 'REGS' FRN (Perpetual) 5.650% 15-Jan-2025	991,074	0.37

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Indonesia - 7,982,015			
(31 December 2023: 10,296,884)			
600,000	Bank Negara Indonesia Persero Tbk PT FRN (Perpetual) 4.300% 24-Mar-2027	558,441	0.21
2,100,000	Freeport Indonesia PT 'REGS' 5.315% 14-Apr-2032	2,041,683	0.75
600,000	Freeport Indonesia PT 'REGS' 6.200% 14-Apr-2052	592,559	0.22
1,500,000	Krakatau Posco PT 6.375% 11-Jun-2029	1,507,642	0.56
800,000	Medco Maple Tree Pte Ltd 'REGS' 8.960% 27-Apr-2029	838,526	0.31
950,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 'REGS' 4.850% 14-Oct-2038	870,876	0.32
1,566,000	Star Energy Geothermal Wayang Windu Ltd 'REGS' 6.750% 24-Apr-2033	1,572,288	0.58
Israel - 6,615,375			
(31 December 2023: 11,817,381)			
500,000	Energean Israel Finance Ltd '144A' 5.375% 30-Mar-2028	445,750	0.16
400,000	Energean Israel Finance Ltd '144A' 5.875% 30-Mar-2031	340,769	0.13
1,260,606	Energean Israel Finance Ltd '144A' 8.500% 30-Sep-2033	1,201,240	0.44
1,000,000	Israel Electric Corp Ltd '144A' 'GMTN' 3.750% 22-Feb-2032	824,154	0.30
300,000	Leviathan Bond Ltd '144A' 6.125% 30-Jun-2025	292,517	0.11
800,000	Leviathan Bond Ltd '144A' 6.500% 30-Jun-2027	754,498	0.28
300,000	Leviathan Bond Ltd '144A' 6.750% 30-Jun-2030	269,823	0.10
1,800,000	Teva Pharmaceutical Finance Netherlands II BV 4.375% 09-May-2030	1,868,848	0.69
500,000	Teva Pharmaceutical Finance Netherlands II BV 7.875% 15-Sep-2031	617,776	0.23
Jordan - 1,592,448			
(31 December 2023: 2,107,864)			
1,200,000	Hikma Finance USA LLC 3.250% 09-Jul-2025	1,162,936	0.43
500,000	Jordan Government International Bond 'REGS' 7.375% 10-Oct-2047	429,512	0.16
Kazakhstan - 4,799,770			
(31 December 2023: 4,860,998)			
3,500,000	KazMunayGas National Co JSC 'REGS' 3.500% 14-Apr-2033	2,875,316	1.06
1,000,000	KazMunayGas National Co JSC 'REGS' 5.375% 24-Apr-2030	977,390	0.36
1,000,000	KazMunayGas National Co JSC 'REGS' 6.375% 24-Oct-2048	947,064	0.35
Kuwait - 5,775,129			
(31 December 2023: 4,728,259)			
2,500,000	Burgan Bank SAK FRN 2.750% 15-Dec-2031	2,220,344	0.82
1,000,000	MEGlobal BV 'REGS' 2.625% 28-Apr-2028	900,382	0.33
1,500,000	NBK Tier 1 Financing 2 Ltd 'REGS' FRN (Perpetual) 4.500% 27-Aug-2025	1,449,698	0.54
1,300,000	NBK Tier 1 Ltd 'REGS' FRN (Perpetual) 3.625% 24-Aug-2026	1,204,705	0.44
Lithuania - 1,175,295			
(31 December 2023: -)			
1,097,000	PLT VII Finance Sarl 'REGS' 6.000% 15-Jun-2031	1,175,295	0.43
Macau - 12,388,153			
(31 December 2023: 15,200,512)			
1,500,000	Las Vegas Sands Corp 3.900% 08-Aug-2029	1,373,469	0.51
900,000	Melco Resorts Finance Ltd 'REGS' 5.375% 04-Dec-2029	812,511	0.30
1,500,000	Melco Resorts Finance Ltd 'REGS' 5.750% 21-Jul-2028	1,404,180	0.52
2,994,000	Sands China Ltd 3.250% 08-Aug-2031	2,526,957	0.93
1,217,000	Sands China Ltd 5.400% 08-Aug-2028	1,193,066	0.44
2,100,000	Studio City Finance Ltd 'REGS' 5.000% 15-Jan-2029	1,845,274	0.68
1,500,000	Wynn Macau Ltd '144A' 5.125% 15-Dec-2029	1,358,572	0.50
2,000,000	Wynn Macau Ltd 'REGS' 5.625% 26-Aug-2028	1,874,124	0.69

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Malaysia - 1,004,943			
(31 December 2023: 1,037,602)			
1,500,000	Axiata Spv5 Labuan Ltd 'EMTN' 3.064% 19-Aug-2050	1,004,943	0.37
Mauritius - 1,219,841			
(31 December 2023: 1,352,125)			
1,250,000	Axian Telecom 'REGS' 7.375% 16-Feb-2027	1,219,841	0.45
Mexico - 15,211,437			
(31 December 2023: 11,275,604)			
1,000,000	America Movil SAB de CV 4.700% 21-Jul-2032	966,731	0.36
500,000	America Movil SAB de CV 6.125% 30-Mar-2040	524,241	0.19
600,000	Banco Mercantil del Norte SA/Grand Cayman 'REGS' FRN (Perpetual) 6.625% 24-Jan-2032	527,417	0.19
3,450,000	Banco Nacional de Comercio Exterior SNC/ Cayman Islands 'REGS' FRN 2.720% 11-Aug-2031	3,076,227	1.14
2,000,000	BBVA Bancomer SA/Texas 'REGS' FRN 5.125% 18-Jan-2033	1,825,636	0.67
650,000	BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	659,361	0.24
275,000	Bimbo Bakeries USA Inc '144A' 5.375% 09-Jan-2036	270,049	0.10
1,300,000	Bimbo Bakeries USA Inc 'REGS' 6.400% 15-Jan-2034	1,380,167	0.51
500,000	Braskem Idesa SAPI 'REGS' 6.990% 20-Feb-2032	380,564	0.14
800,000	Cemex SAB de CV 'REGS' FRN (Perpetual) 9.125% 14-Mar-2028	854,121	0.32
250,000	Food Service Project SA 'REGS' 5.500% 21-Jan-2027	267,905	0.10
500,000	Fresnillo Plc 'REGS' 4.250% 02-Oct-2050	369,028	0.14
800,000	Nemak SAB de CV 'REGS' 3.625% 28-Jun-2031	625,020	0.23
1,000,000	Orbia Advance Corp SAB de CV 'REGS' 1.875% 11-May-2026	934,551	0.35
1,600,000	Sixsigma Networks Mexico SA de CV 'REGS' 7.500% 02-May-2025	1,534,855	0.57
1,026,000	Trust Fibra Uno 'REGS' 7.375% 13-Feb-2034	1,015,564	0.37
1,000,000	Unifin Fi 0.000% 27-Jan-2028	-	-
1,000,000	Unifin Fi 0.000% 27-Jan-2028	-	-
Moldova - 877,763			
(31 December 2023: 999,420)			
1,035,000	Aragvi Finance International DAC 'REGS' 8.450% 29-Apr-2026	877,763	0.32
Morocco - 623,025			
(31 December 2023: 2,025,437)			
900,000	Morocco Government International Bond 'REGS' 4.000% 15-Dec-2050	623,025	0.23
Nigeria - 5,539,515			
(31 December 2023: 4,477,428)			
2,100,000	Access Bank Plc 'REGS' 6.125% 21-Sep-2026	2,001,421	0.74
1,600,000	Africa Finance Corp 3.750% 30-Oct-2029	1,418,280	0.52
1,500,000	IHS Holding Ltd 'REGS' 6.250% 29-Nov-2028	1,342,219	0.50
800,000	IHS Netherlands Holdco BV 'REGS' 8.000% 18-Sep-2027	777,595	0.29
Norway - 802,000			
(31 December 2023: -)			
800,000	DNO ASA 9.250% 04-Jun-2029	802,000	0.30
Pakistan - 1,013,475			
(31 December 2023: -)			
900,000	VEON Holdings BV 'REGS' 3.375% 25-Nov-2027	727,875	0.27
300,000	VEON Holdings BV 'REGS' 4.000% 09-Apr-2025	285,600	0.10
Panama - 1,895,463			
(31 December 2023: 3,419,478)			
1,600,000	C&W Senior Finance Ltd 'REGS' 6.875% 15-Sep-2027	1,533,317	0.57
361,000	Multibank Inc 'REGS' 7.750% 03-Feb-2028	362,146	0.13

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Peru - 7,025,077			
(31 December 2023: 6,682,783)			
1,500,000	Banco de Credito del Peru S.A. 'REGS' FRN 3.125% 01-Jul-2030	1,447,128	0.53
600,000	Banco de Credito del Peru S.A. 'REGS' FRN 3.250% 30-Sep-2031	558,755	0.21
2,750,000	Banco Internacional del Peru SAA Interbank 'REGS' FRN 4.000% 08-Jul-2030	2,661,755	0.98
670,000	Camposol SA 'REGS' 6.000% 03-Feb-2027	571,860	0.21
870,000	Consortio Transmantaro SA 'REGS' 4.700% 16-Apr-2034	819,379	0.30
600,000	Kallpa Generacion SA 'REGS' 4.125% 16-Aug-2027	573,933	0.21
400,000	Kallpa Generacion SA 'REGS' 4.875% 24-May-2026	392,267	0.15
Philippines - 6,783,521			
(31 December 2023: 5,698,800)			
2,000,000	Bank of the Philippine Islands 'EMTN' 5.250% 26-Mar-2029	1,998,550	0.74
2,000,000	Metropolitan Bank & Trust Co 'EMTN' 5.375% 06-Mar-2029	2,006,180	0.74
3,300,000	PLDT Inc 2.500% 23-Jan-2031	2,778,791	1.03
Poland - 2,655,666			
(31 December 2023: 6,364,676)			
1,100,000	Canpack SA / Canpack US LLC 'REGS' 2.375% 01-Nov-2027	1,105,945	0.41
400,000	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	454,918	0.17
1,000,000	ORLEN SA 'EMTN' 4.750% 13-Jul-2030	1,094,803	0.40
Qatar - 863,670			
(31 December 2023: 1,800,535)			
1,000,000	Ooredoo International Finance Ltd 'REGS' 2.625% 08-Apr-2031	863,670	0.32
Republic of Korea - 5,251,640			
(31 December 2023: 10,333,163)			
800,000	KEB Hana Bank 'REGS' FRN (Perpetual) 3.500% 19-Oct-2026	750,664	0.28
2,500,000	Kookmin Bank 'REGS' FRN (Perpetual) 4.350% 02-Jul-2024	2,504,688	0.92
1,000,000	Shinhan Bank Co Ltd 'REGS' 4.000% 23-Apr-2029	937,406	0.35
1,000,000	SK Hynix Inc 'REGS' 6.500% 17-Jan-2033	1,058,882	0.39
Romania - 4,379,922			
(31 December 2023: 837,248)			
1,900,000	Banca Transilvania SA 'EMTN' FRN 7.250% 07-Dec-2028	2,121,085	0.78
800,000	NE Property BV 3.375% 14-Jul-2027	832,839	0.31
750,000	Romanian Government International Bond 'REGS' 5.625% 30-May-2037	776,570	0.29
642,000	Romanian Government International Bond 'REGS' 6.375% 30-Jan-2034	649,428	0.24
Saudi Arabia - 8,071,478			
(31 December 2023: 5,785,002)			
655,000	Arab Bank for Economic Development in Africa 'EMTN' 3.750% 25-Jan-2027	702,499	0.26
500,000	EIG Pearl Holdings Sarl 'REGS' 3.545% 31-Aug-2036	430,766	0.16
800,000	Gaci First Investment Co 4.875% 14-Feb-2035	758,870	0.28
1,547,000	Gaci First Investment Co 5.375% 29-Jan-2054	1,377,065	0.51
1,400,000	KSA Sukuk Ltd 'REGS' 5.250% 04-Jun-2034	1,404,262	0.52
2,108,000	Saudi Arabian Oil Co 'REGS' 2.250% 24-Nov-2030	1,779,782	0.66
1,000,000	Saudi Arabian Oil Co 'REGS' 3.500% 16-Apr-2029	931,236	0.34
700,000	Saudi Government International Bond 'REGS' 5.750% 16-Jan-2054	686,998	0.25
Senegal - 421,009			
(31 December 2023: 1,434,334)			
500,000	Senegal Government International Bond 'REGS' 6.250% 23-May-2033	421,009	0.16

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %	Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.				Bonds cont'd.			
Singapore - 5,320,307				Turkey cont'd.			
(31 December 2023: 4,867,952)				550,000	Turk Ekonomi Bankasi AS FRN 9.375% 17-Jan-2034	567,128	0.21
700,000	BOC Aviation Ltd 'REGS' 3.000% 11-Sep-2029	629,062	0.23	1,100,000	Türkiye Garanti Bankasi AS 'REGS' FRN 7.177% 24-May-2027	1,088,578	0.40
2,000,000	BOC Aviation USA Corp 'REGS' 4.875% 03-May-2033	1,933,607	0.71	609,000	Türkiye Garanti Bankasi AS 'REGS' FRN 8.375% 28-Feb-2034	608,985	0.22
700,000	GLP Pte Ltd 'EMTN' FRN (Perpetual) 4.500% 17-May-2026	448,000	0.17	392,000	Türkiye Vakıflar Bankasi TAO 'REGS' 9.000% 12-Oct-2028	409,199	0.15
2,500,000	United Overseas Bank Ltd 'REGS' FRN 2.000% 14-Oct-2031	2,309,638	0.85	1,100,000	Türkiye Vakıflar Bankasi TAO 'REGS' FRN 8.994% 05-Oct-2034	1,099,096	0.41
Slovenia - 1,340,429				800,000	Ulker Bisküvi Sanayi AS 'REGS' 6.950% 30-Oct-2025	810,260	0.30
(31 December 2023: -)				1,000,000	Vestel Elektronik Sanayi ve Ticaret AS 'REGS' 9.750% 15-May-2029	999,550	0.37
1,200,000	Nova Ljubljanska Banka dd 'EMTN' FRN 6.875% 24-Jan-2034	1,340,429	0.50	567,000	WE Soda Investments Holding Plc 'REGS' 9.375% 14-Feb-2031	579,132	0.21
South Africa - 10,424,637				1,150,000	WE Soda Investments Holding Plc 'REGS' 9.500% 06-Oct-2028	1,181,201	0.44
(31 December 2023: 9,189,961)				500,000	Yapi ve Kredi Bankasi AS 'REGS' 9.250% 16-Oct-2028	532,481	0.20
350,000	Absa Group Ltd FRN (Perpetual) 6.375% 27-May-2026	340,699	0.12	700,000	Yapi ve Kredi Bankasi AS 'REGS' FRN (Perpetual) 9.743% 04-Apr-2029	703,272	0.26
1,000,000	Anglo American Capital Plc 'EMTN' 4.750% 21-Sep-2032	1,113,539	0.41	Ukraine - 1,578,934			
500,000	Anglo American Capital Plc 'EMTN' 5.000% 15-Mar-2031	564,839	0.21	(31 December 2023: 473,450)			
1,000,000	Anglo American Capital Plc 'REGS' 4.750% 16-Mar-2052	843,618	0.31	900,000	Kernel Holding SA 'REGS' 6.750% 27-Oct-2027	663,008	0.24
1,256,000	AngloGold Ashanti Holdings Plc 3.750% 01-Oct-2030	1,099,970	0.41	400,000	Metinvest BV 'REGS' 7.750% 17-Oct-2029	265,015	0.10
1,300,000	Liquid Telecommunications Financing Plc 'REGS' 5.500% 04-Sep-2026	826,966	0.30	400,000	Metinvest BV 'REGS' 8.500% 23-Apr-2026	319,521	0.12
1,600,000	Prosus NV 'REGS' 2.085% 19-Jan-2030	1,505,316	0.56	900,000	NPC Ukrenergo 'REGS' 6.875% 09-Nov-2028	331,390	0.12
3,100,000	Prosus NV 'REGS' 3.832% 08-Feb-2051	2,049,369	0.76	United Arab Emirates - 9,726,618			
2,047,000	Sasol Financing USA LLC 'REGS' 8.750% 03-May-2029	2,080,321	0.77	(31 December 2023: 14,471,599)			
Taiwan - 3,361,009				1,000,000	DAE Funding LLC 'REGS' 3.375% 20-Mar-2028	920,214	0.34
(31 December 2023: 3,384,555)				2,000,000	Emirates NBD Bank PJSC FRN (Perpetual) 4.250% 27-Feb-2027	1,865,225	0.69
1,000,000	TSMC Arizona Corp 2.500% 25-Oct-2031	851,914	0.31	1,000,000	First Abu Dhabi Bank PJSC 'EMTN' 0.125% 16-Feb-2026	1,008,750	0.37
1,000,000	TSMC Global Ltd 'REGS' 1.375% 28-Sep-2030	812,352	0.30	1,620,800	Galaxy Pipeline Assets Bidco Ltd 'REGS' 2.160% 31-Mar-2034	1,391,593	0.51
2,000,000	TSMC Global Ltd 'REGS' 2.250% 23-Apr-2031	1,696,743	0.63	3,001,011	Galaxy Pipeline Assets Bidco Ltd 'REGS' 2.940% 30-Sep-2040	2,410,269	0.89
Tanzania - 446,087				1,000,000	MAF Sukuk Ltd 3.933% 28-Feb-2030	931,736	0.34
(31 December 2023: -)				300,000	Mashreqbank PSC FRN 7.875% 24-Feb-2033	317,351	0.12
448,000	HTA Group Ltd/Mauritius 'REGS' 7.500% 04-Jun-2029	446,087	0.16	857,000	MDGH GMTN RSC Ltd 'REGS' 5.500% 28-Apr-2033	881,480	0.33
Thailand - 5,425,303				United Kingdom - 4,926,716			
(31 December 2023: 13,881,947)				(31 December 2023: 4,935,911)			
2,700,000	Bangkok Bank PCL/Hong Kong 'REGS' FRN 3.466% 23-Sep-2036	2,257,739	0.83	1,500,000	Standard Chartered Plc 'EMTN' FRN 1.200% 23-Sep-2031	1,484,156	0.55
500,000	Bangkok Bank PCL/Hong Kong 'REGS' FRN (Perpetual) 5.000% 23-Sep-2025	487,840	0.18	2,000,000	Standard Chartered Plc 'EMTN' FRN 3.516% 12-Feb-2030	1,964,453	0.72
850,000	GC Treasury Center Co Ltd 'REGS' 2.980% 18-Mar-2031	723,961	0.27	600,000	Standard Chartered Plc 'REGS' FRN (Perpetual) 4.300% 19-Aug-2028	503,617	0.19
400,000	Kasikornbank PCL/Hong Kong 'EMTN' FRN 3.343% 02-Oct-2031	373,167	0.14	970,000	Standard Chartered Plc 'REGS' FRN (Perpetual) 7.875% 08-Mar-2030	974,490	0.36
300,000	Kasikornbank PCL/Hong Kong 'EMTN' FRN (Perpetual) 5.275% 14-Oct-2025	293,806	0.11	United States of America - 5,190,258			
1,200,000	Thaioil Treasury Center Co Ltd 'REGS' 3.750% 18-Jun-2050	850,339	0.31	(31 December 2023: 8,890,470)			
500,000	Thaioil Treasury Center Co Ltd 'REGS' 4.875% 23-Jan-2043	438,451	0.16	2,400,000	United States Treasury Note/Bond 3.625% 15-Feb-2053	2,081,250	0.77
Turkey - 15,371,156				3,400,000	United States Treasury Note/Bond 3.875% 15-May-2043	3,109,008	1.15
(31 December 2023: 11,220,969)				Zambia - 2,202,331			
800,000	Akbank TAS 'REGS' FRN 6.800% 22-Jun-2031	782,234	0.29	(31 December 2023: 2,428,586)			
550,000	Akbank TAS 'REGS' FRN (Perpetual) 9.369% 14-Mar-2029	546,073	0.20	400,000	First Quantum Minerals Ltd '144A' 6.875% 15-Oct-2027	391,187	0.14
1,800,000	Aydem Yenilenebilir Enerji AS 'REGS' 7.750% 02-Feb-2027	1,758,141	0.65	1,000,000	First Quantum Minerals Ltd '144A' 8.625% 01-Jun-2031	998,517	0.37
600,000	Ford Otomotiv Sanayi AS 'REGS' 7.125% 25-Apr-2029	605,736	0.22	309,000	First Quantum Minerals Ltd '144A' 9.375% 01-Mar-2029	323,643	0.12
791,958	Limak Iskenderun Uluslararası Liman Isletmeciligi AS 'REGS' 9.500% 10-Jul-2036	731,896	0.27	500,000	First Quantum Minerals Ltd 'REGS' 6.875% 15-Oct-2027	488,984	0.18
1,000,000	QNB Finansbank AS 7.250% 21-May-2029	997,500	0.37	Total investments in bonds			
1,346,000	Sisecam UK Plc 'REGS' 8.625% 02-May-2032	1,370,694	0.51	248,132,433			
				91.63			

Schedule of investments - as at 30 June 2024

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 109,169				
(31 December 2023: -)				
45	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	5,130,703	76,913	0.03
14	U.S. Treasury Ultra Bond Long Futures Contracts Exp Sep-2024	1,778,000	32,256	0.01
Total open futures contracts			109,169	0.04
Unrealised gain on forward foreign currency contracts - 639,970 (see below) (31 December 2023: 3,465,182)			639,970	0.24

Total financial assets at fair value through profit or loss **263,086,993** **97.16**

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (288,819)				
(31 December 2023: (341,085))				
(78)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(9,731,274)	(88,811)	(0.03)
(89)	Euro-Bund Short Futures Contracts Exp Sep-2024	(12,562,831)	(199,289)	(0.08)
9	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	992,250	(719)	(0.00)
Total open futures contracts			(288,819)	(0.11)
Unrealised loss on forward foreign currency contracts - (425,372) (see below) (31 December 2023: (867,508))			(425,372)	(0.16)
Total financial liabilities at fair value through profit or loss			(714,191)	(0.27)
Net current assets			8,418,303	3.11
Total net assets			270,791,105	100.00

[^]Investment in other Fund of the Company. The counterparty for futures contracts is Citigroup Global Markets Limited.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	95.77
Financial derivative instruments dealt in on a regulated market	0.04
OTC financial derivative instruments	0.23
Other current assets	3.96
Total assets	100.00

Forward foreign currency contracts							Unrealised Gain/(Loss)	
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty			
BNY Mellon Emerging Markets Corporate Debt Fund								
Euro	US dollar	1,450,000	1,550,917	12-Jul-24	Goldman Sachs		2,646	
US dollar	Euro	720,004	669,000	12-Jul-24	HSBC Bank plc		3,222	
US dollar	Euro	2,010,595	1,843,000	12-Jul-24	Goldman Sachs International		35,962	
US dollar	Euro	36,129,193	33,164,000	12-Jul-24	HSBC Bank plc		596,516	
							USD	638,346
Euro	US dollar	1,328,000	1,427,956	12-Jul-24	HSBC Bank plc		(5,106)	
							USD	(5,106)

BNY Mellon Emerging Markets Corporate Debt Fund CHF W (Acc) (Hedged) Share Class								
US dollar	Swiss franc	7,991	7,160	12-Jul-24	The Bank of New York Mellon		16	
US dollar	Swiss franc	3,169	2,826	12-Jul-24	The Bank of New York Mellon		21	
US dollar	Swiss franc	2,646	2,357	12-Jul-24	The Bank of New York Mellon		21	
US dollar	Swiss franc	145	129	12-Jul-24	The Bank of New York Mellon		1	
US dollar	Swiss franc	5,661	5,043	12-Jul-24	The Bank of New York Mellon		44	
US dollar	Swiss franc	1,290	1,153	12-Jul-24	The Bank of New York Mellon		6	
US dollar	Swiss franc	33,174	29,658	12-Jul-24	The Bank of New York Mellon		137	
							USD	246
							CHF	221
Swiss franc	US dollar	29,839	33,608	12-Jul-24	The Bank of New York Mellon		(370)	
Swiss franc	US dollar	3,194	3,590	12-Jul-24	The Bank of New York Mellon		(32)	
Swiss franc	US dollar	12,492	14,024	12-Jul-24	The Bank of New York Mellon		(109)	
Swiss franc	US dollar	2,958	3,309	12-Jul-24	The Bank of New York Mellon		(14)	
Swiss franc	US dollar	21,897,883	24,507,857	12-Jul-24	The Bank of New York Mellon		(115,450)	
							USD	(115,975)
							CHF	(104,244)

BNY Mellon Emerging Markets Corporate Debt Fund CHF W (Inc) (Hedged) Share Class								
Swiss franc	US dollar	7,451,810	8,339,980	12-Jul-24	The Bank of New York Mellon		(39,287)	
							USD	(39,287)
							CHF	(35,313)

BNY Mellon Emerging Markets Corporate Debt Fund EUR H (Hedged) Share Class								
Euro	US dollar	21,268	22,782	12-Jul-24	The Bank of New York Mellon		5	
US dollar	Euro	21,249	19,790	12-Jul-24	The Bank of New York Mellon		46	
US dollar	Euro	3,836	3,576	12-Jul-24	The Bank of New York Mellon		5	
US dollar	Euro	87,267	80,754	12-Jul-24	The Bank of New York Mellon		745	
							USD	801
							EUR	748
Euro	US dollar	4,299,742	4,628,797	12-Jul-24	The Bank of New York Mellon		(21,953)	
US dollar	Euro	32,108	30,029	12-Jul-24	The Bank of New York Mellon		(65)	
US dollar	Euro	16,114	15,074	12-Jul-24	The Bank of New York Mellon		(37)	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Emerging Markets Corporate Debt Fund EUR H (Hedged) Share Class cont'd.

US dollar	Euro	12,100	11,298	12-Jul-24	The Bank of New York Mellon	(5)
					USD	(22,060)
					EUR	(20,599)

BNY Mellon Emerging Markets Corporate Debt Fund EUR I (Hedged) Share Class

Euro	US dollar	24,456	26,197	12-Jul-24	The Bank of New York Mellon	6
US dollar	Euro	132	122	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	23,838	22,219	12-Jul-24	The Bank of New York Mellon	32
					USD	39
					EUR	36
Euro	US dollar	1,206	1,294	12-Jul-24	The Bank of New York Mellon	(2)
Euro	US dollar	4,663,000	5,019,854	12-Jul-24	The Bank of New York Mellon	(23,808)
					USD	(23,810)
					EUR	(22,234)

BNY Mellon Emerging Markets Corporate Debt Fund EUR W (Acc) (Hedged) Share Class

Euro	US dollar	19,250	20,583	12-Jul-24	The Bank of New York Mellon	42
Euro	US dollar	219,921	235,579	12-Jul-24	The Bank of New York Mellon	50
Euro	US dollar	62,024	66,428	12-Jul-24	The Bank of New York Mellon	25
US dollar	Euro	24,762	23,058	12-Jul-24	The Bank of New York Mellon	56
US dollar	Euro	5,694	5,307	12-Jul-24	The Bank of New York Mellon	8
US dollar	Euro	60,584	56,507	12-Jul-24	The Bank of New York Mellon	42
US dollar	Euro	31,163	28,837	12-Jul-24	The Bank of New York Mellon	266
US dollar	Euro	6,392	5,934	12-Jul-24	The Bank of New York Mellon	35
US dollar	Euro	850	790	12-Jul-24	The Bank of New York Mellon	3
US dollar	Euro	0	0	12-Jul-24	The Bank of New York Mellon	-
					USD	527
					EUR	492
Euro	US dollar	31,458	33,758	12-Jul-24	The Bank of New York Mellon	(53)
Euro	US dollar	78,084	83,852	12-Jul-24	The Bank of New York Mellon	(191)
Euro	US dollar	2,612	2,805	12-Jul-24	The Bank of New York Mellon	(6)
Euro	US dollar	5,000	5,381	12-Jul-24	The Bank of New York Mellon	(23)
Euro	US dollar	17,374	18,640	12-Jul-24	The Bank of New York Mellon	(25)
Euro	US dollar	7,824	8,455	12-Jul-24	The Bank of New York Mellon	(72)
Euro	US dollar	11,805	12,717	12-Jul-24	The Bank of New York Mellon	(69)
Euro	US dollar	3,732	4,014	12-Jul-24	The Bank of New York Mellon	(15)
Euro	US dollar	41,192,835	44,345,277	12-Jul-24	The Bank of New York Mellon	(210,319)
Euro	US dollar	4,963	5,337	12-Jul-24	The Bank of New York Mellon	(19)
US dollar	Euro	6,825	6,373	12-Jul-24	The Bank of New York Mellon	(3)
US dollar	Euro	15,457	14,459	12-Jul-24	The Bank of New York Mellon	(35)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Emerging Markets Corporate Debt Fund EUR W (Acc) (Hedged) Share Class cont'd.

US dollar	Euro	48,722	45,492	12-Jul-24	The Bank of New York Mellon	(19)
					USD	(210,849)
					EUR	(196,890)

BNY Mellon Emerging Markets Corporate Debt Fund EUR W (Inc) (Hedged) Share Class

Euro	US dollar	1,434	1,536	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	268,676	289,237	12-Jul-24	The Bank of New York Mellon	(1,372)
					USD	(1,372)
					EUR	(1,281)

BNY Mellon Emerging Markets Corporate Debt Fund Sterling W (Acc) (Hedged) Share Class

Sterling	US dollar	203	256	12-Jul-24	The Bank of New York Mellon	-
Sterling	US dollar	1	1	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	295	232	12-Jul-24	The Bank of New York Mellon	1
US dollar	Sterling	2,896	2,281	12-Jul-24	The Bank of New York Mellon	9
US dollar	Sterling	27	22	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	78	61	12-Jul-24	The Bank of New York Mellon	1
					USD	11
					GBP	9
Sterling	US dollar	4,782	6,069	12-Jul-24	The Bank of New York Mellon	(16)
Sterling	US dollar	250	319	12-Jul-24	The Bank of New York Mellon	(2)
Sterling	US dollar	941,108	1,198,082	12-Jul-24	The Bank of New York Mellon	(6,895)
					USD	(6,913)
					GBP	(5,462)

BNY MELLON EMERGING MARKETS DEBT FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %	Holdings	Description	Fair value USD	Total net assets %
Bonds				Bonds cont'd.			
	Angola - 177,492				Ghana - 306,346		
	(31 December 2023: 176,444)	177,492	0.95		(31 December 2023: 175,783)	306,346	1.64
200,000	Angolan Government International Bond 'REGS' 8.750% 14-Apr-2032	177,492	0.95	400,000	Ghana Government International Bond 'REGS' 7.625% 16-May-2029	203,552	1.09
	Argentina - 722,066			200,000	Ghana Government International Bond 'REGS' 7.875% 11-Feb-2035	102,794	0.55
	(31 December 2023: 704,415)	722,066	3.87		Guatemala - 207,941		
1,194,133	Argentine Republic Government International Bond Step-Up Coupon 3.500% 09-Jul-2041	467,676	2.51		(31 December 2023: 378,638)	207,941	1.11
332,007	Argentine Republic Government International Bond Step-Up Coupon 3.625% 09-Jul-2035	140,136	0.75	213,000	Guatemala Government Bond 'REGS' 4.500% 03-May-2026	207,941	1.11
109,000	Pan American Energy LLC/Argentina 'REGS' 8.500% 30-Apr-2032	114,254	0.61		Hong Kong - 199,174		
	Brazil - 577,746				(31 December 2023: 136,451)	199,174	1.07
	(31 December 2023: 768,720)	577,746	3.10	200,000	Melco Resorts Finance Ltd 'REGS' 7.625% 17-Apr-2032	199,174	1.07
200,000	Braskem Netherlands Finance BV 'REGS' 8.500% 12-Jan-2031	204,434	1.10		India - 198,550		
200,000	Brazilian Government International Bond 6.125% 22-Jan-2032	197,750	1.06		(31 December 2023: 315,653)	198,550	1.06
200,000	Coruripe Netherlands BV 'REGS' 10.000% 10-Feb-2027	175,562	0.94	200,000	Continuum Green Energy India Pvt / Co-Issuers 'REGS' 7.500% 26-Jun-2033	198,550	1.06
	Chile - 400,935				Indonesia - 894,341		
	(31 December 2023: 650,984)	400,935	2.15		(31 December 2023: 1,324,512)	894,341	4.79
400,000	Corp Nacional del Cobre de Chile 'REGS' 5.950% 08-Jan-2034	400,935	2.15	550,000	Indonesia Government International Bond 3.850% 15-Oct-2030	511,830	2.74
	Colombia - 817,234			225,000	Perusahaan Penerbit SBSN Indonesia III 'REGS' 2.800% 23-Jun-2030	196,960	1.06
	(31 December 2023: 444,884)	817,234	4.38	200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 'REGS' 3.875% 17-Jul-2029	185,551	0.99
200,000	Colombia Government International Bond 4.500% 15-Mar-2029	182,977	0.98		Israel - 528,107		
400,000	Colombia Government International Bond 8.750% 14-Nov-2053	422,579	2.27		(31 December 2023: 580,763)	528,107	2.83
201,000	Ecopetrol SA 8.625% 19-Jan-2029	211,678	1.13	200,000	Energean Israel Finance Ltd '1444A' 5.875% 30-Mar-2031	169,820	0.91
	Cote d'Ivoire - 83,466			200,000	Israel Government International Bond 5.750% 12-Mar-2054	179,293	0.96
	(31 December 2023: 88,268)	83,466	0.45	200,000	Leviathan Bond Ltd '1444A' 6.750% 30-Jun-2030	178,994	0.96
100,000	Ivory Coast Government International Bond 'REGS' 6.625% 22-Mar-2048	83,466	0.45		Kuwait - 201,993		
	Czech Republic - 106,542				(31 December 2023: 638,300)	201,993	1.08
	(31 December 2023: -)	106,542	0.57	200,000	MEGlobal Canada ULC 'REGS' 5.875% 18-May-2030	201,993	1.08
100,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	106,542	0.57		Lebanon - 54,395		
	Dominican Republic - 202,740				(31 December 2023: 21,796)	54,395	0.29
	(31 December 2023: -)	202,740	1.09	786,000	Lebanon Government International Bond (Defaulted) 8.250% 17-May-2034	54,395	0.29
200,000	Aeropuertos Dominicanos Siglo XXI SA 'REGS' 7.000% 30-Jun-2034	202,740	1.09		Mexico - 1,750,482		
	Ecuador - 170,727				(31 December 2023: 1,843,242)	1,750,482	9.38
	(31 December 2023: 418,714)	170,727	0.92	200,000	Banco Nacional de Comercio Exterior SNC/ Cayman Islands 'REGS' FRN 2.720% 11-Aug-2031	178,330	0.95
324,554	Ecuador Government International Bond Step-Up Coupon 'REGS' 2.500% 31-Jul-2040	148,970	0.80	200,000	BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	203,015	1.09
43,500	Ecuador Government International Bond Step-Up Coupon 'REGS' 3.500% 31-Jul-2035	21,757	0.12	200,000	Mexico Government International Bond 4.490% 25-May-2032	211,836	1.13
	Egypt - 252,268			200,000	Mexico Government International Bond 5.400% 09-Feb-2028	199,766	1.07
	(31 December 2023: 455,088)	252,268	1.35	439,000	Petroleos Mexicanos 5.950% 28-Jan-2031	353,753	1.90
375,000	Egypt Government International Bond 'REGS' 7.500% 16-Feb-2061	252,268	1.35	400,000	Petroleos Mexicanos 6.500% 23-Jan-2029	361,509	1.94
	El Salvador - 280,412			335,000	Petroleos Mexicanos 7.690% 23-Jan-2050	242,273	1.30
	(31 December 2023: -)	280,412	1.50		Nigeria - 239,408		
237,000	El Salvador Government International Bond 'REGS' 0.250% 17-Apr-2030	7,330	0.04		(31 December 2023: 578,796)	239,408	1.28
85,000	El Salvador Government International Bond 'REGS' 7.650% 15-Jun-2035	61,863	0.33	275,000	Nigeria Government International Bond 'REGS' 7.143% 23-Feb-2030	239,408	1.28
237,000	El Salvador Government International Bond 'REGS' 9.250% 17-Apr-2030	211,219	1.13		Pakistan - 162,000		
	Gabon - 150,985				(31 December 2023: -)	162,000	0.87
	(31 December 2023: 167,288)	150,985	0.81	200,000	VEON Holdings BV 'REGS' 3.375% 25-Nov-2027	162,000	0.87
200,000	Gabon Government International Bond 'REGS' 7.000% 24-Nov-2031	150,985	0.81				

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Panama - 404,116			
(31 December 2023: 638,056)		404,116	2.17
200,000	Panama Government International Bond 6.875% 31-Jan-2036	195,897	1.05
200,000	Panama Government International Bond 7.875% 01-Mar-2057	208,219	1.12
Peru - 299,802			
(31 December 2023: 485,617)		299,802	1.61
400,000	Petroleos del Peru SA 'REGS' 4.750% 19-Jun-2032	299,802	1.61
Philippines - 188,667			
(31 December 2023: 193,194)		188,667	1.01
200,000	Philippine Government International Bond 3.750% 14-Jan-2029	188,667	1.01
Romania - 581,125			
(31 December 2023: 581,035)		581,125	3.12
320,000	Romanian Government International Bond 'REGS' 5.625% 30-May-2037	330,290	1.77
252,000	Romanian Government International Bond 'REGS' 5.875% 30-Jan-2029	250,835	1.35
Russia - 127,000			
(31 December 2023: 74,773)		127,000	0.68
200,000	Russian Foreign Bond - Eurobond 'REGS' 5.100% 28-Mar-2035	127,000	0.68
Saudi Arabia - 1,866,365			
(31 December 2023: 1,339,359)		1,866,365	10.00
200,000	Gaci First Investment Co 4.750% 14-Feb-2030	194,672	1.04
200,000	Gaci First Investment Co 5.250% 29-Jan-2034	197,101	1.06
200,000	Saudi Arabian Oil Co 'REGS' 2.250% 24-Nov-2030	168,671	0.90
200,000	Saudi Government International Bond 'REGS' 2.000% 09-Jul-2039	161,289	0.87
200,000	Saudi Government International Bond 'REGS' 5.000% 16-Jan-2034	196,607	1.05
400,000	Saudi Government International Bond 'REGS' 5.000% 18-Jan-2053	353,070	1.89
200,000	Saudi Government International Bond 'REGS' 5.500% 25-Oct-2032	204,115	1.09
400,000	Saudi Government International Bond 'REGS' 5.750% 16-Jan-2054	390,840	2.10
South Africa - 221,132			
(31 December 2023: 204,264)		221,132	1.19
238,000	Republic of South Africa Government International Bond 5.875% 20-Apr-2032	221,132	1.19
Supranational - 315,319			
(31 December 2023: 707,790)		315,319	1.69
360,000	Banque Ouest Africaine de Developpement 'REGS' 4.700% 22-Oct-2031	315,319	1.69
Trinidad & Tobago - 200,750			
(31 December 2023: -)		200,750	1.08
200,000	Trinidad & Tobago Government International Bond 'REGS' 6.400% 26-Jun-2034	200,750	1.08
Turkey - 1,640,012			
(31 December 2023: 2,044,616)		1,640,012	8.79
200,000	Aydem Yenilenebilir Enerji AS 'REGS' 7.750% 02-Feb-2027	195,161	1.05
200,000	QNB Finansbank AS 7.250% 21-May-2029	199,500	1.07
200,000	Sisecam UK Plc 'REGS' 8.625% 02-May-2032	203,752	1.09
200,000	Türkiye Government International Bond 7.625% 15-May-2034	201,748	1.08
400,000	Türkiye Government International Bond 9.375% 14-Mar-2029	435,245	2.33
200,000	Vestel Elektronik Sanayi ve Ticaret AS 'REGS' 9.750% 15-May-2029	199,914	1.07
200,000	WE Soda Investments Holding Plc 'REGS' 9.375% 14-Feb-2031	204,692	1.10

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Ukraine - 319,281			
(31 December 2023: 313,770)		319,281	1.71
885,000	Ukraine Government International Bond 'REGS' 7.253% 15-Mar-2035	256,097	1.37
128,000	Ukraine Government International Bond 'REGS' FRN 7.750% 01-Aug-2041	63,184	0.34
United Arab Emirates - 737,037			
(31 December 2023: 1,757,533)		737,037	3.95
200,000	Abu Dhabi Crude Oil Pipeline LLC 'REGS' 4.600% 02-Nov-2047	179,556	0.96
200,000	DAE Funding LLC 'REGS' 3.375% 20-Mar-2028	183,282	0.98
200,000	DP World Crescent Ltd 'REGS' 3.750% 30-Jan-2030	185,021	0.99
200,000	MDGH GMTN RSC Ltd 'REGS' 5.084% 22-May-2053	189,178	1.02
United States of America - 2,571,745			
(31 December 2023: 2,210,611)		2,571,745	13.79
135,000	United States Treasury Bill (Zero Coupon) 0.000% 11-Jul-2024	134,804	0.72
250,000	United States Treasury Bill (Zero Coupon) 0.000% 18-Jul-2024	249,380	1.34
75,000	United States Treasury Bill (Zero Coupon) 0.000% 29-Nov-2024	73,391	0.39
139,100	United States Treasury Note/Bond 3.375% 15-May-2033	129,197	0.69
635,000	United States Treasury Note/Bond 3.625% 15-Feb-2053	543,793	2.92
1,481,100	United States Treasury Note/Bond 4.000% 15-Feb-2034	1,441,180	7.73
Uzbekistan - 195,102			
(31 December 2023: -)		195,102	1.05
200,000	Republic of Uzbekistan International Bond 'REGS' 6.900% 28-Feb-2032	195,102	1.05
Venezuela - 100,490			
(31 December 2023: -)		100,490	0.54
212,000	Petroleos de Venezuela SA 'REGS' (Defaulted) 6.000% 15-Nov-2026	26,288	0.14
130,000	Venezuela Government International Bond (Defaulted) 7.650% 21-Apr-2025	20,902	0.11
328,000	Venezuela Government International Bond (Defaulted) 8.250% 13-Oct-2024	53,300	0.29
Total investments in bonds		18,453,293	98.92

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 27,965				
(31 December 2023: 231,801)				
18	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	2,043,563	20,687	0.11
4	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	426,312	2,744	0.02
7	U.S. Treasury Ultra Bond Long Futures Contracts Exp Sep-2024	877,406	4,534	0.02
Total open futures contracts			27,965	0.15
Unrealised gain on forward foreign currency contracts - 17,708 (see below) (31 December 2023: 11,746)			17,708	0.10
Total financial assets at fair value through profit or loss			18,498,966	99.17

Schedule of investments - as at 30 June 2024

Holdings Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (8,836)			
(31 December 2023: (40,407))			
(3) Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(418,442)	(8,836)	(0.05)
Total open futures contracts		(8,836)	(0.05)
Unrealised loss on forward foreign currency contracts - (1,611) (see below) (31 December 2023: (38,471))		(1,611)	(0.01)
Total financial liabilities at fair value through profit or loss		(10,447)	(0.06)
Net current assets		167,027	0.89
Total net assets		18,655,546	100.00

The counterparty for futures contracts is J.P. Morgan Securities Plc.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	96.55
Financial derivative instruments dealt in on a regulated market	0.15
OTC financial derivative instruments	0.09
Other current assets	3.21
Total assets	100.00

Forward foreign currency contracts							Unrealised Gain/(Loss)
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty		
BNY Mellon Emerging Markets Debt Fund							
US dollar	Euro	116,730	107,000	12-Jul-24	Goldman Sachs International		2,083
US dollar	Euro	921,019	845,000	12-Jul-24	Barclays Bank PLC		15,625
						USD	17,708
BNY Mellon Emerging Markets Debt Fund EUR H (Acc) (Hedged) Share Class							
Euro	US dollar	3,408	3,681	12-Jul-24	The Bank of New York Mellon		(29)
Euro	US dollar	399,963	430,131	12-Jul-24	The Bank of New York Mellon		(1,582)
						USD	(1,611)
						EUR	(1,504)

BNY MELLON EMERGING MARKETS DEBT LOCAL CURRENCY FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Brazil - 2,306,453			
(31 December 2023: 2,952,166)			
7,583,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2027	1,305,506	5.19
1,500,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2029	249,729	0.99
4,730,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2033	751,218	2.99
Chile - 349,344			
(31 December 2023: 838,898)			
360,000,000	Bonos de la Tesoreria de la Republica en pesos 5.000% 01-Mar-2035	349,344	1.39
China - 737,851			
(31 December 2023: 1,421,391)			
3,460,000	China Government Bond 3.290% 23-May-2029	507,148	2.01
1,340,000	China Government Bond 3.810% 14-Sep-2050	230,703	0.92
Colombia - 2,561,253			
(31 December 2023: 2,816,784)			
1,177,800,000	Colombian TES 7.000% 30-Jun-2032	230,283	0.92
3,662,900,000	Colombian TES 7.250% 26-Oct-2050	574,086	2.28
3,109,100,000	Colombian TES 7.750% 18-Sep-2030	665,192	2.64
2,457,000,000	Empresas Publicas de Medellin ESP 'REGS' 7.625% 10-Sep-2024	585,679	2.33
2,365,000,000	Empresas Publicas de Medellin ESP 'REGS' 8.375% 08-Nov-2027	506,013	2.01
Czech Republic - 862,173			
(31 December 2023: 1,331,042)			
2,500,000	Czech Republic Government Bond 0.950% 15-May-2030	89,999	0.36
9,880,000	Czech Republic Government Bond 1.500% 24-Apr-2040	289,752	1.15
10,990,000	Czech Republic Government Bond 4.500% 11-Nov-2032	482,422	1.92
Dominican Republic - 403,285			
(31 December 2023: 149,016)			
15,050,000	Dominican Republic International Bond 'REGS' 10.750% 01-Jun-2036	260,001	1.03
8,000,000	Dominican Republic International Bond 'REGS' 11.250% 15-Sep-2035	143,284	0.57
Hungary - 954,486			
(31 December 2023: 969,530)			
109,410,000	Hungary Government Bond 3.000% 27-Oct-2027	265,257	1.05
167,950,000	Hungary Government Bond 3.000% 21-Aug-2030	372,711	1.48
142,470,000	Hungary Government Bond 3.000% 27-Oct-2038	254,899	1.01
24,420,000	Hungary Government Bond 4.500% 23-Mar-2038	61,619	0.25
India - 251,498			
(31 December 2023: -)			
20,670,000	India Government Bond 7.260% 06-Feb-2033	251,498	1.00
Indonesia - 2,559,521			
(31 December 2023: 2,770,556)			
13,591,000,000	Indonesia Treasury Bond 6.125% 15-May-2028	812,203	3.23
2,874,000,000	Indonesia Treasury Bond 6.375% 15-Apr-2032	169,062	0.67
6,331,000,000	Indonesia Treasury Bond 7.000% 15-May-2027	390,600	1.55
729,000,000	Indonesia Treasury Bond 7.500% 15-Jun-2035	46,015	0.18
3,517,000,000	Indonesia Treasury Bond 7.500% 15-Apr-2040	222,576	0.89
3,596,000,000	Indonesia Treasury Bond 8.250% 15-Jun-2032	235,597	0.94
3,939,000,000	Indonesia Treasury Bond 8.375% 15-Mar-2034	262,844	1.05
6,300,000,000	Indonesia Treasury Bond 8.750% 15-May-2031	420,624	1.67
Malaysia - 1,830,548			
(31 December 2023: 1,592,646)			
1,176,000	Malaysia Government Bond 3.502% 31-May-2027	249,054	0.99
3,138,000	Malaysia Government Bond 3.828% 05-Jul-2034	663,113	2.64
576,000	Malaysia Government Bond 3.885% 15-Aug-2029	123,368	0.49
215,000	Malaysia Government Bond 3.899% 16-Nov-2027	46,073	0.18

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Malaysia cont'd.			
3,189,000	Malaysia Government Bond 4.921% 06-Jul-2048	748,940	2.98
Mexico - 2,465,215			
(31 December 2023: 3,766,654)			
2,500,000	Mexican Bonos 7.500% 26-May-2033	117,700	0.47
7,380,800	Mexican Bonos 7.750% 29-May-2031	359,922	1.43
11,382,800	Mexican Bonos 7.750% 13-Nov-2042	501,708	1.99
23,000,000	Mexican Bonos 8.500% 31-May-2029	1,184,145	4.71
6,223,800	Mexican Bonos 8.500% 18-Nov-2038	301,740	1.20
Peru - 972,367			
(31 December 2023: 627,087)			
1,860,000	Peru Government Bond 5.400% 12-Aug-2034	425,883	1.69
637,000	Peru Government Bond 5.940% 12-Feb-2029	166,780	0.67
516,000	Peru Government Bond 6.900% 12-Aug-2037	128,610	0.51
955,000	Peruvian Government International Bond 'REGS' 7.600% 12-Aug-2039	251,094	1.00
Poland - 1,167,473			
(31 December 2023: 1,223,354)			
1,162,000	Republic of Poland Government Bond 1.750% 25-Apr-2032	219,648	0.87
3,550,000	Republic of Poland Government Bond 7.500% 25-Jul-2028	947,825	3.77
Romania - 858,829			
(31 December 2023: 871,617)			
1,010,000	Romania Government Bond 4.750% 11-Oct-2034	184,232	0.73
1,095,000	Romania Government Bond 5.000% 12-Feb-2029	221,349	0.88
1,985,000	Romania Government Bond 8.000% 29-Apr-2030	453,248	1.80
Russia - 175,837			
(31 December 2023: 259,445)			
53,850,000	Russian Federal Bond - OFZ 8.150% 03-Feb-2027	175,837	0.70
South Africa - 2,719,819			
(31 December 2023: 3,056,511)			
25,844,794	Republic of South Africa Government Bond 7.000% 28-Feb-2031	1,191,577	4.74
23,139,458	Republic of South Africa Government Bond 8.000% 31-Jan-2030	1,167,704	4.64
5,750,000	Republic of South Africa Government Bond 8.250% 31-Mar-2032	275,747	1.09
2,064,997	Republic of South Africa Government Bond 8.750% 28-Feb-2048	84,791	0.34
Thailand - 1,214,970			
(31 December 2023: 1,868,896)			
12,516,000	Thailand Government Bond 1.585% 17-Dec-2035	301,370	1.20
22,643,000	Thailand Government Bond 2.875% 17-Jun-2046	571,969	2.27
11,894,000	Thailand Government Bond 3.400% 17-Jun-2036	341,631	1.36
Turkey - 913,031			
(31 December 2023: 763,472)			
11,000,000	Turkiye Government Bond 12.600% 01-Oct-2025	254,159	1.01
10,407,326	Turkiye Government Bond 26.200% 05-Oct-2033	312,971	1.24
10,961,000	Turkiye Government Bond 31.080% 08-Nov-2028	345,901	1.38

Schedule of investments - as at 30 June 2024

Holdings Description	Fair value USD	Total net assets %
Bonds cont'd.		
Uruguay - 37,014		
(31 December 2023: 36,968)	37,014	0.15
1,557,347 Uruguay Government International Bond 8.250% 21-May-2031	37,014	0.15
Total investments in bonds	23,340,967	92.79
Unrealised gain on forward foreign currency contracts - 350,984 (see below) (31 December 2023: 555,293)	350,984	1.40
Total financial assets at fair value through profit or loss	23,691,951	94.19
Unrealised loss on forward foreign currency contracts - (122,351) (see below) (31 December 2023: (329,474))	(122,351)	(0.49)
Total financial liabilities at fair value through profit or loss	(122,351)	(0.49)
Net current assets	1,586,181	6.30
Total net assets	25,155,781	100.00
Analysis of portfolio	% of Total Assets	
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		89.81
OTC financial derivative instruments		1.35
Other current assets		8.84
Total assets		100.00

Forward foreign currency contracts							Unrealised Gain/(Loss)
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty		
BNY Mellon Emerging Markets Debt Local Currency Fund							
US dollar	Brazilian real	44,970	232,000	2-Jul-24	Morgan Stanley	3,468	
US dollar	Brazilian real	137,506	740,000	2-Jul-24	Goldman Sachs International	5,129	
US dollar	Brazilian real	318,775	1,721,000	2-Jul-24	Goldman Sachs International	10,909	
US dollar	Brazilian real	479,990	2,613,000	2-Aug-24	Barclays Bank PLC	14,315	
Chilean peso	US dollar	771,872,000	807,060	8-Aug-24	Morgan Stanley	12,948	
Korean won	US dollar	735,340,000	533,180	8-Aug-24	HSBC Bank plc	724	
Malaysian ringgit	US dollar	4,087,000	857,911	8-Aug-24	Barclays Bank PLC	8,934	
Mexican peso	US dollar	540,000	28,746	8-Aug-24	Morgan Stanley	597	
Mexican peso	US dollar	6,103,000	323,885	8-Aug-24	Barclays Bank PLC	7,745	
Mexican peso	US dollar	1,853,000	97,780	8-Aug-24	Goldman Sachs International	2,910	
Mexican peso	US dollar	7,149,000	377,662	8-Aug-24	Barclays Bank PLC	10,806	
Polish zloty	US dollar	2,214,000	549,230	8-Aug-24	HSBC Bank plc	520	
Romanian leu	US dollar	812,000	174,442	8-Aug-24	Goldman Sachs	200	
Thai baht	US dollar	49,399,800	1,342,685	8-Aug-24	HSBC Bank plc	7,604	
Turkish lira	US dollar	1,010,000	28,247	8-Aug-24	Citigroup Global Markets Limited	1,417	
Turkish lira	US dollar	1,704,000	49,026	8-Aug-24	HSBC Bank plc	1,022	
Turkish lira	US dollar	1,890,000	55,410	8-Aug-24	HSBC Bank plc	100	
US dollar	Chilean peso	168,094	153,680,000	8-Aug-24	Goldman Sachs	4,830	
US dollar	Chilean peso	137,359	123,910,000	8-Aug-24	Morgan Stanley	5,722	
US dollar	Colombian peso	31,785	124,810,000	8-Aug-24	Barclays Bank PLC	1,912	
US dollar	Colombian peso	1,701,570	6,712,370,000	8-Aug-24	Barclays Bank PLC	94,944	
US dollar	Colombian peso	66,540	263,200,000	8-Aug-24	Merrill Lynch International	3,543	
US dollar	Czech koruna	324,930	7,360,000	8-Aug-24	Morgan Stanley	10,045	
US dollar	Hungarian forint	263,324	95,700,000	8-Aug-24	Barclays Bank PLC	4,210	
US dollar	Hungarian forint	16,367	5,920,000	8-Aug-24	Barclays Bank PLC	338	
US dollar	Indonesian rupiah	32,255	524,390,000	8-Aug-24	Barclays Bank PLC	215	
US dollar	Indonesian rupiah	75,346	1,228,716,000	8-Aug-24	HSBC Bank plc	272	
US dollar	Malaysian ringgit	55,350	260,000	8-Aug-24	Goldman Sachs	204	
US dollar	Mexican peso	1,350,099	23,214,000	8-Aug-24	Goldman Sachs	88,677	
US dollar	Peruvian nuevo sol	32,179	120,000	8-Aug-24	Merrill Lynch International	958	
US dollar	Peruvian nuevo sol	250,796	953,000	8-Aug-24	Goldman Sachs International	2,848	
US dollar	Peruvian nuevo sol	131,125	494,000	8-Aug-24	Citigroup Global Markets Limited	2,598	
US dollar	Hong Kong dollar	612,986	4,768,096	26-Aug-24	Goldman Sachs	1,383	
US dollar	Taiwanese dollar	291,457	8,780,000	4-Dec-24	HSBC Bank plc	16,181	
US dollar	Taiwanese dollar	302,270	8,920,000	4-Dec-24	Barclays Bank PLC	22,605	
USD						350,833	
Brazilian real	US dollar	80,000	15,155	2-Jul-24	HSBC Bank plc	(844)	
Brazilian real	US dollar	2,613,000	481,606	2-Jul-24	Barclays Bank PLC	(14,172)	
Chinese yuan	US dollar	1,871,000	259,934	8-Jul-24	HSBC Bank plc	(3,518)	
Brazilian real	US dollar	2,340,000	419,400	2-Aug-24	Goldman Sachs	(2,377)	
Chinese yuan	US dollar	8,248,000	1,145,917	8-Aug-24	HSBC Bank plc	(12,743)	
Chinese yuan	US dollar	79,000	10,938	8-Aug-24	HSBC Bank plc	(84)	
Chinese yuan	US dollar	3,135,000	430,971	8-Aug-24	HSBC Bank plc	(261)	
Czech koruna	US dollar	24,147,000	1,037,787	8-Aug-24	Barclays Bank PLC	(4,698)	
Euro	US dollar	483,000	519,978	8-Aug-24	Barclays Bank PLC	(1,768)	
Hungarian forint	US dollar	24,267,000	66,779	8-Aug-24	Barclays Bank PLC	(1,075)	
Indonesian rupiah	US dollar	301,700,000	18,533	8-Aug-24	HSBC Bank plc	(99)	
Malaysian ringgit	US dollar	24,000	5,110	8-Aug-24	Barclays Bank PLC	(20)	
Mexican peso	US dollar	1,110,000	62,598	8-Aug-24	Goldman Sachs	(2,282)	
Mexican peso	US dollar	1,400,000	78,556	8-Aug-24	Barclays Bank PLC	(2,481)	
Mexican peso	US dollar	2,795,000	154,975	8-Aug-24	Citigroup Global Markets Limited	(3,098)	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Emerging Markets Debt Local Currency Fund cont'd.						
Polish zloty	US dollar	21,000	5,243	8-Aug-24	HSBC Bank plc	(28)
Polish zloty	US dollar	1,070,000	270,444	8-Aug-24	Goldman Sachs	(4,757)
Romanian leu	US dollar	474,000	102,296	8-Aug-24	Goldman Sachs	(349)
US dollar	Chilean peso	63,199	60,360,000	8-Aug-24	Citigroup Global Markets Limited	(925)
US dollar	Indian rupee	190,463	15,945,000	8-Aug-24	Morgan Stanley	(553)
US dollar	Indian rupee	67,521	5,640,000	8-Aug-24	Morgan Stanley	(44)
US dollar	Korean won	18,273	25,200,000	8-Aug-24	Barclays Bank PLC	(24)
US dollar	Malaysian ringgit	102,730	490,000	8-Aug-24	Goldman Sachs	(1,198)
US dollar	South African rand	409,093	7,626,000	8-Aug-24	Goldman Sachs	(8,859)
US dollar	South African rand	65,232	1,220,000	8-Aug-24	Barclays Bank PLC	(1,631)
US dollar	South African rand	18,367	340,000	8-Aug-24	Citigroup Global Markets Limited	(267)
US dollar	Thai baht	103,964	3,810,000	8-Aug-24	HSBC Bank plc	(179)
US dollar	Turkish lira	399,282	14,357,000	8-Aug-24	HSBC Bank plc	(22,395)
US dollar	Turkish lira	237,552	8,180,000	8-Aug-24	Goldman Sachs International	(2,702)
Taiwanese dollar	US dollar	8,958,000	299,930	4-Dec-24	Morgan Stanley	(19,073)
Taiwanese dollar	US dollar	8,750,000	279,045	4-Dec-24	HSBC Bank plc	(4,709)
					USD	(117,213)

BNY Mellon Emerging Markets Debt Local Currency Fund EUR H (Hedged) Share Class

Euro	US dollar	96	103	12-Jul-24	The Bank of New York Mellon	-	USD	1
Euro	US dollar	8,635	9,244	12-Jul-24	The Bank of New York Mellon	9		
Euro	US dollar	6,907	7,397	12-Jul-24	The Bank of New York Mellon	4	EUR	1
US dollar	Euro	12,913	12,038	12-Jul-24	The Bank of New York Mellon	14		
US dollar	Euro	1,465	1,368	12-Jul-24	The Bank of New York Mellon	-	USD	(34)
US dollar	Euro	7,763	7,156	12-Jul-24	The Bank of New York Mellon	95	EUR	(32)
					USD	122		
					EUR	114		
Euro	US dollar	197	212	12-Jul-24	The Bank of New York Mellon	(1)		
Euro	US dollar	1,060,308	1,140,284	12-Jul-24	The Bank of New York Mellon	(4,194)	USD	(4,195)
					EUR	(3,917)	GBP	5

BNY Mellon Emerging Markets Debt Local Currency Fund EUR I (Hedged) Share Class

Euro	US dollar	1,037	1,110	12-Jul-24	The Bank of New York Mellon	1		
Euro	US dollar	850	911	12-Jul-24	The Bank of New York Mellon	-	USD	(245)
US dollar	Euro	922	850	12-Jul-24	The Bank of New York Mellon	11		
US dollar	Euro	1,544	1,439	12-Jul-24	The Bank of New York Mellon	2	GBP	(194)
					USD	14		
					EUR	13		
Euro	US dollar	126,910	136,483	12-Jul-24	The Bank of New York Mellon	(502)	USD	(502)
					EUR	(469)		

BNY Mellon Emerging Markets Debt Local Currency Fund EUR W (Hedged) Share Class

Euro	US dollar	332	356	12-Jul-24	The Bank of New York Mellon	-		
Euro	US dollar	277	297	12-Jul-24	The Bank of New York Mellon	-		

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Emerging Markets Debt Local Currency Fund EUR W (Hedged) Share Class cont'd.						
US dollar	Euro	493	460	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	297	275	12-Jul-24	The Bank of New York Mellon	3
US dollar	Euro	295	272	12-Jul-24	The Bank of New York Mellon	4
					USD	8
					EUR	7
Euro	US dollar	40,900	43,985	12-Jul-24	The Bank of New York Mellon	(162)
					USD	(162)
					EUR	(151)

BNY Mellon Emerging Markets Debt Local Currency Fund EUR W (Inc) (Hedged) Share Class

Euro	US dollar	70	75	12-Jul-24	The Bank of New York Mellon	-		
Euro	US dollar	58	62	12-Jul-24	The Bank of New York Mellon	-		
US dollar	Euro	104	96	12-Jul-24	The Bank of New York Mellon	-		
US dollar	Euro	62	57	12-Jul-24	The Bank of New York Mellon	1	USD	1
Euro	US dollar	8,519	9,161	12-Jul-24	The Bank of New York Mellon	(34)	EUR	1
					USD	(34)	EUR	(32)

BNY Mellon Emerging Markets Debt Local Currency Fund Sterling W (Inc) (Hedged) Share Class

Sterling	US dollar	305	385	12-Jul-24	The Bank of New York Mellon	-		
US dollar	Sterling	524	414	12-Jul-24	The Bank of New York Mellon	1		
US dollar	Sterling	309	241	12-Jul-24	The Bank of New York Mellon	5	USD	6
					GBP	5		
Sterling	US dollar	271	343	12-Jul-24	The Bank of New York Mellon	(1)		
Sterling	US dollar	36,516	46,406	12-Jul-24	The Bank of New York Mellon	(244)	USD	(245)
					GBP	(194)		

BNY MELLON EMERGING MARKETS DEBT OPPORTUNISTIC FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Angola - 167,805			
(31 December 2023: -)			
200,000	Angolan Government International Bond 'REGS' 9.375% 08-May-2048	167,805	0.65
Argentina - 485,096			
(31 December 2023: 329,109)			
716,034	Argentine Republic Government International Bond Step-Up Coupon 3.500% 09-Jul-2041	280,431	1.08
214,200	Argentine Republic Government International Bond Step-Up Coupon 3.625% 09-Jul-2035	90,411	0.35
109,000	Pan American Energy LLC/Argentina 'REGS' 8.500% 30-Apr-2032	114,254	0.44
Brazil - 1,953,908			
(31 December 2023: 1,598,666)			
200,000	Braskem Netherlands Finance BV 'REGS' 8.500% 12-Jan-2031	204,434	0.79
3,294,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2025	586,870	2.26
2,846,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2031	427,774	1.65
1,965,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2033	312,081	1.20
250,000	Brazilian Government International Bond 6.125% 22-Jan-2032	247,187	0.95
200,000	Corupei Netherlands BV 'REGS' 10.000% 10-Feb-2027	175,562	0.68
Chile - 336,324			
(31 December 2023: 790,102)			
140,000,000	Bonos de la Tesorería de la República en pesos 5.000% 01-Mar-2035	135,856	0.53
200,000	Corp Nacional del Cobre de Chile 'REGS' 5.950% 08-Jan-2034	200,468	0.77
China - 258,249			
(31 December 2023: 420,169)			
1,500,000	China Government Bond 3.810% 14-Sep-2050	258,249	1.00
Colombia - 1,986,634			
(31 December 2023: 1,489,727)			
400,000	Colombia Government International Bond 8.750% 14-Nov-2053	422,579	1.63
346,100,000	Colombian TES 7.750% 18-Sep-2030	74,048	0.29
2,933,300,000	Colombian TES 9.250% 28-May-2042	589,699	2.27
200,000	Ecopetrol SA 8.625% 19-Jan-2029	210,626	0.81
1,520,000,000	Empresas Publicas de Medellin ESP 'REGS' 7.625% 10-Sep-2024	362,324	1.40
1,530,000,000	Empresas Publicas de Medellin ESP 'REGS' 8.375% 08-Nov-2027	327,358	1.26
Czech Republic - 301,861			
(31 December 2023: 543,270)			
100,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	106,542	0.41
6,660,000	Czech Republic Government Bond 1.500% 24-Apr-2040	195,319	0.75
Dominican Republic - 470,515			
(31 December 2023: -)			
200,000	Aeropuertos Dominicanos Siglo XXI SA 'REGS' 7.000% 30-Jun-2034	202,740	0.78
15,500,000	Dominican Republic International Bond 'REGS' 10.750% 01-Jun-2036	267,775	1.03
Ecuador - 107,124			
(31 December 2023: 288,385)			
233,386	Ecuador Government International Bond Step-Up Coupon 'REGS' 2.500% 31-Jul-2040	107,124	0.41
Egypt - 134,543			
(31 December 2023: 117,442)			
200,000	Egypt Government International Bond 'REGS' 7.500% 16-Feb-2061	134,543	0.52

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
El Salvador - 310,984			
(31 December 2023: -)			
252,000	El Salvador Government International Bond 'REGS' 0.250% 17-Apr-2030	7,794	0.03
108,000	El Salvador Government International Bond 'REGS' 7.650% 15-Jun-2035	78,603	0.30
252,000	El Salvador Government International Bond 'REGS' 9.250% 17-Apr-2030	224,587	0.87
Gabon - 150,985			
(31 December 2023: 167,288)			
200,000	Gabon Government International Bond 'REGS' 7.000% 24-Nov-2031	150,985	0.58
Ghana - 204,570			
(31 December 2023: 88,073)			
200,000	Ghana Government International Bond 'REGS' 7.625% 16-May-2029	101,776	0.39
200,000	Ghana Government International Bond 'REGS' 7.875% 11-Feb-2035	102,794	0.40
Guatemala - 207,941			
(31 December 2023: 207,300)			
213,000	Guatemala Government Bond 'REGS' 4.500% 03-May-2026	207,941	0.80
Hungary - 481,848			
(31 December 2023: 592,508)			
97,150,000	Hungary Government Bond 3.000% 21-Aug-2030	215,593	0.83
68,230,000	Hungary Government Bond 3.000% 27-Oct-2038	122,073	0.47
57,140,000	Hungary Government Bond 4.500% 23-Mar-2028	144,182	0.56
India - 319,250			
(31 December 2023: -)			
200,000	Continuum Green Energy India Pvt / Co-Issuers 'REGS' 7.500% 26-Jun-2033	198,550	0.77
9,920,000	India Government Bond 7.260% 06-Feb-2033	120,700	0.46
Indonesia - 1,229,300			
(31 December 2023: 1,471,781)			
5,500,000,000	Indonesia Treasury Bond 7.000% 15-May-2027	339,330	1.31
7,149,000,000	Indonesia Treasury Bond 8.750% 15-May-2031	477,309	1.84
3,614,000,000	Indonesia Treasury Bond 9.000% 15-Mar-2029	238,700	0.92
200,000	Perusahaan Perseroan PT Perusahaan Listrik Negara 'REGS' 3.000% 30-Jun-2030	173,961	0.67
Israel - 528,107			
(31 December 2023: 568,284)			
200,000	Energean Israel Finance Ltd '144A' 5.875% 30-Mar-2031	169,820	0.66
200,000	Israel Government International Bond 5.750% 12-Mar-2054	179,293	0.69
200,000	Leviathan Bond Ltd '144A' 6.750% 30-Jun-2030	178,994	0.69
Kuwait - 180,156			
(31 December 2023: 180,325)			
200,000	MEGlobal BV 'REGS' 2.625% 28-Apr-2028	180,156	0.69
Lebanon - 45,537			
(31 December 2023: 12,455)			
658,000	Lebanon Government International Bond (Defaulted) 8.250% 17-May-2034	45,537	0.18
Macau - 365,669			
(31 December 2023: 360,097)			
200,000	Sands China Ltd 4.375% 18-Jun-2030	184,399	0.71
200,000	Wynn Macau Ltd 'REGS' 5.125% 15-Dec-2029	181,270	0.70
Malaysia - 928,145			
(31 December 2023: 768,447)			
1,275,000	Malaysia Government Bond 3.828% 05-Jul-2034	269,429	1.04
1,094,000	Malaysia Government Bond 3.885% 15-Aug-2029	234,314	0.90
415,000	Malaysia Government Bond 4.893% 08-Jun-2038	96,315	0.37

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %	Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.				Bonds cont'd.			
	Malaysia cont'd.				South Africa - 1,493,797		
1,397,000	Malaysia Government Bond 4.921% 06-Jul-2048	328,087	1.27		(31 December 2023: 1,225,922)	1,493,797	5.76
	Mexico - 2,807,336			16,700,000	Republic of South Africa Government Bond 7.000% 28-Feb-2031	769,955	2.97
	(31 December 2023: 2,812,482)	2,807,336	10.82	740,195	Republic of South Africa Government Bond 8.000% 31-Jan-2030	37,353	0.15
200,000	Alpek SAB de CV 'REGS' 3.250% 25-Feb-2031	168,845	0.65	9,703,822	Republic of South Africa Government Bond 8.250% 31-Mar-2032	465,357	1.79
200,000	Banco Nacional de Comercio Exterior SNC/ Cayman Islands 'REGS' FRN 2.720% 11-Aug-2031	178,330	0.69	238,000	Republic of South Africa Government International Bond 5.875% 20-Apr-2032	221,132	0.85
200,000	BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	203,015	0.78		Supranational - 389,769		
8,994,300	Mexican Bonos 7.750% 13-Nov-2042	396,432	1.53		(31 December 2023: 209,374)	389,769	1.50
17,900,000	Mexican Bonos 8.500% 31-May-2029	921,574	3.55	445,000	Banque Ouest Africaine de Developpement 'REGS' 4.700% 22-Oct-2031	389,769	1.50
3,003,600	Mexican Bonos 8.500% 18-Nov-2038	145,619	0.56		Thailand - 527,573		
200,000	Mexico Government International Bond 4.490% 25-May-2032	211,836	0.82		(31 December 2023: 1,050,999)	527,573	2.03
200,000	Orbia Advance Corp SAB de CV 'REGS' 2.875% 11-May-2031	165,620	0.64	5,121,000	Thailand Government Bond 1.585% 17-Dec-2035	123,307	0.47
216,000	Petroleos Mexicanos 6.500% 23-Jan-2029	195,215	0.75	16,004,000	Thailand Government Bond 2.875% 17-Jun-2046	404,266	1.56
186,000	Petroleos Mexicanos 6.700% 16-Feb-2032	155,762	0.60		Trinidad & Tobago - 250,938		
90,000	Petroleos Mexicanos 7.690% 23-Jan-2050	65,088	0.25		(31 December 2023: -)	250,938	0.97
	Nigeria - 153,639			250,000	Trinidad & Tobago Government International Bond 'REGS' 6.400% 26-Jun-2034	250,938	0.97
	(31 December 2023: 329,416)	153,639	0.59		Turkey - 1,542,050		
200,000	Nigeria Government International Bond 'REGS' 8.250% 28-Sep-2051	153,639	0.59		(31 December 2023: 1,155,041)	1,542,050	5.94
	Panama - 114,723			200,000	Aydem Yenilenebilir Enerji AS 'REGS' 7.750% 02-Feb-2027	195,161	0.75
	(31 December 2023: 408,976)	114,723	0.44	200,000	QNB Finansbank AS 7.250% 21-May-2029	199,500	0.77
200,000	Panama Government International Bond 3.870% 23-Jul-2060	114,723	0.44	200,000	Sisecam UK Plc 'REGS' 8.625% 02-May-2032	203,752	0.78
	Peru - 836,222			8,600,000	Turkiye Government Bond 12.600% 01-Oct-2025	198,706	0.77
	(31 December 2023: 479,529)	836,222	3.22	5,273,505	Turkiye Government Bond 26.200% 05-Oct-2033	158,586	0.61
675,000	Peru Government Bond 5.400% 12-Aug-2034	154,554	0.60	5,759,000	Turkiye Government Bond 31.080% 08-Nov-2028	181,739	0.70
495,000	Peru Government Bond 5.940% 12-Feb-2029	129,602	0.50	200,000	Vestel Elektronik Sanayi ve Ticaret AS 'REGS' 9.750% 15-May-2029	199,914	0.77
491,000	Peru Government Bond 6.900% 12-Aug-2037	122,379	0.47	200,000	WE Soda Investments Holding Plc 'REGS' 9.375% 14-Feb-2031	204,692	0.79
494,000	Peruvian Government International Bond 'REGS' 7.600% 12-Aug-2039	129,885	0.50		Ukraine - 346,364		
400,000	Petroleos del Peru SA 'REGS' 4.750% 19-Jun-2032	299,802	1.15		(31 December 2023: 227,050)	346,364	1.33
	Poland - 324,129			760,000	Ukraine Government International Bond 'REGS' 7.253% 15-Mar-2035	219,925	0.85
	(31 December 2023: 396,471)	324,129	1.25	200,000	Ukraine Government International Bond 'REGS' 7.375% 25-Sep-2034	57,825	0.22
1,214,000	Republic of Poland Government Bond 7.500% 25-Jul-2028	324,129	1.25	139,000	Ukraine Government International Bond 'REGS' FRN 7.750% 01-Aug-2041	68,614	0.26
	Qatar - 199,438				United Arab Emirates - 390,377		
	(31 December 2023: 184,612)	199,438	0.77		(31 December 2023: 637,230)	390,377	1.50
200,000	CBQ Finance Ltd 'EMTN' 5.375% 28-Mar-2029	199,438	0.77	200,000	Abu Dhabi Crude Oil Pipeline LLC 'REGS' 4.600% 02-Nov-2047	179,556	0.69
	Romania - 1,253,756			200,000	MDGH GMTN RSC Ltd 'REGS' 5.875% 01-May-2034	210,821	0.81
	(31 December 2023: 402,934)	1,253,756	4.83		United States of America - 1,873,585		
675,000	Romania Government Bond 4.750% 11-Oct-2034	123,125	0.47		(31 December 2023: 1,352,119)	1,873,585	7.22
620,000	Romania Government Bond 5.800% 26-Jul-2027	131,883	0.51	761,500	United States Treasury Bill (Zero Coupon) 0.000% 29-Nov-2024	745,162	2.87
780,000	Romania Government Bond 8.000% 29-Apr-2030	178,103	0.69	691,100	United States Treasury Note/Bond 3.375% 15-May-2033	641,900	2.47
200,000	Romanian Government International Bond 'REGS' 5.625% 22-Feb-2036	208,556	0.80	500,000	United States Treasury Note/Bond 4.000% 15-Feb-2034	486,523	1.88
350,000	Romanian Government International Bond 'REGS' 5.625% 30-May-2037	361,254	1.39		Uruguay - 43,929		
252,000	Romanian Government International Bond 'REGS' 5.875% 30-Jan-2029	250,835	0.97		(31 December 2023: 43,744)	43,929	0.17
	Russia - 140,080			600,000	Uruguay Government International Bond 8.250% 21-May-2031	14,260	0.06
	(31 December 2023: 188,894)	140,080	0.54	1,195,000	Uruguay Government International Bond 'REGS' 8.500% 15-Mar-2028	29,669	0.11
42,147,000	Russian Federal Bond - OFZ 7.050% 19-Jan-2028	140,080	0.54				
	Saudi Arabia - 981,154						
	(31 December 2023: -)	981,154	3.78				
200,000	Gaci First Investment Co 5.250% 29-Jan-2034	197,101	0.76				
400,000	Saudi Government International Bond 'REGS' 5.000% 16-Jan-2034	393,213	1.51				
400,000	Saudi Government International Bond 'REGS' 5.750% 16-Jan-2054	390,840	1.51				

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Uzbekistan - 195,102			
(31 December 2023: -)			
200,000	Republic of Uzbekistan International Bond 'REGS' 6.900% 28-Feb-2032	195,102	0.75
Venezuela - 60,883			
(31 December 2023: -)			
242,000	Petroleos de Venezuela SA 'REGS' (Defaulted) 6.000% 15-Nov-2026	30,008	0.11
190,000	Venezuela Government International Bond (Defaulted) 8.250% 13-Oct-2024	30,875	0.12
Total investments in bonds		25,079,395	96.65

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 16,903				
(31 December 2023: 96,294)				
11	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	1,248,844	13,473	0.05
5	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	532,890	3,430	0.01
Total open futures contracts			16,903	0.06

Unrealised gain on forward foreign currency contracts - 247,117 (see below) (31 December 2023: 350,030)

Total financial assets at fair value through profit or loss **25,343,415** **97.66**

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (11,545)				
(31 December 2023: (12,012))				
(4)	Euro-Bund Short Futures Contracts Exp Sep-2024	(563,834)	(8,143)	(0.03)
(1)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(139,480)	(2,901)	(0.01)
(1)	U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(125,344)	(501)	(0.00)
Total open futures contracts			(11,545)	(0.04)

Unrealised loss on forward foreign currency contracts - (79,798) (see below) (31 December 2023: (293,362))

Total financial liabilities at fair value through profit or loss **(91,343)** **(0.35)**

Net current assets **697,169** **2.69**

Total net assets **25,949,241** **100.00**

The counterparty for futures contracts is J.P. Morgan Securities Plc.

Analysis of portfolio **% of Total Assets**

Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	94.01
Financial derivative instruments dealt in on a regulated market	0.06
OTC financial derivative instruments	0.93
Other current assets	5.00
Total assets	100.00

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Emerging Markets Debt Opportunistic Fund							
US dollar	Brazilian real	202,542	1,090,000	2-Jul-24	Goldman Sachs International	7,555	
US dollar	Brazilian real	187,551	1,021,000	2-Aug-24	Barclays Bank PLC	5,593	
Chilean peso	US dollar	687,259,000	718,590	8-Aug-24	Morgan Stanley	11,528	
Korean won	US dollar	694,287,000	503,413	8-Aug-24	HSBC Bank plc	684	
Malaysian ringgit	US dollar	1,926,000	404,291	8-Aug-24	Barclays Bank PLC	4,210	
Mexican peso	US dollar	7,004,000	370,003	8-Aug-24	Barclays Bank PLC	10,587	
Mexican peso	US dollar	1,690,000	89,965	8-Aug-24	Morgan Stanley	1,868	
Polish zloty	US dollar	1,785,000	442,808	8-Aug-24	HSBC Bank plc	420	
Thai baht	US dollar	33,020,324	897,491	8-Aug-24	HSBC Bank plc	5,083	
Turkish lira	US dollar	800,000	22,374	8-Aug-24	Citigroup Global Markets Limited	1,123	
Turkish lira	US dollar	895,000	25,750	8-Aug-24	HSBC Bank plc	537	
Turkish lira	US dollar	710,000	20,816	8-Aug-24	HSBC Bank plc	38	
US dollar	Chilean peso	155,636	142,290,000	8-Aug-24	Goldman Sachs	4,472	
US dollar	Chilean peso	130,164	117,420,000	8-Aug-24	Morgan Stanley	5,422	
US dollar	Colombian peso	21,585	85,380,000	8-Aug-24	Merrill Lynch International	1,149	
US dollar	Colombian peso	1,054,971	4,161,662,000	8-Aug-24	Barclays Bank PLC	58,865	
US dollar	Czech koruna	282,106	6,390,000	8-Aug-24	Morgan Stanley	8,721	
US dollar	Euro	377,616	346,000	8-Aug-24	Barclays Bank PLC	6,393	
US dollar	Euro	108,142	99,000	8-Aug-24	HSBC Bank plc	1,925	
US dollar	Hungarian forint	8,432	3,050,000	8-Aug-24	Barclays Bank PLC	174	
US dollar	Hungarian forint	126,109	45,832,000	8-Aug-24	Barclays Bank PLC	2,016	
US dollar	Indonesian rupiah	16,882	274,460,000	8-Aug-24	Barclays Bank PLC	113	
US dollar	Malaysian ringgit	27,675	130,000	8-Aug-24	Goldman Sachs	102	
US dollar	Mexican peso	1,068,378	18,370,000	8-Aug-24	Goldman Sachs	70,173	
US dollar	Peruvian nuevo sol	129,740	493,000	8-Aug-24	Goldman Sachs International	1,474	
US dollar	Peruvian nuevo sol	10,726	40,000	8-Aug-24	Merrill Lynch International	319	
US dollar	Peruvian nuevo sol	130,063	490,000	8-Aug-24	Citigroup Global Markets Limited	2,577	
US dollar	Hong Kong dollar	455,440	3,542,626	26-Aug-24	Goldman Sachs	1,027	
US dollar	Taiwanese dollar	244,663	7,220,000	4-Dec-24	Barclays Bank PLC	18,297	
US dollar	Taiwanese dollar	230,045	6,930,000	4-Dec-24	HSBC Bank plc	12,772	
US dollar	Taiwanese dollar	39,523	1,200,000	4-Dec-24	HSBC Bank plc	1,900	
						USD	247,117
Brazilian real	US dollar	1,021,000	188,182	2-Jul-24	Barclays Bank PLC	(5,538)	
Brazilian real	US dollar	69,000	13,375	2-Jul-24	Morgan Stanley	(1,032)	
Chilean peso	US dollar	38,170,000	41,496	8-Aug-24	Goldman Sachs International	(946)	
Chinese yuan	US dollar	7,085,000	984,339	8-Aug-24	HSBC Bank plc	(10,946)	
Chinese yuan	US dollar	550,000	76,010	8-Aug-24	Barclays Bank PLC	(447)	
Czech koruna	US dollar	20,683,000	888,912	8-Aug-24	Barclays Bank PLC	(4,024)	
Czech koruna	US dollar	75,000	3,230	8-Aug-24	Goldman Sachs	(22)	
Euro	US dollar	21,000	22,629	8-Aug-24	HSBC Bank plc	(98)	
Hungarian forint	US dollar	11,832,000	32,560	8-Aug-24	Barclays Bank PLC	(524)	
Indonesian rupiah	US dollar	1,714,662,000	105,145	8-Aug-24	HSBC Bank plc	(379)	
Indonesian rupiah	US dollar	630,510,000	38,730	8-Aug-24	HSBC Bank plc	(206)	
Indonesian rupiah	US dollar	1,227,440,000	75,340	8-Aug-24	Morgan Stanley	(343)	
Korean won	US dollar	38,440,000	27,996	8-Aug-24	Barclays Bank PLC	(86)	
Mexican peso	US dollar	2,260,000	126,811	8-Aug-24	Barclays Bank PLC	(4,006)	
Mexican peso	US dollar	1,566,000	86,801	8-Aug-24	HSBC Bank plc	(1,707)	
Mexican peso	US dollar	1,470,000	82,900	8-Aug-24	Goldman Sachs	(3,022)	
Philippino peso	US dollar	535,000	9,231	8-Aug-24	HSBC Bank plc	(78)	
Polish zloty	US dollar	1,010,000	255,279	8-Aug-24	Goldman Sachs	(4,490)	
Romanian leu	US dollar	604,000	130,351	8-Aug-24	Goldman Sachs	(445)	
Romanian leu	US dollar	49,000	10,598	8-Aug-24	Goldman Sachs	(59)	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Emerging Markets Debt Opportunistic Fund cont'd.						
Thai baht	US dollar	3,890,000	106,421	8-Aug-24	Goldman Sachs International	(92)
US dollar	Chilean peso	23,914	22,840,000	8-Aug-24	Citigroup Global Markets Limited	(350)
US dollar	Indian rupee	59,976	5,021,000	8-Aug-24	Morgan Stanley	(174)
US dollar	Indian rupee	63,810	5,330,000	8-Aug-24	Morgan Stanley	(41)
US dollar	Korean won	10,550	14,550,000	8-Aug-24	Barclays Bank PLC	(14)
US dollar	Malaysian ringgit	14,676	70,000	8-Aug-24	Goldman Sachs	(171)
US dollar	South African rand	33,151	620,000	8-Aug-24	Barclays Bank PLC	(829)
US dollar	South African rand	92,966	1,733,000	8-Aug-24	Goldman Sachs	(2,013)
US dollar	Thai baht	50,481	1,850,000	8-Aug-24	HSBC Bank plc	(87)
US dollar	Turkish lira	73,676	2,537,000	8-Aug-24	Goldman Sachs International	(838)
US dollar	Turkish lira	305,893	10,999,000	8-Aug-24	HSBC Bank plc	(17,157)
Taiwanese dollar	US dollar	7,146,000	239,261	4-Dec-24	Morgan Stanley	(15,215)
Taiwanese dollar	US dollar	8,210,000	261,824	4-Dec-24	HSBC Bank plc	(4,419)
USD						(79,798)

BNY MELLON EMERGING MARKETS DEBT TOTAL RETURN FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Collective investment schemes			
Ireland - 325,782			
(31 December 2023: 2,554,238)		325,782	1.12
325,782	Insight Liquidity Funds Plc - ILF USD Liquidity Fund	325,782	1.12
Total investments in collective investment schemes		325,782	1.12
Bonds			
Angola - 164,517			
(31 December 2023: 163,750)		164,517	0.56
200,000	Angolan Government International Bond 'REGS' 9.125% 26-Nov-2049	164,517	0.56
Argentina - 562,521			
(31 December 2023: 431,348)		562,521	1.93
1,062,025	Argentine Republic Government International Bond Step-Up Coupon 3.625% 09-Jul-2035	448,267	1.54
109,000	Pan American Energy LLC/Argentina 'REGS' 8.500% 30-Apr-2032	114,254	0.39
Brazil - 2,789,808			
(31 December 2023: 2,452,240)		2,789,808	9.56
200,000	Braskem Netherlands Finance BV 'REGS' 8.500% 12-Jan-2031	204,434	0.70
6,507,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2025	1,159,309	3.97
1,499,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2027	258,071	0.89
2,781,000	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2033	441,678	1.51
300,000	Brazilian Government International Bond 6.125% 22-Jan-2032	296,625	1.02
300,000	Coruripe Netherlands BV 'REGS' 10.000% 10-Feb-2027	263,343	0.90
200,000	MARB BondCo Plc 'REGS' 3.950% 29-Jan-2031	166,348	0.57
Chile - 316,779			
(31 December 2023: 1,260,858)		316,779	1.08
110,000,000	Bonos de la Tesoreria de la Republica en pesos '144A' 6.000% 01-Apr-2033	116,311	0.40
200,000	Corp Nacional del Cobre de Chile 'REGS' 5.950% 08-Jan-2034	200,468	0.68
China - 168,622			
(31 December 2023: 334,208)		168,622	0.58
990,000	China Government Bond 3.720% 12-Apr-2051	168,622	0.58
Colombia - 2,634,940			
(31 December 2023: 2,045,936)		2,634,940	9.03
700,000	Colombia Government International Bond 8.750% 14-Nov-2053	739,513	2.53
4,589,400,000	Colombian TES 6.000% 28-Apr-2028	968,748	3.32
1,634,700,000	Colombian TES 9.250% 28-May-2042	328,634	1.13
255,000	Ecopetrol SA 8.625% 19-Jan-2029	268,548	0.92
1,540,000,000	Empresas Publicas de Medellin ESP 'REGS' 8.375% 08-Nov-2027	329,497	1.13
Czech Republic - 276,860			
(31 December 2023: 706,041)		276,860	0.95
100,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	106,542	0.37
3,880,000	Czech Republic Government Bond 4.500% 11-Nov-2032	170,318	0.58
Dominican Republic - 510,250			
(31 December 2023: -)		510,250	1.75
200,000	Aeropuertos Dominicanos Siglo XXI SA 'REGS' 7.000% 30-Jun-2034	202,740	0.70
17,800,000	Dominican Republic International Bond 'REGS' 10.750% 01-Jun-2036	307,510	1.05
Ecuador - 196,514			
(31 December 2023: 416,659)		196,514	0.67
90,973	Ecuador Government International Bond Step-Up Coupon '144A' 6.000% 31-Jul-2030	57,849	0.20

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Ecuador cont'd.			
302,102	Ecuador Government International Bond Step-Up Coupon 'REGS' 2.500% 31-Jul-2040	138,665	0.47
Egypt - 201,814			
(31 December 2023: 293,605)		201,814	0.69
300,000	Egypt Government International Bond 'REGS' 7.500% 16-Feb-2061	201,814	0.69
El Salvador - 393,043			
(31 December 2023: -)		393,043	1.35
296,000	El Salvador Government International Bond 'REGS' 0.250% 17-Apr-2030	9,155	0.03
165,000	El Salvador Government International Bond 'REGS' 7.650% 15-Jun-2035	120,088	0.41
296,000	El Salvador Government International Bond 'REGS' 9.250% 17-Apr-2030	263,800	0.91
Gabon - 150,985			
(31 December 2023: 167,288)		150,985	0.52
200,000	Gabon Government International Bond 'REGS' 7.000% 24-Nov-2031	150,985	0.52
Ghana - 307,996			
(31 December 2023: 87,926)		307,996	1.05
200,000	Ghana Government International Bond 'REGS' 7.750% 07-Apr-2029	102,408	0.35
400,000	Ghana Government International Bond 'REGS' 7.875% 11-Feb-2035	205,588	0.70
Guatemala - 207,941			
(31 December 2023: 207,300)		207,941	0.71
213,000	Guatemala Government Bond 'REGS' 4.500% 03-May-2026	207,941	0.71
Hong Kong - 179,422			
(31 December 2023: 181,935)		179,422	0.61
200,000	Prudential Funding Asia Plc 3.125% 14-Apr-2030	179,422	0.61
Hungary - 367,810			
(31 December 2023: 630,067)		367,810	1.26
73,440,000	Hungary Government Bond 3.000% 21-Aug-2030	162,976	0.56
82,980,000	Hungary Government Bond 3.000% 27-Oct-2038	148,463	0.51
22,340,000	Hungary Government Bond 4.500% 23-Mar-2028	56,371	0.19
India - 314,018			
(31 December 2023: 201,286)		314,018	1.07
200,000	Continuum Green Energy India Pvt / Co-Issuers 'REGS' 7.500% 26-Jun-2033	198,550	0.68
9,490,000	India Government Bond 7.260% 06-Feb-2033	115,468	0.39
Indonesia - 817,962			
(31 December 2023: 840,783)		817,962	2.80
5,969,000,000	Indonesia Treasury Bond 8.750% 15-May-2031	398,525	1.36
400,000	Medco Maple Tree Pte Ltd 'REGS' 8.960% 27-Apr-2029	419,437	1.44
Israel - 613,017			
(31 December 2023: 760,871)		613,017	2.10
300,000	Energean Israel Finance Ltd '144A' 5.875% 30-Mar-2031	254,730	0.87
200,000	Israel Government International Bond 5.750% 12-Mar-2054	179,293	0.62
200,000	Leviathan Bond Ltd '144A' 6.750% 30-Jun-2030	178,994	0.61
Kuwait - 180,156			
(31 December 2023: -)		180,156	0.62
200,000	MEGlobal BV 'REGS' 2.625% 28-Apr-2028	180,156	0.62
Lebanon - 125,837			
(31 December 2023: 112,610)		125,837	0.43
400,000	Lebanon Government International Bond (Defaulted) 8.200% 17-May-2033	27,892	0.10
400,000	Lebanon Government International Bond (Defaulted) 8.250% 17-May-2034	27,682	0.09

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Lebanon cont'd.			
600,000	Lebanon Government International Bond 'GMTN' (Defaulted) 7.000% 20-Mar-2028	42,501	0.15
400,000	Lebanon Government International Bond 'GMTN' (Defaulted) 7.150% 20-Nov-2031	27,762	0.09
Macau - 475,228			
(31 December 2023: 475,706)		475,228	1.63
300,000	Sands China Ltd 5.400% 08-Aug-2028	293,958	1.01
200,000	Wynn Macau Ltd 'REGS' 5.125% 15-Dec-2029	181,270	0.62
Malaysia - 452,088			
(31 December 2023: 463,284)		452,088	1.55
1,925,000	Malaysia Government Bond 4.921% 06-Jul-2048	452,088	1.55
Mexico - 3,251,291			
(31 December 2023: 3,469,616)		3,251,291	11.14
200,000	Alpek SAB de CV 'REGS' 3.250% 25-Feb-2031	168,845	0.58
200,000	Banco Nacional de Comercio Exterior SNC/ Cayman Islands 'REGS' FRN 2.720% 11-Aug-2031	178,330	0.61
200,000	BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	203,015	0.70
14,200,000	Mexican Bonos 5.000% 06-Mar-2025	747,993	2.56
6,086,500	Mexican Bonos 7.750% 29-May-2031	296,806	1.02
6,600,000	Mexican Bonos 8.500% 31-May-2029	339,798	1.16
9,846,100	Mexican Bonos 8.500% 18-Nov-2038	477,354	1.63
275,000	Mexico Government International Bond 4.490% 25-May-2032	291,275	1.00
200,000	Orbia Advance Corp SAB de CV 'REGS' 2.875% 11-May-2031	165,620	0.57
250,000	Petroleos Mexicanos 5.950% 28-Jan-2031	201,454	0.69
250,000	Petroleos Mexicanos 7.690% 23-Jan-2050	180,801	0.62
Moldova - 236,620			
(31 December 2023: 195,026)		236,620	0.81
280,000	Aragvi Finance International DAC 'REGS' 8.450% 29-Apr-2026	236,620	0.81
Nigeria - 281,955			
(31 December 2023: 481,272)		281,955	0.97
300,000	Nigeria Government International Bond 'REGS' 8.375% 24-Mar-2029	281,955	0.97
Panama - 208,219			
(31 December 2023: 364,232)		208,219	0.71
200,000	Panama Government International Bond 7.875% 01-Mar-2057	208,219	0.71
Peru - 985,226			
(31 December 2023: 660,338)		985,226	3.37
200,000	Kallpa Generacion SA 'REGS' 4.875% 24-May-2026	196,209	0.67
600,000	Peru Government Bond 5.400% 12-Aug-2034	137,382	0.47
577,000	Peru Government Bond 6.900% 12-Aug-2037	143,814	0.49
680,000	Peruvian Government International Bond 'REGS' 7.600% 12-Aug-2039	178,789	0.61
439,000	Petroleos del Peru SA 'REGS' 4.750% 19-Jun-2032	329,032	1.13
Qatar - 199,438			
(31 December 2023: -)		199,438	0.68
200,000	CBQ Finance Ltd 'EMTN' 5.375% 28-Mar-2029	199,438	0.68
Romania - 1,204,661			
(31 December 2023: 448,638)		1,204,661	4.13
635,000	Romania Government Bond 4.750% 11-Oct-2034	115,829	0.40
780,000	Romania Government Bond 8.000% 29-Apr-2030	178,102	0.61
227,000	Romanian Government International Bond 'REGS' 5.625% 22-Feb-2036	236,711	0.81
410,000	Romanian Government International Bond 'REGS' 5.625% 30-May-2037	423,184	1.45
252,000	Romanian Government International Bond 'REGS' 5.875% 30-Jan-2029	250,835	0.86

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Russia - 233,936			
(31 December 2023: 350,476)		233,936	0.80
68,000,000	Russian Federal Bond - OFZ 7.750% 16-Sep-2026	233,936	0.80
Saudi Arabia - 1,485,722			
(31 December 2023: 724,200)		1,485,722	5.09
200,000	Gaci First Investment Co 5.250% 29-Jan-2034	197,101	0.68
400,000	Saudi Government International Bond 'REGS' 4.750% 18-Jan-2028	395,001	1.35
200,000	Saudi Government International Bond 'REGS' 5.000% 16-Jan-2034	196,607	0.67
300,000	Saudi Government International Bond 'REGS' 5.500% 25-Oct-2032	306,173	1.05
400,000	Saudi Government International Bond 'REGS' 5.750% 16-Jan-2054	390,840	1.34
Senegal - 99,220			
(31 December 2023: 348,065)		99,220	0.34
100,000	Senegal Government International Bond 'REGS' 4.750% 13-Mar-2028	99,220	0.34
Singapore - 234,602			
(31 December 2023: 230,825)		234,602	0.80
250,000	United Overseas Bank Ltd 'GMTN' FRN 1.750% 16-Mar-2031	234,602	0.80
South Africa - 1,200,913			
(31 December 2023: 1,386,164)		1,200,913	4.11
12,736,121	Republic of South Africa Government Bond 8.000% 31-Jan-2030	642,713	2.20
5,825,000	Republic of South Africa Government Bond 8.250% 31-Mar-2032	279,344	0.95
1,240,300	Republic of South Africa Government Bond 8.875% 28-Feb-2035	57,724	0.20
238,000	Republic of South Africa Government International Bond 5.875% 20-Apr-2032	221,132	0.76
Supranational - 366,621			
(31 December 2023: 170,918)		366,621	1.26
200,000	Banque Ouest Africaine de Developpement 'REGS' 4.700% 22-Oct-2031	175,177	0.60
200,000	Banque Ouest Africaine de Developpement 'REGS' 5.000% 27-Jul-2027	191,444	0.66
Thailand - 407,600			
(31 December 2023: 813,206)		407,600	1.40
16,136,000	Thailand Government Bond 2.875% 17-Jun-2046	407,600	1.40
Trinidad & Tobago - 301,125			
(31 December 2023: -)		301,125	1.03
300,000	Trinidad & Tobago Government International Bond 'REGS' 6.400% 26-Jun-2034	301,125	1.03
Turkey - 1,756,275			
(31 December 2023: 1,491,116)		1,756,275	6.02
250,000	Aydem Yenilenebilir Enerji AS 'REGS' 7.750% 02-Feb-2027	243,951	0.84
200,000	QNB Finansbank AS 7.250% 21-May-2029	199,500	0.68
200,000	Sisecam UK Plc 'REGS' 8.625% 02-May-2032	203,752	0.70
11,250,000	Türkiye Government Bond 12.600% 01-Oct-2025	259,936	0.89
5,210,896	Türkiye Government Bond 26.200% 05-Oct-2033	156,703	0.54
7,537,000	Türkiye Government Bond 31.080% 08-Nov-2028	237,849	0.81
250,000	Vestel Elektronik Sanayi ve Ticaret AS 'REGS' 9.750% 15-May-2029	249,892	0.86
200,000	WE Soda Investments Holding Plc 'REGS' 9.375% 14-Feb-2031	204,692	0.70
Ukraine - 409,066			
(31 December 2023: 348,200)		409,066	1.40
900,000	Ukraine Government International Bond 'REGS' 7.375% 25-Sep-2034	260,213	0.89
200,000	Ukraine Government International Bond 'REGS' 7.750% 01-Sep-2029	62,469	0.21
175,000	Ukraine Government International Bond 'REGS' FRN 7.750% 01-Aug-2041	86,384	0.30

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United Arab Emirates - 592,144			
(31 December 2023: 822,653)		592,144	2.03
200,000	Abu Dhabi Commercial Bank PJSC 'GMTN' 4.500% 14-Sep-2027	196,301	0.67
200,000	DP World Crescent Ltd 'REGS' 3.750% 30-Jan-2030	185,022	0.64
200,000	MDGH GMTN RSC Ltd 'REGS' 5.875% 01-May-2034	210,821	0.72
United States of America - 2,039,102			
(31 December 2023: 443,062)		2,039,102	6.98
150,000	United States Treasury Bill (Zero Coupon) 0.000% 11-Jul-2024	149,782	0.51
1,100,000	United States Treasury Bill (Zero Coupon) 0.000% 18-Jul-2024	1,097,270	3.76
650,000	United States Treasury Bill (Zero Coupon) 0.000% 20-Aug-2024	645,268	2.21
150,000	United States Treasury Bill (Zero Coupon) 0.000% 29-Nov-2024	146,782	0.50
Uzbekistan - 195,102			
(31 December 2023: -)		195,102	0.67
200,000	Republic of Uzbekistan International Bond 'REGS' 6.900% 28-Feb-2032	195,102	0.67
Venezuela - 98,451			
(31 December 2023: -)		98,451	0.34
280,000	Petroleos de Venezuela SA 'REGS' (Defaulted) 6.000% 15-Nov-2026	34,720	0.12
171,000	Venezuela Government International Bond (Defaulted) 7.650% 21-Apr-2025	27,494	0.10
223,000	Venezuela Government International Bond (Defaulted) 8.250% 13-Oct-2024	36,237	0.12
Total investments in bonds		28,195,417	96.58

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 45,888				
(31 December 2023: 252,339)				
32	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	3,633,000	36,475	0.13
9	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	959,203	6,174	0.02
5	U.S. Treasury Ultra Bond Long Futures Contracts Exp Sep-2024	626,719	3,239	0.01
Total open futures contracts		45,888	0.16	
	Unrealised gain on forward foreign currency contracts - 384,322 (see below) (31 December 2023: 753,322)		384,322	1.32
Total financial assets at fair value through profit or loss		28,951,409	99.18	

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (13,080)				
(31 December 2023: (21,687))				
(5)	Euro-Bund Short Futures Contracts Exp Sep-2024	(704,792)	(10,179)	(0.04)

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.				
(1)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(139,481)	(2,901)	(0.01)
Total open futures contracts			(13,080)	(0.05)
	Unrealised loss on forward foreign currency contracts - (252,631) (see below) (31 December 2023: (435,811))		(252,631)	(0.87)
Total financial liabilities at fair value through profit or loss			(265,711)	(0.92)
Net current assets			507,657	1.74
Total net assets			29,193,355	100.00

The counterparty for futures contracts is Citigroup Global Markets Ltd.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	94.50
Financial derivative instruments dealt in on a regulated market	0.15
OTC financial derivative instruments	1.27
Other current assets	4.08
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Emerging Markets Debt Total Return Fund						
US dollar	Brazilian real	378,393	2,045,000	2-Jul-24	Morgan Stanley	12,567
US dollar	Brazilian real	18,943	100,000	2-Jul-24	HSBC Bank plc	1,055
US dollar	Brazilian real	685,991	3,539,000	2-Jul-24	Morgan Stanley	52,907
US dollar	Brazilian real	1,044,112	5,684,000	2-Aug-24	Barclays Bank PLC	31,139
Chilean peso	US dollar	788,819,000	824,779	8-Aug-24	Morgan Stanley	13,232
Korean won	US dollar	826,763,000	599,469	8-Aug-24	HSBC Bank plc	814
Malaysian ringgit	US dollar	2,604,000	546,611	8-Aug-24	Barclays Bank PLC	5,692
Mexican peso	US dollar	8,622,000	455,477	8-Aug-24	Barclays Bank PLC	13,032
Mexican peso	US dollar	610,000	32,472	8-Aug-24	Morgan Stanley	674
Polish zloty	US dollar	1,962,000	486,716	8-Aug-24	HSBC Bank plc	461
Polish zloty	US dollar	171,000	42,419	8-Aug-24	Barclays Bank PLC	41
Thai baht	US dollar	31,055,154	844,078	8-Aug-24	HSBC Bank plc	4,781
Turkish lira	US dollar	1,020,000	28,527	8-Aug-24	Citigroup Global Markets Limited	1,432
Turkish lira	US dollar	1,171,000	33,691	8-Aug-24	HSBC Bank plc	702
Turkish lira	US dollar	150,000	4,398	8-Aug-24	HSBC Bank plc	8
US dollar	Chilean peso	201,553	184,270,000	8-Aug-24	Goldman Sachs	5,792
US dollar	Chilean peso	154,364	139,250,000	8-Aug-24	Morgan Stanley	6,430
US dollar	Colombian peso	22,634	89,530,000	8-Aug-24	Merrill Lynch International	1,205
US dollar	Colombian peso	1,487,327	5,867,224,000	8-Aug-24	Barclays Bank PLC	82,990
US dollar	Czech koruna	349,212	7,910,000	8-Aug-24	Morgan Stanley	10,795
US dollar	Euro	109,234	100,000	8-Aug-24	HSBC Bank plc	1,945
US dollar	Euro	439,824	403,000	8-Aug-24	Barclays Bank PLC	7,447
US dollar	Euro	204,546	190,000	8-Aug-24	Barclays Bank PLC	696
US dollar	Hungarian forint	153,369	55,739,000	8-Aug-24	Barclays Bank PLC	2,452
US dollar	Hungarian forint	14,183	5,130,000	8-Aug-24	Barclays Bank PLC	293
US dollar	Indonesian rupiah	12,199	198,330,000	8-Aug-24	Barclays Bank PLC	81
US dollar	Malaysian ringgit	36,190	170,000	8-Aug-24	Goldman Sachs	134
US dollar	Mexican peso	1,858,000	31,947,000	8-Aug-24	Goldman Sachs	122,037
US dollar	Peruvian nuevo sol	178,689	679,000	8-Aug-24	Goldman Sachs International	2,029
US dollar	Peruvian nuevo sol	65,032	245,000	8-Aug-24	Citigroup Global Markets Limited	1,288
US dollar	Romanian leu	13,631	63,000	8-Aug-24	Goldman Sachs	82
					USD	384,233
Brazilian real	US dollar	5,684,000	1,047,626	2-Jul-24	Barclays Bank PLC	(30,828)
Chilean peso	US dollar	13,930,000	15,144	8-Aug-24	Goldman Sachs International	(345)
Chinese yuan	US dollar	5,978,000	830,540	8-Aug-24	HSBC Bank plc	(9,236)
Colombian peso	US dollar	349,470,000	89,000	8-Aug-24	Barclays Bank PLC	(5,353)
Czech koruna	US dollar	17,970,000	772,313	8-Aug-24	Barclays Bank PLC	(3,496)
Hungarian forint	US dollar	29,659,000	81,617	8-Aug-24	Barclays Bank PLC	(1,314)
Indonesian rupiah	US dollar	9,032,606,000	553,890	8-Aug-24	HSBC Bank plc	(1,998)
Indonesian rupiah	US dollar	475,700,000	29,221	8-Aug-24	HSBC Bank plc	(156)
Indonesian rupiah	US dollar	223,090,000	13,693	8-Aug-24	Morgan Stanley	(62)
Mexican peso	US dollar	1,580,000	89,103	8-Aug-24	Goldman Sachs	(3,248)
Mexican peso	US dollar	1,334,000	73,942	8-Aug-24	HSBC Bank plc	(1,454)
Mexican peso	US dollar	2,650,000	148,695	8-Aug-24	Barclays Bank PLC	(4,697)
Philippino peso	US dollar	530,000	9,146	8-Aug-24	HSBC Bank plc	(78)
Polish zloty	US dollar	1,170,000	295,720	8-Aug-24	Goldman Sachs	(5,201)
Romanian leu	US dollar	63,000	13,585	8-Aug-24	Goldman Sachs	(36)
Romanian leu	US dollar	615,000	132,725	8-Aug-24	Goldman Sachs	(453)
Romanian leu	US dollar	63,000	13,626	8-Aug-24	Goldman Sachs	(76)
Thai baht	US dollar	1,280,000	35,018	8-Aug-24	Goldman Sachs International	(30)
US dollar	Chilean peso	17,925	17,120,000	8-Aug-24	Citigroup Global Markets Limited	(262)
US dollar	Indian rupee	41,139	3,444,000	8-Aug-24	Morgan Stanley	(119)
US dollar	Indian rupee	77,338	6,460,000	8-Aug-24	Morgan Stanley	(50)
US dollar	South African rand	42,241	790,000	8-Aug-24	Barclays Bank PLC	(1,056)
US dollar	South African rand	86,904	1,620,000	8-Aug-24	Goldman Sachs	(1,882)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Emerging Markets Debt Total Return Fund cont'd.						
US dollar	Thai baht	60,850	2,230,000	8-Aug-24	HSBC Bank plc	(104)
US dollar	Turkish lira	84,421	2,907,000	8-Aug-24	Goldman Sachs International	(960)
US dollar	Turkish lira	457,546	16,452,000	8-Aug-24	HSBC Bank plc	(25,663)
					USD	(98,157)
BNY Mellon Emerging Markets Debt Total Return Fund EUR H (Acc) (Hedged) Share Class						
Euro	US dollar	12,110	13,024	12-Jul-24	The Bank of New York Mellon	(48)
					USD	(48)
					EUR	(45)
BNY Mellon Emerging Markets Debt Total Return Fund EUR W (Acc) (Hedged) Share Class						
Euro	US dollar	11,045	11,878	12-Jul-24	The Bank of New York Mellon	(44)
					USD	(44)
					EUR	(41)
BNY Mellon Emerging Markets Debt Total Return Fund Sterling E (Inc) (Hedged) Share Class						
Sterling	US dollar	23,046,711	29,288,937	12-Jul-24	The Bank of New York Mellon	(153,798)
					USD	(153,798)
					GBP	(121,666)
BNY Mellon Emerging Markets Debt Total Return Fund Sterling W (Acc) (Hedged) Share Class						
Sterling	US dollar	335	423	12-Jul-24	The Bank of New York Mellon	1
Sterling	US dollar	5	6	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	17,619	13,867	12-Jul-24	The Bank of New York Mellon	88
Sterling	US dollar	3,975	5,056	12-Jul-24	The Bank of New York Mellon	(31)
Sterling	US dollar	82,834	105,270	12-Jul-24	The Bank of New York Mellon	(553)
					USD	(584)
					GBP	(462)

BNY MELLON EUROLAND BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
Ireland - 2,517,309			
(31 December 2023: 2,345,587)			
3,235,614	BNY Mellon Emerging Markets Debt Fund^	2,517,309	1.39
Total investments in collective investment schemes		2,517,309	1.39
Bonds			
Australia - 2,585,329			
(31 December 2023: 2,615,819)			
1,547,000	National Australia Bank Ltd 'EMTN' 3.263% 13-Feb-2026	1,543,364	0.86
433,000	NBN Co Ltd 'GMTN' 4.375% 15-Mar-2033	456,583	0.25
566,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 4.375% 03-May-2033	585,382	0.32
Austria - 5,327,542			
(31 December 2023: 8,838,865)			
600,000	Raiffeisen Bank International AG 'EMTN' FRN 4.500% 31-May-2030	606,555	0.34
700,000	Raiffeisen Bank International AG FRN 7.375% 20-Dec-2032	731,805	0.41
1,310,000	Republic of Austria Government Bond '144A' 0.000% 20-Feb-2031	1,079,946	0.60
231,000	Republic of Austria Government Bond '144A' 0.000% 20-Oct-2040	137,257	0.08
400,000	Republic of Austria Government Bond '144A' 0.250% 20-Oct-2036	282,558	0.16
400,000	Republic of Austria Government Bond '144A' 0.700% 20-Apr-2071	172,246	0.09
90,000	Republic of Austria Government Bond '144A' 1.500% 02-Nov-2086	52,052	0.03
990,000	Republic of Austria Government Bond '144A' 2.900% 20-Feb-2033	981,305	0.54
1,300,000	Republic of Austria Government Bond '144A' 2.900% 20-Feb-2034	1,283,818	0.71
Belgium - 6,111,937			
(31 December 2023: 9,946,600)			
700,000	Belfius Bank SA 'EMTN' 3.750% 22-Jan-2029	699,489	0.39
400,000	Crelan SA FRN 5.250% 23-Jan-2032	417,988	0.23
920,000	Kingdom of Belgium Government Bond '144A' 0.000% 22-Oct-2031	742,155	0.41
1,500,000	Kingdom of Belgium Government Bond '144A' 0.400% 22-Jun-2040	946,845	0.52
250,000	Kingdom of Belgium Government Bond '144A' 0.650% 22-Jun-2071	100,048	0.06
80,955	Kingdom of Belgium Government Bond '144A' 1.700% 22-Jun-2050	55,385	0.03
400,000	Kingdom of Belgium Government Bond '144A' 2.850% 22-Oct-2034	389,574	0.22
2,190,000	Kingdom of Belgium Government Bond '144A' 3.000% 22-Jun-2033	2,183,744	1.21
210,000	Kingdom of Belgium Government Bond '144A' 3.000% 22-Jun-2034	207,465	0.11
270,000	Kingdom of Belgium Government Bond '144A' 3.450% 22-Jun-2043	269,153	0.15
100,000	Solvay SA 4.250% 03-Oct-2031	100,091	0.06
Bermuda - 1,209,311			
(31 December 2023: 346,206)			
1,229,000	Athora Holding Ltd 5.875% 10-Sep-2034	1,209,311	0.67
Canada - 1,647,391			
(31 December 2023: 1,670,160)			
2,000,000	Province of Quebec Canada 'EMTN' 0.250% 05-May-2031	1,647,391	0.91
Croatia - 196,163			
(31 December 2023: 201,553)			
190,000	Croatia Government International Bond 4.000% 14-Jun-2035	196,163	0.11
Czech Republic - 826,708			
(31 December 2023: -)			
831,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	826,708	0.46

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Denmark - 654,328			
(31 December 2023: 986,145)			
394,000	Carlsberg Breweries AS 'EMTN' 3.500% 26-Nov-2026	393,900	0.22
251,000	Carlsberg Breweries AS 'EMTN' 4.250% 05-Oct-2033	260,428	0.14
Finland - 6,773,212			
(31 December 2023: 7,320,563)			
300,000	Finland Government Bond '144A' 0.125% 15-Sep-2031	245,784	0.14
150,000	Finland Government Bond '144A' 0.125% 15-Apr-2052	67,350	0.04
1,550,000	Finland Government Bond '144A' 0.500% 15-Sep-2028	1,404,810	0.78
350,000	Finland Government Bond '144A' 0.500% 15-Apr-2043	216,042	0.12
4,190,000	Finland Government Bond '144A' 3.000% 15-Sep-2033	4,179,871	2.32
350,000	Finland Government Bond '144A' 3.000% 15-Sep-2034	347,776	0.19
299,000	Fortum Oyj 'EMTN' 4.500% 26-May-2033	311,579	0.17
France - 21,390,793			
(31 December 2023: 29,117,554)			
400,000	Air France-KLM 'EMTN' 4.625% 23-May-2029	394,074	0.22
800,000	Arkea Home Loans SFH SA 'EMTN' 3.000% 30-Mar-2027	794,492	0.44
1,100,000	Arval Service Lease SA/France 'EMTN' 3.375% 04-Jan-2026	1,090,532	0.61
800,000	Arval Service Lease SA/France 'EMTN' 4.000% 22-Sep-2026	802,669	0.45
800,000	Ayvens SA 4.000% 24-Jan-2031	797,496	0.44
700,000	Ayvens SA 'EMTN' 4.875% 06-Oct-2028	727,993	0.40
200,000	BNP Paribas SA 'EMTN' 1.500% 25-May-2028	185,691	0.10
500,000	BNP Paribas SA 'EMTN' FRN 2.750% 25-Jul-2028	484,830	0.27
700,000	BPCE SFH SA 1.750% 27-May-2032	628,471	0.35
400,000	BPCE SFH SA 3.250% 12-Apr-2028	400,471	0.22
1,400,000	Caisse d'Amortissement de la Dette Sociale 0.000% 25-Nov-2030	1,146,801	0.64
900,000	Caisse de Refinancement de l'Habitat SA 2.750% 12-Apr-2028	885,406	0.49
900,000	Credit Agricole Home Loan SFH SA 2.875% 12-Jan-2034	872,307	0.48
2,800,000	Credit Agricole Home Loan SFH SA 'EMTN' 0.875% 31-Aug-2027	2,604,482	1.45
300,000	Credit Agricole SA 'EMTN' 4.125% 07-Mar-2030	307,254	0.17
300,000	Credit Agricole SA 'EMTN' 4.375% 27-Nov-2033	310,650	0.17
300,000	Electricite de France SA 'EMTN' 1.875% 13-Oct-2036	232,926	0.13
600,000	Electricite de France SA 'EMTN' 4.125% 17-Jun-2031	605,112	0.34
500,000	Electricite de France SA 'EMTN' 4.375% 17-Jun-2036	503,615	0.28
480,000	French Republic Government Bond OAT '144A' 0.500% 25-May-2072	165,653	0.09
620,000	French Republic Government Bond OAT '144A' 3.250% 25-May-2055	560,604	0.31
3,080,000	French Republic Government Bond OAT '144A' 3.500% 25-Nov-2033	3,132,945	1.74
250,000	French Republic Government Bond OAT '144A' 4.000% 25-Apr-2060	263,360	0.15
900,000	Klepierre SA 0.875% 17-Feb-2031	745,794	0.41
512,000	RCI Banque SA 4.125% 04-Apr-2031	508,933	0.28
200,000	RTE Reseau de Transport d'Electricite SADIR 'EMTN' 3.750% 30-Apr-2044	193,859	0.11
1,100,000	Societe Generale SA FRN 0.625% 02-Dec-2027	1,015,445	0.56
1,100,000	Societe Generale SFH SA 1.375% 05-May-2028	1,028,928	0.57
Germany - 19,783,431			
(31 December 2023: 23,371,893)			
900,000	Aareal Bank AG 'EMTN' 5.875% 29-May-2026	909,751	0.51
600,000	Amprion GmbH 'EMTN' 4.000% 21-May-2044	581,640	0.32
500,000	Amprion GmbH 'EMTN' 4.125% 07-Sep-2034	510,719	0.28
726,000	BMW Finance NV 'EMTN' 3.250% 22-Nov-2026	725,739	0.40
841,000	BMW US Capital LLC 'EMTN' 3.375% 02-Feb-2034	821,665	0.46

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Germany cont'd.			
800,000	Commerzbank AG 'EMTN' FRN 4.625% 17-Jan-2031	815,983	0.45
120,000	Deutsche Bahn Finance GMBH 'EMTN' 4.000% 23-Nov-2043	123,655	0.07
237,000	E.ON SE 'EMTN' 1.625% 29-Mar-2031	211,006	0.12
2,479,000	Gemeinsame Deutsche Bundeslaender 1.250% 04-May-2029	2,294,559	1.27
768,000	Kreditanstalt fuer Wiederaufbau 1.375% 07-Jun-2032	687,788	0.38
3,784,000	Kreditanstalt fuer Wiederaufbau 2.000% 15-Nov-2029	3,622,343	2.01
1,000,000	Kreditanstalt fuer Wiederaufbau 'EMTN' 0.000% 15-Jun-2029	868,815	0.48
1,567,000	Kreditanstalt fuer Wiederaufbau 'EMTN' 2.875% 31-Mar-2032	1,565,018	0.87
1,111,000	Land Berlin 0.625% 20-Mar-2026	1,064,251	0.59
1,255,000	Mercedes-Benz International Finance BV 'EMTN' 3.250% 15-Sep-2027	1,249,716	0.69
300,000	Schaeffler AG 'EMTN' 4.500% 28-Mar-2030	296,129	0.17
2,214,000	State of North Rhine-Westphalia Germany 'EMTN' 2.000% 15-Jun-2032	2,066,215	1.15
400,000	Volkswagen International Finance NV 1.875% 30-Mar-2027	382,083	0.21
500,000	Wintershall Dea Finance BV 0.840% 25-Sep-2025	480,823	0.27
600,000	Wintershall Dea Finance BV 1.823% 25-Sep-2031	505,533	0.28
Greece - 3,506,645			
(31 December 2023: 4,18,091)			
588,000	Alpha Services and Holdings SA 'EMTN' FRN 6.000% 13-Sep-2034	589,911	0.33
850,000	Hellenic Republic Government Bond '144A' 3.375% 15-Jun-2034	823,072	0.45
1,070,000	National Bank of Greece SA 'GMTN' FRN 4.500% 29-Jan-2029	1,070,086	0.59
1,026,000	Piraeus Bank SA 'EMTN' FRN 5.000% 16-Apr-2030	1,023,576	0.57
Hungary - 3,815,225			
(31 December 2023: 614,060)			
1,520,000,000	Hungary Government Bond 2.000% 23-May-2029	3,118,855	1.73
281,000	Hungary Government International Bond 4.000% 25-Jul-2029	278,297	0.16
402,000	Hungary Government International Bond 5.375% 12-Sep-2033	418,073	0.23
Ireland - 1,060,657			
(31 December 2023: 3,266,707)			
612,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 4.250% 10-Jul-2030	606,051	0.34
422,000	Permanent TSB Group Holdings Plc FRN 6.625% 30-Jun-2029	454,606	0.25
Italy - 6,860,330			
(31 December 2023: 12,532,260)			
345,000	Autostrade per l'Italia SpA 'EMTN' 4.250% 28-Jun-2032	340,103	0.19
563,000	Autostrade per l'Italia SpA 'EMTN' 5.125% 14-Jun-2033	585,468	0.32
1,508,000	Banco BPM SpA 'EMTN' 0.750% 15-Mar-2027	1,399,217	0.78
583,000	CA Auto Bank SPA/Ireland 'EMTN' 4.750% 25-Jan-2027	596,747	0.33
293,000	Coca-Cola HBC Finance BV 'EMTN' 2.750% 23-Sep-2025	289,865	0.16
500,000	Credit Agricole Italia SpA 'EMTN' 3.500% 15-Jul-2033	504,700	0.28
1,077,000	Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	1,055,239	0.59
520,000	Eni SpA 'EMTN' 3.875% 15-Jan-2034	514,756	0.29
166,000	Iccrea Banca SpA 'EMTN' FRN 4.250% 05-Feb-2030	166,381	0.09
120,000	Italy Buoni Poliennali Del Tesoro '144A' 2.150% 01-Mar-2072	69,864	0.04
120,000	Italy Buoni Poliennali Del Tesoro '144A' 2.800% 01-Mar-2067	83,785	0.05
494,000	Leasys SpA 'EMTN' 3.875% 01-Mar-2028	492,748	0.27
746,000	Leasys SpA 'EMTN' 4.625% 16-Feb-2027	761,457	0.42

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Luxembourg - 2,479,094			
(31 December 2023: 1,081,335)			
395,000	Blackstone Property Partners Europe Holdings Sarl 'EMTN' 1.750% 12-Mar-2029	348,597	0.19
900,000	Logicor Financing Sarl 'EMTN' 3.250% 13-Nov-2028	853,843	0.47
624,000	Logicor Financing Sarl 'EMTN' 4.625% 25-Jul-2028	627,956	0.35
647,000	P3 Group Sarl 'EMTN' 4.625% 13-Feb-2030	648,698	0.36
Netherlands - 7,463,205			
(31 December 2023: 6,971,228)			
683,000	Athora Netherlands NV FRN 5.375% 31-Aug-2032	676,423	0.37
400,000	Cooperatieve Rabobank UA 'GMTN' 3.822% 26-Jul-2034	399,640	0.22
675,000	EXOR NV 3.750% 14-Feb-2033	663,954	0.37
700,000	ING Groep NV 'EMTN' FRN 3.875% 12-Aug-2029	704,375	0.39
882,000	JDE Peet's NV 'EMTN' 4.500% 23-Jan-2034	899,063	0.50
500,000	Nationale-Nederlanden Bank NV/The Netherlands 'EMTN' 3.250% 28-May-2027	500,165	0.28
660,000	Netherlands Government Bond '144A' 0.500% 15-Jan-2040	462,950	0.26
1,140,000	Netherlands Government Bond '144A' 2.000% 15-Jan-2054	935,849	0.52
1,420,000	Netherlands Government Bond '144A' 2.500% 15-Jul-2034	1,378,323	0.76
420,000	Netherlands Government Bond '144A' 4.000% 15-Jan-2037	467,510	0.26
428,000	TenneT Holding BV 'EMTN' 2.750% 17-May-2042	374,953	0.21
Norway - 285,787			
(31 December 2023: -)			
285,000	Statkraft AS 'EMTN' 3.750% 22-Mar-2039	285,787	0.16
Poland - 897,467			
(31 December 2023: 1,537,752)			
870,000	Republic of Poland Government International Bond 'EMTN' 3.875% 14-Feb-2033	897,467	0.50
Portugal - 5,561,447			
(31 December 2023: 308,465)			
700,000	Banco Santander Totta SA 3.250% 15-Feb-2031	697,300	0.39
300,000	EDP - Energias de Portugal SA 'EMTN' 3.875% 26-Jun-2028	302,506	0.17
700,000	Novo Banco SA 'EMTN' 3.250% 01-Mar-2027	698,039	0.39
1,000,000	Novo Banco SA 'EMTN' FRN 4.250% 08-Mar-2028	1,001,453	0.55
2,940,000	Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17-Oct-2028	2,862,149	1.59
Romania - 5,024,898			
(31 December 2023: 869,066)			
10,000,000	Romania Government Bond 7.200% 30-Oct-2033	2,059,584	1.14
1,822,000	Romanian Government International Bond 'REGS' 5.250% 30-May-2032	1,775,184	0.99
1,200,000	Romanian Government International Bond 'REGS' 5.375% 22-Mar-2031	1,190,130	0.66
Slovakia - 707,706			
(31 December 2023: 1,258,709)			
850,000	Slovakia Government Bond 1.000% 14-May-2032	707,706	0.39
Slovenia - 427,808			
(31 December 2023: -)			
440,000	Slovenia Government Bond 3.000% 10-Mar-2034	427,808	0.24
Spain - 25,783,882			
(31 December 2023: 22,867,178)			
200,000	Aena SME SA 'EMTN' 4.250% 13-Oct-2030	207,171	0.12
700,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	776,827	0.43
600,000	Banco de Sabadell SA 'EMTN' FRN 2.625% 24-Mar-2026	595,608	0.33
500,000	Banco Santander SA 'EMTN' 4.875% 18-Oct-2031	527,715	0.29
500,000	CaixaBank SA 'EMTN' FRN 4.125% 09-Feb-2032	501,623	0.28
600,000	Cellnex Telecom SA 'EMTN' 1.750% 23-Oct-2030	526,929	0.29

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Spain cont'd.			
700,000	Santander Consumer Finance SA 'EMTN' 3.750% 17-Jan-2029	702,555	0.39
2,270,000	Spain Government Bond '144A' 0.700% 30-Apr-2032	1,882,618	1.04
2,400,000	Spain Government Bond '144A' 1.250% 31-Oct-2030	2,142,936	1.19
1,400,000	Spain Government Bond '144A' 1.400% 30-Jul-2028	1,313,396	0.73
1,613,000	Spain Government Bond '144A' 2.350% 30-Jul-2033	1,492,541	0.83
1,976,000	Spain Government Bond '144A' 3.150% 30-Apr-2033	1,954,037	1.08
7,768,000	Spain Government Bond '144A' 3.250% 30-Apr-2034	7,692,856	4.27
4,444,000	Spain Government Bond '144A' 3.450% 31-Oct-2034	4,450,155	2.47
285,000	Spain Government Bond '144A' 3.450% 30-Jul-2066	251,071	0.14
752,000	Spain Government Bond '144A' 3.900% 30-Jul-2039	765,844	0.43
Supranational - 17,363,852			
(31 December 2023: 18,420,159)		17,363,852	9.64
2,500,000	European Investment Bank 1.500% 15-Jun-2032	2,247,337	1.25
1,800,000	European Investment Bank 2.250% 15-Mar-2030	1,738,658	0.96
202,000	European Stability Mechanism 3.000% 23-Aug-2033	202,680	0.11
750,000	European Union 0.000% 04-Jul-2035	535,003	0.30
368,736	European Union 0.700% 06-Jul-2051	196,984	0.11
700,000	European Union 1.250% 04-Feb-2043	493,493	0.27
1,625,000	European Union 1.625% 04-Dec-2029	1,516,686	0.84
1,141,153	European Union 2.625% 04-Feb-2048	987,130	0.55
2,100,000	European Union 2.875% 06-Dec-2027	2,089,972	1.16
2,681,039	European Union 3.125% 04-Dec-2030	2,701,484	1.50
813,000	European Union 3.250% 04-Jul-2034	820,410	0.46
1,400,000	European Union 3.375% 04-Oct-2039	1,390,683	0.77
400,491	European Union 3.375% 05-Oct-2054	387,256	0.22
211,581	European Union 4.000% 04-Apr-2044	225,809	0.13
940,000	International Bank for Reconstruction & Development 'EMTN' 3.450% 13-Sep-2038	962,825	0.53
880,000	International Bank for Reconstruction & Development 'GMTN' 3.100% 14-Apr-2038	867,442	0.48
Sweden - 1,102,137			
(31 December 2023: 1,580,774)		1,102,137	0.61
231,000	Assa Abloy AB 'EMTN' 3.875% 13-Sep-2030	235,690	0.13
867,000	Stadshypotek AB 'EMTN' 3.125% 04-Apr-2028	866,447	0.48
Switzerland - 2,247,385			
(31 December 2023: 3,281,052)		2,247,385	1.25
700,000	UBS Group AG 'EMTN' FRN 0.250% 05-Nov-2028	625,433	0.35
500,000	UBS Switzerland AG 3.304% 05-Mar-2029	502,213	0.28
1,100,000	Zuercher Kantonalbank FRN 4.467% 15-Sep-2027	1,119,739	0.62
United Kingdom - 13,563,706			
(31 December 2023: 7,708,454)		13,563,706	7.53
327,000	Barclays Plc 'EMTN' FRN 4.918% 08-Aug-2030	340,687	0.19
511,000	Barclays Plc 'EMTN' FRN 4.973% 31-May-2036	512,676	0.29
470,000	Barclays Plc FRN 0.577% 09-Aug-2029	411,953	0.23
187,000	Barclays Plc FRN 4.347% 08-May-2035	187,182	0.10
95,918	Brass No 10 Plc FRN 0.669% 16-Apr-2069	88,405	0.05
447,000	Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	439,604	0.24
427,000	DS Smith Plc 'EMTN' 4.375% 27-Jul-2027	435,554	0.24
840,000	Hammerson Ireland Finance DAC 1.750% 03-Jun-2027	779,822	0.43
435,000	Heathrow Funding Ltd 'EMTN' 1.875% 14-Mar-2034	361,160	0.20
1,341,000	HSBC Holdings Plc FRN 3.755% 20-May-2029	1,338,526	0.74
415,000	IHG Finance LLC 'EMTN' 4.375% 28-Nov-2029	425,344	0.24
691,000	International Distribution Services Plc 5.250% 14-Sep-2028	710,306	0.39
150,000	ITV Plc 'EMTN' 4.250% 19-Jun-2032	149,402	0.08
521,000	Lloyds Bank Plc 'EMTN' 3.250% 02-Feb-2026	519,545	0.29

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
United Kingdom cont'd.			
459,000	National Grid Electricity Distribution East Midlands Plc 'EMTN' 3.530% 20-Sep-2028	456,400	0.25
1,061,000	Nationwide Building Society 3.625% 03/15/28 3.625% 15-Mar-2028	1,075,215	0.60
548,000	Reckitt Benckiser Treasury Services Plc 'EMTN' 3.875% 14-Sep-2033	551,311	0.31
258,000	RELX Finance BV 3.750% 12-Jun-2031	261,817	0.15
280,000	Tesco Corporate Treasury Services Plc 'EMTN' 4.250% 27-Feb-2031	285,577	0.16
712,000	United Kingdom Gilt 0.625% 22-Oct-2050	3,358,288	1.86
316,000	United Utilities Water Finance Plc 'EMTN' 3.750% 23-May-2034	306,711	0.17
575,000	WPP Finance 2013 'EMTN' 4.000% 12-Sep-2033	568,221	0.32
United States of America - 6,576,059			
(31 December 2023: 6,391,037)		6,576,059	3.65
415,000	AT&T Inc 2.600% 19-May-2038	350,201	0.20
469,000	Becton Dickinson & Co 3.828% 07-Jun-2032	471,472	0.26
487,000	Booking Holdings Inc 4.000% 01-Mar-2044	475,193	0.26
650,000	Fidelity National Information Services Inc 1.500% 21-May-2027	613,080	0.34
1,044,000	Ford Motor Credit Co LLC 4.867% 03-Aug-2027	1,071,594	0.60
290,000	Ford Motor Credit Co LLC 6.125% 15-May-2028	310,427	0.17
276,000	Ford Motor Credit Co LLC 'EMTN' 4.445% 14-Feb-2030	277,902	0.16
275,000	Prologis Euro Finance LLC 4.625% 23-May-2033	286,355	0.16
60,938	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC '144A' 4.738% 20-Mar-2025	56,553	0.03
339,000	Stellantis NV 'EMTN' 3.750% 19-Mar-2036	327,201	0.18
697,000	Stellantis NV 'EMTN' 4.250% 16-Jun-2031	710,246	0.39
211,000	Stellantis NV 'EMTN' 4.375% 14-Mar-2030	216,988	0.12
300,000	Verizon Communications Inc 2.875% 15-Jan-2038	268,210	0.15
1,170,000	Zimmer Biomet Holdings Inc 2.425% 13-Dec-2026	1,140,637	0.63
Total investments in bonds		171,233,435	95.03
Interest rate swaps - 467,523			
(31 December 2023: 1,108,919)			
1,560,000	IRS EUR 05-Dec-2053	36,095	0.02
1,670,000	IRS EUR 07-Dec-2053	18,947	0.01
1,510,000	IRS EUR 28-Jul-2053	155,620	0.09
6,350,000	IRS GBP 05-Apr-2034	29,850	0.02
6,420,000	IRS GBP 16-May-2034	50,511	0.03
7,640,000	IRS Receive Fixed 2.892% Pay Three Month EURIBOR 14-Feb-2033	33,017	0.02
3,040,000	IRS Receive Three Month EURIBOR Pay 2.384% 13-Feb-2053	116,710	0.06
2,200,000	IRS USD 05-Dec-2053	4,534	0.00
2,500,000	IRS USD 07-Dec-2053	22,239	0.01
Total interest rate swaps		467,523	0.26

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - 324,424				
(31 December 2023: 1,187,842)				
70	Euro-BTP Long Futures Contracts Exp Sep-2024	7,350,700	7,274	0.00
16	Euro-Buxl 30 Year Bond Long Futures Contracts Exp Sep-2024	2,083,840	47,465	0.03
144	Euro-Schatz Long Futures Contracts Exp Sep-2024	15,220,800	64,940	0.04
(24)	Japanese 10 Year Bond Short Futures Contracts Exp Sep-2024	(19,898,644)	78,834	0.04
107	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	11,343,049	124,793	0.07

Schedule of investments - as at 30 June 2024

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts cont'd.				
(3)	UK Long Gilt Short Futures Contracts Exp Sep-2024	(345,501)	1,118	0.00
Total open futures contracts			324,424	0.18
Unrealised gain on forward foreign currency contracts - 74,301 (see below) (31 December 2023: 263,162)				0.04
Total financial assets at fair value through profit or loss			174,616,992	96.90
Holdings	Description	Fair value EUR	Total net assets %	
Credit default swaps - (243,684)				
(31 December 2023: -)				
13,700,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(243,684)	(0.14)	
Total credit default swaps			(243,684) (0.14)	
Interest rate swaps - (39,080)				
(31 December 2023: (174,375))				
87,250,000	IRS Receive 6 Month EURIBOR Pay 2.605% 19-Jun-2029	(5,440)	(0.00)	
7,770,000	IRS Receive Fixed 2.820% Pay 6 Month EURIBOR 19-Jun-2029	(22,834)	(0.01)	
2,455,000	IRS USD 28-Jul-2053	(10,806)	(0.01)	
Total interest rate swaps			(39,080) (0.02)	
Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (547,721)				
(31 December 2023: (1,305,355))				
(182)	Canadian 10 Year Treasury Bond Short Futures Contracts Exp Sep-2024	(14,915,388)	(86,816)	(0.05)
129	Euro-Bobl Long Futures Contracts Exp Sep-2024	15,020,760	(67,777)	(0.04)
222	Euro-BTP Long Futures Contracts Exp Sep-2024	25,594,380	(127,527)	(0.07)
(195)	Euro-Bund Short Futures Contracts Exp Sep-2024	(25,665,900)	(241,162)	(0.13)
32	Euro-OAT Long Futures Contracts Exp Sep-2024	3,939,840	(24,439)	(0.01)
Total open futures contracts			(547,721)	(0.30)
Unrealised loss on forward foreign currency contracts - (77,708) (see below) (31 December 2023: (27,826))				(0.04)
Total financial liabilities at fair value through profit or loss			(908,193)	(0.50)
Net current assets			6,484,980	3.60
Total net assets			180,193,779	100.00

[^]Investment in other Fund of the Company.
The counterparty for futures contracts is J.P. Morgan Securities Plc.
The counterparty for interest rate swaps is J.P. Morgan Securities Plc.
The counterparty for credit default swaps is Goldman Sachs.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	94.40
Financial derivative instruments dealt in on a regulated market	0.18
OTC financial derivative instruments	0.29
Other current assets	5.13
Total assets	100.00

Forward foreign currency contracts							Unrealised Gain/(Loss)
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty		
BNY Mellon Euroland Bond Fund							
Euro	US dollar	797,281	852,000	9-Jul-24	Citigroup Global Markets Limited	1,997	
Canadian dollar	Euro	795,000	538,738	12-Jul-24	Goldman Sachs	3,746	
Euro	Czech koruna	8,048	201,000	12-Jul-24	Goldman Sachs	27	
Euro	Hungarian forint	3,175,699	1,243,537,000	12-Jul-24	Goldman Sachs	30,066	
Euro	Japanese yen	2,014,203	341,000,000	12-Jul-24	Citigroup Global Markets Limited	33,005	
Euro	Swedish krona	40,842	459,000	12-Jul-24	Barclays Bank PLC	404	
Euro	Sterling	3,420,313	2,898,000	26-Jul-24	Goldman Sachs International	3,136	
US dollar	Euro	51,000	47,461	7-Aug-24	HSBC Bank plc	76	
						EUR	72,457
Euro	Romanian leu	2,148,552	10,726,000	12-Jul-24	Goldman Sachs	(5,197)	
Hungarian forint	Euro	30,401,000	78,763	12-Jul-24	Goldman Sachs	(1,861)	
Japanese yen	Euro	262,605,000	1,577,224	12-Jul-24	HSBC Bank plc	(51,498)	
Euro	Australian dollar	189,614	310,000	17-Jul-24	Goldman Sachs	(3,427)	
Euro	US dollar	639,600	692,000	25-Jul-24	Citigroup Global Markets Limited	(5,833)	
Euro	US dollar	348,437	374,000	7-Aug-24	Goldman Sachs International	(170)	
Euro	US dollar	555,237	605,000	7-Aug-24	Citigroup Global Markets Limited	(8,686)	
Euro	US dollar	820,490	882,000	21-Aug-24	Morgan Stanley	(1,036)	
						EUR	(77,708)
BNY Mellon Euroland Bond Fund CHF H (Hedged) Share Class							
Euro	Swiss franc	96,725	91,690	12-Jul-24	The Bank of New York Mellon	1,361	
Euro	Swiss franc	5,208	5,004	12-Jul-24	The Bank of New York Mellon	3	
Swiss franc	Euro	7,383	7,655	12-Jul-24	The Bank of New York Mellon	23	
Swiss franc	Euro	956,334	994,617	12-Jul-24	The Bank of New York Mellon	44	
						EUR	1,431
						CHF	1,377
BNY Mellon Euroland Bond Fund CHF I (Hedged) Share Class							
Euro	Swiss franc	30,601	29,406	12-Jul-24	The Bank of New York Mellon	17	
Swiss franc	Euro	43,877	45,497	12-Jul-24	The Bank of New York Mellon	138	
Swiss franc	Euro	5,663,501	5,890,216	12-Jul-24	The Bank of New York Mellon	258	
						EUR	413
						CHF	397

BNY MELLON EUROPEAN CREDIT FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
Ireland - 447,195			
(31 December 2023: 1,349,380)			
322,080	BNY Mellon Global Short-Dated High Yield Bond Fund ^A	447,195	0.74
Total investments in collective investment schemes		447,195	0.74
Bonds			
Australia - 2,727,201			
(31 December 2023: 1,503,002)			
200,000	Amcor UK Finance Plc 3.950% 29-May-2032	200,469	0.33
233,000	Commonwealth Bank of Australia 'EMTN' FRN 4.266% 04-Jun-2034	234,165	0.38
500,000	Glencore Capital Finance DAC 'EMTN' 1.125% 10-Mar-2028	455,440	0.75
400,000	Glencore Finance Europe Ltd 'EMTN' 3.750% 01-Apr-2026	400,513	0.66
134,000	Goodman Australia Finance Pty Ltd 4.250% 03-May-2030	135,851	0.22
168,000	NBN Co Ltd 'EMTN' 3.750% 22-Mar-2034	168,796	0.28
258,000	NBN Co Ltd 'GMTN' 4.375% 15-Mar-2033	272,224	0.45
300,000	Scentre Group Trust 1 / Scentre Group Trust 2 'EMTN' 1.750% 11-Apr-2028	280,530	0.46
200,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 1.750% 26-Apr-2028	186,834	0.31
176,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 3.750% 30-Apr-2032	176,148	0.29
209,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 4.375% 03-May-2033	216,231	0.36
Austria - 705,685			
(31 December 2023: 513,000)			
200,000	Raiffeisen Bank International AG 'EMTN' FRN 4.500% 31-May-2030	202,439	0.33
100,000	Raiffeisen Bank International AG 'EMTN' FRN 4.625% 21-Aug-2029	99,750	0.17
200,000	Raiffeisen Bank International AG FRN 7.375% 20-Dec-2032	208,146	0.34
200,000	Raiffeisen Bank International AG FRN (Perpetual) 8.659% 15-Dec-2024	195,350	0.32
Belgium - 986,674			
(31 December 2023: 207,662)			
334,000	Anheuser-Busch InBev SA/NV 'EMTN' 3.750% 22-Mar-2037	333,656	0.55
149,000	Anheuser-Busch InBev SA/NV 'EMTN' 3.950% 22-Mar-2044	147,295	0.24
100,000	Crelan SA 'EMTN' FRN 5.375% 30-Apr-2035	101,625	0.17
100,000	Crelan SA FRN 5.250% 23-Jan-2032	104,623	0.17
300,000	KBC Group NV 'EMTN' 3.750% 27-Mar-2032	299,475	0.49
Bermuda - 345,966			
(31 December 2023: -)			
350,000	Athora Holding Ltd 5.875% 10-Sep-2034	345,966	0.57
Czechia - 208,787			
(31 December 2023: -)			
208,000	P3 Group Sarl 'EMTN' 4.625% 13-Feb-2030	208,787	0.34
Czech Republic - 274,634			
(31 December 2023: -)			
275,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	274,634	0.45
Denmark - 966,219			
(31 December 2023: 722,989)			
113,000	Carlsberg Breweries AS 'EMTN' 4.250% 05-Oct-2033	117,228	0.19
150,000	Danske Bank A/S 'EMTN' FRN 1.000% 15-May-2031	142,088	0.23
430,000	Danske Bank A/S 'EMTN' FRN 3.875% 09-Jan-2032	428,201	0.71
145,000	Danske Bank A/S 'EMTN' FRN 4.500% 09-Nov-2028	148,117	0.24
130,000	Danske Bank A/S FRN 4.000% 12-Jan-2027	130,585	0.22

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Finland - 360,217			
(31 December 2023: 204,200)			
191,000	Fortum Oyj 'EMTN' 4.500% 26-May-2033	199,617	0.33
160,000	Nordea Bank Abp 'EMTN' FRN 4.125% 29-May-2035	160,600	0.26
France - 8,840,197			
(31 December 2023: 11,494,219)			
100,000	Air France-KLM 'EMTN' 4.625% 23-May-2029	98,603	0.16
100,000	Arval Service Lease SA/France 'EMTN' 4.000% 22-Sep-2026	100,297	0.16
150,000	AXA SA 'EMTN' FRN 3.375% 06-Jul-2047	147,294	0.24
300,000	Ayvens SA 4.000% 24-Jan-2031	299,452	0.49
200,000	Ayvens SA 'EMTN' 4.875% 06-Oct-2028	208,210	0.34
100,000	Banque Federative du Credit Mutuel SA 'EMTN' 0.100% 08-Oct-2027	89,444	0.15
200,000	Banque Stellantis France SACA 'EMTN' 4.000% 21-Jan-2027	201,849	0.33
200,000	BNP Paribas SA 'EMTN' FRN 0.250% 13-Apr-2027	187,901	0.31
300,000	BNP Paribas SA 'EMTN' FRN 2.750% 25-Jul-2028	290,895	0.48
100,000	BNP Paribas SA 'EMTN' FRN 4.042% 10-Jan-2032	100,117	0.16
400,000	Bouygues SA 5.375% 30-Jun-2042	452,459	0.74
200,000	BPCE SA 'EMTN' FRN 4.125% 08-Mar-2033	201,250	0.33
100,000	BPCE SA 'EMTN' FRN 4.250% 11-Jan-2035	101,625	0.17
100,000	BPCE SA 'EMTN' FRN 4.875% 26-Feb-2036	101,375	0.17
400,000	BPCE SA FRN 1.500% 13-Jan-2042	368,824	0.61
200,000	BPCE SA FRN 2.125% 13-Oct-2046	163,750	0.27
300,000	Credit Agricole SA 'EMTN' 4.375% 27-Nov-2033	310,454	0.51
700,000	Credit Agricole SA 'EMTN' FRN 5.500% 28-Aug-2033	729,909	1.20
200,000	Credit Mutuel Arkea SA FRN 4.810% 15-May-2035	201,250	0.33
200,000	Electricite de France SA 'EMTN' 4.125% 17-Jun-2031	201,945	0.33
200,000	Electricite de France SA 'EMTN' 4.375% 17-Jun-2036	201,975	0.33
400,000	Electricite de France SA 'EMTN' 4.750% 17-Jun-2044	401,562	0.66
200,000	Engie SA 'EMTN' 4.250% 06-Sep-2034	204,475	0.34
300,000	Engie SA 'EMTN' 4.500% 06-Sep-2042	304,244	0.50
100,000	Gecina SA 'EMTN' 0.875% 30-Jun-2036	69,605	0.11
200,000	Gecina SA 'EMTN' 2.000% 30-Jun-2032	176,411	0.29
100,000	Kering SA 'EMTN' 3.375% 11-Mar-2032	98,111	0.16
200,000	Klepierre SA 0.875% 17-Feb-2031	165,877	0.27
400,000	Klepierre SA 'EMTN' 0.625% 01-Jul-2030	331,895	0.55
300,000	MMS USA Holdings Inc 'EMTN' 1.250% 13-Jun-2028	275,125	0.45
100,000	Orange SA 1.200% 11-Jul-2034	79,967	0.13
200,000	Orange SA FRN (Perpetual) 4.500% 15-Dec-2030	199,032	0.33
300,000	Orano SA 'EMTN' 4.000% 12-Mar-2031	297,549	0.49
200,000	Pernod Ricard SA 'EMTN' 3.750% 15-Sep-2033	200,765	0.33
438,000	RCI Banque SA 4.125% 04-Apr-2031	435,983	0.72
200,000	RCI Banque SA 'EMTN' FRN 5.500% 09-Oct-2034	199,944	0.33
200,000	RTE Reseau de Transport d'Electricite SADIR 'EMTN' 0.000% 09-Sep-2027	179,378	0.30
100,000	RTE Reseau de Transport d'Electricite SADIR 'EMTN' 3.750% 30-Apr-2044	97,395	0.16
100,000	Unibail-Rodamco-Westfield SE 'EMTN' 0.625% 04-May-2027	91,906	0.15
100,000	Unibail-Rodamco-Westfield SE 'EMTN' 0.750% 25-Oct-2028	88,251	0.15
100,000	Unibail-Rodamco-Westfield SE 'EMTN' 1.375% 04-Dec-2031	83,514	0.14
100,000	Unibail-Rodamco-Westfield SE 'EMTN' 4.125% 11-Dec-2030	100,330	0.17
Germany - 8,424,959			
(31 December 2023: 8,680,336)			
300,000	Aareal Bank AG 'EMTN' 5.875% 29-May-2026	303,358	0.50
200,000	Amprion GmbH 'EMTN' 3.625% 21-May-2031	199,957	0.33
200,000	Amprion GmbH 'EMTN' 4.125% 07-Sep-2034	204,354	0.34
100,000	BASF SE 'EMTN' 4.000% 08-Mar-2029	102,561	0.17
100,000	BASF SE 'EMTN' 4.250% 08-Mar-2032	103,968	0.17
200,000	BASF SE 'EMTN' 4.500% 08-Mar-2035	211,270	0.35
264,000	BMW US Capital LLC 'EMTN' 3.375% 02-Feb-2034	258,492	0.43
300,000	Brenntag Finance BV 'EMTN' 3.875% 24-Apr-2032	295,495	0.49

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Germany cont'd.			
300,000	Commerzbank AG 'EMTN' FRN 4.625% 17-Jan-2031	306,099	0.50
300,000	Commerzbank AG 'EMTN' FRN 4.875% 16-Oct-2034	300,375	0.49
134,000	Continental AG 4.000% 01-Jun-2028 'EMTN' 4.000% 01-Jun-2028	136,228	0.22
150,000	Deutsche Bahn Finance GmbH 'EMTN' 4.000% 23-Nov-2043	154,865	0.26
100,000	Deutsche Bank AG 'EMTN' FRN 4.125% 04-Apr-2030	99,647	0.16
257,000	Deutsche Telekom AG 'EMTN' 3.250% 20-Mar-2036	247,503	0.41
100,000	E.ON SE 'EMTN' 0.350% 28-Feb-2030	84,658	0.14
124,000	E.ON SE 'EMTN' 4.000% 29-Aug-2033	126,673	0.21
300,000	EnBW Energie Baden-Wuerttemberg AG FRN 1.875% 29-Jun-2080	283,761	0.47
67,000	EnBW International Finance BV 'EMTN' 4.049% 22-Nov-2029	68,740	0.11
100,000	Eurogrid GmbH 'EMTN' 3.722% 27-Apr-2030	99,904	0.17
287,000	Fresenius SE & Co KGaA 'EMTN' 5.125% 05-Oct-2030	306,459	0.50
60,000	Heidelberg Materials AG 3.750% 31-May-2032	59,749	0.10
241,000	Heidelberg Materials AG 'EMTN' 3.950% 19-Jul-2034	238,392	0.39
65,000	Heidelberg Materials Finance Luxembourg SA 'EMTN' 4.875% 21-Nov-2033	68,958	0.11
100,000	LEG Immobilien SE 'EMTN' 0.375% 17-Jan-2026	94,758	0.16
421,000	Mercedes-Benz International Finance BV 'EMTN' 3.250% 15-Sep-2027	420,072	0.69
300,000	Mercedes-Benz International Finance BV 'EMTN' 3.700% 30-May-2031	304,619	0.50
200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 4.250% 26-May-2044	197,270	0.33
200,000	Norddeutsche Landesbank-Girozentrale FRN 5.625% 23-Aug-2034	199,554	0.33
292,000	Roadster Finance DAC 'EMTN' 1.625% 09-Dec-2024	287,976	0.47
200,000	Sartorius Finance BV 4.500% 14-Sep-2032	205,771	0.34
100,000	Sartorius Finance BV 4.875% 14-Sep-2035	104,251	0.17
100,000	Schaeffler AG 'EMTN' 4.500% 28-Mar-2030	98,874	0.16
300,000	Siemens Financieringsmaatschappij NV 'EMTN' 3.000% 08-Sep-2033	290,734	0.48
400,000	Volkswagen Bank GmbH 'EMTN' 4.375% 03-May-2028	408,212	0.67
100,000	Volkswagen International Finance NV 'EMTN' 4.375% 15-May-2030	102,884	0.17
100,000	Volkswagen International Finance NV FRN (Perpetual) 3.875% 17-Jun-2029	93,520	0.15
100,000	Volkswagen International Finance NV FRN (Perpetual) 4.375% 28-Mar-2031	92,186	0.15
200,000	Volkswagen International Finance NV FRN (Perpetual) 7.875% 06-Sep-2032	226,133	0.37
57,000	Volkswagen Leasing GmbH 'EMTN' 4.000% 11-Apr-2031	57,305	0.09
233,000	Volkswagen Leasing GmbH 'EMTN' 4.750% 25-Sep-2031	244,884	0.40
100,000	Vonovia SE 'EMTN' 1.000% 09-Jul-2030	84,005	0.14
500,000	Wintershall Dea Finance BV 0.840% 25-Sep-2025	481,150	0.79
200,000	Wintershall Dea Finance BV 1.823% 25-Sep-2031	169,335	0.28
Greece - 1,196,737			
(31 December 2023: 134,445)		1,196,737	1.97
105,000	Alpha Bank SA 'EMTN' FRN 5.000% 12-May-2030	105,006	0.17
294,000	Alpha Services and Holdings SA 'EMTN' FRN 6.000% 13-Sep-2034	294,594	0.48
333,000	National Bank of Greece SA 'GMTN' FRN 4.500% 29-Jan-2029	333,087	0.55
119,000	National Bank of Greece SA 'GMTN' FRN 5.875% 28-Jun-2035	120,265	0.20
344,000	Piraeus Bank SA 'EMTN' FRN 5.000% 16-Apr-2030	343,785	0.57
Ireland - 1,148,741			
(31 December 2023: 926,726)		1,148,741	1.89
239,000	AIB Group Plc 'EMTN' FRN 2.250% 04-Apr-2028	229,176	0.38
238,000	Dell Bank International DAC 'EMTN' 0.500% 27-Oct-2026	222,037	0.37

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Ireland cont'd.			
210,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 3.000% 19-Aug-2031	202,083	0.33
219,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 4.250% 10-Jul-2030	217,146	0.36
100,000	Permanent TSB Group Holdings Plc FRN 6.625% 25-Apr-2028	105,595	0.17
160,000	Permanent TSB Group Holdings Plc FRN 6.625% 30-Jun-2029	172,704	0.28
Italy - 3,337,729			
(31 December 2023: 2,764,463)		3,337,729	5.49
100,000	Autostrade per l'Italia SpA 'EMTN' 4.250% 28-Jun-2032	98,725	0.16
130,000	Autostrade per l'Italia SpA 'EMTN' 4.625% 28-Feb-2036	127,653	0.21
232,000	Autostrade per l'Italia SpA 'EMTN' 5.125% 14-Jun-2033	241,789	0.40
180,000	Enel Finance International NV 'EMTN' 0.875% 28-Sep-2034	134,583	0.22
250,000	Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	245,417	0.40
155,000	Enel SpA FRN (Perpetual) 1.875% 08-Jun-2030	128,185	0.21
161,000	Eni SpA 'EMTN' 3.875% 15-Jan-2034	159,914	0.26
160,000	Eni SpA 'EMTN' 4.250% 19-May-2033	164,184	0.27
229,000	Eni SpA FRN (Perpetual) 2.000% 11-Feb-2027	212,627	0.35
110,000	Eni SpA FRN (Perpetual) 2.750% 11-Feb-2030	97,983	0.16
200,000	Genertel SpA FRN 4.250% 14-Dec-2047	199,050	0.33
180,000	Hera SpA 'EMTN' 4.250% 20-Apr-2033	182,422	0.30
205,000	Intesa Sanpaolo SpA 'EMTN' 3.625% 16-Oct-2030	203,092	0.33
161,000	Leasys SpA 'EMTN' 3.875% 01-Mar-2028	160,651	0.27
231,000	Leasys SpA 'EMTN' 4.625% 16-Feb-2027	235,774	0.39
340,000	UniCredit SpA 'EMTN' 4.000% 05-Mar-2034	337,091	0.56
120,000	UniCredit SpA 'EMTN' FRN 0.925% 18-Jan-2028	111,888	0.18
300,000	UnipolSai Assicurazioni SpA 'EMTN' 4.900% 23-May-2034	296,701	0.49
Japan - 395,473			
(31 December 2023: 658,552)		395,473	0.65
200,000	Asahi Group Holdings Ltd 0.541% 23-Oct-2028	176,368	0.29
226,000	JT International Financial Services BV 'EMTN' 3.625% 11-Apr-2034	219,105	0.36
Luxembourg - 1,374,918			
(31 December 2023: 808,993)		1,374,918	2.26
200,000	Blackstone Property Partners Europe Holdings Sarl 3.625% 29-Oct-2029	191,121	0.31
100,000	Blackstone Property Partners Europe Holdings Sarl 'EMTN' 1.000% 04-May-2028	88,123	0.14
300,000	Blackstone Property Partners Europe Holdings Sarl 'EMTN' 1.750% 12-Mar-2029	264,881	0.44
100,000	JAB Holdings BV 4.375% 25-Apr-2034	100,532	0.17
245,000	Logicor Financing Sarl 'EMTN' 0.875% 14-Jan-2031	193,882	0.32
168,000	Logicor Financing Sarl 'EMTN' 1.500% 13-Jul-2026	158,463	0.26
101,000	Logicor Financing Sarl 'EMTN' 3.250% 13-Nov-2028	95,765	0.16
200,000	P3 Group Sarl 'EMTN' 1.625% 26-Jan-2029	177,659	0.29
105,000	SELP Finance Sarl 'EMTN' 3.750% 10-Aug-2027	104,492	0.17
Netherlands - 5,143,519			
(31 December 2023: 3,283,067)		5,143,519	8.46
300,000	ABN AMRO Bank NV 'EMTN' FRN 5.125% 22-Feb-2033	306,448	0.50
300,000	Coöperatieve Rabobank UA 'GMTN' 3.822% 26-Jul-2034	300,373	0.49
291,000	EXOR NV 3.750% 14-Feb-2033	287,637	0.47
415,000	Heineken NV 'EMTN' 3.812% 04-Jul-2036	416,266	0.69
100,000	Heineken NV 'EMTN' 3.875% 23-Sep-2030	102,135	0.17
200,000	ING Groep NV 'EMTN' FRN 3.875% 12-Aug-2029	201,250	0.33
300,000	ING Groep NV 'EMTN' FRN 4.375% 15-Aug-2034	300,000	0.49
350,000	JDE Peet's NV 'EMTN' 0.500% 16-Jan-2029	303,564	0.50
400,000	JDE Peet's NV 'EMTN' 4.500% 23-Jan-2034	408,178	0.67
163,000	Koninklijke Ahold Delhaize NV 3.375% 11-Mar-2031	162,440	0.27

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %	Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.				Bonds cont'd.			
Netherlands cont'd.				Switzerland - 1,702,424			
375,000	Koninklijke Ahold Delhaize NV 3.500% 04-Apr-2028	377,725	0.62	(31 December 2023: 2,381,231)			
216,000	Koninklijke Ahold Delhaize NV 3.875% 11-Mar-2036	215,411	0.35	174,000	Swisscom Finance BV 'EMTN' 3.625% 29-Nov-2036	172,766	0.28
346,000	LeasePlan Corp NV 'EMTN' 0.250% 23-Feb-2026	327,620	0.54	176,000	Swisscom Finance BV 'EMTN' 3.875% 29-May-2044	174,717	0.29
100,000	PostNL NV 4.750% 12-Jun-2031	100,722	0.17	160,000	UBS Group AG 'EMTN' FRN 0.650% 14-Jan-2028	148,264	0.24
200,000	TenneT Holding BV 'EMTN' 2.125% 17-Nov-2029	188,301	0.31	200,000	UBS Group AG 'EMTN' FRN 4.375% 11-Jan-2031	204,722	0.34
395,000	TenneT Holding BV 'EMTN' 2.750% 17-May-2042	345,954	0.57	219,000	UBS Group AG FRN 4.125% 09-Jun-2033	221,601	0.37
243,000	TenneT Holding BV FRN (Perpetual) 4.625% 21-Mar-2029	242,028	0.40	420,000	UBS Group AG FRN 7.750% 01-Mar-2029	474,999	0.78
300,000	VIA Outlets BV 1.750% 15-Nov-2028	268,546	0.44	300,000	Zuercher Kantonalbank FRN 4.467% 15-Sep-2027	305,355	0.50
163,000	Viterra Finance BV 'EMTN' 0.375% 24-Sep-2025	155,966	0.26	United Kingdom - 7,662,247			
150,000	Viterra Finance BV 'EMTN' 1.000% 24-Sep-2028	132,955	0.22	(31 December 2023: 7,853,964)			
Norway - 126,002				7,662,247			
(31 December 2023: 265,088)				12.61			
125,000	Statkraft AS 'EMTN' 3.750% 22-Mar-2039	126,002	0.21	149,000	AstraZeneca Plc 'EMTN' 3.750% 03-Mar-2032	152,668	0.25
Portugal - 796,156				270,000	Aviva Plc 'EMTN' FRN 3.375% 04-Dec-2045	266,270	0.44
(31 December 2023: 511,010)				600,000	Barclays Plc 'EMTN' FRN 1.125% 22-Mar-2031	565,784	0.93
100,000	EDP - Energias de Portugal SA 'EMTN' 3.875% 26-Jun-2028	100,856	0.17	155,000	Barclays Plc 'EMTN' FRN 4.918% 08-Aug-2030	161,513	0.27
175,000	EDP Servicios Financieros Espana SA 'EMTN' 4.125% 04-Apr-2029	178,577	0.29	168,000	Barclays Plc 'EMTN' FRN 4.973% 31-May-2036	169,168	0.28
400,000	Novo Banco SA 'EMTN' FRN 4.250% 08-Mar-2028	400,748	0.66	150,000	Barclays Plc FRN 1.106% 12-May-2032	123,944	0.20
100,000	Novo Banco SA FRN 9.875% 01-Dec-2033	115,975	0.19	146,000	Barclays Plc FRN 4.347% 08-May-2035	146,769	0.24
Romania - 86,821				100,000	Barclays Plc FRN 4.506% 31-Jan-2033	102,110	0.17
(31 December 2023: -)				100,000	British Telecommunications Plc 'EMTN' 1.125% 12-Sep-2029	88,763	0.15
100,000	NE Property BV 'EMTN' 2.000% 20-Jan-2030	86,821	0.14	115,000	British Telecommunications Plc 'EMTN' 1.500% 23-Jun-2027	108,540	0.18
Slovakia - 103,862				140,000	Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	138,089	0.23
(31 December 2023: 106,457)				148,000	DCC Group Finance Ireland DAC 'EMTN' 4.375% 27-Jun-2031	147,502	0.24
113,000	Zapadoslovenska Energetika AS 1.750% 02-Mar-2028	103,862	0.17	297,000	DS Smith Plc 'EMTN' 4.500% 27-Jul-2030	306,794	0.50
South Africa - 145,292				216,000	Hammerson Ireland Finance DAC 1.750% 03-Jun-2027	200,761	0.33
(31 December 2023: 302,904)				200,000	Harbour Energy Plc '144A' 5.500% 15-Oct-2026	183,400	0.30
150,000	Anglo American Capital Plc 'EMTN' 1.625% 11-Mar-2026	145,292	0.24	348,000	Heathrow Funding Ltd 1.500% 12-Oct-2025	338,369	0.56
Spain - 2,593,217				300,000	Heathrow Funding Ltd 'EMTN' 1.500% 11-Feb-2030	265,977	0.44
(31 December 2023: 3,884,395)				442,000	HSBC Holdings Plc FRN 3.755% 20-May-2029	441,934	0.73
100,000	Aena SME SA 'EMTN' 4.250% 13-Oct-2030	103,882	0.17	100,000	HSBC Holdings Plc FRN 4.599% 22-Mar-2035	100,458	0.16
200,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	221,980	0.37	170,000	IHG Finance LLC 'EMTN' 4.375% 28-Nov-2029	174,254	0.29
100,000	Banco Santander SA 'EMTN' 4.875% 18-Oct-2031	105,714	0.17	150,000	Imperial Brands Finance Plc 'EMTN' 2.125% 12-Feb-2027	144,607	0.24
200,000	Banco Santander SA 'EMTN' FRN 5.000% 22-Apr-2034	204,250	0.34	300,000	Imperial Brands Finance Plc 'EMTN' 3.375% 26-Feb-2026	298,411	0.49
200,000	CaixaBank SA 'EMTN' FRN 4.125% 09-Feb-2032	201,250	0.33	340,000	InterContinental Hotels Group Plc 'EMTN' 2.125% 15-May-2027	326,599	0.54
200,000	CaixaBank SA 'EMTN' FRN 6.125% 30-May-2034	211,662	0.35	315,000	International Distribution Services Plc 5.250% 14-Sep-2028	323,780	0.53
800,000	Cellnex Finance Co SA 'EMTN' 1.000% 15-Sep-2027	734,376	1.21	100,000	ITV Plc 'EMTN' 4.250% 19-Jun-2032	99,787	0.16
100,000	Cellnex Finance Co SA 'EMTN' 2.000% 15-Sep-2032	85,711	0.14	231,000	Reckitt Benckiser Treasury Services Plc 'EMTN' 3.875% 14-Sep-2033	232,150	0.38
100,000	Cellnex Telecom SA 'EMTN' 1.750% 23-Oct-2030	87,988	0.15	189,000	RELX Finance BV 3.375% 20-Mar-2033	186,181	0.31
200,000	Kutxabank SA FRN 0.500% 14-Oct-2027	185,900	0.31	123,000	RELX Finance BV 3.750% 12-Jun-2031	124,974	0.20
100,000	Merlin Properties Socimi SA 1.875% 04-Dec-2034	79,313	0.13	100,000	Rentokil Initial Finance BV 'EMTN' 4.375% 27-Jun-2030	103,648	0.17
200,000	Merlin Properties Socimi SA 'EMTN' 1.375% 01-Jun-2030	172,212	0.28	260,000	Rentokil Initial Plc 'EMTN' 0.500% 14-Oct-2028	229,215	0.38
100,000	Telefonica Emisiones SA 'EMTN' 4.055% 24-Jan-2036	99,506	0.16	100,000	Standard Chartered Plc 'EMTN' FRN 1.200% 23-Sep-2031	92,393	0.15
100,000	Unicaja Banco SA 'EMTN' FRN 5.500% 22-Jun-2034	99,473	0.16	130,000	Tesco Corporate Treasury Services Plc 'EMTN' 0.375% 27-Jul-2029	111,025	0.18
Sweden - 887,108				690,000	Tesco Corporate Treasury Services Plc 'EMTN' 0.875% 29-May-2026	656,369	1.08
(31 December 2023: 640,572)				100,000	Unilever Finance Netherlands BV 'EMTN' 2.250% 16-May-2034	90,989	0.15
173,000	Assa Ablo AB 'EMTN' 3.875% 13-Sep-2030	176,605	0.29	141,000	Unilever Finance Netherlands BV 'EMTN' 3.500% 15-Feb-2037	140,633	0.23
185,000	Investor AB 'EMTN' 1.500% 12-Sep-2030	166,607	0.27	117,000	Virgin Money UK Plc 'GMTN' FRN 4.625% 29-Oct-2028	119,829	0.20
174,000	Molnlycke Holding AB 'EMTN' 4.250% 11-Jun-2034	174,745	0.29	206,000	Yorkshire Building Society 0.625% 21-Sep-2025	198,590	0.33
369,000	Skandinaviska Enskilda Banken AB FRN 4.205% 03-May-2027	369,151	0.61	United States of America - 8,575,376			
				(31 December 2023: 7,599,491)			
				150,000	AbbVie Inc 2.125% 17-Nov-2028	142,454	0.23
				100,000	American Medical Systems Europe BV 1.875% 08-Mar-2034	84,966	0.14
				460,000	AT&T Inc 2.600% 19-May-2038	387,854	0.64
				146,000	AT&T Inc 4.300% 18-Nov-2034	151,285	0.25

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
232,000	Becton Dickinson & Co 3.828% 07-Jun-2032	233,362	0.38
100,000	Becton Dickinson Euro Finance Sarl 1.208% 04-Jun-2026	95,554	0.16
265,000	Booking Holdings Inc 3.750% 01-Mar-2036	261,106	0.43
159,000	Booking Holdings Inc 4.000% 01-Mar-2044	155,951	0.26
200,000	Booking Holdings Inc 4.500% 15-Nov-2031	210,898	0.35
350,000	BP Capital Markets Plc FRN (Perpetual) 3.625% 22-Mar-2029	335,695	0.55
290,000	Celanese US Holdings LLC 1.250% 11-Feb-2025	284,973	0.47
371,000	Celanese US Holdings LLC 5.337% 19-Jan-2029	388,942	0.64
150,000	Citigroup Inc FRN 4.112% 22-Sep-2033	152,704	0.25
140,000	Dow Chemical Co/The 0.500% 15-Mar-2027	128,961	0.21
218,000	Eaton Capital UnLtd Co 3.601% 21-May-2031	219,040	0.36
264,000	Ford Motor Credit Co LLC 4.867% 03-Aug-2027	270,581	0.45
146,000	Ford Motor Credit Co LLC 'EMTN' 4.445% 14-Feb-2030	147,251	0.24
96,000	General Electric Co 'EMTN' 4.125% 19-Sep-2035	97,889	0.16
158,000	General Motors Financial Co Inc 'EMTN' 4.000% 10-Jul-2030	158,730	0.26
211,000	Goldman Sachs Group Inc/The 'EMTN' 0.250% 26-Jan-2028	188,810	0.31
360,000	Goldman Sachs Group Inc/The 'EMTN' 0.875% 21-Jan-2030	310,013	0.51
100,000	Honeywell International Inc 4.125% 02-Nov-2034	102,517	0.17
197,000	Illinois Tool Works Inc 3.375% 17-May-2032	195,723	0.32
463,000	Johnson & Johnson 3.200% 01-Jun-2032	462,940	0.76
225,000	JPMorgan Chase & Co 'EMTN' FRN 3.761% 21-Mar-2034	224,226	0.37
320,000	JPMorgan Chase & Co 'EMTN' FRN 4.457% 13-Nov-2031	333,939	0.55
200,000	Medtronic Global Holdings SCA 0.750% 15-Oct-2032	162,233	0.27
190,000	Medtronic Inc 4.150% 15-Oct-2053	194,159	0.32
248,000	Molson Coors Beverage Co 3.800% 15-Jun-2032	249,970	0.41
234,000	Morgan Stanley 'EMTN' FRN 3.955% 21-Mar-2035	233,380	0.38
129,000	Morgan Stanley 'GMTN' FRN 2.950% 07-May-2032	122,215	0.20
190,000	Morgan Stanley 'GMTN' FRN 5.148% 25-Jan-2034	206,713	0.34
300,000	Netflix Inc 'REGS' 3.625% 15-Jun-2030	299,943	0.49
304,000	Procter & Gamble Co/The 3.150% 29-Apr-2028	303,707	0.50
330,000	Shell International Finance BV 'EMTN' 0.875% 08-Nov-2039	221,260	0.36
130,000	Simon International Finance SCA 1.125% 19-Mar-2033	104,187	0.17
195,000	Stellantis NV 'EMTN' 3.500% 19-Sep-2030	191,506	0.32
211,000	Stellantis NV 'EMTN' 3.750% 19-Mar-2036	204,422	0.34
200,000	Thermo Fisher Scientific Inc 0.875% 01-Oct-2031	167,726	0.28
185,000	Veralto Corp 'REGS' 4.150% 19-Sep-2031	187,591	0.31
Total investments in bonds		59,116,161	97.25

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - 41,523				
(31 December 2023: 4,574)				
94	Euro-Schatz Long Futures Contracts Exp Sep-2024	9,936,740	41,523	0.07
Total open futures contracts		41,523	0.07	
Total financial assets at fair value through profit or loss		59,604,879	98.06	

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (73,518)				
(31 December 2023: (103,192))				
50	Euro-Bobl Long Futures Contracts Exp Sep-2024	5,825,000	(18,094)	(0.03)
(48)	Euro-Bund Short Futures Contracts Exp Sep-2024	(6,326,880)	(41,814)	(0.07)
(4)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(523,760)	(12,443)	(0.02)
(1)	U.S. 10 Year Ultra Treasury Note Short Futures Contracts Exp Sep-2024	(106,467)	(1,167)	(0.00)
Total open futures contracts			(73,518)	(0.12)
Unrealised loss on forward foreign currency contracts - (4,741) (see below) (31 December 2023: 43,347)				
			(4,741)	(0.01)
Total financial liabilities at fair value through profit or loss			(78,259)	(0.13)
Net current assets			1,261,567	2.07
Total net assets			60,788,187	100.00

^aInvestment in other Fund of the Company.

The counterparty for futures contracts is Citigroup Global Markets Limited.

Analysis of portfolio		% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		95.55
Financial derivative instruments dealt in on a regulated market		0.07
Other current assets		4.38
Total assets		100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon European Credit Fund						
Euro	US dollar	183,144	199,000	9-Jul-24	HSBC Bank plc	(2,617)
Euro	US dollar	70,241	76,000	25-Jul-24	Citigroup Global Markets Limited	(648)
Euro	US dollar	66,996	73,000	7-Aug-24	Citigroup Global Markets Limited	(1,051)
Euro	US dollar	314,412	338,000	21-Aug-24	Goldman Sachs International	(425)
					EUR	(4,741)

BNY MELLON FLOATING RATE CREDIT FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
Ireland - 1,705,166			
(31 December 2023: 1,317,282)			
16,630	Insight Liquidity Funds Plc - ILF EUR Liquidity Fund	1,705,166	4.44
Total investments in collective investment schemes		1,705,166	4.44
Bonds			
Australia - 212,499			
(31 December 2023: -)			
223,000	Parenti Finance Pty Ltd 'REGS' 7.500% 26-Apr-2029	212,499	0.55
Austria - 451,710			
(31 December 2023: 429,731)			
450,000	Benteler International AG '144A' 10.500% 15-May-2028	451,710	1.18
Denmark - 404,060			
(31 December 2023: -)			
400,000	SGL Group ApS FRN 8.647% 22-Apr-2030	404,060	1.05
Finland - 587,266			
(31 December 2023: 380,625)			
200,000	Finnair Oyj 4.750% 24-May-2029	197,266	0.51
375,000	PHM Group Holding Oy '144A' FRN 11.211% 19-Jun-2026	390,000	1.02
France - 4,949,154			
(31 December 2023: 3,359,887)			
228,000	Banijay Entertainment SASU 'REGS' 7.000% 01-May-2029	238,345	0.62
750,000	Bertrand Franchise Finance SAS 'REGS' FRN 7.489% 18-Jul-2030	756,484	1.97
244,000	CMA CGM SA 'REGS' 5.500% 15-Jul-2029	245,169	0.64
400,000	CNP Assurances SACA FRN (Perpetual) 3.240% 21-Sep-2024	361,132	0.94
600,000	Electricite de France SA FRN (Perpetual) 2.625% 01-Dec-2027	541,822	1.41
375,000	Forvia SE 2.375% 15-Jun-2029	337,830	0.88
241,000	Forvia SE 5.500% 15-Jun-2031	243,323	0.63
710,000	Iliad Holding SASU 'REGS' 6.875% 15-Apr-2031	720,118	1.88
375,000	IPD 3 BV 'REGS' FRN 7.086% 15-Jun-2031	375,671	0.98
475,000	Kapla Holding SAS 'REGS' FRN 7.219% 31-Jul-2030	475,798	1.24
265,000	Lion/Polaris Lux 4 SA 'REGS' FRN 7.334% 01-Jul-2029	265,127	0.69
369,000	Paprec Holding SA 'REGS' 7.250% 17-Nov-2029	388,335	1.01
Germany - 2,832,623			
(31 December 2023: 2,146,582)			
375,000	Cheplapharm Arzneimittel GmbH 'REGS' FRN 8.578% 15-May-2030	378,750	0.99
400,000	EnBW Energie Baden-Wuerttemberg AG FRN 1.875% 29-Jun-2080	378,438	0.99
430,000	IHO Verwaltungs GmbH 'REGS' 3.875% 15-May-2027	422,795	1.10
300,000	PrestigeBidCo GmbH 'REGS' FRN 7.454% 01-Jul-2029	302,685	0.79
400,000	TUI AG 'REGS' 5.875% 15-Mar-2029	406,556	1.06
350,000	TUI Cruises GmbH 'REGS' 6.250% 15-Apr-2029	357,508	0.93
200,000	ZF Europe Finance BV 'EMTN' 6.125% 13-Mar-2029	211,762	0.55
400,000	ZF Finance GmbH 'EMTN' 2.000% 06-May-2027	374,129	0.97
Guatemala - 402,121			
(31 December 2023: 378,626)			
500,000	Millicom International Cellular SA 'REGS' 4.500% 27-Apr-2031	402,121	1.05
Ireland - 1,975,650			
(31 December 2023: 991,503)			
375,000	Bosphorus CLO VII DAC FRN 7.588% 17-Oct-2036	383,533	1.00
400,000	CVC Cordatus Opportunity Loan Fund DAC FRN 7.909% 15-Aug-2033	405,306	1.06

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Ireland cont'd.			
375,000	Nassau Euro CLO I DAC FRN 6.419% 15-Dec-2034	375,794	0.98
300,000	North Westerly VIII Esg Clo Dac FRN 0.000% 15-Jul-2037	300,000	0.78
249,000	OCF Euro Clo 2022-6 DAC '2022-6X CR' FRN 7.409% 20-Jul-2036	254,658	0.66
250,000	Toro European CLO 9 DAC FRN 8.394% 15-Apr-2037	256,359	0.67
Italy - 2,922,138			
(31 December 2023: 2,244,262)			
375,000	Conceria Pasubio SpA 'REGS' FRN 8.195% 30-Sep-2028	362,585	0.94
450,000	EVOCA SpA 'REGS' FRN 9.135% 09-Apr-2029	457,988	1.19
400,000	Fiber Bidco SpA 'REGS' FRN 7.709% 15-Jan-2030	405,236	1.06
300,000	IMA Industria Macchine Automatiche SpA 'REGS' FRN 7.654% 15-Apr-2029	302,865	0.79
375,000	Italmatch Chemicals SpA 'REGS' FRN 9.209% 06-Feb-2028	380,642	0.99
500,000	La Doria SpA 'REGS' FRN 8.328% 12-Nov-2029	510,447	1.33
500,000	Reno de Medici SpA 'REGS' FRN 8.719% 15-Apr-2029	502,375	1.31
Luxembourg - 1,766,588			
(31 December 2023: 1,170,583)			
200,000	INEOS Finance Plc '144A' 7.500% 15-Apr-2029	188,901	0.49
384,000	INEOS Finance Plc 'REGS' 6.375% 15-Apr-2029	396,000	1.03
375,000	Monitchem HoldCo 3 SA 'REGS' FRN 8.969% 01-May-2028	379,387	0.99
800,000	PLT VII Finance Sarl 'REGS' FRN 7.239% 15-Jun-2031	802,300	2.09
Netherlands - 2,002,038			
(31 December 2023: 2,094,768)			
243,000	Boels Topholding BV 'REGS' 5.750% 15-May-2030	246,508	0.64
250,000	Q-Park Holding I BV 'REGS' 2.000% 01-Mar-2027	235,892	0.61
450,000	Sunrise HoldCo IV BV '144A' 5.500% 15-Jan-2028	406,922	1.06
375,000	Trivium Packaging Finance BV 'REGS' FRN 7.578% 15-Aug-2026	375,708	0.98
375,000	VZ Vendor Financing II BV 'REGS' 2.875% 15-Jan-2029	324,518	0.85
450,000	Ziggo Bond Co BV '144A' 6.000% 15-Jan-2027	412,490	1.07
Nigeria - 209,112			
(31 December 2023: 184,118)			
250,000	IHS Holding Ltd 'REGS' 6.250% 29-Nov-2028	209,112	0.54
Norway - 1,384,224			
(31 December 2023: 1,575,402)			
5,000,000	Aker Horizons ASA FRN 7.960% 15-Aug-2025	440,825	1.15
200,000	SFL Corp Ltd 8.250% 19-Apr-2028	186,974	0.49
4,500,000	SFL Corp Ltd FRN 9.130% 21-Jan-2025	396,988	1.03
4,000,000	Wallenius Wilhelmsen ASA FRN 7.960% 31-Aug-2028	359,437	0.94
Poland - 470,795			
(31 December 2023: 465,593)			
500,000	InPost SA 'REGS' 2.250% 15-Jul-2027	470,795	1.23
Portugal - 368,380			
(31 December 2023: 360,620)			
400,000	EDP - Energias de Portugal SA FRN 1.500% 14-Mar-2082	368,380	0.96
Slovenia - 378,330			
(31 December 2023: 377,150)			
375,000	United Group BV 'REGS' FRN 8.078% 01-Feb-2029	378,330	0.99
Spain - 1,150,707			
(31 December 2023: 1,477,331)			
400,000	Iberdrola International BV FRN (Perpetual) 1.450% 09-Nov-2026	372,743	0.97
407,000	Lorca Telecom Bondco SA 'REGS' 4.000% 18-Sep-2027	397,765	1.04

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %	Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.				Leveraged loans cont'd.			
Spain cont'd.				Luxembourg - 502,083			
400,000	Telefonica Europe BV FRN (Perpetual) 2.502% 05-Feb-2027	380,199	0.99	(31 December 2023: 502,190)			
				500,000	Albion Financing 3 S.a.r.l. (Albion Financing LLC) 2023-B Incremental Euro Term Loan 9.147% 16-Aug-2026	502,083	1.31
Sweden - 1,989,645				Netherlands - 501,770			
(31 December 2023: 1,574,214)				(31 December 2023: 1,502,243)			
151,000	Assemblin Caverion Group AB 'REGS' 6.250% 01-Jul-2030	151,883	0.40	500,000	Villa Dutch Bidco House of HR Group B.V.Term Loan 9.327% 03-Nov-2029	501,770	1.31
441,000	Assemblin Caverion Group AB 'REGS' FRN 7.195% 01-Jul-2031	441,838	1.15	United States of America - 466,739			
400,000	Assemblin Caverion Group AB 'REGS' FRN 8.857% 05-Jul-2029	401,292	1.05	(31 December 2023: 958,233)			
400,000	Foxway Holding AB FRN 10.912% 12-Jul-2028	393,576	1.02	496,256	Arsenal Aic Parent LLC Term Loan 9.094% 19-Aug-2030	466,739	1.21
250,000	Stena International SA '144A' 7.250% 15-Jan-2031	238,855	0.62	Total investments in leveraged loans			
356,000	Verisure Holding AB 'REGS' 5.500% 15-May-2030	362,201	0.94			2,472,231	6.44
Tanzania - 260,504				Credit default swaps - 14,190			
(31 December 2023: 223,440)				(31 December 2023: 15,621)			
280,000	HTA Group Ltd/Mauritius 'REGS' 7.500% 04-Jun-2029	260,504	0.68	(150,000)	CDS Iceland Bondco 5.000% 20-Jun-2026	4,730	0.01
				(300,000)	CDS Iceland Bondco 5.000% 20-Jun-2026	9,460	0.03
United Kingdom - 5,698,926				Total credit default swaps			
(31 December 2023: 3,772,082)						14,190	0.04
300,000	AA Bond Co Ltd 'EMTN' 8.450% 31-Jan-2028	373,889	0.97	Interest rate swaps - 12,151			
275,000	B&M European Value Retail SA 8.125% 15-Nov-2030	342,361	0.89	(31 December 2023: -)			
600,000	Bellis Acquisition Co Plc 'REGS' 8.125% 14-May-2030	708,259	1.84	315,000	IRS Pay Fixed 2.950% Receive 6 Month EURIBOR 22-Apr-2028	152	0.00
235,000	CPUK Finance Ltd 7.875% 28-Aug-2029	282,758	0.74	440,000	IRS Pay Fixed 3.207% Receive 6 Month EURIBOR 05-Mar-2026	768	0.00
375,000	Galaxy Bidco Ltd 'REGS' 6.500% 31-Jul-2026	437,520	1.14	500,000	IRS Pay Fixed 3.207% Receive 6 Month EURIBOR 05-Mar-2026	873	0.00
350,000	Greene King Finance Plc FRN 7.152% 15-Dec-2034	352,044	0.92	560,000	IRS Pay Fixed 4.303% Receive 6 Month GBP SONIA 09-May-2027	111	0.00
450,000	Miller Homes Group Finco Plc 'REGS' 7.000% 15-May-2029	495,588	1.29	185,000	IRS Pay Fixed 4.480% Receive 1 Year USD SOFR-OIS-Compounded 05-Mar-2026	665	0.00
400,000	Mitchells & Butlers Finance Plc FRN 7.597% 15-Jun-2036	398,745	1.04	500,000	IRS Receive 1 Year USD SOFR-Compounded Pay Fixed 4.543% 03-Jan-2026	1,720	0.01
400,000	Pinnacle Bidco Plc 'REGS' 10.000% 11-Oct-2028	501,981	1.31	385,000	IRS Receive 6 Month EURIBOR Pay Fixed 2.685% 02-Apr-2029	3,605	0.01
375,000	Stonagate Pub Co Financing 2019 Plc 'REGS' FRN 9.578% 31-Jul-2025	369,315	0.96	400,000	IRS Receive USD SOFR Pay Fixed 4.372% 07-Jul-2026	1,483	0.01
200,000	TORM Plc 8.250% 25-Jan-2029	194,220	0.51	300,000	IRS Receive USD SOFR Pay Fixed 4.372% 07-Jul-2026	1,112	0.00
500,000	TVL Finance Plc 'REGS' FRN 7.448% 30-Jun-2030	502,525	1.31	200,000	IRS Receive USD SOFR Pay Fixed 4.372% 07-Jul-2026	742	0.00
332,000	Virgin Media Vendor Financing Notes III DAC 'REGS' 4.875% 15-Jul-2028	350,609	0.91	430,000	IRS Receive USD SOFR Pay Fixed 4.805% 08-Jul-2025	920	0.00
400,000	Vmed O2 UK Financing I Plc 'REGS' 5.625% 15-Apr-2032	389,112	1.01	Total interest rate swaps			
United States of America - 2,732,544						12,151	0.03
(31 December 2023: 3,157,154)				Unrealised gain on forward foreign currency contracts - 11,804 (see below) (31 December 2023: 54,658)			
400,000	Altera Shuttle Tankers LLC 9.000% 13-Mar-2028	384,697	1.00			11,804	0.03
375,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc 'REGS' 2.000% 01-Sep-2028	327,775	0.86	Total financial assets at fair value through profit or loss			
100,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 8.000% 15-Feb-2031	92,549	0.24			37,364,556	97.33
450,000	Avis Budget Finance Plc 'REGS' 7.250% 31-Jul-2030	443,607	1.16	Interest rate swaps - (73,844)			
250,000	Carnival Corp 'REGS' 5.750% 15-Jan-2030	258,648	0.67	(31 December 2023: (264,588))			
350,000	Iron Mountain UK Plc 'REGS' 3.875% 15-Nov-2025	404,238	1.05	230,000	IRS Pay Fixed 2.921% Receive 6 Month EURIBOR 24-Oct-2029	(532)	(0.00)
375,000	OI European Group BV 'REGS' 6.250% 15-May-2028	388,331	1.01	215,000	IRS Pay Fixed 2.975% Receive 6 Month EURIBOR 24-Apr-2028	(81)	(0.00)
400,000	SCIL IV LLC / SCIL USA Holdings LLC 'REGS' 9.500% 15-Jul-2028	432,699	1.13	268,000	IRS Pay Fixed 4.162% Receive 6 Month GBP SONIA 30-Nov-2028	(1,472)	(0.00)
Total investments in bonds						(9)	(0.00)
		33,149,014	86.35	225,000	IRS Pay Fixed 4.308% Receive 6 Month GBP SONIA 13-May-2027	(1,819)	(0.00)
Leveraged loans				390,000	IRS Pay Fixed 4.334% Receive 6 Month GBP SONIA 31-Oct-2027	(2,884)	(0.01)
France - 501,302				395,000	IRS Pay Fixed 4.427% Receive 6 Month GBP SONIA 31-May-2027	(1,652)	(0.00)
(31 December 2023: -)				155,000	IRS Pay Fixed 4.434% Receive 1 Year USD SOFR-OIS-Compounded 30-Nov-2028	(1,843)	(0.00)
500,000	Parts Europe S A Eur Term Loan 7.647% 22-Jan-2031	501,302	1.31	260,000	IRS Pay Fixed 4.496% Receive 1 Year USD SOFR-OIS-Compounded 31-May-2028	(2,775)	(0.01)
Germany - 500,337				200,000	IRS Pay Fixed 4.556% Receive 1 Year USD SOFR-OIS-Compounded 30-Nov-2027	(1,875)	(0.00)
(31 December 2023: -)							
500,000	Techem Verwaltungsgesellschaft Term Loan 7.426% 15-Jul-2029	500,337	1.30				

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Interest rate swaps cont'd.			
340,000	IRS Pay Fixed 4.652% Receive 1 Year USD SOFR-OIS-Compounded 31-May-2027	(2,700)	(0.01)
305,000	IRS Pay Fixed 4.683% Receive 6 Month GBP SONIA 31-May-2026	(811)	(0.00)
210,000	IRS Pay Fixed 4.726% Receive 1 Year USD SOFR-OIS-Compounded 09-May-2026	(300)	(0.00)
210,000	IRS Pay Fixed 4.726% Receive 1 Year USD SOFR-OIS-Compounded 09-May-2026	(300)	(0.00)
270,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.119% 30-Jun-2029	(2,963)	(0.01)
510,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.247% 03-Dec-2027	(3,992)	(0.01)
335,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.317% 30-Sep-2027	(3,022)	(0.01)
390,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.335% 30-Jun-2027	(3,414)	(0.01)
400,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.335% 30-Jun-2027	(3,501)	(0.01)
380,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.398% 30-Mar-2027	(3,140)	(0.01)
360,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.398% 30-Mar-2027	(2,974)	(0.01)
375,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.398% 30-Mar-2027	(3,098)	(0.01)
170,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.398% 30-Mar-2027	(1,405)	(0.00)
410,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.451% 30-Dec-2026	(3,191)	(0.01)
450,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.510% 30-Sep-2026	(3,199)	(0.01)
400,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.510% 30-Sep-2026	(2,843)	(0.01)
435,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.562% 30-Jun-2026	(2,893)	(0.01)
435,000	IRS Receive 6 Month EURIBOR Pay Fixed 3.628% 30-Mar-2026	(2,494)	(0.01)
400,000	IRS Receive 6 Month EURIBOR Pay Fixed 4.075% 30-Jun-2024	(1)	(0.00)
275,000	IRS Receive GBP SONIA Pay Fixed 5.107% 03-Oct-2027	(8,464)	(0.02)
350,000	IRS Receive GBP SONIA Pay Fixed 5.758% 03-Jul-2025	(3,432)	(0.01)
330,000	IRS Receive GBP SONIA Pay Fixed 5.867% 03-Nov-2024	(765)	(0.00)
Total interest rate swaps		(73,844)	(0.19)
Unrealised loss on forward foreign currency contracts - (59,363) (see below) (31 December 2023: (131,197))		(59,363)	(0.15)
Total financial liabilities at fair value through profit or loss		(133,207)	(0.34)
Net current assets		1,158,982	3.01
Total net assets		38,390,331	100.00
The counterparties for interest rate swaps are Barclays Bank Plc., BNP Paribas, Citigroup Global Markets Limited, Goldman Sachs, J.P. Morgan Securities Plc and Morgan Stanley.			
The counterparty for credit default swaps is Goldman Sachs.			
Analysis of portfolio		% of Total Assets	
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		85.95	
Transferable securities and money market instruments other than those admitted to official stock exchange listing or traded on a regulated market		6.10	
OTC financial derivative instruments		0.09	
Other current assets		7.86	
Total assets		100.00	

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Floating Rate Credit Fund							
Euro	US dollar	168,481	180,000	9-Jul-24	Citigroup Global Markets Limited	463	
Euro	US dollar	1,407,311	1,504,000	9-Jul-24	Morgan Stanley	3,428	
US dollar	Euro	65,000	60,533	9-Jul-24	Goldman Sachs International	140	
US dollar	Euro	191,000	175,361	9-Jul-24	Morgan Stanley	2,925	
Euro	Sterling	4,650,574	3,940,000	26-Jul-24	BNP Paribas	4,723	
						EUR	11,679
US dollar	Euro	208,000	194,451	9-Jul-24	HSBC Bank plc	(297)	
Euro	Norwegian krone	1,145,870	13,448,000	12-Jul-24	Goldman Sachs	(29,959)	
Euro	US dollar	248,531	270,000	25-Jul-24	Barclays Bank PLC	(3,300)	
Euro	US dollar	817,036	884,000	25-Jul-24	Morgan Stanley	(7,477)	
Euro	US dollar	1,001,048	1,091,000	7-Aug-24	Morgan Stanley	(15,877)	
Euro	US dollar	924,483	994,000	21-Aug-24	Morgan Stanley	(1,364)	
						EUR	(58,274)
BNY Mellon Floating Rate Credit Fund CHF E (Acc) (Hedged) Share Class							
Swiss franc	Euro	10,800	11,233	12-Jul-24	The Bank of New York Mellon	1	
						EUR	1
						CHF	1
BNY Mellon Floating Rate Credit Fund CHF W (Acc) (Hedged) Share Class							
Swiss franc	Euro	10,778	11,209	12-Jul-24	The Bank of New York Mellon	1	
						EUR	1
						CHF	1
BNY Mellon Floating Rate Credit Fund Sterling E (Acc) (Hedged) Share Class							
Sterling	Euro	10,385	12,270	12-Jul-24	The Bank of New York Mellon	(18)	
						EUR	(18)
						GBP	(15)
BNY Mellon Floating Rate Credit Fund Sterling E (Inc) (Hedged) Share Class							
Euro	Sterling	3,013	2,546	12-Jul-24	The Bank of New York Mellon	8	
Sterling	Euro	11,447	13,466	12-Jul-24	The Bank of New York Mellon	39	
						EUR	47
						GBP	40
Sterling	Euro	7,002	8,265	12-Jul-24	The Bank of New York Mellon	(3)	
Sterling	Euro	3,041	3,599	12-Jul-24	The Bank of New York Mellon	(11)	
Sterling	Euro	7,859	9,280	12-Jul-24	The Bank of New York Mellon	(8)	
Sterling	Euro	6,942	8,206	12-Jul-24	The Bank of New York Mellon	(16)	
Sterling	Euro	10,011	11,833	12-Jul-24	The Bank of New York Mellon	(22)	
Sterling	Euro	9,972	11,791	12-Jul-24	The Bank of New York Mellon	(25)	
Sterling	Euro	4,335	5,126	12-Jul-24	The Bank of New York Mellon	(12)	
Sterling	Euro	25,211	29,857	12-Jul-24	The Bank of New York Mellon	(112)	
Sterling	Euro	14,658	17,343	12-Jul-24	The Bank of New York Mellon	(48)	
Sterling	Euro	10,166	12,009	12-Jul-24	The Bank of New York Mellon	(15)	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Floating Rate Credit Fund Sterling E (Inc) (Hedged) Share Class cont'd.

Sterling	Euro	433,990	512,804	12-Jul-24	The Bank of New York Mellon	(760)
					EUR	(1,032)
					GBP	(874)

BNY Mellon Floating Rate Credit Fund Sterling X (Acc) (Hedged) Share Class

Sterling	Euro	11,223	13,261	12-Jul-24	The Bank of New York Mellon	(20)
					EUR	(20)
					GBP	(17)

BNY Mellon Floating Rate Credit Fund Sterling X (Inc) (Hedged) Share Class

Sterling	Euro	10,628	12,558	12-Jul-24	The Bank of New York Mellon	(19)
					EUR	(19)
					GBP	(16)

BNY Mellon Floating Rate Credit Fund USD E (Acc) (Hedged) Share Class

US dollar	Euro	11,212	10,426	12-Jul-24	The Bank of New York Mellon	38
					EUR	38
					USD	41

BNY Mellon Floating Rate Credit Fund USD W (Acc) (Hedged) Share Class

US dollar	Euro	11,188	10,404	12-Jul-24	The Bank of New York Mellon	38
					EUR	38
					USD	41

BNY MELLON GLOBAL BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Australian Dollar - 38,577,978			
(31 December 2023: 28,590,403)			
5,220,000	Australia Government Bond 2.000% 21-Aug-2035	4,674,304	1.01
12,250,000	Australia Government Bond 2.750% 21-May-2041	6,420,004	1.39
10,100,000	Australia Government Bond 3.000% 21-Mar-2047	5,169,456	1.12
5,310,000	Australian Capital Territory 5.250% 23-Oct-2036	3,525,083	0.76
2,600,000	Housing Australia 'MTN' 5.785% 08-Nov-2038	1,878,120	0.40
5,410,000	Queensland Treasury Corp '144A' 4.500% 22-Aug-2035	3,400,905	0.73
5,310,000	Queensland Treasury Corp '144A' 5.250% 21-Jul-2036	3,525,393	0.76
3,900,000	Treasury Corp of Victoria 'MTN' 2.500% 22-Oct-2029	2,348,853	0.51
4,570,000	Treasury Corp of Victoria 'MTN' 5.250% 15-Sep-2038	2,971,579	0.64
7,570,000	Western Australian Treasury Corp 2.750% 24-Jul-2029	4,664,281	1.01
Canadian Dollar - 17,417,628			
(31 December 2023: 20,502,527)			
13,750,000	Canada Housing Trust No 1 '144A' 0.950% 15-Jun-2025	9,718,128	2.10
9,055,118	Canadian Government Real Return Bond 4.000% 01-Dec-2031	7,699,500	1.66
Danish Krone - 26,434,419			
(31 December 2023: 24,806,549)			
69,100,000	Denmark Government Bond 0.500% 15-Nov-2029	8,978,540	1.94
108,410,000	Denmark Government Bond 2.250% 15-Nov-2033	15,229,455	3.29
15,523,000	Kommunekredit 2.750% 15-Jun-2027	2,226,424	0.48
Euro - 93,341,088			
(31 December 2023: 86,817,101)			
4,440,000	Council Of Europe Development Bank 'EMTN' 2.750% 16-Apr-2031	4,706,466	1.02
6,879,590	Deutsche Bundesrepublik Inflation Linked Bond 0.100% 15-Apr-2026	7,192,382	1.55
6,070,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial 1.625% 20-Jul-2027	6,220,400	1.34
702,084	European Union 3.000% 04-Dec-2034	741,847	0.16
4,360,000	European Union 3.375% 05-Oct-2054	4,517,730	0.98
4,730,000	Export Development Canada 'EMTN' 2.875% 19-Jan-2028	5,041,021	1.09
7,600,000	FMS Wertmanagement 'EMTN' 0.375% 29-Apr-2030	7,034,485	1.52
2,350,000	Hellenic Republic Government Bond '144A' 4.125% 15-Jun-2054	2,418,959	0.52
4,780,000	Ireland Government Bond 2.000% 18-Feb-2045	4,201,687	0.91
6,240,000	Italy Buoni Poliennali Del Tesoro '144A' 1.650% 01-Dec-2030	5,910,703	1.28
4,310,000	Italy Buoni Poliennali Del Tesoro '144A' 4.500% 01-Oct-2053	4,587,248	0.99
5,700,000	Italy Buoni Poliennali Del Tesoro '144A' 5.000% 01-Aug-2034	6,597,118	1.42
6,576,000	Kreditanstalt fuer Wiederaufbau 'EMTN' 1.375% 31-Jul-2035	5,960,026	1.29
5,870,000	Landwirtschaftliche Rentenbank 'EMTN' 0.000% 28-Sep-2026	5,874,661	1.27
2,950,000	Peruvian Government International Bond 1.950% 17-Nov-2036	2,417,545	0.52
5,120,000	Province of British Columbia Canada 'EMTN' 0.875% 08-Oct-2025	5,318,027	1.15
4,500,000	SNCF Reseau 'EMTN' 1.125% 25-May-2030	4,244,573	0.92
2,510,000	Spain Government Bond 5.750% 30-Jul-2032	3,168,957	0.68
2,460,000	Spain Government Bond '144A' 4.000% 31-Oct-2054	2,622,679	0.57
4,000,000	Spain Government Bond '144A' 4.200% 31-Jan-2037	4,564,574	0.99
Indian Rupee - 6,747,366			
(31 December 2023: 6,732,633)			
213,850,000	International Bank for Reconstruction & Development 'EMTN' 6.000% 16-Jan-2025	2,550,966	0.55

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Indian Rupee cont'd.			
350,340,000	International Finance Corp 'GMTN' 6.300% 25-Nov-2024	4,196,400	0.91
Indonesian Rupiah - 15,515,795			
(31 December 2023: 14,370,268)			
78,254,000,000	Indonesia Treasury Bond 6.375% 15-Apr-2032	4,604,442	0.99
141,395,000,000	Indonesia Treasury Bond 6.500% 15-Jun-2025	8,631,787	1.87
38,419,000,000	Indonesia Treasury Bond 6.625% 15-Feb-2034	2,279,566	0.49
Japanese Yen - 20,447,417			
(31 December 2023: 23,639,300)			
2,251,500,000	Japan Government Forty Year Bond 0.400% 20-Mar-2056	8,336,519	1.80
532,400,000	Japan Government Forty Year Bond 1.300% 20-Mar-2063	2,462,008	0.53
1,031,500,000	Japan Government Thirty Year Bond 0.400% 20-Mar-2050	4,297,644	0.93
1,027,500,000	Japan Government Twenty Year Bond 0.400% 20-Mar-2040	5,351,246	1.16
Malaysian Ringgit - 7,575,910			
(31 December 2023: 7,181,856)			
25,290,000	Malaysia Government Bond 3.828% 05-Jul-2034	5,347,488	1.16
10,400,000	Malaysia Government Bond 3.885% 15-Aug-2029	2,228,422	0.48
Mexican Nuevo Peso - 8,983,544			
(31 December 2023: 6,937,387)			
44,000,000	Mexican Bonos 7.750% 29-May-2031	2,138,173	0.46
33,000,000	Mexican Bonos 8.000% 07-Nov-2047	1,470,292	0.32
1,013,000,000	Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	5,375,079	1.16
New Zealand Dollar - 40,119,174			
(31 December 2023: 58,497,041)			
6,820,000	Housing New Zealand Ltd 'MTN' 3.360% 12-Jun-2025	4,069,570	0.88
12,660,000	New Zealand Government Bond 2.750% 15-Apr-2025	7,547,652	1.63
6,630,000	New Zealand Government Bond 5.000% 15-May-2054	4,035,037	0.87
2,890,000	New Zealand Government Inflation Linked Bond 2.500% 20-Sep-2040	2,166,338	0.47
3,576,000	New Zealand Government Inflation Linked Bond 3.000% 20-Sep-2030	2,979,018	0.64
5,690,000	New Zealand Local Government Funding Agency Bond 2.000% 15-Apr-2037	2,394,601	0.52
10,030,000	New Zealand Local Government Funding Agency Bond 2.250% 15-May-2031	5,131,845	1.11
7,670,000	New Zealand Local Government Funding Agency Bond 2.750% 15-Apr-2025	4,565,935	0.99
12,020,000	New Zealand Local Government Funding Agency Bond 4.500% 15-Apr-2027	7,229,178	1.56
Norwegian Krone - 2,604,804			
(31 December 2023: 9,808,927)			
31,640,000	Norway Government Bond '144A' 1.375% 19-Aug-2030	2,604,804	0.56
Peruvian Nuevo Sol - 5,306,735			
(31 December 2023: 4,852,875)			
21,220,000	Peruvian Government International Bond 'REGS' 6.150% 12-Aug-2032	5,306,735	1.15
Polish Zloty - 6,996,230			
(31 December 2023: -)			
27,420,000	Republic of Poland Government Bond 6.000% 25-Oct-2033	6,996,230	1.51
Sterling - 15,221,211			
(31 December 2023: 19,317,379)			
1,790,000	Affordable Housing Finance Plc 'EMTN' 3.800% 20-May-2042	1,973,196	0.43

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Sterling cont'd.			
3,550,000	United Kingdom Gilt 4.250% 07-Dec-2046	4,263,400	0.92
5,860,000	United Kingdom Gilt 4.250% 07-Dec-2049	7,008,056	1.51
1,759,476	United Kingdom Inflation-Linked Gilt 0.750% 22-Nov-2047	1,976,559	0.43
Swedish Krona - 10,495,882			
(31 December 2023: 10,346,933)			
55,610,000	European Investment Bank 'EMTN' 1.250% 12-May-2025	5,142,033	1.11
31,430,000	Sweden Inflation Linked Bond 3.500% 01-Dec-2028	5,353,849	1.16
Uruguayan Peso - 2,840,666			
(31 December 2023: 3,467,558)			
120,125,296	Uruguay Government International Bond 8.250% 21-May-2031	2,840,666	0.61
US Dollar - 136,024,282			
(31 December 2023: 147,555,326)			
6,400,000	Agence Francaise de Developpement EPIC 'EMTN' 0.625% 22-Jan-2026	5,978,934	1.29
4,130,000	Asian Infrastructure Investment Bank/The 0.500% 30-Oct-2024	4,061,494	0.88
3,630,000	BNG Bank NV 'REGS' FRN 6.362% 05-Aug-2026	3,679,449	0.80
2,210,000	Colombia Government International Bond 7.500% 02-Feb-2034	2,226,065	0.48
4,400,000	Inter-American Development Bank 'GMTN' 3.875% 28-Oct-2041	3,926,632	0.85
3,948,000	Inter-American Development Bank 'GMTN' FRN 5.564% 10-Feb-2026	3,947,606	0.85
3,186,000	Inter-American Development Bank 'GMTN' FRN 5.643% 20-Mar-2028	3,175,768	0.69
3,328,000	International Finance Facility for Immunisation Co 'GMTN' 1.000% 21-Apr-2026	3,103,611	0.67
3,032,000	Kommunalbanken AS 'REGS' FRN 6.372% 17-Jun-2026	3,073,336	0.66
4,980,000	Kommuninvest I Sverige AB 'REGS' 0.500% 29-Nov-2024	4,877,886	1.05
1,759,000	MDGH GMTN RSC Ltd 'REGS' 5.500% 28-Apr-2033	1,809,246	0.39
10,680,000	Province of British Columbia Canada 2.250% 02-Jun-2026	10,161,799	2.20
4,950,000	Republic of Italy Government International Bond 1.250% 17-Feb-2026	4,632,767	1.00
4,640,000	United States Treasury Floating Rate Note - When Issued FRN 5.545% 31-Jan-2026	4,648,182	1.00
10,386,604	United States Treasury Inflation Indexed Bonds 1.250% 15-Apr-2028	10,034,485	2.17
3,362,100	United States Treasury Inflation Indexed Bonds 1.375% 15-Feb-2044	2,935,546	0.63
2,370,000	United States Treasury Note/Bond 1.125% 15-Jan-2025	2,317,084	0.50
5,570,000	United States Treasury Note/Bond 2.000% 15-Feb-2050	3,451,877	0.75
3,840,000	United States Treasury Note/Bond 2.375% 15-May-2029	3,513,600	0.76
13,980,000	United States Treasury Note/Bond 2.875% 15-May-2043	11,015,257	2.38
13,820,000	United States Treasury Note/Bond 3.000% 15-Nov-2045	10,872,453	2.35
8,250,000	United States Treasury Note/Bond 3.500% 15-Feb-2033	7,777,236	1.68
16,200,000	United States Treasury Note/Bond 4.375% 15-Dec-2026	16,115,203	3.48
20,390,000	United States Treasury Strip Principal (Zero Coupon) 0.000% 15-May-2043	8,688,766	1.88
Total investments in bonds		454,650,129	98.23
Future options - 413,434			
(31 December 2023: 139,766)			
161	Euro-Bund Future Put 23-Aug-2024 127.000	20,690	0.00
102	Euro-Bund Future Put 23-Aug-2024 130.500	80,831	0.02
176	U.S. 10 Year Treasury Note Future Put 23-Aug-2024 109.000	96,250	0.02

Holdings	Description	Fair value USD	Total net assets %	
Future options cont'd.				
466	U.S. 2 Year Treasury Note Future Call 23-Aug-2024 103.000	65,531	0.01	
215	U.S. 5 Year Treasury Note Future Put 23-Aug-2024 104.500	21,836	0.01	
782	U.S. 5 Year Treasury Note Future Put 23-Aug-2024 105.000	128,296	0.03	
Total future options		413,434	0.09	
Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 836,383				
(31 December 2023: 1,787,205)				
331	Canadian 2 Year Treasury Bond Long Futures Contracts Exp Sep-2024	24,987,610	81,305	0.02
(88)	Euro-OAT Short Futures Contracts Exp Sep-2024	(11,583,889)	141,213	0.03
160	Euro-Schatz Long Futures Contracts Exp Sep-2024	18,112,784	81,123	0.02
(869)	SFE 3 Year Australian Treasury Bond Short Futures Contracts Exp Sep-2024	(61,033,559)	117,889	0.03
196	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	21,609,000	67,076	0.01
170	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	34,721,172	90,689	0.02
39	U.S. 3 Year Treasury Note Long Futures Contracts Exp Sep-2024	8,114,133	50,520	0.01
708	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	75,534,750	206,568	0.04
Total open futures contracts			836,383	0.18
Unrealised gain on forward foreign currency contracts - 1,577,036 (see below) (31 December 2023: 9,533,527)				
			1,577,036	0.34
Total financial assets at fair value through profit or loss			457,476,982	98.84
Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (563,881)				
(31 December 2023: (1,881,824))				
(211)	Canadian 10 Year Treasury Bond Short Futures Contracts Exp Sep-2024	(18,555,176)	(197,923)	(0.04)
(165)	Euro-Bund Short Futures Contracts Exp Sep-2024	(23,290,642)	(244,554)	(0.05)
(4)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(560,895)	(10,201)	(0.00)
(36)	U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(4,572,000)	(111,203)	(0.03)
Total open futures contracts			(563,881)	(0.12)
Unrealised loss on forward foreign currency contracts - (5,532,882) (see below) (31 December 2023: (12,193,375))				
			(5,532,882)	(1.19)
Total financial liabilities at fair value through profit or loss			(6,096,763)	(1.31)
Net current assets			11,462,302	2.47
Total net assets			462,842,521	100.00
The counterparty for futures options is UBS AG. The counterparty for futures contracts is UBS AG.				

Schedule of investments - as at 30 June 2024

Analysis of portfolio		% of Total Assets	
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		96.67	
Financial derivative instruments dealt in on a regulated market		0.27	
OTC financial derivative instruments		0.34	
Other current assets		2.72	
Total assets		100.00	

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Global Bond Fund							
Australian dollar	US dollar	340,018	226,464	16-Aug-24	Canadian Imperial Bank of Commerce	276	
Canadian dollar	US dollar	6,574,788	4,785,417	16-Aug-24	JPMorgan Chase Bank	22,670	
Canadian dollar	US dollar	6,583,345	4,805,425	16-Aug-24	Canadian Imperial Bank of Commerce	8,920	
Indian rupee	US dollar	438,522,591	5,232,030	16-Aug-24	State Street Bank	20,053	
Mexican peso	US dollar	9,380,458	503,051	16-Aug-24	State Street Bank	5,412	
Sterling	US dollar	7,351,717	9,179,743	16-Aug-24	State Street Bank	127,912	
Swedish krona	US dollar	44,158,156	4,061,867	16-Aug-24	State Street Bank	107,546	
US dollar	Australian dollar	4,644,037	6,963,689	16-Aug-24	State Street Bank	313	
US dollar	Australian dollar	4,687,341	7,020,721	16-Aug-24	Barclays Bank PLC	5,585	
US dollar	Canadian dollar	5,058,614	6,905,615	16-Aug-24	JPMorgan Chase Bank	8,596	
US dollar	Colombian peso	1,636,675	6,496,046,661	16-Aug-24	State Street Bank	92,598	
US dollar	Czech koruna	4,712,673	107,288,711	16-Aug-24	UBS AG	113,242	
US dollar	Danish krone	2,250,614	15,486,366	16-Aug-24	HSBC Bank plc	20,853	
US dollar	Danish krone	694,721	4,796,018	16-Aug-24	JPMorgan Chase Bank	4,179	
US dollar	Danish krone	23,178,860	159,969,411	16-Aug-24	Royal Bank of Scotland	146,114	
US dollar	Euro	561,973	519,357	16-Aug-24	Royal Bank of Scotland	4,550	
US dollar	Euro	2,096,446	1,943,194	16-Aug-24	State Street Bank	10,824	
US dollar	Euro	266,714	244,490	16-Aug-24	Royal Bank of Scotland	4,304	
US dollar	Euro	4,001,896	3,724,520	16-Aug-24	Canadian Imperial Bank of Commerce	4,385	
US dollar	Euro	4,841,884	4,507,055	16-Aug-24	Canadian Imperial Bank of Commerce	4,481	
US dollar	Euro	580,905	532,459	16-Aug-24	Canadian Imperial Bank of Commerce	9,420	
US dollar	Euro	557,415	510,888	16-Aug-24	Citigroup Global Markets Limited	9,082	
US dollar	Euro	590,968	543,462	16-Aug-24	Royal Bank of Scotland	7,673	
US dollar	Euro	762,049	699,016	16-Aug-24	JPMorgan Chase Bank	11,797	
US dollar	Indonesian rupiah	16,335,847	263,260,338,342	16-Aug-24	Barclays Bank PLC	257,222	
US dollar	Japanese yen	761,837	117,892,476	16-Aug-24	State Street Bank	21,972	
US dollar	Japanese yen	3,175,875	489,892,884	16-Aug-24	HSBC Bank plc	101,425	
US dollar	Japanese yen	636,774	98,615,395	16-Aug-24	Canadian Imperial Bank of Commerce	17,888	
US dollar	Japanese yen	610,015	94,437,016	16-Aug-24	Royal Bank of Scotland	17,351	
US dollar	Mexican peso	284,168	4,894,458	16-Aug-24	Citigroup Global Markets Limited	18,867	
US dollar	New Zealand dollar	4,357,100	7,116,537	16-Aug-24	State Street Bank	27,058	
US dollar	New Zealand dollar	519,278	846,929	16-Aug-24	Citigroup Global Markets Limited	3,965	
US dollar	Peruvian nuevo sol	5,488,189	20,493,994	16-Aug-24	State Street Bank	143,765	
US dollar	Polish zloty	4,872,415	19,168,082	16-Aug-24	UBS AG	108,290	
US dollar	Sterling	4,710,579	3,684,806	16-Aug-24	State Street Bank	45,423	
US dollar	Sterling	2,114,257	1,666,888	16-Aug-24	State Street Bank	3,890	
US dollar	Swiss franc	4,548,327	4,015,313	16-Aug-24	State Street Bank	55,901	
						USD	1,573,802
Australian dollar	US dollar	11,025,359	7,353,716	16-Aug-24	The Bank of New York Mellon	(1,474)	
Colombian peso	US dollar	3,172,478,632	800,525	16-Aug-24	State Street Bank	(46,442)	
Colombian peso	US dollar	3,324,631,384	839,867	16-Aug-24	Canadian Imperial Bank of Commerce	(49,619)	
Euro	US dollar	8,442,671	9,227,156	16-Aug-24	State Street Bank	(165,673)	
Euro	US dollar	217,537	235,428	16-Aug-24	State Street Bank	(1,947)	
Euro	US dollar	4,101,224	4,460,959	16-Aug-24	State Street Bank	(59,133)	
Euro	US dollar	2,228,809	2,429,005	16-Aug-24	UBS AG	(36,834)	
Euro	US dollar	374,086	406,106	16-Aug-24	UBS AG	(4,601)	
Euro	US dollar	257,022	279,684	16-Aug-24	State Street Bank	(3,824)	
Euro	US dollar	1,866,528	2,035,262	16-Aug-24	UBS AG	(31,926)	
Euro	US dollar	4,031,429	4,370,976	16-Aug-24	Canadian Imperial Bank of Commerce	(44,061)	
Japanese yen	US dollar	129,130,273	842,306	16-Aug-24	State Street Bank	(31,915)	
Japanese yen	US dollar	130,850,170	854,646	16-Aug-24	State Street Bank	(83,461)	
Japanese yen	US dollar	8,884,555,770	58,029,331	16-Aug-24	State Street Bank	(2,271,982)	
Japanese yen	US dollar	738,751,163	4,823,505	16-Aug-24	State Street Bank	(187,279)	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Bond Fund cont'd.						
Japanese yen	US dollar	701,942,884	4,559,462	16-Aug-24	State Street Bank	(154,236)
Japanese yen	US dollar	319,428,773	2,037,623	16-Aug-24	State Street Bank	(32,964)
New Zealand dollar	US dollar	4,453,761	2,723,377	16-Aug-24	Royal Bank of Scotland	(13,495)
Philippino peso	US dollar	272,181,543	4,726,195	16-Aug-24	State Street Bank	(72,564)
Polish zloty	US dollar	18,719,679	4,667,781	16-Aug-24	State Street Bank	(15,104)
Sterling	US dollar	7,331,641	9,344,140	16-Aug-24	UBS AG	(61,901)
Sterling	US dollar	4,899,826	6,253,285	16-Aug-24	Citigroup Global Markets Limited	(49,850)
US dollar	Australian dollar	574,674	869,690	16-Aug-24	Citigroup Global Markets Limited	(5,278)
US dollar	Australian dollar	2,104,392	3,168,435	16-Aug-24	Royal Bank of Scotland	(8,473)
US dollar	Australian dollar	709,384	1,076,037	16-Aug-24	Canadian Imperial Bank of Commerce	(8,170)
US dollar	Australian dollar	611,074	917,774	16-Aug-24	Royal Bank of Scotland	(942)
US dollar	Australian dollar	18,801,961	28,546,787	16-Aug-24	State Street Bank	(234,414)
US dollar	Australian dollar	545,651	819,361	16-Aug-24	State Street Bank	(739)
US dollar	Canadian dollar	13,219,800	18,148,962	16-Aug-24	Barclays Bank PLC	(52,380)
US dollar	Malaysian ringgit	7,664,145	36,242,973	16-Aug-24	Barclays Bank PLC	(24,226)
US dollar	Mexican peso	4,546,629	86,342,767	16-Aug-24	State Street Bank	(133,529)
US dollar	New Zealand dollar	46,496,309	77,624,516	16-Aug-24	Canadian Imperial Bank of Commerce	(734,168)
US dollar	New Zealand dollar	974,760	1,625,365	16-Aug-24	JPMorgan Chase Bank	(14,190)
US dollar	Nonwegian krone	2,592,306	28,308,808	16-Aug-24	Royal Bank of Scotland	(71,458)
US dollar	Polish zloty	7,194,416	28,961,461	16-Aug-24	JPMorgan Chase Bank	(3,803)
US dollar	Sterling	4,835,871	3,872,870	16-Aug-24	State Street Bank	(67,384)
US dollar	Swedish krona	13,450,000	146,220,261	16-Aug-24	State Street Bank	(356,117)
US dollar	Swiss franc	4,725,947	4,256,660	16-Aug-24	State Street Bank	(36,504)
US dollar	Swiss franc	4,837,744	4,348,547	16-Aug-24	State Street Bank	(27,512)
					USD	(5,149,572)

BNY Mellon Global Bond Fund EUR H (Hedged) Share Class

Euro	US dollar	3,427	3,690	12-Jul-24	The Bank of New York Mellon	(18)
Euro	US dollar	654,487	704,574	12-Jul-24	The Bank of New York Mellon	(3,342)
US dollar	Euro	5,631	5,256	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(3,361)
					EUR	(3,138)

BNY Mellon Global Bond Fund EUR I (Hedged) Share Class

US dollar	Euro	748	698	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	470	506	12-Jul-24	The Bank of New York Mellon	(2)
Euro	US dollar	89,088	95,906	12-Jul-24	The Bank of New York Mellon	(455)
					USD	(457)
					EUR	(427)

BNY Mellon Global Bond Fund EUR Z (Acc) (Hedged) Share Class

Euro	US dollar	58,730	62,797	12-Jul-24	The Bank of New York Mellon	128
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Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Bond Fund EUR Z (Acc) (Hedged) Share Class cont'd.						
US dollar	Euro	3,118	2,911	12-Jul-24	The Bank of New York Mellon	-
					USD	128
					EUR	120
Euro	US dollar	1,863	2,006	12-Jul-24	The Bank of New York Mellon	(10)
Euro	US dollar	352,015	378,954	12-Jul-24	The Bank of New York Mellon	(1,797)
					USD	(1,807)
					EUR	(1,687)
BNY Mellon Global Bond Fund EUR Z (Inc) (Hedged) Share Class						
US dollar	Euro	157	146	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	100	107	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	18,802	20,241	12-Jul-24	The Bank of New York Mellon	(96)
					USD	(97)
					EUR	(91)
BNY Mellon Global Bond Fund Sterling W (Acc) (Hedged) Share Class						
Sterling	US dollar	5	6	12-Jul-24	The Bank of New York Mellon	-
Sterling	US dollar	8	10	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	2,706	2,138	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	235	185	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	892	700	12-Jul-24	The Bank of New York Mellon	5
US dollar	Sterling	1,183	932	12-Jul-24	The Bank of New York Mellon	3
US dollar	Sterling	455	356	12-Jul-24	The Bank of New York Mellon	4
					USD	12
					GBP	9
Sterling	US dollar	15,744	20,096	12-Jul-24	The Bank of New York Mellon	(169)
Sterling	US dollar	2,865,151	3,647,491	12-Jul-24	The Bank of New York Mellon	(20,992)
US dollar	Sterling	26,307	20,791	12-Jul-24	The Bank of New York Mellon	(9)
US dollar	Sterling	259	205	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(21,171)
					GBP	(16,727)
BNY Mellon Global Bond Fund Sterling W (Inc) (Hedged) Share Class						
Sterling	US dollar	3	4	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	46,362	36,402	12-Jul-24	The Bank of New York Mellon	288
					USD	288
					GBP	228
Sterling	US dollar	2,515	3,186	12-Jul-24	The Bank of New York Mellon	(3)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Bond Fund Sterling W (Inc) (Hedged) Share Class cont'd.						
Sterling	US dollar	2,231	2,848	12-Jul-24	The Bank of New York Mellon	(24)
Sterling	US dollar	406,001	516,861	12-Jul-24	The Bank of New York Mellon	(2,975)
US dollar	Sterling	3,327	2,630	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(3,003)
					GBP	(2,373)

BNY Mellon Global Bond Fund Sterling Z (Acc) (Hedged) Share Class

US dollar	Sterling	4,976	3,931	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	3,654	2,884	12-Jul-24	The Bank of New York Mellon	4
					USD	4
					GBP	3
Sterling	US dollar	6,439	8,218	12-Jul-24	The Bank of New York Mellon	(69)
Sterling	US dollar	5,900	7,493	12-Jul-24	The Bank of New York Mellon	(24)
Sterling	US dollar	1,164,073	1,481,927	12-Jul-24	The Bank of New York Mellon	(8,529)
US dollar	Sterling	10,653	8,420	12-Jul-24	The Bank of New York Mellon	(4)
					USD	(8,626)
					GBP	(6,815)

BNY Mellon Global Bond Fund Sterling Z (Inc) (Hedged) Share Class

Sterling	US dollar	15,396	19,480	12-Jul-24	The Bank of New York Mellon	8
US dollar	Sterling	41,317	32,418	12-Jul-24	The Bank of New York Mellon	285
US dollar	Sterling	81,664	64,309	12-Jul-24	The Bank of New York Mellon	266
US dollar	Sterling	20,125	15,900	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	65,309	51,471	12-Jul-24	The Bank of New York Mellon	161
US dollar	Sterling	3,186	2,515	12-Jul-24	The Bank of New York Mellon	3
US dollar	Sterling	69,342	54,750	12-Jul-24	The Bank of New York Mellon	43
US dollar	Sterling	54,087	42,604	12-Jul-24	The Bank of New York Mellon	161
US dollar	Sterling	114,786	90,125	12-Jul-24	The Bank of New York Mellon	712
US dollar	Sterling	33,934	26,740	12-Jul-24	The Bank of New York Mellon	89
US dollar	Sterling	94,462	74,550	12-Jul-24	The Bank of New York Mellon	102
US dollar	Sterling	59,916	47,151	12-Jul-24	The Bank of New York Mellon	235
US dollar	Sterling	25,514	19,968	12-Jul-24	The Bank of New York Mellon	239
US dollar	Sterling	59,960	46,979	12-Jul-24	The Bank of New York Mellon	498
					USD	2,802
					GBP	2,214
Sterling	US dollar	22,025	27,946	12-Jul-24	The Bank of New York Mellon	(69)
Sterling	US dollar	204,660	259,204	12-Jul-24	The Bank of New York Mellon	(160)
Sterling	US dollar	3,890	4,938	12-Jul-24	The Bank of New York Mellon	(15)
Sterling	US dollar	10,109	12,875	12-Jul-24	The Bank of New York Mellon	(80)
Sterling	US dollar	33,027	41,848	12-Jul-24	The Bank of New York Mellon	(45)
Sterling	US dollar	41,157	52,588	12-Jul-24	The Bank of New York Mellon	(493)
Sterling	US dollar	255,725	326,422	12-Jul-24	The Bank of New York Mellon	(2,743)
Sterling	US dollar	44,163	56,366	12-Jul-24	The Bank of New York Mellon	(468)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Bond Fund Sterling Z (Inc) (Hedged) Share Class cont'd.						
Sterling	US dollar	107,834	137,435	12-Jul-24	The Bank of New York Mellon	(947)
Sterling	US dollar	206,955	262,805	12-Jul-24	The Bank of New York Mellon	(857)
Sterling	US dollar	46,230,829	58,854,334	12-Jul-24	The Bank of New York Mellon	(338,716)
US dollar	Sterling	422,980	334,296	12-Jul-24	The Bank of New York Mellon	(147)
US dollar	Sterling	26,639	21,085	12-Jul-24	The Bank of New York Mellon	(48)
					USD	(344,788)
					GBP	(272,419)

BNY MELLON GLOBAL CREDIT FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Collective investment schemes			
Supranational - 72,639,597			
(31 December 2023: -)			
72,639,597	Insight Liquidity Funds Plc - ILF USD Liquidity Fund	72,639,597	4.59
Total investments in collective investment schemes		72,639,597	4.59
Bonds			
Australia - 58,013,897			
(31 December 2023: 9,059,105)			
5,390,000	Australian Capital Territory 5.250% 23-Oct-2036	3,584,101	0.23
4,470,000	La Trobe Financial Capital Markets Trust 2024-1 '2024-1 A2' FRN 6.044% 14-May-2055	3,002,267	0.19
6,017,000	Liberty Funding Pty Ltd In Res FRN 0.000% 25-May-2032	4,013,779	0.25
777,899	Metro Finance 2021-1 Trust '2021-1 C' FRN 5.845% 20-Jun-2027	518,507	0.03
8,836,000	New South Wales Treasury Corp 4.250% 20-Feb-2036	5,397,215	0.34
3,920,000	NOW Trust 2024-1 '2024-1 B' FRN 5.944% 14-Jun-2032	2,615,568	0.17
766,105	Pepper I-Prime 2021-1 Trust '2021-1 C' FRN 6.345% 22-Jan-2053	511,688	0.03
913,776	Pepper Residential Securities Trust No. 30 FRN 6.095% 15-Jan-2063	608,943	0.04
5,854,000	Queensland Treasury Corp '144A' 4.500% 22-Aug-2035	3,686,095	0.23
460,257	RESIMAC Premier Series 2020-1 '2020-1X C' FRN 7.193% 07-Feb-2052	310,150	0.02
1,059,658	Ruby Bond Trust 2021-1 '2021-1 B' FRN 5.794% 12-Mar-2053	707,173	0.04
1,423,000	Santos Finance Ltd 'EMTN' 5.250% 13-Mar-2029	1,389,544	0.09
3,507,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 3.750% 30-Apr-2032	3,749,664	0.24
6,570,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 4.375% 03-May-2033	7,277,089	0.46
10,068,000	Treasury Corp of Victoria 2.000% 17-Sep-2035	4,869,877	0.31
6,972,000	Treasury Corp of Victoria 2.250% 15-Sep-2033	3,702,276	0.23
12,087,000	Treasury Corp of Victoria 2.250% 20-Nov-2034	6,191,301	0.39
3,466,000	Treasury Corp of Victoria 'MTN' 4.750% 15-Sep-2036	2,192,246	0.14
5,660,000	Treasury Corp of Victoria 'MTN' 5.250% 15-Sep-2038	3,686,414	0.23
Austria - 10,887,278			
(31 December 2023: 4,615,608)			
3,600,000	Raiffeisen Bank International AG 'EMTN' FRN 4.625% 21-Aug-2029	3,843,807	0.24
5,700,000	Raiffeisen Bank International AG FRN 2.875% 18-Jun-2032	5,588,927	0.36
1,300,000	Raiffeisen Bank International AG FRN 7.375% 20-Dec-2032	1,454,544	0.09
Belgium - 20,490,790			
(31 December 2023: 9,363,121)			
1,800,000	Elia Transmission Belgium SA 3.750% 16-Jan-2036	1,899,508	0.12
2,700,000	FLUVIUS System Operator CV 3.875% 09-May-2033	2,919,515	0.18
5,200,000	FLUVIUS System Operator CV 'EMTN' 3.875% 18-Mar-2031	5,643,457	0.36
1,962,000	Solvay Finance America LLC '144A' 5.650% 04-Jun-2029	1,977,234	0.12
8,013,000	Solvay Finance America LLC '144A' 5.850% 04-Jun-2034	8,051,076	0.51
Bermuda - 11,777,073			
(31 December 2023: 1,743,260)			
6,104,000	Athora Holding Ltd 5.875% 10-Sep-2034	6,432,358	0.40
1,528,000	Athora Holding Ltd 6.625% 16-Jun-2028	1,731,363	0.11
3,560,000	SiriusPoint Ltd 7.000% 05-Apr-2029	3,613,352	0.23
Canada - 37,224,742			
(31 December 2023: 21,805,403)			
3,855,000	Alimentation Couche-Tard Inc 'REGS' 3.647% 12-May-2031	4,094,867	0.26

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Canada cont'd.			
6,710,000	Alimentation Couche-Tard Inc 'REGS' 4.011% 12-Feb-2036	7,084,574	0.45
20,000	Canadian Government Bond 2.000% 01-Dec-2051	10,942	-
3,178,000	Canadian Pacific Railway Co 3.100% 02-Dec-2051	2,125,128	0.13
9,029,000	Enbridge Inc 5.625% 05-Apr-2034	9,038,320	0.57
2,690,000	Enbridge Inc 5.700% 08-Mar-2033	2,717,067	0.17
140,000	Nutrien Ltd 5.400% 21-Jun-2034	138,269	0.01
59,000	Rogers Communications Inc 3.800% 15-Mar-2032	52,821	-
6,531,000	TransCanada PipeLines Ltd 4.625% 01-Mar-2034	6,137,035	0.39
2,960,000	TransCanada PipeLines Ltd 4.750% 15-May-2038	2,716,898	0.17
536,000	TransCanada PipeLines Ltd 4.875% 15-May-2048	473,827	0.03
2,884,000	TransCanada PipeLines Ltd 5.100% 15-Mar-2049	2,634,994	0.17
Chile - 552,793			
(31 December 2023: 1,254,723)			
618,000	Sociedad de Transmision Austral SA 'REGS' 4.000% 27-Jan-2032	552,793	0.03
Czech Republic - 7,293,858			
(31 December 2023: -)			
6,846,000	CEZ AS 'EMTN' 4.250% 11-Jun-2032	7,293,858	0.46
Denmark - 16,090,332			
(31 December 2023: 7,353,404)			
8,220,000	Carlsberg Breweries AS 'EMTN' 4.250% 05-Oct-2033	9,133,879	0.58
2,820,000	Danske Bank A/S 'EMTN' FRN 3.875% 09-Jan-2032	3,005,031	0.19
4,640,000	Orsted AS FRN 1.500% 18-Feb-3021	3,951,422	0.25
Finland - 8,835,422			
(31 December 2023: 6,943,561)			
7,917,000	Fortum Oyj 'EMTN' 4.500% 26-May-2033	8,835,422	0.56
France - 107,461,087			
(31 December 2023: 80,752,663)			
1,100,000	Air France-KLM 'EMTN' 4.625% 23-May-2029	1,160,593	0.07
100,000	Arkema SA 'EMTN' 3.500% 23-Jan-2031	105,517	0.01
2,400,000	BPCE SA 'EMTN' FRN 4.125% 08-Mar-2033	2,575,384	0.16
4,595,000	BPCE SA 'REGS' FRN 7.003% 19-Oct-2034	4,925,173	0.31
2,788,000	Credit Agricole SA '144A' FRN 5.335% 10-Jan-2030	2,762,431	0.18
1,600,000	Credit Mutuel Arkea SA 3.375% 11-Mar-2031	1,610,448	0.10
6,000,000	Danone SA 'EMTN' 3.706% 13-Nov-2029	6,515,154	0.41
4,450,000	Electricite de France SA '144A' 5.950% 22-Apr-2034	4,490,844	0.28
1,230,000	Electricite de France SA '144A' 6.000% 22-Apr-2064	1,151,105	0.07
3,200,000	Electricite de France SA 'EMTN' 4.625% 25-Jan-2043	3,403,244	0.22
5,500,000	Electricite de France SA 'EMTN' 4.750% 17-Jun-2044	5,892,230	0.37
1,600,000	Kering SA 'EMTN' 3.375% 11-Mar-2032	1,682,297	0.11
7,700,000	Kering SA 'EMTN' 3.625% 05-Sep-2031	8,250,800	0.52
1,500,000	Kering SA 'EMTN' 3.875% 05-Sep-2035	1,612,850	0.10
2,500,000	Kering SA 'EMTN' 5.000% 23-Nov-2032	3,147,675	0.20
100,000	La Banque Postale SA 'EMTN' FRN 5.500% 05-Mar-2034	110,662	0.01
4,610,000	Orange SA 9.000% 01-Mar-2031	5,508,561	0.35
6,000,000	Orano SA 'EMTN' 4.000% 12-Mar-2031	6,368,418	0.40
3,800,000	Orano SA 'EMTN' 5.375% 15-May-2027	4,207,124	0.27
5,300,000	Pernod Ricard SA 'EMTN' 3.625% 07-May-2034	5,584,880	0.35
7,500,000	Pernod Ricard SA 'EMTN' 3.750% 15-Sep-2033	8,040,683	0.51
2,800,000	RTE Reseau de Transport d'Electricite SADR 'EMTN' 3.750% 04-Jul-2035	2,991,054	0.19
2,300,000	RTE Reseau de Transport d'Electricite SADR 'EMTN' 3.750% 30-Apr-2044	2,387,554	0.15
4,410,000	Societe Generale SA '144A' FRN 6.446% 10-Jan-2029	4,484,090	0.28
4,100,000	Suez SACA 'EMTN' 2.375% 24-May-2030	4,047,859	0.26
2,100,000	Suez SACA 'EMTN' 4.500% 13-Nov-2033	2,302,155	0.15
600,000	Suez SACA 'EMTN' 5.000% 03-Nov-2032	683,047	0.04
2,070,000	WEA Finance LLC / Westfield UK & Europe Finance Plc '144A' 4.750% 17-Sep-2044	1,590,370	0.10

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
France cont'd.			
2,720,000	WEA Finance LLC '144A' 2.875% 15-Jan-2027	2,528,052	0.16
4,293,000	WEA Finance LLC '144A' 3.500% 15-Jun-2029	3,855,423	0.24
1,562,000	WEA Finance LLC '144A' 4.125% 20-Sep-2028	1,458,653	0.09
2,678,000	WEA Finance LLC '144A' 4.625% 20-Sep-2048	2,026,757	0.13
Germany - 68,013,062			
(31 December 2023: 47,300,329)		68,013,062	4.30
3,900,000	Amprion GmbH 3.971% 22-Sep-2032	4,241,577	0.27
7,400,000	BASF SE 'EMTN' 3.750% 29-Jun-2032	7,976,868	0.50
6,600,000	Brenntag Finance BV 'EMTN' 3.875% 24-Apr-2032	6,951,152	0.44
419,324	Bundesobligation 0.000% 10-Oct-2025	432,275	0.03
576,000	Deutsche Bahn Finance GMBH 'EMTN' 1.625% 06-Nov-2030	565,451	0.04
4,940,000	Deutsche Bahn Finance GMBH 'EMTN' 1.875% 24-May-2030	4,962,101	0.31
2,830,000	Deutsche Bahn Finance GMBH 'EMTN' 2.750% 19-Mar-2029	3,001,096	0.19
3,066,000	Deutsche Bahn Finance GMBH 'EMTN' 3.250% 19-May-2033	3,308,436	0.21
1,127,000	Deutsche Bahn Finance GMBH 'EMTN' 4.000% 23-Nov-2043	1,243,724	0.08
4,000,000	Deutsche Boerse AG 3.875% 28-Sep-2033	4,396,980	0.28
900,000	Eurogrid GmbH 'EMTN' 0.741% 21-Apr-2033	748,404	0.05
200,000	Eurogrid GmbH 'EMTN' 1.113% 15-May-2032	176,389	0.01
4,500,000	Eurogrid GmbH 'EMTN' 3.915% 01-Feb-2034	4,800,940	0.30
100,000	LANXESS AG 'EMTN' 0.625% 01-Dec-2029	88,989	0.01
2,200,000	Sartorius Finance BV 4.500% 14-Sep-2032	2,424,130	0.15
7,800,000	Sartorius Finance BV 4.875% 14-Sep-2035	8,691,787	0.55
3,700,000	Siemens Financieringsmaatschappij NV 3.625% 24-Feb-2043	3,882,949	0.24
9,600,000	Siemens Financieringsmaatschappij NV 'EMTN' 3.125% 22-May-2032	10,119,814	0.64
Greece - 8,453,168			
(31 December 2023: 5,109,539)		8,453,168	0.53
5,636,000	Piraeus Bank SA 'EMTN' FRN 6.750% 05-Dec-2029	6,464,726	0.41
1,786,000	Piraeus Financial Holdings SA 'EMTN' FRN 7.250% 17-Apr-2034	1,988,442	0.12
Hungary - 1,881,589			
(31 December 2023: 515,888)		1,881,589	0.12
1,774,000	Hungary Government International Bond 4.000% 25-Jul-2029	1,881,589	0.12
Ireland - 18,638,560			
(31 December 2023: 14,953,802)		18,638,560	1.18
526,024	European Loan Conduit No 37 DAC FRN 7.250% 02-May-2030	659,939	0.04
95,189	European Residential Loan Securitisation 2019-NPL2 DAC '2019-NPL2 A' FRN 6.598% 24-Feb-2058	100,831	0.01
275,942	Last Mile Securities PE 2021 DAC '2021-1X C' FRN 5.416% 17-Aug-2031	291,481	0.02
1,031,000	Mulcair Securities No 3 DAC FRN 5.641% 24-Apr-2065	1,109,051	0.07
1,685,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 3.000% 19-Aug-2031	1,735,020	0.11
1,693,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 4.250% 10-Jul-2030	1,795,496	0.11
545,000	Permanent TSB Group Holdings Plc FRN 6.625% 25-Apr-2028	615,472	0.04
6,612,000	Smurfit Kappa Treasury ULC '144A' 5.438% 03-Apr-2034	6,559,611	0.41
1,383,000	Smurfit Kappa Treasury ULC '144A' 5.777% 03-Apr-2054	1,386,457	0.09
594,804	Taurus 2021-3 DEU DAC '2021-DE3 B' FRN 5.500% 22-Dec-2030	590,771	0.04
976,940	Taurus 2021-4 UK DAC '2021-UK4X C' FRN 6.984% 17-Aug-2031	1,240,940	0.08
2,100,999	Viridis European Loan Conduit No 38 DAC FRN 6.433% 22-Jul-2029	2,553,491	0.16

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Israel - 7,821,723			
(31 December 2023: -)		7,821,723	0.49
8,186,000	Israel Government International Bond 5.500% 12-Mar-2034	7,821,723	0.49
Italy - 39,340,826			
(31 December 2023: 23,278,465)		39,340,826	2.48
3,150,000	Autostrade per l'Italia SpA 'EMTN' 2.250% 25-Jan-2032	2,920,365	0.18
6,826,000	Autostrade per l'Italia SpA 'EMTN' 4.625% 28-Feb-2036	7,166,733	0.45
1,027,000	Autostrade per l'Italia SpA 'EMTN' 4.750% 24-Jan-2031	1,126,217	0.07
3,233,000	Autostrade per l'Italia SpA 'EMTN' 5.125% 14-Jun-2033	3,600,560	0.23
3,852,000	CA Auto Bank SPA/Ireland 'EMTN' 0.500% 13-Sep-2024	4,096,692	0.26
310,000	Enel Finance International NV '144A' 2.250% 12-Jul-2031	253,440	0.02
3,191,000	Enel Finance International NV '144A' 5.125% 26-Jun-2029	3,144,246	0.20
7,097,000	Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	7,446,967	0.47
2,487,000	Eni SpA '144A' 5.500% 15-May-2034	2,469,640	0.15
7,202,000	Eni SpA '144A' 5.950% 15-May-2054	7,115,966	0.45
Japan - 3,176,519			
(31 December 2023: 2,497,496)		3,176,519	0.20
60,950,000	Japan Government Twenty Year Bond 0.400% 20-Sep-2040	312,956	0.02
2,868,000	Mitsubishi UFJ Financial Group Inc FRN 5.426% 17-Apr-2035	2,863,563	0.18
Kazakhstan - 2,967,045			
(31 December 2023: -)		2,967,045	0.19
1,800,000	KazMunayGas National Co JSC 'REGS' 3.500% 14-Apr-2033	1,477,071	0.09
1,580,000	KazMunayGas National Co JSC 'REGS' 6.375% 24-Oct-2048	1,489,974	0.10
Luxembourg - 5,783,689			
(31 December 2023: 11,006,203)		5,783,689	0.37
322,000	Logicor Financing Sarl 'EMTN' 0.875% 14-Jan-2031	272,686	0.02
4,510,000	Logicor Financing Sarl 'EMTN' 3.250% 13-Nov-2028	4,582,277	0.29
976,000	P3 Group Sarl 'EMTN' 1.625% 26-Jan-2029	928,726	0.06
Mexico - 4,227,694			
(31 December 2023: -)		4,227,694	0.27
1,087,000	Bimbo Bakeries USA Inc '144A' 5.375% 09-Jan-2036	1,061,650	0.07
3,892,000	Mexico Government International Bond 1.450% 25-Oct-2033	3,166,044	0.20
Netherlands - 13,932,391			
(31 December 2023: 24,634,916)		13,932,391	0.88
200,000	ABN AMRO Bank NV 'EMTN' 3.875% 15-Jan-2032	214,953	0.01
1,065,000	ASR Nederland NV FRN 7.000% 07-Dec-2043	1,289,120	0.08
2,841,000	Athora Netherlands NV FRN 5.375% 31-Aug-2032	3,010,198	0.19
6,048,000	JDE Peet's NV 'EMTN' 4.500% 23-Jan-2034	6,602,412	0.42
1,876,000	Koninklijke Ahold Delhaize NV 3.875% 11-Mar-2036	2,000,966	0.13
872,000	TenneT Holding BV 'EMTN' 0.875% 03-Jun-2030	814,742	0.05
New Zealand - 6,226,775			
(31 December 2023: -)		6,226,775	0.39
11,130,000	New Zealand Government Bond 3.500% 14-Apr-2033	6,226,775	0.39
Poland - 7,227,843			
(31 December 2023: 3,964,576)		7,227,843	0.46
1,100,000	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	1,251,038	0.08
6,147,000	Republic of Poland Government International Bond 5.500% 18-Mar-2054	5,976,805	0.38

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Portugal - 6,760,936			
(31 December 2023: 2,696,381)			
4,800,000	Novo Banco SA 'EMTN' FRN 4.250% 08-Mar-2028	5,148,031	0.33
1,300,000	Novo Banco SA FRN 9.875% 01-Dec-2033	1,612,905	0.10
Republic of Korea - 5,415,180			
(31 December 2023: -)			
6,970,000,000	Korea Treasury Bond 4.125% 10-Dec-2033	5,415,180	0.34
Romania - 12,952,140			
(31 December 2023: 3,079,345)			
3,905,000	Romanian Government International Bond 'REGS' 1.750% 13-Jul-2030	3,419,390	0.22
1,372,000	Romanian Government International Bond 'REGS' 2.000% 28-Jan-2032	1,148,292	0.07
700,000	Romanian Government International Bond 'REGS' 3.624% 26-May-2030	689,144	0.04
7,375,000	Romanian Government International Bond 'REGS' 5.250% 30-May-2032	7,695,314	0.49
Saudi Arabia - 23,764,125			
(31 December 2023: -)			
2,805,000	Gaci First Investment Co 5.250% 29-Jan-2034	2,764,342	0.17
2,932,000	Gaci First Investment Co 5.375% 29-Jan-2054	2,605,419	0.16
7,500,000	KSA Sukuk Ltd 'REGS' 5.250% 04-Jun-2030	7,521,701	0.48
3,982,000	Saudi Government International Bond 'REGS' 4.750% 16-Jan-2030	3,918,631	0.25
3,296,000	Saudi Government International Bond 'REGS' 5.000% 16-Jan-2034	3,240,075	0.21
3,801,000	Saudi Government International Bond 'REGS' 5.750% 16-Jan-2054	3,713,957	0.23
South Africa - 4,005,122			
(31 December 2023: -)			
4,003,000	Anglo American Capital Plc '144A' 5.750% 05-Apr-2034	4,005,122	0.25
Spain - 31,959,177			
(31 December 2023: 30,271,071)			
6,600,000	Aena SME SA 'EMTN' 4.250% 13-Oct-2030	7,321,706	0.46
6,400,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 5.250% 27-Nov-2031	6,720,673	0.42
700,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	831,944	0.05
3,200,000	Banco Santander SA FRN 1.722% 14-Sep-2027	2,935,294	0.19
8,800,000	Cellnex Finance Co SA 'EMTN' 2.000% 15-Sep-2032	8,098,952	0.51
100,000	Cellnex Telecom SA 1.875% 26-Jun-2029	97,558	0.01
4,900,000	Cellnex Telecom SA 'EMTN' 1.750% 23-Oct-2030	4,608,568	0.29
1,300,000	Red Electrica Financiaciones SAU 'EMTN' 3.000% 17-Jan-2034	1,344,482	0.09
Supranational - 63,878,155			
(31 December 2023: 44,666,133)			
1,072,000	Banque Ovest Africaine de Developpement 'REGS' 4.700% 22-Oct-2031	938,950	0.06
4,300,000	European Financial Stability Facility 0.000% 13-Oct-2027	4,182,161	0.26
1,373,000	European Financial Stability Facility 2.750% 17-Aug-2026	1,460,551	0.09
2,992,000	European Investment Bank 0.000% 17-Jun-2027	2,940,314	0.19
2,882,000	European Investment Bank 0.000% 28-Mar-2028	2,771,321	0.17
5,556,000	European Investment Bank 0.375% 15-Sep-2027	5,491,002	0.35
942,546	European Stability Mechanism 0.000% 15-Dec-2026	938,196	0.06
6,500,000	European Union 0.000% 02-Jun-2028	6,219,117	0.39
5,125,211	European Union 2.000% 04-Oct-2027	5,328,554	0.34
2,306,667	European Union 2.750% 05-Oct-2026	2,453,303	0.15
8,732,602	European Union 3.000% 04-Mar-2053	8,513,748	0.54
2,485,822	European Union 3.375% 04-Nov-2042	2,634,718	0.17
11,547,168	European Union 3.375% 05-Oct-2054	11,957,771	0.75
4,206,000	International Bank for Reconstruction & Development 0.000% 21-Feb-2030	3,826,899	0.24
4,400,000	International Bank for Reconstruction & Development 0.010% 24-Apr-2028	4,221,550	0.27

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Switzerland - 2,882,838			
(31 December 2023: 13,067,379)			
1,975,000	Swiss Confederation Government Bond 0.500% 27-Jun-2032	2,187,960	0.14
693,000	UBS Group AG FRN 2.875% 02-Apr-2032	694,878	0.04
United Arab Emirates - 6,734,623			
(31 December 2023: -)			
1,952,000	DAE Funding LLC 'REGS' 3.375% 20-Mar-2028	1,788,828	0.11
3,100,000	Galaxy Pipeline Assets Bidco Ltd 'REGS' 2.625% 31-Mar-2036	2,517,078	0.16
3,024,821	Galaxy Pipeline Assets Bidco Ltd 'REGS' 2.940% 30-Sep-2040	2,428,717	0.16
United Kingdom - 176,938,369			
(31 December 2023: 95,586,828)			
2,628,000	AA Bond Co Ltd 5.500% 31-Jul-2027	3,243,424	0.20
2,440,000	AA Bond Co Ltd 'EMTN' 6.850% 31-Jul-2031	3,097,639	0.20
2,602,000	AA Bond Co Ltd 'EMTN' 8.450% 31-Jan-2028	3,472,946	0.22
588,225	Alba 2007-1 Plc '2007-1 B' FRN 5.593% 17-Mar-2039	709,479	0.04
5,031,000	Astrazeneca Finance LLC 1.200% 28-May-2026	4,672,552	0.29
6,780,000	BAE Systems Plc '144A' 5.300% 26-Mar-2034	6,730,876	0.42
8,479,000	BNI Finance BV 3.875% 01-Dec-2030	9,194,784	0.58
706,000	Canada Square Funding 2021-2 Plc '2021-2 C' FRN 6.834% 17-Jun-2058	896,556	0.06
8,881,000	Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	9,353,750	0.59
5,320,000	CPUK Finance Ltd 6.136% 28-Aug-2031	6,801,263	0.43
7,828,000	DCC Group Finance Ireland DAC 'EMTN' 4.375% 27-Jun-2031	8,341,525	0.53
4,860,000	Diageo Finance Plc 'EMTN' 2.500% 27-Mar-2032	4,892,485	0.31
605,604	European Loan Conduit No 37 DAC FRN 6.500% 02-May-2030	760,466	0.05
2,433,000	IHG Finance LLC 'EMTN' 4.375% 28-Nov-2029	2,670,568	0.17
6,720,000	International Distribution Services Plc 5.250% 14-Sep-2028	7,397,855	0.47
9,837,000	Motability Operations Group Plc 'EMTN' 3.875% 24-Jan-2034	10,410,549	0.66
3,748,000	Motability Operations Group Plc 'EMTN' 4.000% 17-Jan-2030	4,062,350	0.26
7,506,000	National Grid Electricity Distribution East Midlands Plc 'EMTN' 3.949% 20-Sep-2032	8,027,699	0.51
2,370,000	National Grid Plc 'EMTN' 0.750% 01-Sep-2033	1,916,140	0.12
3,465,000	National Grid Plc 'EMTN' 3.245% 30-Mar-2034	3,477,781	0.22
1,299,000	Newday Funding Master Issuer Plc - Frn 07/15/32 0.000% 15-Jul-2032	1,646,172	0.10
678,000	Newday Funding Master Issuer PLC - Series 2021-2 7.860% 15-Jul-2029	857,061	0.05
327,000	Northumbrian Water Finance Plc 5.625% 29-Apr-2033	409,211	0.03
3,048,000	Northumbrian Water Finance Plc 'EMTN' 4.500% 14-Feb-2031	3,602,301	0.23
4,086,000	Northumbrian Water Finance Plc 'EMTN' 5.500% 02-Oct-2037	4,929,639	0.31
1,088,000	Northumbrian Water Finance Plc 'EMTN' 6.375% 28-Oct-2034	1,420,254	0.09
4,490,000	RAC Bond Co Plc 'EMTN' 4.870% 06-May-2026	5,579,325	0.35
4,150,000	Reckitt Benckiser Treasury Services Plc 'EMTN' 3.625% 20-Jun-2029	4,456,178	0.28
3,042,000	Reckitt Benckiser Treasury Services Plc 'EMTN' 3.875% 14-Sep-2033	3,277,518	0.21
1,409,000	RELX Finance BV 3.750% 12-Jun-2031	1,531,295	0.10
378,000	Salus European Loan Conduit NO 33 DAC FRN 7.950% 23-Jan-2029	432,224	0.03
4,550,000	Severn Trent Utilities Finance Plc 'EMTN' 4.000% 05-Mar-2034	4,767,718	0.30
3,326,000	Stratton Mortgage Funding 2024-3 Plc '2024-3 B' FRN 0.000% 25-Jun-2049	4,203,642	0.26
4,845,000	SW Finance I Plc 7.375% 12-Dec-2041	5,969,506	0.38
983,000	SW Finance I Plc 'EMTN' 7.000% 16-Apr-2040	1,167,781	0.07
325,608	Taurus 2021-1 UK DAC '2021-UK1X' C' FRN 6.884% 17-May-2031	410,096	0.03
666,000	Thames Water Utilities Finance Plc 8.250% 25-Apr-2040	802,066	0.05
4,550,000	Thames Water Utilities Finance Plc 'EMTN' 1.250% 31-Jan-2032	3,512,054	0.22

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United Kingdom cont'd.			
1,804,000	Thames Water Utilities Finance Plc 'EMTN' 4.375% 18-Jan-2031	1,662,620	0.10
642,997	Tower Bridge Funding 2021-2 Plc '2021-2 C' FRN 6.734% 20-Nov-2063	813,874	0.05
8,479,000	Unilever Capital Corp 'EMTN' 3.400% 06-Jun-2033	9,078,387	0.57
3,650,000	Unilever Finance Netherlands BV 'EMTN' 1.250% 28-Feb-2031	3,442,814	0.22
1,636,829	United Kingdom Gilt 1.250% 22-Oct-2041	1,263,196	0.08
1,110,000	United Kingdom Gilt 1.250% 31-Jul-2051	677,231	0.04
7,838,000	United Utilities Water Finance Plc 'EMTN' 3.750% 23-May-2034	8,147,365	0.51
1,114,000	Virgin Money UK Plc 'GMTN' FRN 7.625% 23-Aug-2029	1,519,670	0.10
1,180,000	Wessex Water Services Finance Plc 1.500% 17-Sep-2029	1,228,484	0.08
United States of America - 638,486,099			
(31 December 2023: 434,645,346)		638,486,099	40.33
4,953,000	AbbVie Inc 4.950% 15-Mar-2031	4,947,918	0.31
3,803,000	AES Corp/The 2.450% 15-Jan-2031	3,137,781	0.20
7,469,000	Alexandria Real Estate Equities Inc 4.700% 01-Jul-2030	7,225,472	0.46
92,000	Alexandria Real Estate Equities Inc 5.150% 15-Apr-2053	81,426	-
2,141,000	Alexandria Real Estate Equities Inc 5.250% 15-May-2036	2,066,064	0.13
924,000	American Homes 4 Rent LP 5.500% 01-Feb-2034	910,557	0.06
2,500,000	American Tower Corp 2.900% 15-Jan-2030	2,206,295	0.14
3,820,000	Amgen Inc 5.250% 02-Mar-2033	3,817,622	0.24
15,020,000	Aon North America Inc 5.450% 01-Mar-2034	14,990,569	0.95
6,080,000	Arrow Electronics Inc 5.875% 10-Apr-2034	6,034,274	0.38
200,000	AT&T Inc 3.500% 01-Jun-2041	153,661	0.01
5,850,000	AT&T Inc 3.550% 17-Dec-2032	6,180,213	0.39
8,500,000	AT&T Inc 3.550% 15-Sep-2055	5,768,751	0.36
2,500,000	AT&T Inc 3.950% 30-Apr-2031	2,718,026	0.17
7,150,000	Bank of America Corp 'EMTN' FRN 2.824% 27-Apr-2033	7,139,430	0.45
4,750,000	Bank of America Corp 'MTN' FRN 2.972% 04-Feb-2033	4,027,860	0.25
8,524,000	Becton Dickinson & Co 3.828% 07-Jun-2032	9,176,890	0.58
100,000	Becton Dickinson Euro Finance Sarl 3.553% 13-Sep-2029	106,790	0.01
6,290,000	Boeing Co/The 5.705% 01-May-2040	5,821,113	0.37
1,520,000	Boeing Co/The '144A' 6.858% 01-May-2054	1,568,333	0.10
1,131,000	Bristol-Myers Squibb Co 5.200% 22-Feb-2034	1,131,252	0.07
1,375,000	Bristol-Myers Squibb Co 5.550% 22-Feb-2054	1,363,890	0.09
1,047,000	Bristol-Myers Squibb Co 6.250% 15-Nov-2053	1,130,867	0.07
1,102,000	Bristol-Myers Squibb Co 6.400% 15-Nov-2063	1,204,593	0.08
963,000	Carrier Global Corp 4.500% 29-Nov-2032	1,079,174	0.07
7,824,000	Carrier Global Corp 5.900% 15-Mar-2034	8,188,823	0.52
10,300,000	CenterPoint Energy Resources Corp 5.400% 01-Mar-2033	10,325,173	0.65
2,607,000	Charter Communications Operating LLC / Charter Communications Operating Capital 3.700% 01-Apr-2051	1,594,634	0.10
4,300,000	Charter Communications Operating LLC / Charter Communications Operating Capital 6.384% 23-Oct-2035	4,204,410	0.27
8,822,000	Cheniere Energy Partners LP '144A' 5.750% 15-Aug-2034	8,865,369	0.56
2,400,000	Chubb INA Holdings LLC 0.300% 15-Dec-2024	2,529,015	0.16
7,795,000	Chubb INA Holdings LLC 5.000% 15-Mar-2034	7,736,245	0.49
13,880,000	Cigna Group/The 5.250% 15-Feb-2034	13,719,915	0.87
6,211,000	Cisco Systems Inc 5.050% 26-Feb-2034	6,221,784	0.39
8,460,000	Citigroup Inc FRN 2.572% 03-Jun-2031	7,269,735	0.46
600,000	Citigroup Inc FRN 6.270% 17-Nov-2033	629,824	0.04
6,731,000	Columbia Pipelines Operating Co LLC '144A' 5.927% 15-Aug-2030	6,884,802	0.43
1,811,000	Columbia Pipelines Operating Co LLC '144A' 6.036% 15-Nov-2033	1,854,944	0.12
100,000	Commonwealth Edison Co 4.000% 01-Mar-2049	77,952	-
652,000	Commonwealth Edison Co 5.300% 01-Feb-2053	619,693	0.04
1,796,000	Consolidated Edison Co of New York Inc 5.500% 15-Mar-2034	1,828,312	0.12

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
7,808,000	Constellation Energy Generation LLC 5.750% 15-Mar-2054	7,613,042	0.48
3,180,000	Consumers Energy Co 4.600% 30-May-2029	3,132,811	0.20
2,682,000	Corebridge Financial Inc 5.750% 15-Jan-2034	2,707,469	0.17
1,465,000	Diamondback Energy Inc 5.400% 18-Apr-2034	1,452,748	0.09
5,962,000	Diamondback Energy Inc 5.750% 18-Apr-2054	5,809,001	0.37
6,455,000	Duke Energy Indiana LLC 5.400% 01-Apr-2053	6,140,395	0.39
3,930,000	Eaton Capital UnLtd Co 3.601% 21-May-2031	4,217,316	0.27
3,472,000	Energy Transfer LP 6.550% 01-Dec-2033	3,681,379	0.23
9,288,000	Enterprise Products Operating LLC 4.850% 31-Jan-2034	9,043,281	0.57
6,308,000	Eversource Energy 5.500% 01-Jan-2034	6,204,311	0.39
2,400,000	Exelon Corp 4.100% 15-Mar-2052	1,852,157	0.12
1,227,000	Exelon Corp 5.450% 15-Mar-2034	1,221,446	0.08
5,320,000	Exelon Corp 5.600% 15-Mar-2053	5,144,760	0.32
11,715,000	Fiserv Inc 5.450% 15-Mar-2034	11,669,963	0.74
1,453,000	Ford Motor Credit Co LLC 7.350% 06-Mar-2030	1,539,578	0.10
4,057,000	GFL Environmental Inc '144A' 6.750% 15-Jan-2031	4,143,731	0.26
4,500,000	Gilead Sciences Inc 3.500% 01-Feb-2025	4,449,404	0.28
4,838,000	Goldman Sachs Group Inc/The FRN 5.851% 25-Apr-2035	4,967,896	0.31
1,196,000	HCA Inc 5.450% 01-Apr-2031	1,196,792	0.08
8,491,000	HCA Inc 5.600% 01-Apr-2034	8,459,354	0.53
3,507,000	Intercontinental Exchange Inc 2.100% 15-Jun-2030	2,973,601	0.19
2,073,000	J M Smucker Co/The 6.200% 15-Nov-2033	2,180,887	0.14
5,185,000	J M Smucker Co/The 6.500% 15-Nov-2053	5,608,910	0.35
4,219,000	John Deere Capital Corp 4.500% 16-Jan-2029	4,150,787	0.26
10,211,000	JPMorgan Chase & Co 'EMTN' FRN 3.761% 21-Mar-2034	10,863,574	0.69
3,121,000	JPMorgan Chase & Co FRN 5.336% 23-Jan-2035	3,110,154	0.20
829,000	JPMorgan Chase & Co FRN 5.350% 01-Jun-2034	827,045	0.05
11,889,000	JPMorgan Chase & Co FRN 6.254% 23-Oct-2034	12,637,882	0.80
4,302,000	Kite Realty Group LP 5.500% 01-Mar-2034	4,217,425	0.27
7,000,000	Linde Plc 3.625% 12-Jun-2034	7,536,249	0.48
3,000,000	Linde Plc 'EMTN' 1.375% 31-Mar-2031	2,837,710	0.18
3,500,000	Linde Plc 'EMTN' 3.500% 04-Jun-2034	3,724,750	0.23
5,120,000	McDonald's Corp 'GMTN' 4.125% 28-Nov-2035	5,574,962	0.35
3,274,000	Merck & Co Inc 0.500% 02-Nov-2024	3,466,881	0.22
3,257,000	Morgan Stanley FRN 5.466% 18-Jan-2035	3,256,017	0.21
7,279,000	Morgan Stanley 'GMTN' FRN 2.950% 07-May-2032	7,377,520	0.47
2,280,000	Morgan Stanley 'MTN' FRN 1.928% 28-Apr-2032	1,835,823	0.12
1,791,000	MSD Netherlands Capital BV 3.750% 30-May-2054	1,861,969	0.12
6,700,000	Nasdaq Inc 5.550% 15-Feb-2034	6,722,909	0.42
414,000	NiSource Inc 5.000% 15-Jun-2052	369,356	0.02
9,842,000	NiSource Inc 5.400% 30-Jun-2033	9,745,197	0.62
6,978,000	Norfolk Southern Corp 5.950% 15-Mar-2064	7,158,517	0.45
5,570,000	Omnicom Finance Holdings Plc 3.700% 06-Mar-2032	5,899,636	0.37
100,000	Oncor Electric Delivery Co LLC 3.700% 15-May-2050	74,347	-
3,590,000	Oncor Electric Delivery Co LLC 4.550% 15-Sep-2032	3,444,822	0.22
100,000	Oncor Electric Delivery Co LLC 4.600% 01-Jun-2052	85,736	0.01
3,126,000	Owens Corning 5.950% 15-Jun-2054	3,169,623	0.20
1,340,000	Pfizer Investment Enterprises Pte Ltd 5.300% 19-May-2053	1,300,615	0.08
6,689,000	Pfizer Investment Enterprises Pte Ltd 5.340% 19-May-2063	6,360,823	0.40
1,360,000	Phillips Edison Grocery Center Operating Partnership I LP 5.750% 15-Jul-2034	1,346,469	0.08
2,136,000	PNC Financial Services Group Inc/The FRN 5.676% 22-Jan-2035	2,152,861	0.14
1,760,000	PNC Financial Services Group Inc/The FRN 5.939% 18-Aug-2034	1,808,434	0.11
1,485,000	PNC Financial Services Group Inc/The FRN 6.037% 28-Oct-2033	1,533,735	0.10
2,107,000	Public Service Enterprise Group Inc 5.450% 01-Apr-2034	2,093,801	0.13
5,665,000	Public Service Enterprise Group Inc 6.125% 15-Oct-2033	5,901,603	0.37
1,581,000	Realty Income Corp 4.875% 06-Jul-2030	1,764,694	0.11
200,000	Roche Holdings Inc '144A' 2.607% 13-Dec-2051	123,129	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
10,375,000	Ryder System Inc 6.600% 01-Dec-2033	11,106,301	0.70
11,917,000	Schlumberger Holdings Corp '144A' 5.000% 15-Nov-2029	11,839,230	0.75
2,300,000	Starbucks Corp 3.800% 15-Aug-2025	2,261,021	0.14
4,690,000	Stellantis Finance US Inc '144A' 2.691% 15-Sep-2031	3,880,975	0.24
4,684,000	Stellantis NV 'EMTN' 3.500% 19-Sep-2030	4,915,178	0.31
2,436,000	Stellantis NV 'EMTN' 4.250% 16-Jun-2031	2,658,417	0.17
1,964,000	Take-Two Interactive Software Inc 5.600% 12-Jun-2034	1,964,399	0.12
4,912,000	Targa Resources Corp 6.500% 30-Mar-2034	5,210,338	0.33
2,677,000	Texas Instruments Inc 5.050% 18-May-2063	2,498,560	0.16
7,150,000	T-Mobile USA Inc 3.700% 08-May-2032	7,678,193	0.48
120,000	T-Mobile USA Inc 3.875% 15-Apr-2030	112,279	0.01
2,633,000	Trane Technologies Financing Ltd 5.100% 13-Jun-2034	2,630,142	0.17
7,224,000	Truist Financial Corp 'MTN' FRN 5.122% 26-Jan-2034	6,932,509	0.44
1,670,000	Truist Financial Corp 'MTN' FRN 5.711% 24-Jan-2035	1,666,728	0.11
2,654,000	Truist Financial Corp 'MTN' FRN 5.867% 08-Jun-2034	2,680,470	0.17
1,488,000	Truist Financial Corp 'MTN' FRN 6.123% 28-Oct-2033	1,525,022	0.10
804,000	Truist Financial Corp 'MTN' FRN 7.161% 30-Oct-2029	854,328	0.05
2,505,400	United States Treasury Note/Bond 0.375% 30-Nov-2025-	2,350,721	0.15
7,742,900	United States Treasury Note/Bond 1.125% 15-May-2040	4,790,163	0.30
6,675,000	United States Treasury Note/Bond 1.250% 30-Nov-2026	6,166,292	0.39
11,464,400	United States Treasury Note/Bond 2.750% 15-Feb-2028	10,815,049	0.68
3,552,700	United States Treasury Note/Bond 3.250% 30-Jun-2027	3,428,980	0.22
27,080,000	United States Treasury Note/Bond 4.000% 15-Feb-2034	26,350,109	1.66
400,000	United States Treasury Note/Bond 4.250% 28-Feb-2029	398,516	0.02
43,885,500	United States Treasury Note/Bond 4.500% 15-Feb-2044	43,254,646	2.73
13,270,000	United States Treasury Note/Bond 4.750% 15-Nov-2043	13,508,445	0.85
42,000	United States Treasury Note/Bond 4.750% 15-Nov-2053	43,700	-
100,000	UnitedHealth Group Inc 5.875% 15-Feb-2053	104,493	0.01
1,581,000	US Bancorp FRN 5.836% 12-Jun-2034	1,606,158	0.10
14,826,000	Ventas Realty LP 5.625% 01-Jul-2034	14,734,400	0.93
3,957,000	Verizon Communications Inc 3.500% 28-Jun-2032	4,197,598	0.26
2,500,000	Warnermedia Holdings Inc 5.050% 15-Mar-2042	2,041,866	0.13
2,205,000	Warnermedia Holdings Inc 5.141% 15-Mar-2052	1,726,231	0.11
2,940,000	Wells Fargo & Co FRN 5.389% 24-Apr-2034	2,913,194	0.18
2,304,000	Wells Fargo & Co FRN 5.499% 23-Jan-2035	2,304,168	0.15
7,130,000	Wells Fargo & Co 'MTN' FRN 5.557% 25-Jul-2034	7,142,378	0.45
3,907,000	Whirlpool Corp 5.750% 01-Mar-2034	3,910,164	0.25
Total investments in bonds		1,440,094,920	90.95
Total return swaps			
Europe - 55,184 (31 December 2023: 2,378,590)			
7,350,000	iBoxx EUR Liquid High Yield Index 20-Sep-2024	19,214	0.00
600,000	iBoxx EUR Liquid High Yield Index 20-Sep-2024	1,641	0.00
12,550,000	iBoxx EUR Liquid High Yield Index 20-Sep-2024	34,329	0.00
United States of America - 1,444 (31 December 2023: 1,799,554)			
1,500,000	iBoxx USD Liquid Investment Grade Index 20-Sep-2024	30	0.00
70,250,000	iBoxx USD Liquid Investment Grade Index 20-Sep-2024	1,414	0.00
Total total return swaps		56,628	0.00

Holdings	Description	Fair value USD	Total net assets %
Credit default swaps - 2,209,642			
(31 December 2023: 6,258,930)			
70,000	CDS Intesa SanPaolo SpA 1.000% 20-Dec-2028	1,510	0.00
2,390,000	CDS Intesa SanPaolo SpA 1.000% 20-Dec-2028	51,557	0.00
2,740,000	CDS Mediobanca Banca di Credito Finanziario SpA 1.000% 20-Dec-2028	57,272	0.00
80,000	CDS Mediobanca Banca di Credito Finanziario SpA 1.000% 20-Dec-2028	1,672	0.00
90,000	CDS Unicredit SpA 1.000% 20-Dec-2028	1,961	0.00
2,860,000	CDS Unicredit SpA 1.000% 20-Dec-2028	62,320	0.00
(120,000)	CDS Verizon Communications Inc 1.000% 20-Dec-2028	2,034	0.00
(3,960,000)	CDS Verizon Communications Inc 1.000% 20-Dec-2028	67,122	0.01
(70,000)	CDS Virgin Media Finance Plc 5.000% 20-Dec-2028	3,607	0.00
(2,420,000)	CDS Virgin Media Finance Plc 5.000% 20-Dec-2028	124,681	0.01
(70,000)	CDS Ziggo Bond Company B.V. 5.000% 20-Dec-2028	4,244	0.00
(2,310,000)	CDS Ziggo Bond Company B.V. 5.000% 20-Dec-2028	140,063	0.01
(15,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	936	0.00
(1,690,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	105,507	0.01
(60,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	1,228	0.00
(3,930,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	80,429	0.01
(60,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	1,228	0.00
(4,570,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	93,527	0.01
(1,890,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	38,680	0.00
(1,750,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	33,336	0.00
(800,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	15,239	0.00
(35,050,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	667,673	0.04
(400,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	7,620	0.00
(650,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	12,382	0.00
(475,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	6,493	0.00
(32,250,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	614,335	0.04
(475,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	6,493	0.00
(475,000)	iTraxx Europe Senior Financials Index Series 41 Version 1 1.000% 20-Jun-2029	6,493	0.00
Total credit default swaps		2,209,642	0.14
Currency options - 42,339			
(31 December 2023: (43,403))			
12,000	Euro/Japanese yen Call 08-Jul-2024 171.000	138	0.00
933,000	Euro/Japanese yen Call 08-Jul-2024 171.000	10,723	0.00
13,000	Swiss franc/Japanese yen Call 08-Jul-2024 179.000	72	0.00
1,029,000	Swiss franc/Japanese yen Call 08-Jul-2024 179.000	5,703	0.00
36,000	US dollar/Japanese yen Call 01-Jul-2024 159.500	329	0.00
2,773,000	US dollar/Japanese yen Call 01-Jul-2024 159.500	25,374	0.00
Total currency options		42,339	0.00
Interest rate swaps - 148,047			
(31 December 2023: 338,311)			
110,000	IRD Receive Fixed 2.500% Pay USA CPI-U 21-Mar-2054	147	0.00
120,000	IRD Receive Fixed 3.70% Pay 1T ISDA UK RPI 05-Apr-2034	459	0.00
70,000	IRS EUR 21-Mar-2054	252	0.00
120,000	IRS GBP 16-May-2034	1,011	0.00
6,250,000	IRS Receive 109.756758 Pay 1T EUR Index 21-Mar-2054	22,472	0.00
8,890,000	IRS Receive 43.87885 Pay 1T GBP Index 05-Apr-2034	44,755	0.00

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Interest rate swaps cont'd.			
9,370,000	IRS Receive 43.948234 Pay 1T GBP Index 16-May-2034	78,951	0.01
Total interest rate swaps		148,047	0.01

Swaptions - 454,264 (31 December 2023: -)			
1,750,000	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.550	6,636	0.00
118,050,000	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.550	447,628	0.03
Total swaptions		454,264	0.03

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 2,949,989 (31 December 2023: 2,183,148)				
26	Canadian 10 Year Treasury Bond Long Futures Contracts Exp Sep-2024	2,281,949	14,643	0.00
(44)	Euro-OAT Short Futures Contracts Exp Sep-2024	(5,801,639)	28,316	0.00
894	Euro-Schatz Long Futures Contracts Exp Sep-2024	101,200,321	349,746	0.02
(28)	Japanese 10 Year Bond Short Futures Contracts Exp Sep-2024	(24,862,204)	97,929	0.01
(437)	SFE 10 Year Australian Treasury Bond Short Futures Contracts Exp Sep-2024	(33,107,936)	100,585	0.01
509	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	55,982,047	442,636	0.03
1,099	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	224,436,406	615,785	0.04
1,550	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	165,196,094	797,471	0.05
329	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	38,924,813	469,408	0.03
(16)	U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(2,005,500)	33,470	0.00
Total open futures contracts		2,949,989	0.19	

Unrealised gain on forward foreign currency contracts - 13,780,972 (see below) (31 December 2023: 12,944,059) 13,780,972 0.87

Total financial assets at fair value through profit or loss 1,532,376,398 96.78

Holdings	Description	Fair value USD	Total net assets %
Total return swaps			
Europe - (15,408) (31 December 2023: (794,718))			
2,800,000	iBoxx Euro Corporates Overall Total Return Index 20-Sep-2024	(2,054)	(0.00)
18,200,000	iBoxx Euro Corporates Overall Total Return Index 20-Sep-2024	(13,354)	(0.00)
Total total return swaps		(15,408)	0.00

Credit default swaps - (5,496,845) (31 December 2023: (9,461,735))			
5,060,000	CDS Barrick Gold Corporation 1.000% 20-Dec-2028	(116,968)	(0.01)
5,140,000	CDS British American Tobacco plc 1.000% 20-Dec-2028	(80,077)	(0.00)
(2,710,000)	CDS Electrolux AB 1.000% 20-Jun-2029	(61,370)	(0.00)
(40,000)	CDS Electrolux AB 1.000% 20-Jun-2029	(906)	(0.00)
120,000	CDS Goldman Sachs Group Inc 1.000% 20-Jun-2029	(2,060)	(0.00)
9,000,000	CDS Goldman Sachs Group Inc 1.000% 20-Jun-2029	(154,488)	(0.01)
2,540,000	CDS Imperial Brands Plc 1.000% 20-Dec-2028	(36,958)	(0.00)

Holdings	Description	Fair value USD	Total net assets %
Credit default swaps cont'd.			
(3,840,000)	CDS Ladbrokes Coral Group Limited 1.000% 20-Dec-2028	(82,369)	(0.01)
1,520,000	CDS United Airlines Holdings Inc 5.000% 20-Dec-2028	(97,864)	(0.01)
30,000	CDS United Airlines Holdings Inc 5.000% 20-Dec-2028	(1,931)	(0.00)
80,000	CDS United States Steel Corporation 5.000% 20-Dec-2028	(11,747)	(0.00)
2,740,000	CDS United States Steel Corporation 5.000% 20-Dec-2028	(402,324)	(0.03)
11,980,000	CDS Yum! Brands Inc 1.000% 20-Dec-2028	(134,814)	(0.01)
170,000	CDS Yum! Brands Inc 1.000% 20-Dec-2028	(1,913)	(0.00)
49,920,000	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	(1,021,637)	(0.06)
4,530,000	iTraxx Europe Crossover Index Series 41 Version 1 5.000% 20-Jun-2029	(359,233)	(0.02)
125,000	iTraxx Europe Crossover Index Series 41 Version 1 5.000% 20-Jun-2029	(9,913)	(0.00)
600,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(11,429)	(0.00)
6,435,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(122,581)	(0.01)
600,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(11,429)	(0.00)
138,283,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	(2,634,173)	(0.17)
1,425,000	iTraxx Europe Senior Financials Index Series 41 Version 1 1.000% 20-Jun-2029	(19,480)	(0.00)
(250,000)	iTraxx Europe Sub Financials Index Series 41 Version 1 1.000% 20-Jun-2029	(3,476)	(0.00)
(8,465,000)	iTraxx Europe Sub Financials Index Series 41 Version 1 1.000% 20-Jun-2029	(117,705)	(0.01)
Total credit default swaps		(5,496,845)	(0.35)

Interest rate swaps - (91,560) (31 December 2023: (27,325))			
9,790,000	IRS Pay 111.451628 Receive 1T USD Index 21-Mar-2054	(43,438)	(0.00)
137,190,000	IRS Pay 2.605% Receive 3 Month SEK STIBOR-Side 19-Jun-2029	(9,161)	(0.00)
12,200,000	IRS Receive 2.820% Pay 6 Month EURIBOR-Reuters 19-Jun-2029	(38,396)	(0.00)
1,320,000	IRS Receive 3 Month SEK STIBOR Pay Fixed 2.633% 19-Jun-2029	(246)	(0.00)
120,000	IRS Receive Fixed 2.830% Pay 6 Month EURIBOR 19-Jun-2029	(319)	(0.00)
Total interest rate swaps		(91,560)	(0.00)

Swaptions - (1,649,965) (31 December 2023: -)			
(1,750,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575	(2,017)	(0.00)
(122,800,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575	(141,547)	(0.01)
(1,750,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575	(2,017)	(0.00)
(123,350,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575	(142,181)	(0.01)
(236,100,000)	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.625	(387,920)	(0.02)
(3,500,000)	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.625	(5,751)	(0.00)
(1,750,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575	(6,789)	(0.00)
(122,800,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575	(476,410)	(0.03)
(1,750,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575	(6,789)	(0.00)
(123,350,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575	(478,544)	(0.03)
Total swaptions		(1,649,965)	(0.10)

Schedule of investments - as at 30 June 2024

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (3,395,385)				
(31 December 2023: (3,701,085))				
56	Euro-Bobl Long Futures Contracts Exp Sep-2024	6,983,283	(2,344)	(0.00)
58	Euro-BTP Long Futures Contracts Exp Sep-2024	7,161,253	(36,087)	(0.00)
(1,566)	Euro-Bund Short Futures Contracts Exp Sep-2024	(220,741,012)	(2,196,543)	(0.14)
(125)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(17,435,074)	(44,052)	(0.01)
(1,557)	U.S. 10 Year Ultra Treasury Note Short Futures Contracts Exp Sep-2024	(176,768,156)	(1,072,707)	(0.07)
60	UK Long Gilt Long Futures Contracts Exp Sep-2024	7,400,300	(43,652)	(0.00)
Total open futures contracts			(3,395,385)	(0.22)
Unrealised loss on forward foreign currency contracts - (2,634,828) (see below) (31 December 2023: (9,074,585))			(2,634,828)	(0.17)
Total financial liabilities at fair value through profit or loss			(13,283,991)	(0.84)
Net current assets			64,225,885	4.06
Total net assets			1,583,318,292	100.00

- Part of this holding is pledged to Citigroup Global Markets Limited as collateral in respect of forward foreign currency contracts and swaptions held by the Fund.
 The counterparty for currency options is Goldman Sachs.
 The counterparty for futures contracts is Citigroup Global Markets Limited.
 The counterparties for interest rate swaps are Barclays Bank Plc, Goldman Sachs, Merrill Lynch International and Morgan Stanley.
 The counterparties for credit default swaps are BNP Paribas, Goldman Sachs, Morgan Stanley and Merrill Lynch International.
 The counterparties for total return swaps are Goldman Sachs and J.P. Morgan Securities Plc.
 The counterparty for swaptions is Citigroup Global Markets Limited.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	93.17
Financial derivative instruments dealt in on a regulated market	0.18
OTC financial derivative instruments	1.03
Other current assets	5.62
Total assets	100.00

Forward foreign currency contracts		Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
Buy	Sell					
BNY Mellon Global Credit Fund						
US dollar	Brazilian real	222,525	1,148,000	2-Jul-24	Morgan Stanley	17162
Australian dollar	US dollar	625,000	415,545	10-Jul-24	Citigroup Global Markets Limited	1,486
Australian dollar	US dollar	9,000	5,992	10-Jul-24	Citigroup Global Markets Limited	13
Australian dollar	US dollar	683,000	454,709	10-Jul-24	Citigroup Global Markets Limited	1,023
Australian dollar	US dollar	8,000	5,319	10-Jul-24	Citigroup Global Markets Limited	19
Euro	US dollar	1,635,000	1,749,395	10-Jul-24	Citigroup Global Markets Limited	2,290
Norwegian krone	US dollar	18,409,000	1,721,999	10-Jul-24	Barclays Bank PLC	2,543
Norwegian krone	US dollar	4,880,000	455,944	10-Jul-24	Goldman Sachs International	1,211
Norwegian krone	US dollar	236,000	22,076	10-Jul-24	Barclays Bank PLC	33
Norwegian krone	US dollar	63,000	5,886	10-Jul-24	Goldman Sachs International	16
Swedish krona	US dollar	513,000	48,042	10-Jul-24	Barclays Bank PLC	379
Swedish krona	US dollar	41,643,000	3,899,826	10-Jul-24	Barclays Bank PLC	30,746
Swedish krona	US dollar	112,000	10,535	10-Jul-24	UBS AG	36
Swedish krona	US dollar	162,000	15,271	10-Jul-24	UBS AG	20
Swedish krona	US dollar	12,879,000	1,214,046	10-Jul-24	UBS AG	1,568
Swedish krona	US dollar	8,890,000	836,238	10-Jul-24	UBS AG	2,865
Swiss franc	Euro	44,000	44,917	10-Jul-24	HSBC Bank plc	899
Swiss franc	Euro	3,358,000	3,427,991	10-Jul-24	HSBC Bank plc	68,629
Swiss franc	Swedish krona	6,527	76,000	10-Jul-24	Goldman Sachs	99
Swiss franc	Swedish krona	500,810	5,831,000	10-Jul-24	Goldman Sachs	7,598
Swiss franc	Swedish krona	6,620	78,000	10-Jul-24	Goldman Sachs	13
Swiss franc	Swedish krona	503,289	5,930,000	10-Jul-24	Goldman Sachs	1,015
Swiss franc	US dollar	661,000	726,090	10-Jul-24	Barclays Bank PLC	10,353
Swiss franc	US dollar	9,000	9,886	10-Jul-24	Barclays Bank PLC	141
Swiss franc	US dollar	1,052,000	1,161,133	10-Jul-24	Morgan Stanley	10,938
Swiss franc	US dollar	14,000	15,452	10-Jul-24	Morgan Stanley	146
Swiss franc	US dollar	30,000	32,973	10-Jul-24	HSBC Bank plc	451
Swiss franc	US dollar	2,296,000	2,523,518	10-Jul-24	HSBC Bank plc	34,537
US dollar	Australian dollar	7,687	11,500	10-Jul-24	Barclays Bank PLC	13
US dollar	Australian dollar	494,617	740,000	10-Jul-24	Barclays Bank PLC	852
US dollar	Australian dollar	1,613,800	2,416,249	10-Jul-24	HSBC Bank plc	1,557
US dollar	Australian dollar	19,703	29,500	10-Jul-24	HSBC Bank plc	19
US dollar	Canadian dollar	7,328	10,000	10-Jul-24	Goldman Sachs	16
US dollar	Canadian dollar	573,015	782,000	10-Jul-24	Goldman Sachs	1,290
US dollar	Canadian dollar	7,175,694	9,783,021	10-Jul-24	HSBC Bank plc	23,272
US dollar	Canadian dollar	118,091	161,000	10-Jul-24	HSBC Bank plc	383
US dollar	Canadian dollar	11,380	15,500	10-Jul-24	Barclays Bank PLC	48
US dollar	Canadian dollar	697,493	950,000	10-Jul-24	Barclays Bank PLC	2,943
US dollar	Euro	14,226	13,200	10-Jul-24	Barclays Bank PLC	83
US dollar	Euro	22,624	21,000	10-Jul-24	Citigroup Global Markets Limited	126
US dollar	Euro	1,002,567	935,000	10-Jul-24	HSBC Bank plc	838
US dollar	Euro	12,867	12,000	10-Jul-24	HSBC Bank plc	11
US dollar	Euro	307,203	285,808	10-Jul-24	Barclays Bank PLC	998
US dollar	Euro	615,509	571,615	10-Jul-24	HSBC Bank plc	3,099
US dollar	Euro	38,115	35,000	10-Jul-24	BNP Paribas	617
US dollar	Euro	440,972	410,077	10-Jul-24	Barclays Bank PLC	1,629
US dollar	Euro	1,256,140	1,153,000	10-Jul-24	BNP Paribas	20,854
US dollar	Euro	23,882	22,000	10-Jul-24	BNP Paribas	312
US dollar	Euro	5,740	5,338	10-Jul-24	Barclays Bank PLC	21
US dollar	Euro	8,013	7,441	10-Jul-24	HSBC Bank plc	40
US dollar	Euro	47,855	44,000	10-Jul-24	Goldman Sachs	715
US dollar	Euro	1,100,650	1,021,300	10-Jul-24	Barclays Bank PLC	6,463
US dollar	Euro	272,656	253,200	10-Jul-24	Barclays Bank PLC	1,386
US dollar	Euro	3,554	3,300	10-Jul-24	Barclays Bank PLC	18
US dollar	Euro	2,925,023	2,686,000	10-Jul-24	BNP Paribas	47,331
US dollar	Euro	17,412	16,000	10-Jul-24	Morgan Stanley	270
US dollar	Euro	1,216,637	1,118,000	10-Jul-24	Morgan Stanley	18,848
US dollar	Euro	3,999	3,721	10-Jul-24	Barclays Bank PLC	13

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Credit Fund cont'd.							BNY Mellon Global Credit Fund cont'd.						
US dollar	Euro	28,937,813	26,606,499	10-Jul-24	Goldman Sachs	432,484	US dollar	Swiss franc	1,195,441	1,064,000	10-Jul-24	Goldman Sachs International	10,001
US dollar	Euro	20,446	19,000	10-Jul-24	HSBC Bank plc	90	US dollar	Swiss franc	15,729	14,000	10-Jul-24	Goldman Sachs International	132
US dollar	Japanese yen	498,696	78,019,000	10-Jul-24	HSBC Bank plc	13,164	Euro	US dollar	4,170,000	4,462,142	12-Jul-24	Morgan Stanley	5,894
US dollar	Japanese yen	1,615,298	251,904,000	10-Jul-24	Citigroup Global Markets Limited	47,635	Euro	US dollar	1,103,000	1,179,603	12-Jul-24	HSBC Bank plc	2,230
US dollar	Japanese yen	6,481	1,014,000	10-Jul-24	HSBC Bank plc	171	US dollar	Australian dollar	35,062,301	52,434,000	12-Jul-24	Goldman Sachs	73,737
US dollar	Japanese yen	4,349,285	678,421,000	10-Jul-24	Goldman Sachs	127,298	US dollar	Australian dollar	448,694	671,000	12-Jul-24	Goldman Sachs	944
US dollar	Japanese yen	67,885	10,589,000	10-Jul-24	Goldman Sachs	1,987	US dollar	Canadian dollar	251,882	343,000	12-Jul-24	Goldman Sachs	1,101
US dollar	New Zealand dollar	4,775,440	7,835,000	10-Jul-24	Goldman Sachs	3,128	US dollar	Euro	111,073	102,000	12-Jul-24	Morgan Stanley	1,783
US dollar	New Zealand dollar	842,868	1,379,000	10-Jul-24	Barclays Bank PLC	2,917	US dollar	Euro	2,550,979	2,342,000	12-Jul-24	Goldman Sachs	41,593
US dollar	New Zealand dollar	56,684	93,000	10-Jul-24	Goldman Sachs	37	US dollar	Euro	112,366	103,000	12-Jul-24	Goldman Sachs International	2,005
US dollar	New Zealand dollar	16,704	27,000	10-Jul-24	HSBC Bank plc	259	US dollar	Euro	1,636,830	1,523,000	12-Jul-24	HSBC Bank plc	4,979
US dollar	New Zealand dollar	6,786	11,000	10-Jul-24	Goldman Sachs	86	US dollar	Euro	1,977,741	1,840,000	12-Jul-24	Barclays Bank PLC	6,234
US dollar	New Zealand dollar	504,043	817,000	10-Jul-24	Goldman Sachs	6,407	US dollar	Euro	26,889	25,000	12-Jul-24	Barclays Bank PLC	102
US dollar	New Zealand dollar	584,821	944,914	10-Jul-24	HSBC Bank plc	9,272	US dollar	Euro	11,810	11,000	12-Jul-24	Barclays Bank PLC	24
US dollar	New Zealand dollar	7,812	12,623	10-Jul-24	HSBC Bank plc	124	US dollar	Euro	15,034	14,000	12-Jul-24	UBS AG	34
US dollar	New Zealand dollar	63,747	103,086	10-Jul-24	Citigroup Global Markets Limited	957	US dollar	Euro	6,155,839	5,734,000	12-Jul-24	UBS AG	12,022
US dollar	New Zealand dollar	11,002	18,000	10-Jul-24	Barclays Bank PLC	38	US dollar	Euro	3,607,954	3,338,000	12-Jul-24	Morgan Stanley	31,383
US dollar	New Zealand dollar	1,286,856	2,080,000	10-Jul-24	HSBC Bank plc	19,925	US dollar	Euro	1,623,809	1,514,000	12-Jul-24	Goldman Sachs International	1,601
US dollar	New Zealand dollar	852	1,377	10-Jul-24	Citigroup Global Markets Limited	13	US dollar	Euro	207,207	193,000	12-Jul-24	Barclays Bank PLC	413
US dollar	Norwegian krone	1,906	20,180	10-Jul-24	Citigroup Global Markets Limited	16	US dollar	Euro	903,470	840,000	12-Jul-24	Barclays Bank PLC	3,434
US dollar	Norwegian krone	115,398	1,219,757	10-Jul-24	Citigroup Global Markets Limited	1,132	US dollar	Euro	5,821,234	5,336,000	12-Jul-24	Goldman Sachs International	103,863
US dollar	Norwegian krone	6,847	73,000	10-Jul-24	Citigroup Global Markets Limited	9	US dollar	Euro	2,448,923	2,281,000	12-Jul-24	Barclays Bank PLC	4,897
US dollar	Norwegian krone	14,023	149,000	10-Jul-24	Goldman Sachs	65	US dollar	Euro	2,831,270	2,600,000	12-Jul-24	Morgan Stanley	45,444
US dollar	Norwegian krone	1,260,435	13,313,949	10-Jul-24	BNP Paribas	13,193	US dollar	Euro	98,359	91,000	12-Jul-24	Morgan Stanley	856
US dollar	Norwegian krone	1,499	15,847	10-Jul-24	Citigroup Global Markets Limited	15	US dollar	Euro	188,436,963	173,000,000	12-Jul-24	Goldman Sachs	3,072,417
US dollar	Norwegian krone	16,375	172,973	10-Jul-24	BNP Paribas	171	US dollar	Euro	188,570,519	173,000,000	12-Jul-24	Morgan Stanley	3,205,973
US dollar	Norwegian krone	539,141	5,748,000	10-Jul-24	Citigroup Global Markets Limited	672	US dollar	Euro	2,552,787	2,342,000	12-Jul-24	Morgan Stanley	43,401
US dollar	Norwegian krone	380,689	4,020,000	10-Jul-24	Citigroup Global Markets Limited	4,098	US dollar	Euro	3,942,355	3,622,000	12-Jul-24	Goldman Sachs	61,486
US dollar	Norwegian krone	2,553,344	26,734,000	10-Jul-24	Barclays Bank PLC	48,921	US dollar	Euro	2,552,488	2,343,000	12-Jul-24	HSBC Bank plc	42,030
US dollar	Norwegian krone	1,072,814	11,399,000	10-Jul-24	Goldman Sachs	4,963	US dollar	Euro	187,378,520	172,000,000	12-Jul-24	HSBC Bank plc	3,085,446
US dollar	Norwegian krone	33,237	348,000	10-Jul-24	Barclays Bank PLC	637	US dollar	Japanese yen	2,617,684	405,919,000	12-Jul-24	RBC Capital Markets	90,752
US dollar	Norwegian krone	146,732	1,553,294	10-Jul-24	Citigroup Global Markets Limited	1,220	US dollar	Korean won	5,447,051	7,480,000,000	12-Jul-24	HSBC Bank plc	14,754
US dollar	Sterling	99,175	78,000	10-Jul-24	Goldman Sachs	570	US dollar	New Zealand dollar	74,171	120,000	12-Jul-24	Goldman Sachs	1,079
US dollar	Sterling	1,292,867	1,019,000	10-Jul-24	BNP Paribas	4,686	US dollar	New Zealand dollar	6,232,242	10,083,000	12-Jul-24	Goldman Sachs	90,665
US dollar	Sterling	17,863	14,000	10-Jul-24	Morgan Stanley	165	US dollar	Sterling	4,250,321	3,348,000	12-Jul-24	Citigroup Global Markets Limited	17,854
US dollar	Sterling	12,916,997	10,159,081	10-Jul-24	Goldman Sachs	74,269	US dollar	Sterling	2,998,328	2,355,000	12-Jul-24	Goldman Sachs International	21,189
US dollar	Swedish krona	438,798	4,549,000	10-Jul-24	Citigroup Global Markets Limited	9,430	US dollar	Sterling	1,678,326	1,327,000	12-Jul-24	Goldman Sachs	762
US dollar	Swedish krona	5,595	58,000	10-Jul-24	Citigroup Global Markets Limited	120	US dollar	Sterling	56,923,143	44,501,000	12-Jul-24	Goldman Sachs	665,968
US dollar	Swedish krona	438,980	4,549,000	10-Jul-24	Goldman Sachs International	9,612	US dollar	Sterling	124,768	98,000	12-Jul-24	Citigroup Global Markets Limited	878
US dollar	Swedish krona	1,998,570	20,711,000	10-Jul-24	Barclays Bank PLC	43,714	US dollar	Sterling	1,097,505	858,000	12-Jul-24	Goldman Sachs	12,840
US dollar	Swedish krona	2,317,243	24,357,000	10-Jul-24	HSBC Bank plc	18,251	US dollar	Sterling	130,279	103,000	12-Jul-24	Citigroup Global Markets Limited	69
US dollar	Swedish krona	30,158	317,000	10-Jul-24	HSBC Bank plc	238	US dollar	Sterling	2,707,972	2,127,000	12-Jul-24	Citigroup Global Markets Limited	19,065
US dollar	Swedish krona	3,104,147	32,885,000	10-Jul-24	HSBC Bank plc	220	US dollar	Swedish krona	452,426	4,750,000	12-Jul-24	RBC Europe Limited	4,040
US dollar	Swedish krona	40,589	430,000	10-Jul-24	HSBC Bank plc	3	US dollar	Swiss franc	1,893,143	1,688,000	12-Jul-24	Morgan Stanley	12,015
US dollar	Swedish krona	5,694	59,000	10-Jul-24	Goldman Sachs International	125	US dollar	Swiss franc	31,403	28,000	12-Jul-24	Morgan Stanley	199
US dollar	Swedish krona	2,648,342	27,681,000	10-Jul-24	HSBC Bank plc	35,607	US dollar	Brazilian real	210,880	1,148,000	2-Aug-24	Barclays Bank PLC	6,289
US dollar	Swedish krona	34,347	359,000	10-Jul-24	HSBC Bank plc	462	USD						12,124,359
US dollar	Swedish krona	25,861	268,000	10-Jul-24	Barclays Bank PLC	566	Brazilian real	US dollar	1,148,000	211,590	2-Jul-24	Barclays Bank PLC	(6,226)
US dollar	Swedish krona	374,690	3,943,000	10-Jul-24	Goldman Sachs International	2,520	Canadian dollar	US dollar	6,200	4,537	10-Jul-24	Goldman Sachs	(4)
US dollar	Swiss franc	3,344,947	2,977,000	10-Jul-24	HSBC Bank plc	28,166	Canadian dollar	US dollar	16,000	11,707	10-Jul-24	Barclays Bank PLC	(9)
US dollar	Swiss franc	42,697	38,000	10-Jul-24	HSBC Bank plc	360	Canadian dollar	US dollar	6,200	4,538	10-Jul-24	Citigroup Global Markets Limited	(5)
							Canadian dollar	US dollar	498,000	364,478	10-Jul-24	Citigroup Global Markets Limited	(387)
							Canadian dollar	US dollar	6,300	4,610	10-Jul-24	Barclays Bank PLC	(4)
							Canadian dollar	US dollar	498,000	364,420	10-Jul-24	Barclays Bank PLC	(329)
							Canadian dollar	US dollar	6,300	4,611	10-Jul-24	Barclays Bank PLC	(5)
							Canadian dollar	US dollar	10,000	7,316	10-Jul-24	HSBC Bank plc	(5)
							Canadian dollar	US dollar	1,269,000	928,516	10-Jul-24	Barclays Bank PLC	(742)
							Canadian dollar	US dollar	498,000	364,405	10-Jul-24	Goldman Sachs	(314)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Credit Fund cont'd.						
Canadian dollar	US dollar	498,000	364,460	10-Jul-24	Barclays Bank PLC	(369)
Canadian dollar	US dollar	786,000	575,053	10-Jul-24	HSBC Bank plc	(403)
Euro	Swiss franc	22,645	22,000	10-Jul-24	HSBC Bank plc	(250)
Euro	Swiss franc	22,694	22,000	10-Jul-24	BNP Paribas	(197)
Euro	Swiss franc	1,731,957	1,679,000	10-Jul-24	BNP Paribas	(15,072)
Euro	Swiss franc	1,728,199	1,679,000	10-Jul-24	HSBC Bank plc	(19,098)
Euro	US dollar	10,000	10,856	10-Jul-24	BNP Paribas	(142)
Euro	US dollar	29,000	31,597	10-Jul-24	HSBC Bank plc	(528)
Euro	US dollar	2,234,000	2,434,077	10-Jul-24	HSBC Bank plc	(40,643)
Euro	US dollar	356,000	388,007	10-Jul-24	HSBC Bank plc	(6,600)
Euro	US dollar	734,000	796,826	10-Jul-24	BNP Paribas	(10,442)
Euro	US dollar	14,000	15,269	10-Jul-24	HSBC Bank plc	(269)
Euro	US dollar	1,117,000	1,218,216	10-Jul-24	HSBC Bank plc	(21,498)
Euro	US dollar	18,000	19,603	10-Jul-24	Goldman Sachs	(318)
Euro	US dollar	1,393,000	1,517,024	10-Jul-24	Goldman Sachs	(24,610)
Euro	US dollar	6,000	6,535	10-Jul-24	HSBC Bank plc	(107)
Euro	US dollar	5,000	5,450	10-Jul-24	HSBC Bank plc	(93)
Euro	US dollar	45,000	48,311	10-Jul-24	Morgan Stanley	(99)
Euro	US dollar	438,000	477,089	10-Jul-24	HSBC Bank plc	(7,830)
Japanese yen	US dollar	7,586,000	49,006	10-Jul-24	HSBC Bank plc	(1,734)
Japanese yen	US dollar	78,676,000	509,368	10-Jul-24	HSBC Bank plc	(19,748)
Japanese yen	US dollar	1,021,000	6,610	10-Jul-24	HSBC Bank plc	(256)
Japanese yen	US dollar	959,411,056	6,189,731	10-Jul-24	HSBC Bank plc	(219,071)
Norwegian krone	Swedish krona	104,153	104,000	10-Jul-24	Goldman Sachs	(59)
Norwegian krone	Swedish krona	8,240,105	8,228,000	10-Jul-24	Goldman Sachs	(4,691)
Norwegian krone	US dollar	2,293,000	215,215	10-Jul-24	Goldman Sachs International	(409)
Norwegian krone	US dollar	71,546,891	6,711,508	10-Jul-24	HSBC Bank plc	(9,043)
Norwegian krone	US dollar	35,674,000	3,365,265	10-Jul-24	UBS AG	(23,349)
Norwegian krone	US dollar	4,020,000	379,274	10-Jul-24	Goldman Sachs International	(2,683)
Norwegian krone	US dollar	459,000	43,299	10-Jul-24	UBS AG	(300)
Norwegian krone	US dollar	4,464,000	418,587	10-Jul-24	Goldman Sachs International	(403)
Norwegian krone	US dollar	57,000	5,350	10-Jul-24	Goldman Sachs International	(10)
Norwegian krone	US dollar	4,465,000	419,068	10-Jul-24	Goldman Sachs International	(790)
Norwegian krone	US dollar	2,294,000	215,300	10-Jul-24	Goldman Sachs International	(400)
Norwegian krone	US dollar	29,500	2,769	10-Jul-24	Goldman Sachs International	(5)
Norwegian krone	US dollar	29,500	2,769	10-Jul-24	Goldman Sachs International	(5)
Norwegian krone	US dollar	57,000	5,345	10-Jul-24	Goldman Sachs International	(5)
Norwegian krone	US dollar	1,038,183	97,388	10-Jul-24	HSBC Bank plc	(131)
Sterling	US dollar	7,778	9,879	10-Jul-24	HSBC Bank plc	(46)
Sterling	US dollar	663,000	843,081	10-Jul-24	BNP Paribas	(4,941)
Sterling	US dollar	6,000	7,656	10-Jul-24	HSBC Bank plc	(71)
Sterling	US dollar	454,000	579,287	10-Jul-24	HSBC Bank plc	(5,357)
Sterling	US dollar	1,276,836	1,632,612	10-Jul-24	BNP Paribas	(18,483)
Sterling	US dollar	616,429	782,936	10-Jul-24	HSBC Bank plc	(3,669)
Sterling	US dollar	1,047	1,340	10-Jul-24	Citigroup Global Markets Limited	(16)
Sterling	US dollar	79,802	102,109	10-Jul-24	Citigroup Global Markets Limited	(1,226)
Sterling	US dollar	1,047	1,341	10-Jul-24	HSBC Bank plc	(17)
Sterling	US dollar	16,756	21,425	10-Jul-24	BNP Paribas	(243)
Sterling	US dollar	87,559	112,027	10-Jul-24	Citigroup Global Markets Limited	(1,338)
Sterling	US dollar	17,571	22,328	10-Jul-24	RBC Capital Markets	(115)
Sterling	US dollar	9,000	11,445	10-Jul-24	BNP Paribas	(67)
Sterling	US dollar	222	282	10-Jul-24	RBC Capital Markets	(1)
Sterling	US dollar	421,000	534,813	10-Jul-24	HSBC Bank plc	(2,600)
Sterling	US dollar	5,000	6,352	10-Jul-24	HSBC Bank plc	(31)
Sterling	US dollar	297,000	380,099	10-Jul-24	Barclays Bank PLC	(4,643)
Sterling	US dollar	359,000	458,706	10-Jul-24	HSBC Bank plc	(4,871)
Sterling	US dollar	5,000	6,389	10-Jul-24	HSBC Bank plc	(68)
Sterling	US dollar	1,149	1,470	10-Jul-24	Citigroup Global Markets Limited	(18)
Sterling	US dollar	79,802	102,150	10-Jul-24	HSBC Bank plc	(1,267)
Swedish krona	Swiss franc	78,000	6,650	10-Jul-24	Goldman Sachs International	(47)

Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Credit Fund cont'd.						
Swedish krona	Swiss franc	76,000	6,480	10-Jul-24	Goldman Sachs International	(46)
Swedish krona	Swiss franc	5,831,000	497,165	10-Jul-24	Goldman Sachs International	(3,537)
Swedish krona	Swiss franc	5,930,000	505,606	10-Jul-24	Goldman Sachs International	(3,597)
Swedish krona	US dollar	5,307,000	503,141	10-Jul-24	HSBC Bank plc	(2,227)
Swedish krona	US dollar	3,943,000	380,659	10-Jul-24	Goldman Sachs International	(8,489)
Swedish krona	US dollar	206,000	19,569	10-Jul-24	Barclays Bank PLC	(125)
Swedish krona	US dollar	16,059,000	1,525,496	10-Jul-24	Barclays Bank PLC	(9,730)
Swedish krona	US dollar	93,000	8,872	10-Jul-24	Goldman Sachs	(94)
Swedish krona	US dollar	7,331,000	699,328	10-Jul-24	Goldman Sachs	(7,375)
Swedish krona	US dollar	68,000	6,447	10-Jul-24	HSBC Bank plc	(29)
Swedish krona	US dollar	116,000	11,174	10-Jul-24	BNP Paribas	(225)
Swedish krona	US dollar	8,970,000	864,068	10-Jul-24	BNP Paribas	(17,414)
US dollar	Canadian dollar	32,835	45,000	10-Jul-24	HSBC Bank plc	(65)
US dollar	Canadian dollar	2,615,837	3,585,000	10-Jul-24	HSBC Bank plc	(5,177)
US dollar	Euro	11,770	11,000	10-Jul-24	UBS AG	(15)
US dollar	Euro	5,352	5,000	10-Jul-24	HSBC Bank plc	(5)
US dollar	Euro	1,237,258	1,157,000	10-Jul-24	Barclays Bank PLC	(2,314)
US dollar	Euro	1,479,421	1,384,000	10-Jul-24	Barclays Bank PLC	(3,351)
US dollar	Euro	2,054,257	1,921,000	10-Jul-24	HSBC Bank plc	(3,839)
US dollar	Euro	25,665	24,000	10-Jul-24	HSBC Bank plc	(48)
US dollar	Euro	455,996	426,000	10-Jul-24	HSBC Bank plc	(406)
US dollar	Euro	964,061	901,000	10-Jul-24	UBS AG	(1,241)
US dollar	Japanese yen	508,968	81,805,000	10-Jul-24	Barclays Bank PLC	(125)
US dollar	Japanese yen	6,408	1,030,000	10-Jul-24	Barclays Bank PLC	(2)
US dollar	Norwegian krone	6,900	74,000	10-Jul-24	Goldman Sachs International	(32)
US dollar	Norwegian krone	536,393	5,747,000	10-Jul-24	Goldman Sachs International	(1,983)
US dollar	Norwegian krone	537,512	5,747,000	10-Jul-24	Goldman Sachs International	(863)
US dollar	Norwegian krone	6,907	74,000	10-Jul-24	Goldman Sachs International	(26)
US dollar	Norwegian krone	6,921	74,000	10-Jul-24	Goldman Sachs International	(11)
US dollar	Norwegian krone	535,891	5,747,000	10-Jul-24	Goldman Sachs International	(2,484)
US dollar	Sterling	375,101	297,000	10-Jul-24	Barclays Bank PLC	(355)
US dollar	Swiss franc	4,002,633	3,624,700	10-Jul-24	Goldman Sachs	(35,774)
US dollar	Swiss franc	51,118	46,292	10-Jul-24	Goldman Sachs	(457)
Canadian dollar	US dollar	20,000	14,687	12-Jul-24	HSBC Bank plc	(64)
Euro	US dollar	1,409,000	1,516,380	12-Jul-24	HSBC Bank plc	(6,677)
Euro	US dollar	99,000	107,772	12-Jul-24	HSBC Bank plc	(1,697)
Euro	US dollar	102,000	109,677	12-Jul-24	HSBC Bank plc	(387)
Euro	US dollar	2,482,000	2,670,877	12-Jul-24	Barclays Bank PLC	(11,486)
Euro	US dollar	4,664,000	5,003,679	12-Jul-24	Morgan Stanley	(6,337)
Euro	US dollar	187,000	200,619	12-Jul-24	Morgan Stanley	(254)
Euro	US dollar	49,000	52,605	12-Jul-24	Barclays Bank PLC	(103)
Euro	US dollar	1,161,000	1,246,032	12-Jul-24	HSBC Bank plc	(2,054)
Sterling	US dollar	200,000	253,309	12-Jul-24	HSBC Bank plc	(473)
Sterling	US dollar	2,248,000	2,845,156	12-Jul-24	Citigroup Global Markets Limited	(3,284)
Sterling	US dollar	99,000	125,298	12-Jul-24	Citigroup Global Markets Limited	(145)
Sterling	US dollar	2,847,000	3,612,481	12-Jul-24	Morgan Stanley	(13,367)
Sterling	US dollar	2,422,000	3,072,302	12-Jul-24	RBC Europe Limited	(10,464)
Sterling	US dollar	525,000	664,007	12-Jul-24	Barclays Bank PLC	(313)
Swedish krona	US dollar	65,000	6,257	12-Jul-24	HSBC Bank plc	(121)
Swedish krona	US dollar	1,829,000	176,056	12-Jul-24	HSBC Bank plc	(3,404)
US dollar	Australian dollar	6,094,030	9,221,000	12-Jul-24	Goldman Sachs International	(59,030)
US dollar	Australian dollar	78,645	119,000	12-Jul-24	Goldman Sachs International	(762)
US dollar	Australian dollar	3,932,559	5,911,000	12-Jul-24	Goldman Sachs International	(11,779)
US dollar	Euro	14,960	14,000	12-Jul-24	Barclays Bank PLC	(40)
US dollar	Euro	2,182,506	2,037,000	12-Jul-24	Citigroup Global Markets Limited	(81)
US dollar	Euro	8,747,648	8,177,000	12-Jul-24	Goldman Sachs	(13,773)
US dollar	Euro	2,294,392	2,145,000	12-Jul-24	HSBC Bank plc	(3,914)
US dollar	Euro	95,105	89,000	12-Jul-24	Barclays Bank PLC	(256)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Credit Fund cont'd.

US dollar	Euro	428,052	400,000	12-Jul-24	Goldman Sachs International	(537)
						USD (751,089)

BNY Mellon Global Credit Fund AUD K (Acc) (Hedged) Share Class

Australian dollar	US dollar	72	48	12-Jul-24	The Bank of New York Mellon	-
Australian dollar	US dollar	10,466	6,907	12-Jul-24	The Bank of New York Mellon	77
						USD 77
						AUD 115

BNY Mellon Global Credit Fund CAD X (Acc) (Hedged) Share Class

Canadian dollar	US dollar	2,368,245	1,724,160	12-Jul-24	The Bank of New York Mellon	7,359
Canadian dollar	US dollar	340,275,621	247,157,885	12-Jul-24	The Bank of New York Mellon	1,631,341
						USD 1,638,700
						CAD 2,241,824

BNY Mellon Global Credit Fund CHF I (Acc) (Hedged) Share Class

Swiss franc	US dollar	160	179	12-Jul-24	The Bank of New York Mellon	(1)
Swiss franc	US dollar	23,944	26,786	12-Jul-24	The Bank of New York Mellon	(102)
						USD (103)
						CHF (93)

BNY Mellon Global Credit Fund CHF W (Acc) (Hedged) Share Class

US dollar	Swiss franc	14,597	13,013	12-Jul-24	The Bank of New York Mellon	95
US dollar	Swiss franc	206,260	183,430	12-Jul-24	The Bank of New York Mellon	1,844
US dollar	Swiss franc	208,618	184,093	12-Jul-24	The Bank of New York Mellon	3,463
US dollar	Swiss franc	124,617	110,652	12-Jul-24	The Bank of New York Mellon	1,305
US dollar	Swiss franc	35,832	32,022	12-Jul-24	The Bank of New York Mellon	146
						USD 6,853
						CHF 6,157
Swiss franc	US dollar	216,814	242,811	12-Jul-24	The Bank of New York Mellon	(1,191)
Swiss franc	US dollar	32,454,370	36,306,323	12-Jul-24	The Bank of New York Mellon	(138,778)
						USD (139,969)
						CHF (125,755)

BNY Mellon Global Credit Fund CHF W (Inc) (Hedged) Share Class

Swiss franc	US dollar	15,253	16,990	12-Jul-24	The Bank of New York Mellon	8
US dollar	Swiss franc	14,938	13,339	12-Jul-24	The Bank of New York Mellon	72
US dollar	Swiss franc	3,421	3,054	12-Jul-24	The Bank of New York Mellon	18
US dollar	Swiss franc	30,016	26,694	12-Jul-24	The Bank of New York Mellon	268
						USD 366
						CHF 329

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Credit Fund CHF W (Inc) (Hedged) Share Class cont'd.

Swiss franc	US dollar	14,103	15,793	12-Jul-24	The Bank of New York Mellon	(78)
Swiss franc	US dollar	90,531	101,553	12-Jul-24	The Bank of New York Mellon	(664)
Swiss franc	US dollar	8,702	9,861	12-Jul-24	The Bank of New York Mellon	(164)
Swiss franc	US dollar	552,173	621,859	12-Jul-24	The Bank of New York Mellon	(6,511)
Swiss franc	US dollar	142,570	159,665	12-Jul-24	The Bank of New York Mellon	(783)
Swiss franc	US dollar	12,608	14,090	12-Jul-24	The Bank of New York Mellon	(40)
Swiss franc	US dollar	4,713	5,274	12-Jul-24	The Bank of New York Mellon	(22)
Swiss franc	US dollar	21,283,541	23,809,648	12-Jul-24	The Bank of New York Mellon	(91,011)
Swiss franc	US dollar	17,200	19,246	12-Jul-24	The Bank of New York Mellon	(78)
US dollar	Swiss franc	71,083	63,817	12-Jul-24	The Bank of New York Mellon	(36)

						USD (99,385)
						CHF (89,292)

BNY Mellon Global Credit Fund EUR G (Acc) (Hedged) Share Class

Euro	US dollar	69	74	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	10,136	10,901	12-Jul-24	The Bank of New York Mellon	(40)
						USD (41)
						EUR (38)

BNY Mellon Global Credit Fund EUR H (Acc) (Hedged) Share Class

Euro	US dollar	7,988	8,536	12-Jul-24	The Bank of New York Mellon	23
Euro	US dollar	6,000	6,420	12-Jul-24	The Bank of New York Mellon	9
Euro	US dollar	11	11	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	645	600	12-Jul-24	The Bank of New York Mellon	2
US dollar	Euro	5,906	5,512	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	10,989	10,228	12-Jul-24	The Bank of New York Mellon	31
						USD 65
						EUR 61
Euro	US dollar	13,988	15,035	12-Jul-24	The Bank of New York Mellon	(48)
Euro	US dollar	11,939	12,828	12-Jul-24	The Bank of New York Mellon	(36)
Euro	US dollar	5,000	5,358	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	5,000	5,409	12-Jul-24	The Bank of New York Mellon	(52)
Euro	US dollar	118,015	127,461	12-Jul-24	The Bank of New York Mellon	(1,011)
Euro	US dollar	3,988	4,313	12-Jul-24	The Bank of New York Mellon	(40)
Euro	US dollar	17,635,812	18,966,024	12-Jul-24	The Bank of New York Mellon	(69,756)

						USD (70,944)
						EUR (66,244)

BNY Mellon Global Credit Fund EUR H (Inc) (Hedged) Share Class

Euro	US dollar	67	72	12-Jul-24	The Bank of New York Mellon	(1)
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Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Credit Fund EUR H (Inc) (Hedged) Share Class cont'd.						
Euro	US dollar	10,004	10,759	12-Jul-24	The Bank of New York Mellon	(40)
					USD	(41)
					EUR	(38)
BNY Mellon Global Credit Fund EUR I (Acc) (Hedged) Share Class						
Euro	US dollar	1,839	1,986	12-Jul-24	The Bank of New York Mellon	(16)
Euro	US dollar	272,038	292,557	12-Jul-24	The Bank of New York Mellon	(1,076)
					USD	(1,092)
					EUR	(1,020)
BNY Mellon Global Credit Fund EUR I (Inc) (Hedged) Share Class						
US dollar	Euro	2,843	2,653	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	71,758	66,726	12-Jul-24	The Bank of New York Mellon	263
US dollar	Euro	39,698	36,694	12-Jul-24	The Bank of New York Mellon	381
US dollar	Euro	145,773	135,538	12-Jul-24	The Bank of New York Mellon	547
US dollar	Euro	72,795	67,543	12-Jul-24	The Bank of New York Mellon	424
					USD	1,615
					EUR	1,508
Euro	US dollar	6,754	7,260	12-Jul-24	The Bank of New York Mellon	(23)
Euro	US dollar	34,223	36,962	12-Jul-24	The Bank of New York Mellon	(293)
Euro	US dollar	5,278,080	5,676,189	12-Jul-24	The Bank of New York Mellon	(20,877)
					USD	(21,193)
					EUR	(19,789)
BNY Mellon Global Credit Fund EUR K (Acc) (Hedged) Share Class						
Euro	US dollar	68	73	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	9,986	10,739	12-Jul-24	The Bank of New York Mellon	(39)
					USD	(40)
BNY Mellon Global Credit Fund EUR K (Inc) (Hedged) Share Class						
Euro	US dollar	69	75	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	10,190	10,959	12-Jul-24	The Bank of New York Mellon	(40)
					USD	(41)
					EUR	(38)
BNY Mellon Global Credit Fund EUR L (Acc) (Hedged) Share Class						
Euro	US dollar	1,150,000	1,231,470	12-Jul-24	The Bank of New York Mellon	722
Euro	US dollar	145,003	155,149	12-Jul-24	The Bank of New York Mellon	218
					USD	940
					EUR	878
Euro	US dollar	250,000	270,465	12-Jul-24	The Bank of New York Mellon	(2,597)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Credit Fund EUR L (Acc) (Hedged) Share Class cont'd.						
Euro	US dollar	386,531	417,469	12-Jul-24	The Bank of New York Mellon	(3,312)
Euro	US dollar	56,692,298	60,968,414	12-Jul-24	The Bank of New York Mellon	(224,240)
					USD	(230,149)
					EUR	(214,902)
BNY Mellon Global Credit Fund EUR L (Inc) (Hedged) Share Class						
Euro	US dollar	70	75	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	10,200	10,970	12-Jul-24	The Bank of New York Mellon	(40)
					USD	(41)
					EUR	(38)
BNY Mellon Global Credit Fund EUR W (Acc) (Hedged) Share Class						
Euro	US dollar	113,418	121,453	12-Jul-24	The Bank of New York Mellon	71
Euro	US dollar	260,753	278,652	12-Jul-24	The Bank of New York Mellon	737
US dollar	Euro	139,794	130,369	12-Jul-24	The Bank of New York Mellon	107
US dollar	Euro	3,765	3,505	12-Jul-24	The Bank of New York Mellon	10
US dollar	Euro	51,568	47,975	12-Jul-24	The Bank of New York Mellon	165
US dollar	Euro	46,683	43,448	12-Jul-24	The Bank of New York Mellon	130
US dollar	Euro	59,950	55,941	12-Jul-24	The Bank of New York Mellon	10
US dollar	Euro	219,742	204,313	12-Jul-24	The Bank of New York Mellon	827
US dollar	Euro	69,150	63,918	12-Jul-24	The Bank of New York Mellon	664
US dollar	Euro	295,092	274,374	12-Jul-24	The Bank of New York Mellon	1,108
US dollar	Euro	145,864	135,340	12-Jul-24	The Bank of New York Mellon	850
US dollar	Euro	1,992	1,842	12-Jul-24	The Bank of New York Mellon	19
					USD	4,698
					EUR	4,387
Euro	US dollar	140,043,777	150,606,823	12-Jul-24	The Bank of New York Mellon	(553,927)
Euro	US dollar	84,858	91,169	12-Jul-24	The Bank of New York Mellon	(245)
Euro	US dollar	176,852	190,099	12-Jul-24	The Bank of New York Mellon	(608)
Euro	US dollar	35,000	37,606	12-Jul-24	The Bank of New York Mellon	(104)
Euro	US dollar	24,185	26,011	12-Jul-24	The Bank of New York Mellon	(98)
Euro	US dollar	14,522	15,711	12-Jul-24	The Bank of New York Mellon	(151)
Euro	US dollar	945,688	1,021,381	12-Jul-24	The Bank of New York Mellon	(8,103)
Euro	US dollar	20,000	21,632	12-Jul-24	The Bank of New York Mellon	(203)
US dollar	Euro	5,395	5,038	12-Jul-24	The Bank of New York Mellon	(3)
US dollar	Euro	148,902	139,165	12-Jul-24	The Bank of New York Mellon	(209)
					USD	(563,651)
					EUR	(526,309)
BNY Mellon Global Credit Fund EUR W (Inc) (Hedged) Share Class						
Euro	US dollar	3,551	3,835	12-Jul-24	The Bank of New York Mellon	(30)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Credit Fund EUR W (Inc) (Hedged) Share Class cont'd.

Euro	US dollar	524,330	563,878	12-Jul-24	The Bank of New York Mellon	(2,074)
					USD	(2,104)
					EUR	(1,965)

BNY Mellon Global Credit Fund EUR Z (Inc) (Hedged) Share Class

Euro	US dollar	19,248	20,788	12-Jul-24	The Bank of New York Mellon	(165)
Euro	US dollar	2,831,619	3,045,199	12-Jul-24	The Bank of New York Mellon	(11,200)
					USD	(11,365)
					EUR	(10,612)

BNY Mellon Global Credit Fund JPY X (Acc) (Hedged) Share Class

US dollar	Japanese yen	34,768	5,510,000	12-Jul-24	The Bank of New York Mellon	467
US dollar	Japanese yen	30,970	4,880,000	12-Jul-24	The Bank of New York Mellon	591
US dollar	Japanese yen	50,906	8,010,000	12-Jul-24	The Bank of New York Mellon	1,042
US dollar	Japanese yen	19,073	2,980,000	12-Jul-24	The Bank of New York Mellon	522
					USD	2,622
					JPY	421,854
Japanese yen	US dollar	3,134,223,581	20,067,112	12-Jul-24	The Bank of New York Mellon	(555,906)
Japanese yen	US dollar	21,298,111	136,021	12-Jul-24	The Bank of New York Mellon	(3,436)
					USD	(559,342)
					JPY	(89,992,534)

BNY Mellon Global Credit Fund SGD H (Inc) (Hedged) (Q) Share Class

Singapore dollar	US dollar	26,428	19,615	12-Jul-24	The Bank of New York Mellon	(115)
Singapore dollar	US dollar	3,956,017	2,926,640	12-Jul-24	The Bank of New York Mellon	(7,785)
					USD	(7,900)
					SGD	(10,712)

BNY Mellon Global Credit Fund SGD W (Inc) (Hedged) (Q) Share Class

Singapore dollar	US dollar	1,413	1,049	12-Jul-24	The Bank of New York Mellon	(6)
Singapore dollar	US dollar	208,909	154,549	12-Jul-24	The Bank of New York Mellon	(411)
					USD	(417)
					SGD	(565)

BNY Mellon Global Credit Fund Sterling H (Inc) (Hedged) Share Class

Sterling	US dollar	3,050	3,897	12-Jul-24	The Bank of New York Mellon	(41)
Sterling	US dollar	448,818	570,381	12-Jul-24	The Bank of New York Mellon	(2,995)
					USD	(3,036)
					GBP	(2,402)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Credit Fund Sterling I (Acc) (Hedged) Share Class

Sterling	US dollar	73	93	12-Jul-24	The Bank of New York Mellon	(1)
Sterling	US dollar	10,565	13,426	12-Jul-24	The Bank of New York Mellon	(71)
					USD	(72)
					GBP	(57)

BNY Mellon Global Credit Fund Sterling I (Inc) (Hedged) Share Class

Sterling	US dollar	71	91	12-Jul-24	The Bank of New York Mellon	(1)
Sterling	US dollar	10,357	13,162	12-Jul-24	The Bank of New York Mellon	(69)
					USD	(70)
					GBP	(55)

BNY Mellon Global Credit Fund Sterling K (Acc) (Hedged) Share Class

Sterling	US dollar	74	95	12-Jul-24	The Bank of New York Mellon	(1)
Sterling	US dollar	10,729	13,636	12-Jul-24	The Bank of New York Mellon	(72)
					USD	(73)
					GBP	(58)

BNY Mellon Global Credit Fund Sterling K (Inc) (Hedged) Share Class

Sterling	US dollar	72	91	12-Jul-24	The Bank of New York Mellon	(1)
Sterling	US dollar	10,379	13,190	12-Jul-24	The Bank of New York Mellon	(69)
					USD	(70)
					GBP	(55)

BNY Mellon Global Credit Fund Sterling L (Acc) (Hedged) Share Class

Sterling	US dollar	74	95	12-Jul-24	The Bank of New York Mellon	(1)
Sterling	US dollar	10,757	13,671	12-Jul-24	The Bank of New York Mellon	(72)
					USD	(73)
					GBP	(58)

BNY Mellon Global Credit Fund Sterling L (Inc) (Hedged) Share Class

Sterling	US dollar	5,445	6,957	12-Jul-24	The Bank of New York Mellon	(73)
Sterling	US dollar	786,605	999,658	12-Jul-24	The Bank of New York Mellon	(5,249)
					USD	(5,322)
					GBP	(4,210)

BNY Mellon Global Credit Fund Sterling W (Acc) (Hedged) Share Class

Sterling	US dollar	339	428	12-Jul-24	The Bank of New York Mellon	-
Sterling	US dollar	6,875	8,689	12-Jul-24	The Bank of New York Mellon	2
US dollar	Sterling	13,612	10,725	12-Jul-24	The Bank of New York Mellon	54
US dollar	Sterling	1,956	1,532	12-Jul-24	The Bank of New York Mellon	19
US dollar	Sterling	907	709	12-Jul-24	The Bank of New York Mellon	11
US dollar	Sterling	25	20	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	239	187	12-Jul-24	The Bank of New York Mellon	2

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Credit Fund Sterling W (Acc) (Hedged) Share Class cont'd.

US dollar	Sterling	61	48	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	1,901	1,503	12-Jul-24	The Bank of New York Mellon	1
US dollar	Sterling	912	717	12-Jul-24	The Bank of New York Mellon	6
US dollar	Sterling	13,649	10,755	12-Jul-24	The Bank of New York Mellon	52
US dollar	Sterling	2,412	1,898	12-Jul-24	The Bank of New York Mellon	13
US dollar	Sterling	13,554	10,667	12-Jul-24	The Bank of New York Mellon	68
US dollar	Sterling	37	30	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	30	24	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	3,513	2,774	12-Jul-24	The Bank of New York Mellon	6
US dollar	Sterling	4,050	3,192	12-Jul-24	The Bank of New York Mellon	14

USD 248

GBP 196

Sterling	US dollar	2,426	3,078	12-Jul-24	The Bank of New York Mellon	(12)
Sterling	US dollar	246	313	12-Jul-24	The Bank of New York Mellon	(1)
Sterling	US dollar	20,269	25,638	12-Jul-24	The Bank of New York Mellon	(15)
Sterling	US dollar	340	432	12-Jul-24	The Bank of New York Mellon	(3)
Sterling	US dollar	5,994	7,618	12-Jul-24	The Bank of New York Mellon	(41)
Sterling	US dollar	2,450	3,112	12-Jul-24	The Bank of New York Mellon	(16)
Sterling	US dollar	30,533	38,753	12-Jul-24	The Bank of New York Mellon	(153)
Sterling	US dollar	28,193	35,995	12-Jul-24	The Bank of New York Mellon	(354)
Sterling	US dollar	260	333	12-Jul-24	The Bank of New York Mellon	(4)
Sterling	US dollar	67,876	86,722	12-Jul-24	The Bank of New York Mellon	(915)
Sterling	US dollar	17,405	22,179	12-Jul-24	The Bank of New York Mellon	(176)
Sterling	US dollar	315	401	12-Jul-24	The Bank of New York Mellon	(3)
Sterling	US dollar	10,022	12,752	12-Jul-24	The Bank of New York Mellon	(83)
Sterling	US dollar	9,843,773	12,509,969	12-Jul-24	The Bank of New York Mellon	(65,690)

USD (67,466)

GBP (53,371)

BNY Mellon Global Credit Fund Sterling W (Inc) (Hedged) Share Class

US dollar	Sterling	92,592	73,111	12-Jul-24	The Bank of New York Mellon	167
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USD 167

GBP 132

Sterling	US dollar	32,461	41,474	12-Jul-24	The Bank of New York Mellon	(437)
Sterling	US dollar	4,720,124	5,998,575	12-Jul-24	The Bank of New York Mellon	(31,499)

USD (31,936)

GBP (25,264)

BNY Mellon Global Credit Fund Sterling Z (Acc) (Hedged) Share Class

Sterling	US dollar	74	95	12-Jul-24	The Bank of New York Mellon	(1)
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Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Credit Fund Sterling Z (Acc) (Hedged) Share Class cont'd.

Sterling	US dollar	10,746	13,657	12-Jul-24	The Bank of New York Mellon	(72)
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USD (73)

GBP (58)

BNY Mellon Global Credit Fund Sterling Z (Inc) (Hedged) Share Class

Sterling	US dollar	404,564	511,319	12-Jul-24	The Bank of New York Mellon	122
US dollar	Sterling	6,351	5,006	12-Jul-24	The Bank of New York Mellon	23
US dollar	Sterling	5,841	4,595	12-Jul-24	The Bank of New York Mellon	31
US dollar	Sterling	8,394	6,588	12-Jul-24	The Bank of New York Mellon	67
US dollar	Sterling	2,698	2,119	12-Jul-24	The Bank of New York Mellon	19

USD 262

GBP 207

Sterling	US dollar	14,980	19,010	12-Jul-24	The Bank of New York Mellon	(73)
Sterling	US dollar	24,526	31,116	12-Jul-24	The Bank of New York Mellon	(111)
Sterling	US dollar	72,665	92,027	12-Jul-24	The Bank of New York Mellon	(166)
Sterling	US dollar	39,664	50,451	12-Jul-24	The Bank of New York Mellon	(309)
Sterling	US dollar	330,562	420,138	12-Jul-24	The Bank of New York Mellon	(2,250)
Sterling	US dollar	13,444	17,082	12-Jul-24	The Bank of New York Mellon	(86)
Sterling	US dollar	328,924	417,472	12-Jul-24	The Bank of New York Mellon	(1,653)
Sterling	US dollar	804,075	1,026,584	12-Jul-24	The Bank of New York Mellon	(10,090)
Sterling	US dollar	128,688	164,715	12-Jul-24	The Bank of New York Mellon	(2,032)
Sterling	US dollar	51,615	65,946	12-Jul-24	The Bank of New York Mellon	(696)
Sterling	US dollar	31,875	40,618	12-Jul-24	The Bank of New York Mellon	(323)
Sterling	US dollar	148,344	188,873	12-Jul-24	The Bank of New York Mellon	(1,340)
Sterling	US dollar	70,900	90,214	12-Jul-24	The Bank of New York Mellon	(584)
Sterling	US dollar	7,195,385	9,144,263	12-Jul-24	The Bank of New York Mellon	(48,017)

USD (67,730)

GBP (53,580)

BNY MELLON GLOBAL DYNAMIC BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Collective investment schemes			
Sterling - 4,700,217			
(31 December 2023: 5,126,696)			
2,623,763	BNY Mellon Investment Funds - BNY Mellon Global High Yield Bond Fund	4,700,217	2.87
Total investments in collective investment schemes		4,700,217	2.87
Bonds			
Australian Dollar - 10,648,002			
(31 December 2023: 5,055,450)			
920,000	Australia Government Bond 2.000% 21-Aug-2035	823,824	0.50
6,160,000	Australia Government Bond 2.750% 21-May-2041	3,228,345	1.97
5,360,000	Australia Government Bond 3.000% 21-Mar-2047	2,743,395	1.68
1,940,000	Queensland Treasury Corp '144A' 4.500% 22-Aug-2035	1,219,548	0.75
1,860,000	Queensland Treasury Corp '144A' 5.250% 21-Jul-2036	1,234,883	0.76
2,150,000	Treasury Corp of Victoria 'MTN' 5.250% 15-Sep-2038	1,398,007	0.85
Brazilian Real - 3,912,949			
(31 December 2023: 4,591,378)			
32,000,000	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jan-2028	3,912,949	2.39
Canadian Dollar - 1,702,702			
(31 December 2023: 4,727,788)			
2,002,490	Canadian Government Real Return Bond 4.000% 01-Dec-2031	1,702,702	1.04
Colombian Peso - 724,540			
(31 December 2023: 2,552,755)			
3,642,900,000	Colombia Government International Bond 'REGS' 7.000% 30-Jun-2032	724,540	0.44
Euro - 27,633,784			
(31 December 2023: 20,901,583)			
995,000	AIB Group Plc 'EMTN' FRN 4.625% 23-Jul-2029	1,097,795	0.67
820,000	AIB Group Plc FRN (Perpetual) 6.250% 23-Jun-2025	878,577	0.54
880,000	Altice Financing SA 'REGS' 2.250% 15-Jan-2025	917,146	0.56
979,000	American Medical Systems Europe BV 3.500% 08-Mar-2032	1,034,158	0.63
387,000	Autoliv Inc 'EMTN' 3.625% 07-Aug-2029	411,266	0.25
800,000	Banco Bilbao Vizcaya Argentaria SA FRN (Perpetual) 6.000% 15-Jan-2026	854,022	0.52
920,000	Becton Dickinson & Co 3.828% 07-Jun-2032	991,012	0.61
480,000	Benin Government International Bond 'REGS' 4.875% 19-Jan-2032	432,345	0.26
998,000	CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund 0.500% 27-Jan-2028	942,977	0.58
353,000	CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund 'EMTN' 4.750% 27-Mar-2034	384,205	0.23
900,000	Cie de Saint-Gobain SA 'EMTN' 1.625% 10-Aug-2025	942,761	0.58
520,000	Clarios Global LP / Clarios US Finance Co 'REGS' 4.375% 15-May-2026	555,988	0.34
2,436,258	Deutsche Bundesrepublik Inflation Linked Bond 0.100% 15-Apr-2026	2,547,027	1.56
300,000	Electricite de France SA 'EMTN' 3.750% 05-Jun-2027	322,910	0.20
830,000	Enel Finance International NV 'EMTN' 3.375% 23-Jul-2028	881,501	0.54
282,784	European Union 3.000% 04-Dec-2034	298,800	0.18
1,250,000	European Union 3.375% 05-Oct-2054	1,295,221	0.79
1,080,000	Ford Motor Credit Co LLC 'EMTN' 1.744% 19-Jul-2024	1,155,000	0.71
903,000	Hellenic Republic Government Bond '144A' 4.125% 15-Jun-2054	929,498	0.57
1,010,000	IHG Finance LLC 'EMTN' 4.375% 28-Nov-2029	1,108,764	0.68
530,000	INEOS Quattro Finance 2 Plc 'REGS' 2.500% 15-Jan-2026	550,312	0.34

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Euro cont'd.			
439,000	LKQ Dutch Bond BV 4.125% 13-Mar-2031	470,466	0.29
451,000	Mahle GmbH 'REGS' 6.500% 02-May-2031	491,815	0.30
540,000	Nobian Finance BV 'REGS' 3.625% 15-Jul-2026	568,959	0.35
566,000	Novo Nordisk Finance Netherlands BV 'EMTN' 3.375% 21-May-2034	604,923	0.37
300,000	Orange SA FRN (Perpetual) 4.500% 15-Dec-2030	319,715	0.20
832,000	Orsted AS 'EMTN' 3.250% 13-Sep-2031	867,881	0.53
125,000	Orsted AS FRN 5.125% 14-Mar-2024	134,850	0.08
1,830,000	Province of British Columbia Canada 'EMTN' 0.875% 08-Oct-2025	1,900,779	1.16
656,000	Samhallsbyggnadsbolaget 2.625% 14/03/73 2.625% 14-Mar-2173	247,846	0.15
1,060,000	Spain Government Bond '144A' 4.000% 31-Oct-2054	1,130,097	0.69
460,000	Summer BC Holdco B SARL 'REGS' 5.750% 31-Oct-2026	488,324	0.30
500,000	Telefonica Europe BV FRN (Perpetual) 5.752% 15-Jan-2032	548,156	0.33
541,000	Tritax EuroBox Plc 0.950% 02-Jun-2026	547,823	0.33
530,000	UniCredit SpA 'EMTN' FRN (Perpetual) 3.875% 03-Jun-2027	511,501	0.31
250,000	United Group BV 'REGS' FRN 8.078% 15-Feb-2031	269,364	0.16
Indian Rupee - 1,606,739			
(31 December 2023: 1,602,257)			
134,140,000	International Finance Corp 'GMTN' 6.300% 25-Nov-2024	1,606,739	0.98
Indonesian Rupiah - 6,204,314			
(31 December 2023: 4,732,623)			
27,632,000,000	Indonesia Treasury Bond 6.375% 15-Apr-2032	1,625,858	0.99
41,808,000,000	Indonesia Treasury Bond 6.500% 15-Jun-2025	2,552,267	1.56
33,262,000,000	Indonesia Treasury Bond 6.875% 15-Apr-2029	2,026,189	1.24
Japanese Yen - 3,744,580			
(31 December 2023: 5,029,848)			
849,400,000	Japan Government Forty Year Bond 0.400% 20-Mar-2056	3,145,032	1.92
142,600,000	Japan Government Forty Year Bond 1.000% 20-Mar-2062	599,548	0.37
Malaysian Ringgit - 2,329,888			
(31 December 2023: 2,679,521)			
10,580,000	Malaysia Government Bond 4.498% 15-Apr-2030	2,329,888	1.42
Mexican Nuevo Peso - 5,533,405			
(31 December 2023: 7,363,314)			
40,500,000	Mexican Bonos 8.000% 07-Nov-2047	1,804,450	1.10
702,767,600	Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	3,728,955	2.28
New Zealand Dollar - 7,128,642			
(31 December 2023: 13,857,448)			
3,010,000	Housing New Zealand Ltd 'MTN' 3.360% 12-Jun-2025	1,796,100	1.10
2,160,000	New Zealand Government Bond 1.750% 15-May-2041	836,449	0.51
2,000,000	New Zealand Government Bond 5.000% 15-May-2054	1,217,206	0.74
950,000	New Zealand Government Inflation Linked Bond 2.500% 20-Sep-2040	712,118	0.44
1,020,000	New Zealand Government Inflation Linked Bond 3.000% 20-Sep-2030	849,720	0.52
3,180,000	New Zealand Local Government Funding Agency Bond 3.500% 14-Apr-2033	1,717,049	1.05
Norwegian Krone - 981,329			
(31 December 2023: 2,840,505)			
11,920,000	Norway Government Bond '144A' 1.375% 19-Aug-2030	981,329	0.60

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Peruvian Nuevo Sol - 2,445,203			
(31 December 2023: 2,207,780)			
7,010,000	Peruvian Government International Bond 'REGS' 5.400% 12-Aug-2034	1,600,927	0.98
3,376,000	Peruvian Government International Bond 'REGS' 6.150% 12-Aug-2032	844,276	0.51
South African Rand - 1,617,556			
(31 December 2023: -)			
33,580,000	Republic of South Africa Government Bond 8.250% 31-Mar-2032	1,617,556	0.99
Sterling - 22,848,508			
(31 December 2023: 16,478,088)			
176,000	Anglian Water Services Financing Plc 'EMTN' 1.625% 10-Aug-2025	212,971	0.13
220,000	Aston Martin Capital Holdings Ltd 'REGS' 10.375% 31-Mar-2029	276,421	0.17
1,100,000	AT&T Inc 2.900% 04-Dec-2026	1,320,750	0.81
800,000	Banco Santander SA 'EMTN' 5.375% 17-Jan-2031	1,019,320	0.62
510,000	Barclays Plc FRN (Perpetual) 9.250% 15-Sep-2028	670,992	0.41
700,000	Commonwealth Bank of Australia FRN 5.783% 16-Jan-2025	887,157	0.54
450,000	CPUK Finance Ltd 6.500% 28-Aug-2026	563,198	0.34
160,000	Deuce Finco Plc 'REGS' 5.500% 15-Jun-2027	194,202	0.12
490,000	Direct Line Insurance Group Plc FRN (Perpetual) 4.750% 07-Dec-2027	523,162	0.32
400,000	Electricite de France SA 'EMTN' FRN (Perpetual) 6.000% 29-Jan-2026	494,237	0.30
512,000	Hiscox Ltd 6.000% 22-Sep-2027	656,298	0.40
750,000	HSBC Holdings Plc FRN (Perpetual) 5.875% 28-Sep-2026	921,464	0.56
200,000	Iceland Bondco Plc 'REGS' 4.375% 15-May-2028	211,599	0.13
110,000	Iceland Bondco Plc 'REGS' 10.875% 15-Dec-2027	145,276	0.09
200,000	Jerrold Finco Plc 'REGS' 5.250% 15-Jan-2027	245,430	0.15
283,000	Jerrold Finco Plc 'REGS' 7.875% 15-Apr-2030	359,813	0.22
1,320,000	Kreditanstalt fuer Wiederaufbau 'EMTN' 1.375% 09-Dec-2024	1,643,303	1.00
1,360,000	Lloyds Bank Plc 'EMTN' 4.875% 30-Mar-2027	1,724,965	1.05
530,000	Lloyds Banking Group Plc FRN (Perpetual) 5.125% 27-Dec-2024	661,579	0.41
500,000	Mobico Group Plc 2.375% 20-Nov-2028	548,023	0.34
415,000	Mobico Group Plc FRN (Perpetual) 4.250% 26-Nov-2025	477,369	0.29
300,000	Motability Operations Group Plc 'EMTN' 5.625% 24-Jan-2054	381,731	0.23
293,000	Nationwide Building Society 'EMTN' 5.625% 28-Jan-2026	374,809	0.23
686,000	Nationwide Building Society FRN 5.782% 10-Jan-2025	869,791	0.53
440,000	Nationwide Building Society FRN (Perpetual) 5.875% 20-Dec-2024	556,335	0.34
410,000	Ocado Group Plc 'REGS' 3.875% 08-Oct-2026	438,949	0.27
362,165	Tesco Property Finance 3 Plc 5.744% 13-Apr-2040	457,560	0.28
715,000	Tritax Big Box REIT Plc 1.500% 27-Nov-2033	642,019	0.39
337,000	UNITE Group Plc/The 'EMTN' 5.625% 25-Jun-2032	428,408	0.26
1,860,000	United Kingdom Gilt 4.250% 07-Dec-2049	2,224,400	1.36
1,640,000	United Kingdom Gilt 4.375% 31-Jul-2054	1,989,310	1.22
590,000	Welltower OP LLC 4.800% 20-Nov-2028	727,667	0.45
Uruguayan Peso - 957,014			
(31 December 2023: 1,241,312)			
40,469,927	Uruguay Government International Bond 8.250% 21-May-2031	957,014	0.59
US Dollar - 55,824,680			
(31 December 2023: 62,307,794)			
580,000	Air Canada '144A' 3.875% 15-Aug-2026	552,476	0.34
810,000	Amgen Inc 3.350% 22-Feb-2032	722,330	0.44
400,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 6.000% 15-Jun-2027	394,176	0.24
580,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 5.875% 30-Jun-2029	566,662	0.35

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
574,000	Ashtead Capital Inc '144A' 5.550% 30-May-2033	563,527	0.34
1,870,000	Asian Development Bank 'GMTN' 4.000% 12-Jan-2033	1,816,041	1.11
1,740,000	Asian Development Bank 'GMTN' FRN 6.369% 27-Aug-2026	1,767,459	1.08
1,270,000	Bank of Montreal '144A' 3.750% 25-Jul-2025	1,249,344	0.76
262,000	Black Hills Corp 6.000% 15-Jan-2035	265,097	0.16
1,700,000	BNG Bank NV 'REGS' FRN 6.362% 05-Aug-2026	1,723,158	1.05
692,000	BNP Paribas SA 'REGS' FRN (Perpetual) 7.375% 19-Aug-2025	692,821	0.42
501,000	Chesapeake Energy Corp '144A' 6.750% 15-Apr-2029	501,993	0.31
310,000	Civitas Resources Inc '144A' 8.375% 01-Jul-2028	325,113	0.20
860,000	Colombia Government International Bond 7.500% 02-Feb-2034	866,252	0.53
970,000	Equinor ASA 3.250% 18-Nov-2049	690,451	0.42
1,344,939	Greenland Global Investment Ltd 'EMTN' 7.125% 22-Apr-2029	1,479,943	0.09
271,000	Iliad Holding SASU '144A' 6.500% 15-Oct-2026	270,058	0.16
1,580,000	Inter-American Development Bank 'GMTN' FRN 5.643% 20-Mar-2028	1,574,926	0.96
510,000	Intesa Sanpaolo SpA 'REGS' 7.200% 28-Nov-2033	548,239	0.33
736,000	Ivory Coast Government International Bond 'REGS' 8.250% 30-Jan-2037	715,539	0.44
1,050,000	JPMorgan Chase & Co FRN 2.083% 22-Apr-2026	1,019,373	0.62
1,010,000	JPMorgan Chase & Co FRN 5.350% 01-Jun-2034	1,009,637	0.62
1,724,000	Kommunalbanken AS 'REGS' FRN 6.372% 17-Jun-2026	1,747,503	1.07
660,000	Kraft Heinz Foods Co 4.375% 01-Jun-2046	546,524	0.33
500,000	KWG Group Holdings Ltd (Defaulted) 7.875% 30-Aug-2024	29,375	0.02
545,000	Lowe's Cos Inc 3.000% 15-Oct-2050	347,198	0.21
745,000	MDGH GMTN RSC Ltd 'REGS' 5.500% 28-Apr-2033	766,281	0.47
760,000	Medtronic Inc 4.625% 15-Mar-2045	695,918	0.43
873,000	Metropolitan Life Global Funding I '144A' FRN 6.284% 21-Mar-2025	877,363	0.54
200,000	Millicom International Cellular SA 'REGS' 4.500% 27-Apr-2031	171,541	0.10
460,000	Namibia International Bonds 'REGS' 5.250% 29-Oct-2025	453,019	0.28
1,430,000	National Australia Bank Ltd/New York 3.500% 09-Jun-2025	1,405,551	0.86
560,000	NatWest Group Plc FRN (Perpetual) 8.000% 10-Aug-2025	566,038	0.35
1,064,000	Oman Government International Bond 'REGS' 4.875% 01-Feb-2025	1,056,281	0.65
890,000	Oracle Corp 4.000% 15-Nov-2047	684,451	0.42
1,068,000	Potomac Electric Power Co 5.200% 15-Mar-2034	1,074,323	0.66
856,000	Republic of Tajikistan International Bond 'REGS' 7.125% 14-Sep-2027	816,977	0.50
504,000	Shimao Group Holdings Ltd (Defaulted) 3.975% 16-Sep-2023	25,200	0.02
1,560,000	Shimao Group Holdings Ltd (Defaulted) 4.750% 03-Jul-2022	72,345	0.04
1,090,000	SK Hynix Inc 'REGS' 5.500% 16-Jan-2029	1,092,235	0.67
460,000	Societe Generale SA '144A' FRN (Perpetual) 10.000% 14-Nov-2028	476,868	0.29
400,000	Societe Generale SA 'REGS' FRN (Perpetual) 4.750% 26-May-2026	358,657	0.22
370,000	Southwestern Energy Co 4.750% 01-Feb-2032	341,102	0.21
457,000	Standard Chartered Plc 'REGS' FRN 6.187% 06-Jul-2027	461,466	0.28
115,352	Sunac China Holdings Ltd 'REGS' 1.000% 30-Sep-2032	7,786	0.00
95,639	Sunac China Holdings Ltd 'REGS' 6.000% 30-Sep-2025	12,613	0.01
95,755	Sunac China Holdings Ltd 'REGS' 6.250% 30-Sep-2026	11,299	0.01
191,743	Sunac China Holdings Ltd 'REGS' 6.500% 30-Sep-2027	21,092	0.01
287,963	Sunac China Holdings Ltd 'REGS' 6.750% 30-Sep-2028	30,086	0.02
288,311	Sunac China Holdings Ltd 'REGS' 7.000% 30-Sep-2029	25,227	0.02
135,595	Sunac China Holdings Ltd 'REGS' 7.250% 30-Sep-2030	12,204	0.01

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
1,730,000	Svensk Exportkredit AB 'GMTN' FRN 6.363% 03-Aug-2026	1,754,693	1.07
1,310,000	Trimble Inc 6.100% 15-Mar-2033	1,361,918	0.83
510,000	Tunisian Republic 'REGS' 5.750% 30-Jan-2025	486,024	0.30
570,000	UBS Group AG 'REGS' FRN (Perpetual) 9.250% 13-Nov-2028	614,065	0.38
3,607,760	United States Treasury Inflation Indexed Bonds 0.125% 15-Apr-2027	3,392,607	2.07
5,803,376	United States Treasury Inflation Indexed Bonds 0.125% 15-Jan-2031	5,142,966	3.14
103	United States Treasury Inflation Indexed Bonds 1.375% 15-Jul-2033	98	0.00
2,120,000	United States Treasury Note/Bond 2.625% 31-Jan-2026	2,047,705	1.25
6,050,000	United States Treasury Note/Bond 3.500% 15-Feb-2033	5,703,307	3.48
1,220,000	Verizon Communications Inc FRN 6.164% 20-Mar-2026	1,229,257	0.75
236,000	Vietnam Government International Bond 'REGS' 4.800% 19-Nov-2024	234,525	0.14
380,000	Vodafone Group Plc FRN 3.250% 04-Jun-2081	357,924	0.22
1,350,000	Warnermedia Holdings Inc 3.788% 15-Mar-2025	1,330,453	0.81
Total investments in bonds		155,843,835	95.23

Future options - 128,929**(31 December 2023: 45,391)**

666	U.S. 2 Year Treasury Note Future Call 23-Aug-2024 103,000	93,656	0.06
215	U.S. 5 Year Treasury Note Future Put 23-Aug-2024 105,000	35,273	0.02

Total future options **128,929** **0.08**

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - 541,274				
(31 December 2023: 890,224)				
(5)	Japanese 10 Year Bond Short Futures Contracts Exp Sep-2024	(4,450,883)	2,159	0.00
93	SFE 10 Year Australian Treasury Bond Long Futures Contracts Exp Sep-2024	7,034,237	7,365	0.00
(305)	SFE 3 Year Australian Treasury Bond Short Futures Contracts Exp Sep-2024	(21,421,445)	16,435	0.01
172	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	35,129,656	91,756	0.06
360	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	38,407,500	274,550	0.17
127	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	15,152,688	149,009	0.09
Total open futures contracts		541,274	0.33	
Unrealised gain on forward foreign currency contracts - 1,571,094 (see below) (31 December 2023: 5,219,834)				
		1,571,094	0.96	
Total financial assets at fair value through profit or loss		162,785,349	99.47	

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (770,729)				
(31 December 2023: (1,980,425))				
(28)	Canadian 10 Year Treasury Bond Short Futures Contracts Exp Sep-2024	(2,462,298)	(26,265)	(0.02)
(79)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(9,856,034)	(88,962)	(0.05)

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.				
(112)	Euro-Bund Short Futures Contracts Exp Sep-2024	(15,809,405)	(202,886)	(0.12)
(10)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(1,402,237)	(25,504)	(0.02)
(193)	U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(21,278,250)	(208,855)	(0.13)
(64)	U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(8,128,000)	(197,694)	(0.12)
(37)	UK Long Gilt Short Futures Contracts Exp Sep-2024	(4,579,418)	(20,563)	(0.01)
Total open futures contracts			(770,729)	(0.47)
Unrealised loss on forward foreign currency contracts - (3,590,676) (see below) (31 December 2023: (7,309,334))				
			(3,590,676)	(2.19)
Total financial liabilities at fair value through profit or loss			(4,361,405)	(2.66)
Net current assets			5,236,981	3.19
Total net assets			163,660,925	100.00

The counterparty for futures options is UBS AG.
The counterparty for futures contracts is UBS AG.

Analysis of portfolio **% of Total Assets**

Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	95.45
Financial derivative instruments dealt in on a regulated market	0.40
OTC financial derivative instruments	0.93
Other current assets	3.22
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Dynamic Bond Fund							BNY Mellon Global Dynamic Bond Fund cont'd.						
Australian dollar	US dollar	455,924	302,022	16-Aug-24	Royal Bank of Scotland	2,010	US dollar	Sterling	1,675,145	1,318,746	16-Aug-24	Canadian Imperial Bank of Commerce	5,544
Australian dollar	US dollar	406,835	269,871	16-Aug-24	State Street Bank	1,427	US dollar	Swiss franc	1,601,729	1,414,024	16-Aug-24	State Street Bank	19,686
Australian dollar	US dollar	1,037,086	687,331	16-Aug-24	State Street Bank	4,249						USD	1,570,594
Australian dollar	US dollar	252,821	168,343	16-Aug-24	State Street Bank	250	Brazilian real	US dollar	966,661	187,754	16-Aug-24	State Street Bank	(13,041)
Canadian dollar	US dollar	3,568,840	2,605,027	16-Aug-24	Canadian Imperial Bank of Commerce	4,835	Canadian dollar	US dollar	153,504	112,426	16-Aug-24	Barclays Bank PLC	(170)
Canadian dollar	US dollar	1,421,854	1,039,731	16-Aug-24	State Street Bank	59	Colombian peso	US dollar	1,175,329,586	296,576	16-Aug-24	State Street Bank	(17,206)
Euro	US dollar	174,381	186,891	16-Aug-24	State Street Bank	271	Colombian peso	US dollar	1,248,311,722	315,348	16-Aug-24	Canadian Imperial Bank of Commerce	(18,631)
Indian rupee	US dollar	247,677,371	2,955,048	16-Aug-24	State Street Bank	11,326	Czech koruna	US dollar	42,309,577	1,851,542	16-Aug-24	Barclays Bank PLC	(37,744)
Mexican peso	US dollar	5,844,189	313,840	16-Aug-24	Canadian Imperial Bank of Commerce	2,941	Euro	US dollar	284,040	305,176	16-Aug-24	Canadian Imperial Bank of Commerce	(317)
New Zealand dollar	US dollar	137,736	82,781	16-Aug-24	Royal Bank of Scotland	1,024	Euro	US dollar	209,224	227,672	16-Aug-24	State Street Bank	(3,113)
New Zealand dollar	US dollar	493,745	299,253	16-Aug-24	Royal Bank of Scotland	1,165	Euro	US dollar	56,625	61,771	16-Aug-24	HSBC Bank plc	(995)
Norwegian krone	US dollar	18,375,508	1,702,760	16-Aug-24	UBS AG	26,313	Euro	US dollar	792,498	864,140	16-Aug-24	UBS AG	(13,555)
Sterling	US dollar	134,685	169,146	16-Aug-24	State Street Bank	1,372	Euro	US dollar	3,342,160	3,623,654	16-Aug-24	Canadian Imperial Bank of Commerce	(36,527)
Sterling	US dollar	518,045	653,854	16-Aug-24	State Street Bank	2,018	Euro	US dollar	3,156,020	3,449,274	16-Aug-24	State Street Bank	(61,931)
Sterling	US dollar	1,095,968	1,373,527	16-Aug-24	Citigroup Global Markets Limited	14,025	Euro	US dollar	246,359	267,447	16-Aug-24	UBS AG	(3,030)
Swedish krona	US dollar	53,116,609	4,885,906	16-Aug-24	State Street Bank	129,365	Euro	US dollar	269,118	290,001	16-Aug-24	Canadian Imperial Bank of Commerce	(1,157)
US dollar	Australian dollar	775,654	1,163,085	16-Aug-24	State Street Bank	52	Euro	US dollar	92,708	100,332	16-Aug-24	State Street Bank	(830)
US dollar	Brazilian real	1,616,150	8,591,453	16-Aug-24	Canadian Imperial Bank of Commerce	63,345	Euro	US dollar	424,846	460,293	16-Aug-24	Canadian Imperial Bank of Commerce	(4,308)
US dollar	Brazilian real	789,408	4,251,198	16-Aug-24	State Street Bank	21,053	Hungarian forint	US dollar	682,533,873	1,889,961	16-Aug-24	Canadian Imperial Bank of Commerce	(42,338)
US dollar	Brazilian real	1,927,369	9,996,820	16-Aug-24	Citigroup Global Markets Limited	120,560	Hungarian forint	US dollar	613,324,142	1,716,024	16-Aug-24	Barclays Bank PLC	(55,752)
US dollar	Colombian peso	1,533,340	6,085,902,022	16-Aug-24	State Street Bank	86,751	Indonesian rupiah	US dollar	6,228,845,336	388,752	16-Aug-24	State Street Bank	(8,325)
US dollar	Czech koruna	1,819,124	42,309,919	16-Aug-24	Barclays Bank PLC	5,312	Japanese yen	US dollar	46,735,317	304,109	16-Aug-24	UBS AG	(10,810)
US dollar	Czech koruna	1,697,508	38,645,458	16-Aug-24	UBS AG	40,790	Japanese yen	US dollar	447,661,955	2,897,619	16-Aug-24	Canadian Imperial Bank of Commerce	(88,200)
US dollar	Euro	266,878	245,424	16-Aug-24	Royal Bank of Scotland	3,465	Japanese yen	US dollar	548,786,034	3,583,172	16-Aug-24	State Street Bank	(139,122)
US dollar	Euro	127,320	116,528	16-Aug-24	Canadian Imperial Bank of Commerce	2,251	Japanese yen	US dollar	276,622,456	1,796,798	16-Aug-24	State Street Bank	(60,782)
US dollar	Euro	35,338,555	32,755,277	16-Aug-24	State Street Bank	182,457	Japanese yen	US dollar	15,371,125	99,989	16-Aug-24	Canadian Imperial Bank of Commerce	(3,524)
US dollar	Euro	162,447	150,427	16-Aug-24	JPMorgan Chase Bank	995	Japanese yen	US dollar	281,455,055	1,823,192	16-Aug-24	State Street Bank	(56,848)
US dollar	Euro	274,781	254,533	16-Aug-24	JPMorgan Chase Bank	1,592	Japanese yen	US dollar	54,334,014	353,623	16-Aug-24	Canadian Imperial Bank of Commerce	(12,636)
US dollar	Euro	2,581,849	2,403,307	16-Aug-24	Canadian Imperial Bank of Commerce	2,390	Korean won	US dollar	2,314,037,958	1,710,719	16-Aug-24	State Street Bank	(26,467)
US dollar	Euro	371,829	345,874	16-Aug-24	Canadian Imperial Bank of Commerce	604	Malaysian ringgit	US dollar	1,312,286	281,679	16-Aug-24	Barclays Bank PLC	(3,298)
US dollar	Euro	373,165	347,494	16-Aug-24	Canadian Imperial Bank of Commerce	202	Mexican peso	US dollar	7,335,096	435,827	16-Aug-24	HSBC Bank plc	(38,233)
US dollar	Euro	306,936	281,548	16-Aug-24	JPMorgan Chase Bank	4,752	New Zealand dollar	US dollar	166,187	102,003	16-Aug-24	Royal Bank of Scotland	(887)
US dollar	Euro	190,036	174,201	16-Aug-24	Royal Bank of Scotland	3,067	New Zealand dollar	US dollar	420,636	257,262	16-Aug-24	Canadian Imperial Bank of Commerce	(1,327)
US dollar	Euro	96,631	88,622	16-Aug-24	UBS AG	1,514	Philippino peso	US dollar	97,819,900	1,698,557	16-Aug-24	State Street Bank	(26,079)
US dollar	Euro	191,474	175,848	16-Aug-24	JPMorgan Chase Bank	2,737	Polish zloty	US dollar	6,580,957	1,640,972	16-Aug-24	State Street Bank	(5,310)
US dollar	Euro	169,392	155,431	16-Aug-24	UBS AG	2,569	Sterling	US dollar	2,694,001	3,433,491	16-Aug-24	UBS AG	(22,745)
US dollar	Euro	83,878	77,719	16-Aug-24	UBS AG	463	Sterling	US dollar	1,164,643	1,475,255	16-Aug-24	Canadian Imperial Bank of Commerce	(757)
US dollar	Euro	232,623	215,548	16-Aug-24	UBS AG	1,277	Swedish krona	US dollar	2,818,606	270,170	16-Aug-24	Citigroup Global Markets Limited	(4,038)
US dollar	Euro	150,918	138,392	16-Aug-24	Royal Bank of Scotland	2,382	Swedish krona	US dollar	17,463,852	1,652,491	16-Aug-24	State Street Bank	(3,554)
US dollar	Euro	194,002	179,020	16-Aug-24	Royal Bank of Scotland	1,861	Turkish lira	US dollar	40,182,717	1,165,155	16-Aug-24	HSBC Bank plc	(2,534)
US dollar	Hungarian forint	1,877,514	682,367,650	16-Aug-24	JPMorgan Chase Bank	30,342	US dollar	Australian dollar	8,584,151	13,033,211	16-Aug-24	State Street Bank	(107,023)
US dollar	Indonesian rupiah	6,891,410	111,058,521,495	16-Aug-24	Barclays Bank PLC	108,511	US dollar	Australian dollar	269,257	407,484	16-Aug-24	Citigroup Global Markets Limited	(2,473)
US dollar	Japanese yen	848,892	131,417,771	16-Aug-24	Royal Bank of Scotland	24,145	US dollar	Australian dollar	2,704,259	4,059,948	16-Aug-24	UBS AG	(3,111)
US dollar	Japanese yen	7,207,025	1,103,428,407	16-Aug-24	State Street Bank	282,172	US dollar	Canadian dollar	5,547,721	7,616,255	16-Aug-24	Barclays Bank PLC	(21,982)
US dollar	Korean won	1,697,862	2,313,846,365	16-Aug-24	State Street Bank	13,750	US dollar	Hungarian forint	1,649,269	613,544,502	16-Aug-24	State Street Bank	(11,599)
US dollar	Mexican peso	2,479,491	42,706,327	16-Aug-24	Citigroup Global Markets Limited	164,620	US dollar	Indian rupee	308,266	25,835,563	16-Aug-24	State Street Bank	(1,161)
US dollar	Mexican peso	329,151	5,607,382	16-Aug-24	State Street Bank	25,206	US dollar	Malaysian ringgit	2,630,580	12,439,749	16-Aug-24	Barclays Bank PLC	(8,315)
US dollar	Peruvian nuevo sol	1,822,872	6,756,657	16-Aug-24	Citigroup Global Markets Limited	60,871	US dollar	Mexican peso	1,573,758	30,067,433	16-Aug-24	State Street Bank	(56,029)
US dollar	Peruvian nuevo sol	913,675	3,411,844	16-Aug-24	State Street Bank	23,934	US dollar	New Zealand dollar	10,333,287	17,251,185	16-Aug-24	Canadian Imperial Bank of Commerce	(163,161)
US dollar	Polish zloty	1,672,795	6,580,776	16-Aug-24	UBS AG	37,178	US dollar	Norwegian krone	2,622,204	28,635,302	16-Aug-24	Royal Bank of Scotland	(72,282)
US dollar	South African rand	802,211	14,610,106	16-Aug-24	Canadian Imperial Bank of Commerce	1,555	US dollar	South African rand	837,369	15,316,037	16-Aug-24	Canadian Imperial Bank of Commerce	(1,972)
US dollar	Sterling	166,089	130,016	16-Aug-24	Canadian Imperial Bank of Commerce	1,482							
US dollar	Sterling	1,711,913	1,339,128	16-Aug-24	State Street Bank	16,507							

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Dynamic Bond Fund cont'd.						
US dollar	Sterling	1,845,681	1,459,900	16-Aug-24	Barclays Bank PLC	(2,628)
US dollar	Sterling	424,539	336,131	16-Aug-24	Canadian Imperial Bank of Commerce	(1,020)
US dollar	Sterling	662,149	529,633	16-Aug-24	The Bank of New York Mellon	(8,394)
US dollar	Sterling	214,554	171,908	16-Aug-24	Royal Bank of Scotland	(3,090)
US dollar	Sterling	28,338,036	22,694,885	16-Aug-24	State Street Bank	(394,868)
US dollar	Swedish krona	225,567	2,439,777	16-Aug-24	State Street Bank	(4,797)
US dollar	Swedish krona	7,334,686	79,738,267	16-Aug-24	State Street Bank	(194,201)
US dollar	Swiss franc	1,872,114	1,682,804	16-Aug-24	State Street Bank	(10,647)
US dollar	Swiss franc	1,548,914	1,395,107	16-Aug-24	State Street Bank	(11,964)
					USD	(1,906,838)
BNY Mellon Global Dynamic Bond Fund EUR H (Hedged) Share Class						
US dollar	Euro	11,298	10,529	12-Jul-24	The Bank of New York Mellon	18
US dollar	Euro	5,427	5,038	12-Jul-24	The Bank of New York Mellon	29
					USD	47
					EUR	44
Euro	US dollar	1,468,946	1,581,363	12-Jul-24	The Bank of New York Mellon	(7,500)
					USD	(7,500)
					EUR	(7,003)
BNY Mellon Global Dynamic Bond Fund EUR H (Inc) (Hedged) Share Class						
Euro	US dollar	198,981	214,209	12-Jul-24	The Bank of New York Mellon	(1,016)
					USD	(1,016)
					EUR	(949)
BNY Mellon Global Dynamic Bond Fund EUR I (Hedged) Share Class						
Euro	US dollar	1,235,462	1,330,011	12-Jul-24	The Bank of New York Mellon	(6,308)
Euro	US dollar	25,775	27,679	12-Jul-24	The Bank of New York Mellon	(63)
					USD	(6,371)
					EUR	(5,949)
BNY Mellon Global Dynamic Bond Fund EUR I (Inc) (Hedged) Share Class						
Euro	US dollar	805,314	866,943	12-Jul-24	The Bank of New York Mellon	(4,112)
					USD	(4,112)
					EUR	(3,840)
BNY Mellon Global Dynamic Bond Fund EUR W (Hedged) Share Class						
US dollar	Euro	192,949	179,846	12-Jul-24	The Bank of New York Mellon	258
					USD	258
					EUR	241
Euro	US dollar	9,793,767	10,543,273	12-Jul-24	The Bank of New York Mellon	(50,004)
US dollar	Euro	2,779	2,600	12-Jul-24	The Bank of New York Mellon	(6)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Dynamic Bond Fund EUR W (Hedged) Share Class cont'd.						
US dollar	Euro	81,745	76,325	12-Jul-24	The Bank of New York Mellon	(31)
					USD	(50,041)
					EUR	(46,728)
BNY Mellon Global Dynamic Bond Fund EUR W (Inc) (Hedged) Share Class						
US dollar	Euro	12,653	11,784	12-Jul-24	The Bank of New York Mellon	27
US dollar	Euro	7,591	7,075	12-Jul-24	The Bank of New York Mellon	10
					USD	37
					EUR	35
Euro	US dollar	320,116	344,614	12-Jul-24	The Bank of New York Mellon	(1,634)
					USD	(1,634)
					EUR	(1,526)
BNY Mellon Global Dynamic Bond Fund JPY X (Acc) (Hedged) Share Class						
Japanese yen	US dollar	2,655,175,172	16,994,581	12-Jul-24	The Bank of New York Mellon	(423,774)
					USD	(423,774)
					JPY	(68,009,370)
BNY Mellon Global Dynamic Bond Fund JPY X (Inc) (Hedged) Share Class						
US dollar	Japanese yen	16,716	2,659,631	12-Jul-24	The Bank of New York Mellon	118
					USD	118
					JPY	18,937
Japanese yen	US dollar	7,234,554,271	46,305,126	12-Jul-24	The Bank of New York Mellon	(1,154,656)
					USD	(1,154,656)
					JPY	(185,304,968)
BNY Mellon Global Dynamic Bond Fund SGD I (Acc) (Hedged) Share Class						
Singapore dollar	US dollar	5,633,648	4,169,126	12-Jul-24	The Bank of New York Mellon	(10,475)
					USD	(10,475)
					SGD	(14,197)
BNY Mellon Global Dynamic Bond Fund Sterling W (Acc) (Hedged) Share Class						
Sterling	US dollar	31,500	39,855	12-Jul-24	The Bank of New York Mellon	16
US dollar	Sterling	8,106	6,385	12-Jul-24	The Bank of New York Mellon	24
					USD	40
					GBP	32

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (£)	Amount (\$)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Dynamic Bond Fund Sterling W (Acc) (Hedged) Share Class cont'd.

Sterling	US dollar	3,290,145	4,188,531	12-Jul-24	The Bank of New York Mellon	(24,106)
						USD (24,106)
						GBP (19,046)

BNY Mellon Global Dynamic Bond Fund Sterling Z (Acc) (Hedged) Share Class

Sterling	US dollar	10,632	13,535	12-Jul-24	The Bank of New York Mellon	(78)
						USD (78)
						GBP (62)

BNY Mellon Global Dynamic Bond Fund Sterling Z (Inc) (Hedged) Share Class

Sterling	US dollar	10,282	13,090	12-Jul-24	The Bank of New York Mellon	(75)
						USD (75)
						GBP (59)

BNY MELLON GLOBAL EMERGING MARKETS OPPORTUNITIES FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Brazil - 1,308,728			
(31 December 2023: 1,865,599)		1,308,728	10.55
57,303	B3 SA - Brasil Bolsa Balcao	108,132	0.87
248	MercadoLibre Inc	411,591	3.32
41,912	Raia Drogasil SA	202,119	1.63
23,950	TOTVS SA	134,320	1.08
34,945	WEG SA	264,783	2.14
10,444	XP Inc	187,783	1.51
China - 2,944,675			
(31 December 2023: 4,201,494)		2,944,675	23.75
22,153	Centre Testing International Group Co Ltd	30,686	0.25
9,100	Contemporary Amperex Technology Co Ltd	225,495	1.82
9,303	Kanzhun Ltd ADR	179,036	1.44
39,100	Midea Group Co Ltd	347,114	2.80
48,764	NARI Technology Co Ltd 'A'	167,545	1.35
11,900	NetEase Inc	227,287	1.83
15,100	Proya Cosmetics Co Ltd 'A'	230,644	1.86
24,700	Shenzhen Inovance Technology Co Ltd	174,456	1.41
26,500	Sungrow Power Supply Co Ltd	226,248	1.83
14,948	Tencent Holdings Ltd	713,040	5.75
6,750	Trip.com Group Ltd	323,886	2.61
3,168	Yum China Holdings Inc	99,238	0.80
Hong Kong - 506,498			
(31 December 2023: 1,017,503)		506,498	4.08
55,000	AIA Group Ltd	373,111	3.01
14,437	Prudential Plc	133,387	1.07
India - 2,994,415			
(31 December 2023: 5,776,339)		2,994,415	24.15
2,618	Avenue Supermarts Ltd '144A'	147,968	1.19
18,770	HDFC Bank Ltd	379,272	3.06
27,212	HDFC Life Insurance Co Ltd '144A'	194,176	1.57
17,498	ICI Bank Ltd	251,204	2.03
3,195	Info Edge India Ltd	260,473	2.10
10,067	Mahindra & Mahindra Ltd	346,277	2.79
27,702	Marico Ltd	204,142	1.65
4,011	Pidilite Industries Ltd	151,758	1.22
28,636	Sona Blw Precision Forgings Ltd '144A'	219,988	1.77
6,908	Tata Consultancy Services Ltd	323,662	2.61
4,105	Titan Co Ltd	167,572	1.35
145,066	Zomato Ltd	347,923	2.81
Indonesia - 422,257			
(31 December 2023: 979,570)		422,257	3.40
704,600	Bank Mandiri Persero Tbk PT	263,553	2.12
561,900	Bank Rakyat Indonesia Persero Tbk PT	158,704	1.28
Japan - 154,452			
(31 December 2023: 250,405)		154,452	1.25
4,800	Unicharm Corp	154,452	1.25
Mexico - 665,882			
(31 December 2023: 788,535)		665,882	5.37
38,486	Banco del Bajio SA '144A'	113,549	0.92
13,250	Qualitas Controladora SAB de CV	139,959	1.13
121,676	Wal-Mart de Mexico SAB de CV	412,374	3.32
Netherlands - 189,566			
(31 December 2023: 846,372)		189,566	1.53
183	ASML Holding NV	189,566	1.53
Peru - 184,484			
(31 December 2023: 361,417)		184,484	1.49
1,159	Credicorp Ltd	184,484	1.49
Poland - 187,133			
(31 December 2023: 249,376)		187,133	1.51
1,865	Dino Polska SA '144A'	187,133	1.51

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Republic of Korea - 521,146			
(31 December 2023: 915,706)		521,146	4.20
7,172	Samsung Electronics Co Ltd	424,380	3.42
376	Samsung SDI Co Ltd	96,766	0.78
South Africa - 139,655			
(31 December 2023: 344,795)		139,655	1.13
7,428	Clicks Group Ltd	139,655	1.13
Taiwan - 1,842,070			
(31 December 2023: 2,076,897)		1,842,070	14.85
17,000	Advantech Co Ltd	194,019	1.56
28,000	Chailease Holding Co Ltd	132,701	1.07
19,000	Chroma ATE Inc	185,950	1.50
19,000	Delta Electronics Inc	227,093	1.83
37,000	Taiwan Semiconductor Manufacturing Co Ltd	1,102,307	8.89
United States of America - 246,253			
(31 December 2023: 559,975)		246,253	1.99
1,372	Globant SA	246,253	1.99
Total investments in equities		12,307,214	99.25
Unrealised gain on forward foreign currency contracts - 75 (see below) (31 December 2023: 21,529)		75	0.00
Total financial assets at fair value through profit or loss		12,307,289	99.25
Unrealised loss on forward foreign currency contracts - (3,570) (see below) (31 December 2023: (218))		(3,570)	(0.03)
Total financial liabilities at fair value through profit or loss		(3,570)	(0.03)
Net current assets		96,173	0.78
Total net assets		12,399,892	100.00
Analysis of portfolio		% of Total Assets	
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		95.05	
OTC financial derivative instruments		0.00	
Other current assets		4.95	
Total assets		100.00	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Emerging Markets Opportunities Fund EUR H (Hedged) Share Class

US dollar	Euro	6,955	6,487	12-Jul-24	The Bank of New York Mellon	5
US dollar	Euro	2,615	2,409	12-Jul-24	The Bank of New York Mellon	34
					USD	39
					EUR	36
Euro	US dollar	2,731	2,939	12-Jul-24	The Bank of New York Mellon	(12)
Euro	US dollar	2,603	2,799	12-Jul-24	The Bank of New York Mellon	(10)
Euro	US dollar	2,106	2,267	12-Jul-24	The Bank of New York Mellon	(11)
Euro	US dollar	330,949	356,276	12-Jul-24	The Bank of New York Mellon	(1,690)
US dollar	Euro	14,519	13,578	12-Jul-24	The Bank of New York Mellon	(30)
					USD	(1,753)
					EUR	(1,637)

BNY Mellon Global Emerging Markets Opportunities Fund EUR I (Hedged) Share Class

US dollar	Euro	2,735	2,519	12-Jul-24	The Bank of New York Mellon	36
					USD	36
					EUR	34
Euro	US dollar	2,946	3,170	12-Jul-24	The Bank of New York Mellon	(13)
Euro	US dollar	2,833	3,046	12-Jul-24	The Bank of New York Mellon	(11)
Euro	US dollar	2,229	2,400	12-Jul-24	The Bank of New York Mellon	(12)
Euro	US dollar	348,789	375,482	12-Jul-24	The Bank of New York Mellon	(1,781)
					USD	(1,817)
					EUR	(1,697)

BNY MELLON GLOBAL EQUITY INCOME FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Bermuda - 6,205,278			
(31 December 2023: 6,050,385)		6,205,278	1.42
38,984	Credicorp Ltd	6,205,278	1.42
Brazil - 7,658,695			
(31 December 2023: 8,071,337)		7,658,695	1.75
4,058,629	B3 SA - Brasil Bolsa Balcao	7,658,695	1.75
Canada - 6,603,832			
(31 December 2023: 7,631,403)		6,603,832	1.51
95,026	Restaurant Brands International Inc	6,603,832	1.51
France - 39,067,331			
(31 December 2023: 35,630,490)		39,067,331	8.92
89,074	Cie de Saint-Gobain SA	6,984,412	1.59
85,842	Publicis Groupe SA	9,266,367	2.12
144,566	Sanofi SA	14,009,283	3.20
292,571	Veolia Environnement SA	8,807,269	2.01
Germany - 27,152,478			
(31 December 2023: 29,868,056)		27,152,478	6.20
207,760	Deutsche Post AG	8,445,732	1.93
75,689	Mercedes-Benz Group AG	5,270,222	1.20
13,394	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	6,771,634	1.55
35,641	Siemens AG	6,664,890	1.52
Hong Kong - 8,671,103			
(31 December 2023: 2,904,663)		8,671,103	1.98
1,278,200	AIA Group Ltd	8,671,103	1.98
India - 7,875,226			
(31 December 2023: 6,932,060)		7,875,226	1.80
422,604	Infosys Ltd ADR	7,875,226	1.80
Indonesia - 7,082,899			
(31 December 2023: 8,613,537)		7,082,899	1.62
9,006,700	Bank Mandiri Persero Tbk PT	3,368,918	0.77
13,149,500	Bank Rakyat Indonesia Persero Tbk PT	3,713,981	0.85
Ireland - 12,164,965			
(31 December 2023: 22,377,264)		12,164,965	2.78
153,356	Medtronic Plc	12,164,965	2.78
Italy - 6,324,132			
(31 December 2023: 6,948,363)		6,324,132	1.44
904,770	Enel SpA	6,324,132	1.44
Mexico - 6,612,606			
(31 December 2023: -)		6,612,606	1.51
1,951,129	Wal-Mart de Mexico SAB de CV	6,612,606	1.51
Netherlands - 4,736,330			
(31 December 2023: -)		4,736,330	1.08
275,064	ING Groep NV	4,736,330	1.08
Republic of Korea - 11,499,033			
(31 December 2023: 12,362,031)		11,499,033	2.63
248,679	Samsung Electronics Co Ltd - Preference	11,499,033	2.63
Spain - 9,098,406			
(31 December 2023: 8,205,927)		9,098,406	2.08
182,377	Industria de Diseno Textil SA	9,098,406	2.08
Switzerland - 28,418,294			
(31 December 2023: 37,031,159)		28,418,294	6.49
86,879	Nestle SA	8,921,324	2.04
66,970	Novartis AG	7,170,488	1.64
22,062	Roche Holding AG	6,176,673	1.41
11,447	Zurich Insurance Group AG	6,149,809	1.40

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Taiwan - 7,242,267			
(31 December 2023: 13,545,120)		7,242,267	1.65
740,000	Chroma ATE Inc	7,242,267	1.65
United Kingdom - 38,906,382			
(31 December 2023: 23,535,268)		38,906,382	8.88
58,308	AstraZeneca Plc	9,167,138	2.09
490,588	DS Smith Plc	2,597,281	0.59
371,968	GSK Plc	7,202,962	1.65
229,040	Shell Plc	8,247,947	1.88
251,032	Smiths Group Plc	5,450,469	1.24
113,181	Unilever Plc	6,240,585	1.43
United States of America - 200,095,647			
(31 December 2023: 195,438,567)		200,095,647	45.69
51,498	Allstate Corp/The	8,241,482	1.88
43,347	Carter's Inc	2,689,248	0.61
72,572	Chesapeake Energy Corp	5,977,393	1.37
262,404	Cisco Systems Inc	12,449,758	2.84
68,305	CME Group Inc	13,354,652	3.05
112,973	CMS Energy Corp	6,776,685	1.55
246,855	Dominion Energy Inc	12,252,648	2.80
251,942	Exelon Corp	8,741,128	2.00
381,016	First Horizon Corp	5,640,942	1.29
75,344	Gilead Sciences Inc	5,185,927	1.18
17,101	Goldman Sachs Group Inc/The	7,625,421	1.74
136,567	International Paper Co	5,909,937	1.35
229,067	Interpublic Group of Cos Inc/The	6,669,286	1.52
129,004	Johnson Controls International plc	8,649,073	1.97
31,682	JPMorgan Chase & Co	6,310,896	1.44
490,261	Kenvue Inc	9,037,962	2.06
274,986	Kraft Heinz Co/The	8,872,423	2.03
149,297	Newmont Corp	6,251,812	1.43
77,939	Paychex Inc	9,185,891	2.10
71,164	PepsiCo Inc	11,830,659	2.70
46,366	Phillips 66	6,463,652	1.48
68,021	Procter & Gamble Co/The	11,333,999	2.59
125,279	Sysco Corp	9,079,596	2.07
31,320	Texas Instruments Inc	6,060,733	1.38
97,536	Tyson Foods Inc - Class A	5,504,444	1.26
Total investments in equities		435,414,904	99.43
Unrealised gain on forward foreign currency contracts - 1,653 (see below) (31 December 2023: 421,153)		1,653	0.00
Total financial assets at fair value through profit or loss		435,416,557	99.43
Unrealised loss on forward foreign currency contracts - (65,657) (see below) (31 December 2023: (3,573))		(65,657)	(0.01)
Total financial liabilities at fair value through profit or loss		(65,657)	(0.01)
Net current assets		2,560,367	0.58
Total net assets		437,911,267	100.00
Analysis of portfolio		% of Total Assets	
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		99.12	
OTC financial derivative instruments		0.00	
Other current assets		0.88	
Total assets		100.00	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Equity Income Fund AUD J (Acc) (Hedged) Share Class						
Australian dollar	US dollar	84	56	12-Jul-24	The Bank of New York Mellon	-
Australian dollar	US dollar	57	38	12-Jul-24	The Bank of New York Mellon	-
Australian dollar	US dollar	58	39	12-Jul-24	The Bank of New York Mellon	-
Australian dollar	US dollar	10,008	6,619	12-Jul-24	The Bank of New York Mellon	48
US dollar	Australian dollar	48	72	12-Jul-24	The Bank of New York Mellon	-
US dollar	Australian dollar	45	68	12-Jul-24	The Bank of New York Mellon	-
US dollar	Australian dollar	41	62	12-Jul-24	The Bank of New York Mellon	-
					USD	48
					AUD	72

US dollar	Australian dollar	94	142	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(1)
					AUD	(2)

BNY Mellon Global Equity Income Fund AUD J (Inc) (Hedged) Share Class

Australian dollar	US dollar	84	55	12-Jul-24	The Bank of New York Mellon	-
Australian dollar	US dollar	57	38	12-Jul-24	The Bank of New York Mellon	-
Australian dollar	US dollar	58	39	12-Jul-24	The Bank of New York Mellon	-
Australian dollar	US dollar	10,005	6,617	12-Jul-24	The Bank of New York Mellon	48
US dollar	Australian dollar	41	62	12-Jul-24	The Bank of New York Mellon	-
US dollar	Australian dollar	48	72	12-Jul-24	The Bank of New York Mellon	-
US dollar	Australian dollar	45	68	12-Jul-24	The Bank of New York Mellon	-
					USD	48
					AUD	72
US dollar	Australian dollar	94	142	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(1)
					AUD	(2)

BNY Mellon Global Equity Income Fund CAD J (Acc) (Hedged) Share Class

Canadian dollar	US dollar	84	61	12-Jul-24	The Bank of New York Mellon	-
Canadian dollar	US dollar	58	42	12-Jul-24	The Bank of New York Mellon	-
Canadian dollar	US dollar	59	43	12-Jul-24	The Bank of New York Mellon	-
Canadian dollar	US dollar	10,023	7,291	12-Jul-24	The Bank of New York Mellon	33
US dollar	Canadian dollar	53	72	12-Jul-24	The Bank of New York Mellon	-
US dollar	Canadian dollar	50	68	12-Jul-24	The Bank of New York Mellon	-
US dollar	Canadian dollar	103	142	12-Jul-24	The Bank of New York Mellon	-
US dollar	Canadian dollar	45	61	12-Jul-24	The Bank of New York Mellon	-
					USD	33
					CAD	45

BNY Mellon Global Equity Income Fund CAD J (Inc) (Hedged) Share Class

Canadian dollar	US dollar	84	61	12-Jul-24	The Bank of New York Mellon	-
Canadian dollar	US dollar	58	42	12-Jul-24	The Bank of New York Mellon	-

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Equity Income Fund CAD J (Inc) (Hedged) Share Class cont'd.						
Canadian dollar	US dollar	59	43	12-Jul-24	The Bank of New York Mellon	-
Canadian dollar	US dollar	10,020	7,289	12-Jul-24	The Bank of New York Mellon	33
US dollar	Canadian dollar	53	72	12-Jul-24	The Bank of New York Mellon	-
US dollar	Canadian dollar	50	68	12-Jul-24	The Bank of New York Mellon	-
US dollar	Canadian dollar	103	142	12-Jul-24	The Bank of New York Mellon	-
					USD	33
					CAD	45

BNY Mellon Global Equity Income Fund EUR G (Acc) (Hedged) Share Class

Euro	US dollar	87	93	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	59	63	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	61	65	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	81	75	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	75	70	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	158	147	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	69	63	12-Jul-24	The Bank of New York Mellon	1
					USD	1
					EUR	1
Euro	US dollar	10,326	11,116	12-Jul-24	The Bank of New York Mellon	(53)
					USD	(53)
					EUR	(49)

BNY Mellon Global Equity Income Fund EUR H (Hedged) Share Class

Euro	US dollar	37,381	40,042	12-Jul-24	The Bank of New York Mellon	9
Euro	US dollar	25,466	27,257	12-Jul-24	The Bank of New York Mellon	29
US dollar	Euro	30,397	28,000	12-Jul-24	The Bank of New York Mellon	398
					USD	436
					EUR	407

Euro	US dollar	26,151	28,120	12-Jul-24	The Bank of New York Mellon	(101)
Euro	US dollar	4,518,532	4,864,330	12-Jul-24	The Bank of New York Mellon	(23,070)
US dollar	Euro	145,213	135,594	12-Jul-24	The Bank of New York Mellon	(66)
US dollar	Euro	35,169	32,828	12-Jul-24	The Bank of New York Mellon	(4)
US dollar	Euro	45,997	43,019	12-Jul-24	The Bank of New York Mellon	(94)
US dollar	Euro	32,940	30,821	12-Jul-24	The Bank of New York Mellon	(82)
US dollar	Euro	69,353	64,756	12-Jul-24	The Bank of New York Mellon	(28)
					USD	(23,445)
					EUR	(21,893)

BNY Mellon Global Equity Income Fund EUR H (Inc) (Hedged) Share Class

Euro	US dollar	38,546	41,291	12-Jul-24	The Bank of New York Mellon	9
Euro	US dollar	26,261	28,107	12-Jul-24	The Bank of New York Mellon	29
Euro	US dollar	33,444	35,819	12-Jul-24	The Bank of New York Mellon	14

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Equity Income Fund EUR H (Inc) (Hedged) Share Class cont'd.						
US dollar	Euro	425	397	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	31,115	28,661	12-Jul-24	The Bank of New York Mellon	407
					USD	459
					EUR	429
Euro	US dollar	26,970	29,001	12-Jul-24	The Bank of New York Mellon	(104)
Euro	US dollar	5,929	6,375	12-Jul-24	The Bank of New York Mellon	(23)
Euro	US dollar	4,619,363	4,972,877	12-Jul-24	The Bank of New York Mellon	(23,585)
US dollar	Euro	36,606	34,170	12-Jul-24	The Bank of New York Mellon	(4)
US dollar	Euro	33,968	31,782	12-Jul-24	The Bank of New York Mellon	(85)
US dollar	Euro	70,992	66,286	12-Jul-24	The Bank of New York Mellon	(29)
					USD	(23,830)
					EUR	(22,252)

BNY Mellon Global Equity Income Fund EUR I (Hedged) Share Class

Euro	US dollar	704	753	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	25,470	27,283	12-Jul-24	The Bank of New York Mellon	6
Euro	US dollar	82,445	88,132	12-Jul-24	The Bank of New York Mellon	202
Euro	US dollar	16,810	17,992	12-Jul-24	The Bank of New York Mellon	19
US dollar	Euro	19,286	17,765	12-Jul-24	The Bank of New York Mellon	252
					USD	479
					EUR	447
Euro	US dollar	10,301	11,062	12-Jul-24	The Bank of New York Mellon	(25)
Euro	US dollar	16,482	17,698	12-Jul-24	The Bank of New York Mellon	(39)
Euro	US dollar	20,619	22,121	12-Jul-24	The Bank of New York Mellon	(30)
Euro	US dollar	17,170	18,463	12-Jul-24	The Bank of New York Mellon	(67)
Euro	US dollar	15,459	16,575	12-Jul-24	The Bank of New York Mellon	(11)
Euro	US dollar	559	604	12-Jul-24	The Bank of New York Mellon	(5)
Euro	US dollar	30,914	33,242	12-Jul-24	The Bank of New York Mellon	(120)
Euro	US dollar	2,861,588	3,080,582	12-Jul-24	The Bank of New York Mellon	(14,611)
US dollar	Euro	23,806	22,221	12-Jul-24	The Bank of New York Mellon	(3)
US dollar	Euro	22,081	20,661	12-Jul-24	The Bank of New York Mellon	(55)
US dollar	Euro	44,237	41,305	12-Jul-24	The Bank of New York Mellon	(18)
					USD	(14,984)
					EUR	(13,992)

BNY Mellon Global Equity Income Fund EUR J (Acc) (Hedged) Share Class

Euro	US dollar	83	89	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	57	61	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	58	63	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	78	73	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	73	68	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	153	143	12-Jul-24	The Bank of New York Mellon	-

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Equity Income Fund EUR J (Acc) (Hedged) Share Class cont'd.						
US dollar	Euro	67	62	12-Jul-24	The Bank of New York Mellon	1
					USD	1
					EUR	1
Euro	US dollar	10,002	10,768	12-Jul-24	The Bank of New York Mellon	(51)
					USD	(51)
					EUR	(48)

BNY Mellon Global Equity Income Fund EUR J (Inc) (Hedged) Share Class

Euro	US dollar	83	89	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	57	61	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	58	63	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	78	73	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	73	68	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	153	143	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	67	62	12-Jul-24	The Bank of New York Mellon	1
					USD	1
					EUR	1
Euro	US dollar	9,999	10,765	12-Jul-24	The Bank of New York Mellon	(51)
					USD	(51)
					EUR	(48)

BNY Mellon Global Equity Income Fund EUR W (Acc) (Hedged) Share Class

Euro	US dollar	4,948	5,301	12-Jul-24	The Bank of New York Mellon	1
Euro	US dollar	3,391	3,629	12-Jul-24	The Bank of New York Mellon	4
US dollar	Euro	5,369	5,000	12-Jul-24	The Bank of New York Mellon	12
US dollar	Euro	30,998	28,893	12-Jul-24	The Bank of New York Mellon	42
US dollar	Euro	4,135	3,809	12-Jul-24	The Bank of New York Mellon	54
					USD	113
					EUR	106
Euro	US dollar	3,681	3,958	12-Jul-24	The Bank of New York Mellon	(14)
Euro	US dollar	621,472	669,033	12-Jul-24	The Bank of New York Mellon	(3,173)
US dollar	Euro	4,594	4,288	12-Jul-24	The Bank of New York Mellon	(1)
US dollar	Euro	4,261	3,987	12-Jul-24	The Bank of New York Mellon	(11)
US dollar	Euro	9,495	8,865	12-Jul-24	The Bank of New York Mellon	(4)
					USD	(3,203)
					EUR	(2,991)

BNY Mellon Global Equity Income Fund SGD J (Acc) (Hedged) Share Class

Singapore dollar	US dollar	84	62	12-Jul-24	The Bank of New York Mellon	-
Singapore dollar	US dollar	57	42	12-Jul-24	The Bank of New York Mellon	-
Singapore dollar	US dollar	58	43	12-Jul-24	The Bank of New York Mellon	-

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Equity Income Fund SGD J (Acc) (Hedged) Share Class cont'd.

US dollar	Singapore dollar	54	73	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	50	68	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	105	142	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	47	63	12-Jul-24	The Bank of New York Mellon	1
					USD	1
					SGD	1
Singapore dollar	US dollar	10,000	7,400	12-Jul-24	The Bank of New York Mellon	(19)
					USD	(19)
					SGD	(26)

BNY Mellon Global Equity Income Fund SGD J (Inc) (Hedged) Share Class

Singapore dollar	US dollar	83	62	12-Jul-24	The Bank of New York Mellon	-
Singapore dollar	US dollar	57	42	12-Jul-24	The Bank of New York Mellon	-
Singapore dollar	US dollar	58	43	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	54	73	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	50	68	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	105	142	12-Jul-24	The Bank of New York Mellon	-
US dollar	Singapore dollar	47	63	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					SGD	-
Singapore dollar	US dollar	9,997	7,398	12-Jul-24	The Bank of New York Mellon	(19)
					USD	(19)
					SGD	(26)

BNY MELLON GLOBAL HIGH YIELD BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Australia - 306,624			
(31 December 2023: 428,512)			
310,000	FMG Resources August 2006 Pty Ltd '144A' 6.125% 15-Apr-2032	306,624	0.41
Bermuda - 808,342			
(31 December 2023: 1,138,877)			
221,000	NCL Corp Ltd '144A' 5.875% 15-Mar-2026	218,505	0.29
245,000	NCL Corp Ltd '144A' 5.875% 15-Feb-2027	242,097	0.33
321,000	Viking Cruises Ltd '144A' 9.125% 15-Jul-2031	347,740	0.47
Brazil - 221,901			
(31 December 2023: -)			
175,085	Samarco Mineracao SA '144A' 9.000% 30-Jun-2031	165,266	0.22
60,000	Samarco Mineracao SA 'REGS' 9.000% 30-Jun-2031	56,635	0.08
Canada - 2,139,580			
(31 December 2023: 5,081,536)			
337,000	Bombardier Inc '144A' 7.500% 01-Feb-2029	349,295	0.47
210,000	First Quantum Minerals Ltd '144A' 9.375% 01-Mar-2029	219,952	0.30
305,000	GFL Environmental Inc '144A' 4.000% 01-Aug-2028	283,740	0.38
270,000	GFL Environmental Inc '144A' 6.750% 15-Jan-2031	275,791	0.37
262,000	Husky Injection Molding Systems Ltd / Titan Co-Borrower LLC '144A' 9.000% 15-Feb-2029	271,463	0.36
177,000	Northriver Midstream Finance LP '144A' 6.750% 15-Jul-2032	178,049	0.24
320,000	NOVA Chemicals Corp '144A' 8.500% 15-Nov-2028	339,695	0.46
216,000	Taseko Mines Ltd '144A' 8.250% 01-May-2030	221,595	0.30
Cayman Islands - 191,665			
(31 December 2023: -)			
200,000	C&W Senior Finance Ltd '144A' 6.875% 15-Sep-2027	191,665	0.26
Denmark - 169,191			
(31 December 2023: -)			
156,000	SGL Group ApS FRN 8.647% 22-Apr-2030	169,191	0.23
France - 1,303,464			
(31 December 2023: 4,005,224)			
520,000	Altice France SA '144A' 5.500% 15-Jan-2028	356,080	0.48
473,000	Emeria SASU 'REGS' 7.750% 31-Mar-2028	460,760	0.62
200,000	Eutelsat SA 'REGS' 9.750% 13-Apr-2029	223,424	0.30
120,000	Iliad Holding SASU 'REGS' 6.875% 15-Apr-2031	130,682	0.17
211,154	La Financiere Atalian SASU 8.500% 30-Jun-2028	132,518	0.18
Germany - 1,262,547			
(31 December 2023: 2,241,504)			
330,000	Cheplapharm Arzneimittel GmbH '144A' 5.500% 15-Jan-2028	305,597	0.41
430,000	IHO Verwaltungen GmbH 'REGS' 8.750% 15-May-2028	493,688	0.66
170,000	ONE Hotels GmbH 'REGS' 7.750% 02-Apr-2031	190,455	0.26
277,000	Standard Profil Automotive GmbH 'REGS' 6.250% 30-Apr-2026	272,807	0.37
Ireland - 1,374,986			
(31 December 2023: 3,099,383)			
500,000	Carlyle Euro CLO 2019-1 DAC '2019-1X D' FRN 9.839% 15-Mar-2032	525,350	0.71
270,000	Energia Group Roi Financeco DAC 'REGS' 6.875% 31-Jul-2028	299,708	0.40
300,000	Harvest CLO XXI DAC FRN 10.096% 15-Jul-2031	317,823	0.43
250,000	Jazz Securities DAC '144A' 4.375% 15-Jan-2029	232,105	0.31
Italy - 1,712,562			
(31 December 2023: 1,599,014)			
230,000	Italmatch Chemicals SpA 'REGS' 10.000% 06-Feb-2028	263,758	0.35
400,000	Lottomatica SpA/Roma 'REGS' 7.125% 01-Jun-2028	453,214	0.61

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Italy cont'd.			
360,000	Neopharmed Gentili SPA 'REGS' 7.125% 08-Apr-2030	395,259	0.53
386,000	Shiba Bidco SpA 'REGS' 4.500% 31-Oct-2028	401,136	0.54
176,000	Telecom Italia SpA/Milano 6.875% 15-Feb-2028	199,195	0.27
Jersey - 594,622			
(31 December 2023: -)			
600,000	Ardonagh Finco Ltd '144A' 7.750% 15-Feb-2031	594,622	0.80
Liberia - 237,492			
(31 December 2023: 933,492)			
229,000	Royal Caribbean Cruises Ltd '144A' 7.250% 15-Jan-2030	237,492	0.32
Luxembourg - 2,715,654			
(31 December 2023: 4,919,096)			
213,000	Albion Financing 2 Sarl '144A' 8.750% 15-Apr-2027	215,883	0.29
200,000	Altice Financing SA '144A' 5.750% 15-Aug-2029	144,877	0.19
340,000	B&M European Value Retail SA 8.125% 15-Nov-2030	455,046	0.61
347,000	Cidron Aida Finco Sarl 'REGS' 6.250% 01-Apr-2028	421,065	0.57
365,000	Ephios Subco 3 Sarl 'REGS' 7.875% 31-Jan-2031	416,481	0.56
250,000	Garfunkelux Holdco 3 SA 'REGS' 6.750% 01-Nov-2025	178,097	0.24
230,000	Kleopatra Finco Sarl 'REGS' 4.250% 01-Mar-2026	216,467	0.29
380,000	Summer BC Holdco B SARL 'REGS' 5.750% 31-Oct-2026	403,398	0.54
250,000	Telecom Italia Capital SA '144A' 7.721% 04-Jun-2038	264,340	0.36
Netherlands - 3,165,181			
(31 December 2023: 4,229,904)			
221,000	Boels Topholding BV 'REGS' 5.750% 15-May-2030	240,259	0.32
586,000	Elastic NV '144A' 4.125% 15-Jul-2029	534,810	0.72
292,000	GTCR W Dutch Finance Sub BV 'REGS' 8.500% 15-Jan-2031	397,044	0.53
400,000	House of HR Group BV 'REGS' 9.000% 03-Nov-2029	451,376	0.61
140,000	Q-Park Holding I BV 'REGS' 5.125% 15-Feb-2030	150,063	0.20
310,000	Sunrise FinCo I BV '144A' 4.875% 15-Jul-2031	280,011	0.38
500,000	United Group BV 'REGS' 6.750% 15-Feb-2031	550,405	0.74
380,000	Versuni Group BV 'REGS' 3.125% 15-Jun-2028	364,071	0.49
213,000	VZ Vendor Financing II BV 'REGS' 2.875% 15-Jan-2029	197,142	0.26
Panama - 498,800			
(31 December 2023: 1,172,604)			
506,000	Carnival Corp '144A' 6.000% 01-May-2029	498,800	0.67
Spain - 703,953			
(31 December 2023: 827,099)			
180,000	Green Bidco SA 'REGS' 10.250% 15-Jul-2028	182,575	0.25
360,000	Grupo Antolin-Irausa SA 'REGS' 3.500% 30-Apr-2028	296,079	0.40
205,000	Lorca Telecom Bondco SA 'REGS' 5.750% 30-Apr-2029	225,299	0.30
Sweden - 993,109			
(31 December 2023: 1,568,728)			
190,000	Assemblin Caverion Group AB 'REGS' 6.250% 01-Jul-2030	204,675	0.27
303,000	Assemblin Caverion Group AB 'REGS' FRN 8.857% 05-Jul-2029	325,531	0.44
440,000	Verisure Midholding AB 'REGS' 5.250% 15-Feb-2029	462,903	0.62
United Kingdom - 3,586,634			
(31 December 2023: 3,934,212)			
395,000	Allwyn Entertainment Financing UK Plc 'REGS' 7.250% 30-Apr-2030	447,878	0.60
210,000	Barclays Plc FRN (Perpetual) 8.000% 15-Mar-2029	213,607	0.29
160,000	BCP V Modular Services Finance II Plc 'REGS' 4.750% 30-Nov-2028	160,026	0.21

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United Kingdom cont'd.			
220,000	BOP V Modular Services Finance Plc 'REGS' 6.750% 30-Nov-2029	199,197	0.27
320,000	Bellis Acquisition Co Plc 'REGS' 8.125% 14-May-2030	405,428	0.54
160,000	Boparan Finance Plc 'REGS' 7.625% 30-Nov-2025	197,484	0.27
200,000	Howden UK Refinance Plc / Howden UK Refinance 2 Plc / Howden US Refinance LLC '144A' 7.250% 15-Feb-2031	199,198	0.27
200,000	Howden UK Refinance Plc / Howden UK Refinance 2 Plc / Howden US Refinance LLC '144A' 8.125% 15-Feb-2032	199,336	0.27
290,000	International Game Technology Plc '144A' 5.250% 15-Jan-2029	280,011	0.38
400,000	Miller Homes Group Finco Plc 'REGS' 7.000% 15-May-2029	472,068	0.63
200,000	RAC Bond Co Plc 'REGS' 5.250% 04-Nov-2027	239,264	0.32
480,000	Victoria Plc 3.750% 15-Mar-2028	390,904	0.53
200,000	Virgin Media Secured Finance Plc '144A' 5.500% 15-May-2029	182,233	0.24
United States of America - 45,835,431 (31 December 2023: 74,551,027)			
383,000	AAR Escrow Issuer LLC '144A' 6.750% 15-Mar-2029	390,000	0.52
42,000	Acrisure LLC / Acrisure Finance Inc '144A' 4.250% 15-Feb-2029	38,182	0.05
338,000	Acrisure LLC / Acrisure Finance Inc '144A' 7.500% 06-Nov-2030	340,481	0.46
424,000	Acrisure LLC / Acrisure Finance Inc '144A' 8.250% 01-Feb-2029	427,783	0.57
120,000	ADT Security Corp/The '144A' 4.875% 15-Jul-2032	110,297	0.15
237,000	Adtalem Global Education Inc '144A' 5.500% 01-Mar-2028	226,001	0.30
310,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 7.000% 15-Jan-2031	313,337	0.42
280,000	Allied Universal Holdco LLC / Allied Universal Finance Corp '144A' 6.000% 01-Jun-2029	245,445	0.33
447,732	American Airlines Inc/AAdvantage Loyalty IP Ltd '144A' 5.750% 20-Apr-2029	435,931	0.58
405,000	Antero Resources Corp '144A' 5.375% 01-Mar-2030	391,147	0.53
179,574	Anywhere Real Estate Group LLC / Anywhere Co-Issuer Corp '144A' 7.000% 15-Apr-2030	147,054	0.20
190,000	Arches Buyer Inc '144A' 4.250% 01-Jun-2028	169,973	0.23
524,000	Arches Buyer Inc '144A' 6.125% 01-Dec-2028	435,289	0.59
290,000	Arsenal AIC Parent LLC '144A' 8.000% 01-Oct-2030	304,115	0.41
244,791	Artera Services LLC '144A' 8.500% 15-Feb-2031	252,534	0.34
350,000	AssuredPartners Inc '144A' 5.625% 15-Jan-2029	328,005	0.44
653,000	AthenaHealth Group Inc '144A' 6.500% 15-Feb-2030	601,381	0.81
265,000	Beacon Roofing Supply Inc '144A' 4.125% 15-May-2029	242,404	0.33
296,000	Blue Racer Midstream LLC / Blue Racer Finance Corp '144A' 7.000% 15-Jul-2029	300,823	0.40
370,000	Builders FirstSource Inc '144A' 4.250% 01-Feb-2032	326,908	0.44
230,000	Calpine Corp '144A' 4.625% 01-Feb-2029	214,365	0.29
421,000	Camelot Return Merger Sub Inc '144A' 8.750% 01-Aug-2028	413,378	0.56
125,000	Carvana Co '144A' 13.000% 01-Jun-2030	135,557	0.18
171,000	Carvana Co '144A' 14.000% 01-Jun-2031	191,255	0.26
318,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.250% 15-Jan-2034	241,549	0.32
180,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.000% 01-Feb-2028	168,420	0.23
320,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.375% 01-Jun-2029	291,580	0.39
370,000	Chart Industries Inc '144A' 7.500% 01-Jan-2030	383,793	0.52
360,000	CHS/Community Health Systems Inc '144A' 5.625% 15-Mar-2027	335,520	0.45
280,000	CHS/Community Health Systems Inc '144A' 6.875% 15-Apr-2029	213,589	0.29
388,000	CHS/Community Health Systems Inc '144A' 10.875% 15-Jan-2032	403,397	0.54
360,000	Clear Channel Outdoor Holdings Inc '144A' 9.000% 15-Sep-2028	376,416	0.51
252,000	Cleveland-Cliffs Inc '144A' 6.750% 15-Apr-2030	249,868	0.34

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
318,000	Cloud Software Group Inc '144A' 6.500% 31-Mar-2029	305,107	0.41
440,000	Cloud Software Group Inc '144A' 9.000% 30-Sep-2029	426,929	0.57
407,000	Clydesdale Acquisition Holdings Inc '144A' 8.750% 15-Apr-2030	397,731	0.53
251,000	Cogent Communications Group Inc '144A' 7.000% 15-Jun-2027	248,904	0.33
393,000	Compass Minerals International Inc '144A' 6.750% 01-Dec-2027	375,849	0.51
620,000	Comstock Resources Inc '144A' 6.750% 01-Mar-2029	600,532	0.81
309,000	Consolidated Communications Inc '144A' 6.500% 01-Oct-2028	264,914	0.36
250,000	CQP Holdco LP / BIP-V Chinook Holdco LLC '144A' 5.500% 15-Jun-2031	237,301	0.32
280,000	CSC Holdings LLC '144A' 5.500% 15-Apr-2027	227,086	0.31
379,000	Dealer Tire LLC / DT Issuer LLC '144A' 8.000% 01-Feb-2028	367,088	0.49
220,000	Directv Financing LLC / Directv Financing Co-Obligor Inc '144A' 5.875% 15-Aug-2027	207,085	0.28
263,000	DISH Network Corp '144A' 11.750% 15-Nov-2027	257,914	0.35
386,000	EMRLD Borrower LP / Emerald Co-Issuer Inc '144A' 6.625% 15-Dec-2030	389,889	0.52
344,000	Encino Acquisition Partners Holdings LLC '144A' 8.500% 01-May-2028	350,645	0.47
290,000	Encore Capital Group Inc 'REGS' 4.250% 01-Jun-2028	318,817	0.43
635,000	Energy Transfer LP FRN (Perpetual) 6.625% 15-Feb-2028	615,888	0.83
372,000	Everi Holdings Inc '144A' 5.000% 15-Jul-2029	365,216	0.49
189,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc '144A' 4.625% 15-Jan-2029	172,167	0.23
146,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc '144A' 6.750% 15-Jan-2030	128,231	0.17
255,000	Fiesta Purchaser Inc '144A' 7.875% 01-Mar-2031	263,898	0.35
520,000	Foundation Building Materials Inc '144A' 6.000% 01-Mar-2029	461,786	0.62
396,000	Freedom Mortgage Corp '144A' 6.625% 15-Jan-2027	383,617	0.52
248,000	Freedom Mortgage Holdings LLC '144A' 9.250% 01-Feb-2029	248,116	0.33
200,000	Frontier Communications Holdings LLC '144A' 6.750% 01-May-2029	183,242	0.25
128,000	Frontier Communications Holdings LLC '144A' 8.625% 15-Mar-2031	132,093	0.18
353,000	Frontier Communications Holdings LLC '144A' 8.750% 15-May-2030	367,489	0.49
320,000	Gen Digital Inc '144A' 6.750% 30-Sep-2027	324,176	0.44
258,000	Global Medical Response Inc '144A' 10.000% 31-Oct-2028	251,790	0.34
249,000	GrafTech Finance Inc '144A' 4.625% 15-Dec-2028	155,888	0.21
284,000	Graphic Packaging International LLC '144A' 6.375% 15-Jul-2032	283,791	0.38
384,000	HealthEquity Inc '144A' 4.500% 01-Oct-2029	358,434	0.48
170,000	Hilton Domestic Operating Co Inc '144A' 3.625% 15-Feb-2032	147,363	0.20
127,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc '144A' 6.625% 15-Jan-2032	127,563	0.17
470,000	Iris Holdings Inc '144A' 8.750% 15-Feb-2026	387,054	0.52
380,000	Iron Mountain Inc '144A' 4.875% 15-Sep-2029	358,132	0.48
364,000	Jane Street Group / JSG Finance Inc '144A' 7.125% 30-Apr-2031	372,622	0.50
227,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc '144A' 7.000% 31-Dec-2027	233,587	0.31
366,000	LABL Inc '144A' 9.500% 01-Nov-2028	368,802	0.50
332,000	LABL Inc '144A' 10.500% 15-Jul-2027	325,338	0.44
395,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 4.250% 01-Feb-2027	374,123	0.50
385,000	Level 3 Financing Inc '144A' 10.500% 15-Apr-2029	387,060	0.52
298,000	LifePoint Health Inc '144A' 9.875% 15-Aug-2030	317,832	0.43
289,000	LifePoint Health Inc '144A' 10.000% 01-Jun-2032	296,456	0.40
91,000	Madison IAQ LLC '144A' 4.125% 30-Jun-2028	85,000	0.11
324,000	Madison IAQ LLC '144A' 5.875% 30-Jun-2029	303,917	0.41

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
313,000	Matador Resources Co '144A' 6.500% 15-Apr-2032	312,898	0.42
250,000	Match Group Holdings II LLC '144A' 4.125% 01-Aug-2030	220,802	0.30
380,000	Mauser Packaging Solutions Holding Co '144A' 7.875% 15-Apr-2027	388,789	0.52
404,000	Medline Borrower LP '144A' 3.875% 01-Apr-2029	372,315	0.50
189,000	Medline Borrower LP/Medline Co-Issuer Inc '144A' 6.250% 01-Apr-2029	191,199	0.26
290,000	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp '144A' 4.875% 01-May-2029	270,662	0.36
184,000	Newfold Digital Holdings Group Inc '144A' 6.000% 15-Feb-2029	131,438	0.18
80,000	Newfold Digital Holdings Group Inc '144A' 11.750% 15-Oct-2028	82,912	0.11
344,000	NextEra Energy Operating Partners LP '144A' 3.875% 15-Oct-2026	327,766	0.44
275,000	NextEra Energy Operating Partners LP '144A' 7.250% 15-Jan-2029	281,775	0.38
260,000	Noble Finance II LLC '144A' 8.000% 15-Apr-2030	270,337	0.36
190,000	Nordstrom Inc 4.250% 01-Aug-2031	169,443	0.23
247,000	Northern Oil & Gas Inc '144A' 8.125% 01-Mar-2028	249,943	0.34
380,000	Novelis Corp '144A' 3.250% 15-Nov-2026	357,425	0.48
270,000	NRG Energy Inc '144A' 3.875% 15-Feb-2032	232,067	0.31
270,000	NRG Energy Inc '144A' FRN (Perpetual) 10.250% 15-Mar-2028	295,082	0.40
170,000	Olympus Water US Holding Corp 'REGS' 5.375% 01-Oct-2029	165,015	0.22
190,000	Olympus Water US Holding Corp 'REGS' 9.625% 15-Nov-2028	218,428	0.29
192,000	OneMain Finance Corp 7.500% 15-May-2031	194,130	0.26
143,000	OneMain Finance Corp 7.875% 15-Mar-2030	147,715	0.20
440,000	Option Care Health Inc '144A' 4.375% 31-Oct-2029	403,459	0.54
380,000	Organon & Co / Organon Foreign Debt Co-Issuer BV '144A' 6.750% 15-May-2034	379,568	0.51
327,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 5.000% 15-Aug-2027	316,850	0.43
317,000	Panther Escrow Issuer LLC '144A' 7.125% 01-Jun-2031	321,631	0.43
424,000	Paramount Global 4.950% 15-Jan-2031	375,033	0.50
382,000	PennyMac Financial Services Inc '144A' 7.875% 15-Dec-2029	394,791	0.53
250,000	PetSmart Inc / PetSmart Finance Corp '144A' 7.750% 15-Feb-2029	243,253	0.33
225,000	Phinia Inc '144A' 6.750% 15-Apr-2029	228,631	0.31
437,000	Pilgrim's Pride Corp 3.500% 01-Mar-2032	371,837	0.50
400,000	Post Holdings Inc '144A' 5.500% 15-Dec-2029	385,481	0.52
370,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 6.250% 15-Jan-2028	364,189	0.49
303,295	Radiology Partners Inc '144A' 7.775% 31-Jan-2029	282,443	0.38
210,000	Rain Carbon Inc '144A' 12.250% 01-Sep-2029	226,541	0.30
423,000	Real Hero Merger Sub 2 Inc '144A' 6.250% 01-Feb-2029	361,117	0.49
280,000	Reworld Holding Corp 5.000% 01-Sep-2030	253,700	0.34
113,000	Reworld Holding Corp '144A' 4.875% 01-Dec-2029	103,231	0.14
371,000	RHP Hotel Properties LP / RHP Finance Corp '144A' 6.500% 01-Apr-2032	371,495	0.50
490,000	Rithm Capital Corp '144A' 8.000% 01-Apr-2029	475,977	0.64
314,000	RLJ Lodging Trust LP '144A' 4.000% 15-Sep-2029	277,158	0.37
412,000	Rockcliff Energy II LLC '144A' 5.500% 15-Oct-2029	385,640	0.52
580,000	Rockies Express Pipeline LLC '144A' 4.800% 15-May-2030	535,442	0.72
280,000	SCIH Salt Holdings Inc '144A' 6.625% 01-May-2029	263,242	0.35
370,000	Sensata Technologies Inc '144A' 4.375% 15-Feb-2030	340,038	0.46
322,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed '144A' 4.625% 01-Mar-2029	283,143	0.38
309,000	Sitio Royalties Operating Partnership LP / Sitio Finance Corp '144A' 7.875% 01-Nov-2028	319,830	0.43
440,000	SS&C Technologies Inc '144A' 5.500% 30-Sep-2027	433,398	0.58
247,000	Standard Industries Inc/NJ '144A' 4.750% 15-Jan-2028	235,170	0.32
261,000	Starwood Property Trust Inc '144A' 7.250% 01-Apr-2029	263,499	0.35

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
360,000	Surgery Center Holdings Inc '144A' 7.250% 15-Apr-2032	364,089	0.49
120,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp '144A' 6.000% 31-Dec-2030	112,463	0.15
226,000	Taylor Morrison Communities Inc '144A' 5.125% 01-Aug-2030	217,046	0.29
310,000	Tenet Healthcare Corp 4.625% 15-Jun-2028	296,045	0.40
370,000	Tenet Healthcare Corp 6.750% 15-May-2031	377,113	0.51
162,000	TransDigm Inc 4.875% 01-May-2029	152,188	0.20
246,000	TransDigm Inc '144A' 6.625% 01-Mar-2032	249,096	0.33
370,000	TransDigm Inc '144A' 6.875% 15-Dec-2030	377,582	0.51
90,000	TransDigm Inc '144A' 7.125% 01-Dec-2031	93,067	0.13
270,000	Triton Water Holdings Inc '144A' 6.250% 01-Apr-2029	260,954	0.35
442,000	UKG Inc '144A' 6.875% 01-Feb-2031	447,614	0.60
418,000	United Rentals North America Inc 3.750% 15-Jan-2032	364,484	0.49
364,000	United Wholesale Mortgage LLC '144A' 5.500% 15-Apr-2029	345,526	0.46
260,000	Venture Global Calcasieu Pass LLC '144A' 4.125% 15-Aug-2031	233,502	0.31
214,000	Venture Global Calcasieu Pass LLC '144A' 6.250% 15-Jan-2030	217,365	0.29
424,000	Venture Global LNG Inc '144A' 8.125% 01-Jun-2028	437,420	0.59
517,000	Venture Global LNG Inc '144A' 8.375% 01-Jun-2031	536,609	0.72
263,000	Verde Purchaser LLC '144A' 10.500% 30-Nov-2030	278,413	0.37
350,000	VFH Parent LLC / Valor Co-Issuer Inc '144A' 7.500% 15-Jun-2031	352,881	0.47
180,000	Vistra Corp '144A' FRN (Perpetual) 7.000% 15-Dec-2026	178,482	0.24
287,000	Vistra Operations Co LLC '144A' 4.375% 01-May-2029	267,370	0.36
189,000	Vistra Operations Co LLC '144A' 6.875% 15-Apr-2032	191,957	0.26
289,000	Wand NewCo 3 Inc '144A' 7.625% 30-Jan-2032	298,286	0.40
382,000	White Cap Buyer LLC '144A' 6.875% 15-Oct-2028	368,963	0.50
106,000	White Cap Parent LLC '144A' 8.250% 15-Mar-2026	106,216	0.14
256,000	Windsor Holdings III LLC '144A' 8.500% 15-Jun-2030	267,554	0.36
360,000	WR Grace Holdings LLC '144A' 5.625% 15-Aug-2029	329,880	0.44
340,000	Yum! Brands Inc '144A' 4.750% 15-Jan-2030	324,150	0.44
392,000	Zayo Group Holdings Inc '144A' 4.000% 01-Mar-2027	310,949	0.42
Total investments in bonds		67,821,738	91.17
Leveraged loans			
Canada - 212,850			
(31 December 2023: -)		212,850	0.29
220,000	Eastern Power LLC Term Loan 0.000% 28-Apr-2028	212,850	0.29
United States of America - 1,945,809			
(31 December 2023: 1,695,020)		1,945,809	2.61
170,000	Asurion LLC Term Loan 10.694% 03-Feb-2028	158,596	0.21
170,000	Bally's Corp Term Loan 9.098% 02-Oct-2028	161,946	0.22
230,000	CoreLogic Inc Term Loan 8.944% 14-Apr-2028	226,358	0.30
209,559	First Brands Group LLC Term Loan 10.591% 30-Mar-2027	208,184	0.28
352,338	Indy U.S. Holdco LLC Term Loan 11.579% 05-Mar-2028	354,099	0.47
228,000	Max U.S. Bidco Inc Term Loan 10.309% 02-Oct-2030	215,745	0.29
218,350	MH Sub I LLC Term Loan 9.579% 03-May-2028	218,325	0.29
194,626	Neptune Bidco U.S. Inc Term Loan 10.406% 11-Apr-2029	183,484	0.25
156,546	Quest Software US Holdings Inc Term Loan 9.730% 01-Feb-2029	116,659	0.16
102,995	Revere Power LLC Term Loan 9.709% 30-Mar-2026	94,434	0.13

Schedule of investments - as at 30 June 2024

Holdings Description	Fair value USD	Total net assets %
Leveraged loans cont'd.		
United States of America cont'd.		
8,702 Revere Power LLC Term Loan 9.709% 30-Mar-2026	7,979	0.01
Total investments in leveraged loans	2,158,659	2.90
Unrealised gain on forward foreign currency contracts - 83,262 (see below) (31 December 2023: 977,638)	83,262	0.11
Total financial assets at fair value through profit or loss	70,063,659	94.18
Unrealised loss on forward foreign currency contracts - (130,157) (see below) (31 December 2023: (354,649))	(130,157)	(0.17)
Total financial liabilities at fair value through profit or loss	(130,157)	(0.17)
Net current assets	4,459,381	5.99
Total net assets	74,392,883	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	88.89
Transferable securities and money market instruments other than those admitted to official stock exchange listing or traded on a regulated market	2.83
OTC financial derivative instruments	0.11
Other current assets	8.17
Total assets	100.00

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Global High Yield Bond Fund							
US dollar	Euro	13,506,532	12,555,000	19-Jul-24	Citigroup Global Markets Limited	50,222	
US dollar	Sterling	336,104	265,000	19-Jul-24	Citigroup Global Markets Limited	672	
US dollar	Sterling	3,979,070	3,125,000	19-Jul-24	Citigroup Global Markets Limited	23,507	
					USD	74,401	
Euro	US dollar	1,200,000	1,288,865	19-Jul-24	Citigroup Global Markets Limited	(2,718)	
Sterling	US dollar	900,000	1,142,052	19-Jul-24	Citigroup Global Markets Limited	(2,850)	
					USD	(5,568)	
BNY Mellon Global High Yield Bond Fund EUR H (Hedged) Share Class							
Euro	US dollar	8,561	9,170	12-Jul-24	The Bank of New York Mellon	2	
					USD	2	
					EUR	2	
Euro	US dollar	2,488	2,669	12-Jul-24	The Bank of New York Mellon	(4)	
Euro	US dollar	4,988	5,347	12-Jul-24	The Bank of New York Mellon	(4)	
Euro	US dollar	9,988	10,741	12-Jul-24	The Bank of New York Mellon	(40)	
Euro	US dollar	1,558,718	1,678,005	12-Jul-24	The Bank of New York Mellon	(7,958)	
					USD	(8,006)	
					EUR	(7,476)	
BNY Mellon Global High Yield Bond Fund EUR I (Hedged) Share Class							
Euro	US dollar	11,931	12,769	12-Jul-24	The Bank of New York Mellon	13	
US dollar	Euro	1,413,601	1,316,500	12-Jul-24	The Bank of New York Mellon	3,073	
US dollar	Euro	2,672,787	2,491,280	12-Jul-24	The Bank of New York Mellon	3,572	
US dollar	Euro	3,164,530	2,951,550	12-Jul-24	The Bank of New York Mellon	2,171	
					USD	8,829	
					EUR	8,244	
Euro	US dollar	8,682,863	9,347,352	12-Jul-24	The Bank of New York Mellon	(44,332)	
					USD	(44,332)	
					EUR	(41,397)	
BNY Mellon Global High Yield Bond Fund EUR X (Inc) (Hedged) Share Class							
Euro	US dollar	74,486	79,789	12-Jul-24	The Bank of New York Mellon	17	
					USD	17	
					EUR	16	
Euro	US dollar	12,470,085	13,424,407	12-Jul-24	The Bank of New York Mellon	(63,669)	
					USD	(63,669)	
					EUR	(59,454)	
BNY Mellon Global High Yield Bond Fund Sterling W (Acc) (Hedged) Share Class							
US dollar	Sterling	4,460	3,515	12-Jul-24	The Bank of New York Mellon	11	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global High Yield Bond Fund Sterling W (Acc) (Hedged) Share Class cont'd.

US dollar	Sterling	658	518	12-Jul-24	The Bank of New York Mellon	2
					USD	13
					GBP	10
Sterling	US dollar	6,222	7,892	12-Jul-24	The Bank of New York Mellon	(17)
Sterling	US dollar	1,169,045	1,488,258	12-Jul-24	The Bank of New York Mellon	(8,565)
					USD	(8,582)
					GBP	(6,781)

BNY MELLON GLOBAL INFRASTRUCTURE INCOME FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Belgium - 811,231			
(31 December 2023: 1,317,797)			
101,642	Proximus SADP	811,231	1.20
Canada - 927,494			
(31 December 2023: 1,295,982)			
26,076	Enbridge Inc	927,494	1.37
China - 3,289,577			
(31 December 2023: 3,821,708)			
3,082,000	Jiangsu Expressway Co Ltd 'H'	3,289,577	4.86
Finland - 3,941,825			
(31 December 2023: -)			
270,937	Fortum Oyj	3,941,825	5.83
France - 13,944,024			
(31 December 2023: 18,057,622)			
82,629	Bouygues SA	2,652,092	3.92
74,098	Engie SA	1,058,005	1.56
461,349	Orange SA	4,621,148	6.83
84,995	Veolia Environnement SA	2,541,430	3.76
29,148	Vinci SA	3,071,349	4.54
Germany - 2,031,790			
(31 December 2023: 3,429,028)			
50,137	Deutsche Post AG	2,031,790	3.00
Italy - 3,495,104			
(31 December 2023: 2,705,834)			
326,373	Enel SpA	2,270,018	3.36
248,625	Italgas SpA	1,225,086	1.81
Norway - 2,246,571			
(31 December 2023: 2,521,351)			
161,915	SFL Corp Ltd	2,246,571	3.32
Spain - 1,044,971			
(31 December 2023: 4,699,402)			
70,172	Enagas SA	1,044,971	1.55
United Kingdom - 2,253,740			
(31 December 2023: 4,849,308)			
362,374	Drax Group Plc	2,253,740	3.33
United States of America - 32,886,178			
(31 December 2023: 52,022,671)			
150,660	Antero Midstream Corp	2,219,975	3.28
102,405	AT&T Inc	1,958,496	2.90
144,334	Clearway Energy Inc	3,559,998	5.26
112,008	Dominion Energy Inc	5,487,832	8.11
79,230	Eversource Energy	4,493,529	6.64
71,971	Exelon Corp	2,490,557	3.68
84,616	Hess Midstream LP - Class A	3,083,830	4.56
63,859	Omega Healthcare Investors Inc (REIT)	2,187,490	3.23
31,462	ONEOK Inc	2,565,569	3.79
23,415	Vistra Corp	2,014,275	2.98

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
United States of America cont'd.			
66,454	Williams Cos Inc/The	2,824,627	4.18
Total investments in equities		66,872,505	98.85
Unrealised gain on forward foreign currency contracts - 4,121 (see below) (31 December 2023: 376,927)		4,121	0.01
Total financial assets at fair value through profit or loss		66,876,626	98.86
Unrealised loss on forward foreign currency contracts - (59,236) (see below) (31 December 2023: (8,536))		(59,236)	(0.09)
Total financial liabilities at fair value through profit or loss		(59,236)	(0.09)
Net current assets		832,299	1.23
Total net assets		67,649,689	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	98.63
OTC financial derivative instruments	0.01
Other current assets	1.36
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Infrastructure Income Fund EUR H (Acc) (Hedged) Share Class							BNY Mellon Global Infrastructure Income Fund EUR W (Acc) (Hedged) Share Class cont'd.						
Euro	US dollar	6,649	7,121	12-Jul-24	The Bank of New York Mellon	4	Euro	US dollar	2,277	2,449	12-Jul-24	The Bank of New York Mellon	(9)
Euro	US dollar	5,022	5,371	12-Jul-24	The Bank of New York Mellon	11	Euro	US dollar	308,464	331,731	12-Jul-24	The Bank of New York Mellon	(1,220)
US dollar	Euro	5,081	4,737	12-Jul-24	The Bank of New York Mellon	6	US dollar	Euro	1,861	1,742	12-Jul-24	The Bank of New York Mellon	(6)
US dollar	Euro	3,728	3,468	12-Jul-24	The Bank of New York Mellon	12	US dollar	Euro	4,479	4,193	12-Jul-24	The Bank of New York Mellon	(14)
US dollar	Euro	26,528	24,689	12-Jul-24	The Bank of New York Mellon	74						USD	(1,249)
US dollar	Euro	10,126	9,438	12-Jul-24	The Bank of New York Mellon	13						EUR	(1,166)
US dollar	Euro	9,980	9,201	12-Jul-24	The Bank of New York Mellon	122							
						USD							242
						EUR							226
Euro	US dollar	4,915	5,286	12-Jul-24	The Bank of New York Mellon	(20)	BNY Mellon Global Infrastructure Income Fund EUR W (Inc) (Hedged) Share Class						
Euro	US dollar	717,039	771,123	12-Jul-24	The Bank of New York Mellon	(2,836)	Euro	US dollar	105	113	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	4,192	3,924	12-Jul-24	The Bank of New York Mellon	(13)	Euro	US dollar	79	85	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	10,457	9,789	12-Jul-24	The Bank of New York Mellon	(32)	Euro	US dollar	80	86	12-Jul-24	The Bank of New York Mellon	-
						USD	US dollar	Euro	79	74	12-Jul-24	The Bank of New York Mellon	-
						EUR	US dollar	Euro	65	61	12-Jul-24	The Bank of New York Mellon	-
							US dollar	Euro	58	54	12-Jul-24	The Bank of New York Mellon	-
							US dollar	Euro	152	142	12-Jul-24	The Bank of New York Mellon	-
							US dollar	Euro	149	137	12-Jul-24	The Bank of New York Mellon	2
												USD	2
												EUR	2
BNY Mellon Global Infrastructure Income Fund EUR H (Inc) (Hedged) Share Class							Euro	US dollar	10,809	11,625	12-Jul-24	The Bank of New York Mellon	(43)
Euro	US dollar	17,059	18,269	12-Jul-24	The Bank of New York Mellon	10	US dollar	Euro	157	147	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	12,885	13,778	12-Jul-24	The Bank of New York Mellon	28						USD	(44)
US dollar	Euro	13,037	12,154	12-Jul-24	The Bank of New York Mellon	14						EUR	(41)
US dollar	Euro	9,564	8,896	12-Jul-24	The Bank of New York Mellon	32							
US dollar	Euro	25,043	23,342	12-Jul-24	The Bank of New York Mellon	32	BNY Mellon Global Infrastructure Income Fund SGD J (Acc) (Hedged) Share Class						
US dollar	Euro	24,683	22,755	12-Jul-24	The Bank of New York Mellon	302	US dollar	Singapore dollar	4,021	5,433	12-Jul-24	The Bank of New York Mellon	13
						USD	US dollar	Singapore dollar	5,135	6,931	12-Jul-24	The Bank of New York Mellon	21
						EUR	US dollar	Singapore dollar	10,531	14,237	12-Jul-24	The Bank of New York Mellon	26
Euro	US dollar	12,869	13,840	12-Jul-24	The Bank of New York Mellon	(52)	US dollar	Singapore dollar	11,010	14,900	12-Jul-24	The Bank of New York Mellon	16
Euro	US dollar	1,773,372	1,907,132	12-Jul-24	The Bank of New York Mellon	(7,014)	US dollar	Singapore dollar	10,337	13,889	12-Jul-24	The Bank of New York Mellon	89
US dollar	Euro	10,754	10,067	12-Jul-24	The Bank of New York Mellon	(32)						USD	165
US dollar	Euro	25,863	24,211	12-Jul-24	The Bank of New York Mellon	(78)						SGD	224
						USD	Singapore dollar	US dollar	10,505	7,759	12-Jul-24	The Bank of New York Mellon	(8)
						EUR	Singapore dollar	US dollar	7,915	5,847	12-Jul-24	The Bank of New York Mellon	(8)
BNY Mellon Global Infrastructure Income Fund EUR W (Acc) (Hedged) Share Class							Singapore dollar	US dollar	7,890	5,848	12-Jul-24	The Bank of New York Mellon	(27)
Euro	US dollar	2,997	3,210	12-Jul-24	The Bank of New York Mellon	2	Singapore dollar	US dollar	992	735	12-Jul-24	The Bank of New York Mellon	(3)
Euro	US dollar	2,261	2,418	12-Jul-24	The Bank of New York Mellon	5	Singapore dollar	US dollar	1,091,981	807,841	12-Jul-24	The Bank of New York Mellon	(2,149)
US dollar	Euro	2,259	2,106	12-Jul-24	The Bank of New York Mellon	2	US dollar	Singapore dollar	5,460	7,404	12-Jul-24	The Bank of New York Mellon	(3)
US dollar	Euro	1,654	1,538	12-Jul-24	The Bank of New York Mellon	5	US dollar	Singapore dollar	4,544	6,168	12-Jul-24	The Bank of New York Mellon	(8)
US dollar	Euro	4,346	4,051	12-Jul-24	The Bank of New York Mellon	5						USD	(2,206)
US dollar	Euro	4,251	3,919	12-Jul-24	The Bank of New York Mellon	52						SGD	(2,991)
						USD							71
						EUR							66

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Infrastructure Income Fund SGD J (Inc) (Hedged) Share Class						
US dollar	Singapore dollar	22,301	30,100	12-Jul-24	The Bank of New York Mellon	92
US dollar	Singapore dollar	168,896	228,341	12-Jul-24	The Bank of New York Mellon	421
US dollar	Singapore dollar	176,747	239,196	12-Jul-24	The Bank of New York Mellon	262
US dollar	Singapore dollar	165,787	222,752	12-Jul-24	The Bank of New York Mellon	1,434
US dollar	Singapore dollar	69,801	94,231	12-Jul-24	The Bank of New York Mellon	275
US dollar	Singapore dollar	64,915	87,702	12-Jul-24	The Bank of New York Mellon	207
					USD	2,691
					SGD	3,649
Singapore dollar	US dollar	169,587	125,250	12-Jul-24	The Bank of New York Mellon	(123)
Singapore dollar	US dollar	127,565	94,241	12-Jul-24	The Bank of New York Mellon	(120)
Singapore dollar	US dollar	30,000	22,171	12-Jul-24	The Bank of New York Mellon	(36)
Singapore dollar	US dollar	126,545	93,797	12-Jul-24	The Bank of New York Mellon	(429)
Singapore dollar	US dollar	99,200	73,440	12-Jul-24	The Bank of New York Mellon	(248)
Singapore dollar	US dollar	17,524,217	12,964,321	12-Jul-24	The Bank of New York Mellon	(34,488)
US dollar	Singapore dollar	88,144	119,527	12-Jul-24	The Bank of New York Mellon	(46)
US dollar	Singapore dollar	73,349	99,577	12-Jul-24	The Bank of New York Mellon	(121)
					USD	(35,611)
					SGD	(48,289)
BNY Mellon Global Infrastructure Income Fund Sterling E (Inc) (Hedged) Share Class						
Sterling	US dollar	10,978	13,870	12-Jul-24	The Bank of New York Mellon	9
US dollar	Sterling	13,387	10,570	12-Jul-24	The Bank of New York Mellon	24
US dollar	Sterling	9,749	7,682	12-Jul-24	The Bank of New York Mellon	38
US dollar	Sterling	24,168	19,066	12-Jul-24	The Bank of New York Mellon	64
US dollar	Sterling	24,502	19,350	12-Jul-24	The Bank of New York Mellon	41
US dollar	Sterling	23,388	18,219	12-Jul-24	The Bank of New York Mellon	356
					USD	532
					GBP	421
Sterling	US dollar	15,209	19,274	12-Jul-24	The Bank of New York Mellon	(47)
Sterling	US dollar	99,010	125,392	12-Jul-24	The Bank of New York Mellon	(226)
Sterling	US dollar	10,748	13,677	12-Jul-24	The Bank of New York Mellon	(89)
Sterling	US dollar	1,451,518	1,844,663	12-Jul-24	The Bank of New York Mellon	(9,686)
US dollar	Sterling	11,092	8,774	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(10,049)
					GBP	(7,950)

BNY MELLON GLOBAL LEADERS FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Denmark - 4,188,486			
(31 December 2023: 3,260,752)		4,188,486	6.03
29,000	Novo Nordisk A/S	4,188,486	6.03
France - 4,779,446			
(31 December 2023: 7,434,400)		4,779,446	6.88
5,400	L'Oreal SA	2,371,952	3.41
3,150	LVMH Moet Hennessy Louis Vuitton SE	2,407,494	3.47
Hong Kong - 1,698,662			
(31 December 2023: 2,380,031)		1,698,662	2.44
250,400	AIA Group Ltd	1,698,662	2.44
Japan - 2,936,481			
(31 December 2023: 2,508,606)		2,936,481	4.22
6,700	Keyence Corp	2,936,481	4.22
Netherlands - 3,459,245			
(31 December 2023: 3,310,791)		3,459,245	4.98
3,350	ASML Holding NV	3,459,245	4.98
Spain - 1,737,537			
(31 December 2023: 1,663,009)		1,737,537	2.50
35,000	Industria de Diseno Textil SA	1,737,537	2.50
Taiwan - 3,946,055			
(31 December 2023: 2,359,779)		3,946,055	5.68
22,700	Taiwan Semiconductor Manufacturing Co Ltd ADR	3,946,055	5.68
United States of America - 49,875,298			
(31 December 2023: 39,780,075)		49,875,298	71.76
5,700	Adobe Inc	3,166,692	4.56
24,400	Alphabet Inc	4,475,448	6.44
53,800	Amphenol Corp - Class A	3,624,775	5.22
12,250	Automatic Data Processing Inc	2,924,198	4.21
13,300	CSL Ltd	2,619,186	3.77
37,050	Edwards Lifesciences Corp	3,422,864	4.92
41,150	Fastenal Co	2,585,660	3.72
7,550	Ferguson Plc	1,460,887	2.10
7,300	Intuitive Surgical Inc	3,247,880	4.67
7,850	Mastercard Inc	3,461,968	4.98
8,750	Microsoft Corp	3,909,500	5.62
16,850	NIKE Inc	1,269,900	1.83
14,200	Old Dominion Freight Line Inc	2,509,921	3.61
7,100	Roche Holding AG	1,972,069	2.84
17,350	Texas Instruments Inc	3,373,794	4.85
27,550	TJX Cos Inc/The	3,035,597	4.37
8,550	West Pharmaceutical Services Inc	2,814,959	4.05
Total investments in equities		72,621,210	104.49
Unrealised gain on forward foreign currency contracts - 902 (see below) (31 December 2023: 49,129)		902	0.00
Total financial assets at fair value through profit or loss		72,622,112	104.49
Unrealised loss on forward foreign currency contracts - (1,453) (see below) (31 December 2023: (4,564))		(1,453)	(0.00)
Total financial liabilities at fair value through profit or loss		(1,453)	(0.00)
Net current liabilities		(3,119,854)	(4.49)
Total net assets		69,500,805	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	96.00
OTC financial derivative instruments	0.00
Other current assets	4.00
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Leaders Fund EUR H (Acc) (Hedged) Share Class						
Euro	US dollar	1,809	1,945	12-Jul-24	The Bank of New York Mellon	(6)
Euro	US dollar	2,137	2,297	12-Jul-24	The Bank of New York Mellon	(8)
Euro	US dollar	3,697	3,992	12-Jul-24	The Bank of New York Mellon	(32)
Euro	US dollar	331,944	356,981	12-Jul-24	The Bank of New York Mellon	(1,313)
US dollar	Euro	1,815	1,695	12-Jul-24	The Bank of New York Mellon	(2)
US dollar	Euro	1,837	1,720	12-Jul-24	The Bank of New York Mellon	(6)
					USD	(1,367)
					EUR	(1,276)
BNY Mellon Global Leaders Fund NOK H (Acc) (Hedged) Share Class						
Norwegian krone	US dollar	4,156,825	388,527	12-Jul-24	The Bank of New York Mellon	902
					USD	902
					NOK	9,631
Norwegian krone	US dollar	23,197	2,202	12-Jul-24	The Bank of New York Mellon	(28)
Norwegian krone	US dollar	26,861	2,537	12-Jul-24	The Bank of New York Mellon	(21)
Norwegian krone	US dollar	46,203	4,360	12-Jul-24	The Bank of New York Mellon	(32)
US dollar	Norwegian krone	1,982	21,210	12-Jul-24	The Bank of New York Mellon	(5)
					USD	(86)
					NOK	(918)

BNY MELLON GLOBAL OPPORTUNITIES FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Denmark - 449,193			
(31 December 2023: 438,215)			
7,339	Novonosis (Novozymes) B	449,193	1.39
France - 353,632			
(31 December 2023: 496,326)			
9,352	Dassault Systemes SE	353,632	1.09
Germany - 1,527,433			
(31 December 2023: 990,186)			
5,220	SAP SE	1,056,753	3.27
2,517	Siemens AG	470,680	1.46
Hong Kong - 628,184			
(31 December 2023: 834,859)			
92,600	AIA Group Ltd	628,184	1.94
India - 613,725			
(31 December 2023: 674,169)			
30,373	HDFC Bank Ltd	613,725	1.90
Japan - 1,263,582			
(31 December 2023: 1,618,111)			
39,000	Ebara Corp	618,469	1.91
7,600	Sony Group Corp	645,113	2.00
Netherlands - 1,652,967			
(31 December 2023: 1,616,807)			
29,943	Universal Music Group NV	907,788	2.81
4,472	Wolters Kluwer NV	745,179	2.30
Republic of Korea - 924,441			
(31 December 2023: 460,798)			
15,623	Samsung Electronics Co Ltd	924,441	2.86
Switzerland - 1,280,702			
(31 December 2023: 451,333)			
8,248	Alcon Inc	739,966	2.29
990	Lonza Group AG	540,736	1.67
Taiwan - 1,007,858			
(31 December 2023: 663,934)			
5,868	Taiwan Semiconductor Manufacturing Co Ltd ADR	1,007,858	3.12
United Kingdom - 3,568,402			
(31 December 2023: 3,752,206)			
3,949	AstraZeneca Plc	620,859	1.92
126,279	Barclays Plc	337,471	1.04
16,495	Diageo Plc	523,489	1.62
44,561	Informa Plc	487,172	1.51
21,396	Relx Plc	989,841	3.06
26,839	SSE Plc	609,570	1.89
United States of America - 18,743,962			
(31 December 2023: 18,134,666)			
2,399	Accenture Plc - Class A	727,305	2.25
8,004	Alphabet Inc - Class A	1,484,102	4.59
6,421	Amazon.com Inc	1,270,299	3.93
6,605	Apple Inc	1,414,065	4.37
3,881	Applied Materials Inc	902,759	2.79
3,548	CME Group Inc	693,687	2.15
2,490	Danaher Corp	627,268	1.94
2,111	Ecolab Inc	505,711	1.56
6,180	Edwards Lifesciences Corp	576,965	1.78
17,247	Exelon Corp	598,385	1.85
1,993	Goldman Sachs Group Inc/The	888,689	2.75
1,341	Hubbell Inc - Class B	496,371	1.54
2,239	Mastercard Inc	991,306	3.07
8,487	Medtronic Plc	673,231	2.08
4,991	Microsoft Corp	2,260,124	6.99
10,940	NVIDIA Corp	1,356,396	4.20
3,692	Progressive Corp/The	780,193	2.41

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
United States of America cont'd.			
7,530	Sanofi SA	729,701	2.26
5,396	TE Connectivity Ltd	802,898	2.48
2,889	Trane Technologies Plc	964,507	2.98
Total investments in equities		32,014,081	99.02
Unrealised gain on forward foreign currency contracts - (see below) (31 December 2023:)		-	0.00
Total financial assets at fair value through profit or loss		32,014,081	99.02
Unrealised loss on forward foreign currency contracts - (1,390) (see below) (31 December 2023: 7,513)		(1,390)	(0.00)
Total financial liabilities at fair value through profit or loss		(1,390)	(0.00)
Net current assets		319,483	0.98
Total net assets		32,332,174	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	96.79
Other current assets	3.21
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Opportunities Fund EUR H (Hedged) Share Class						
Euro	US dollar	1,365	1,463	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	1,623	1,515	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	1,409	1,515	12-Jul-24	The Bank of New York Mellon	(6)
Euro	US dollar	3,837	4,131	12-Jul-24	The Bank of New York Mellon	(20)
Euro	US dollar	266,976	287,408	12-Jul-24	The Bank of New York Mellon	(1,363)
US dollar	Euro	1,819	1,699	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(1,390)
					EUR	(1,298)

BNY MELLON GLOBAL REAL RETURN FUND (EUR)

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
Ireland - 43,394,254			
(31 December 2023: 43,007,663)			
749	iShares Core GBP Corp Bond UCITS ETF	107,819	0.01
465,462	iShares MSCI India UCITS ETF	4,353,843	0.42
704,577	iShares Physical Gold ETC	29,884,799	2.91
64,690	Leadenhall Uciits IIs Fund Plc	9,047,793	0.88
United Kingdom - 4,653,074			
(31 December 2023: 4,264,964)			
5,445,880	Riverstone Credit Opportunities Income Plc/The Fund	4,653,074	0.45
Total investments in collective investment schemes		48,047,328	4.67
Bonds			
Brazil - 14,977,595			
(31 December 2023: 35,643,222)			
123,271,000	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	14,977,595	1.46
France - 32,554,009			
(31 December 2023: 74,996,512)			
32,650,000	France Treasury Bill BTF (Zero Coupon) 0.000% 31-Jul-2024	32,554,009	3.16
Germany - 5,365,222			
(31 December 2023: 5,321,807)			
5,462,732	Bundesrepublik Deutschland Bundesanleihe 0.500% 15-Feb-2025	5,365,222	0.52
Greece - 45,593,241			
(31 December 2023: -)			
46,140,000	Hellenic Republic Treasury Bill (Zero Coupon) 0.000% 25-Oct-2024	45,593,241	4.43
Hungary - 6,384,714			
(31 December 2023: 6,297,213)			
5,255,000	Hungary Government International Bond 1.250% 22-Oct-2025	5,064,401	0.49
1,343,000	OTP Bank Nyrt 'EMTN' FRN 8.750% 15-May-2033	1,320,313	0.13
Indonesia - 7,153,251			
(31 December 2023: 8,165,695)			
87,716,000,000	Indonesia Treasury Bond 6.375% 15-Apr-2032	4,819,516	0.47
40,875,000,000	Indonesia Treasury Bond 7.000% 15-Feb-2033	2,333,735	0.23
Ireland - 4,056,662			
(31 December 2023: 4,015,913)			
4,075,000	AIB Group Plc FRN (Perpetual) 5.250% 09-Oct-2024	4,056,662	0.39
Italy - 9,927,806			
(31 December 2023: 116,870,282)			
6,934,000	Intesa Sanpaolo SpA 'REGS' 7.200% 28-Nov-2033	6,960,409	0.68
2,897,000	UniCredit SpA FRN (Perpetual) 7.500% 03-Jun-2026	2,967,397	0.29
Luxembourg - 1,952,841			
(31 December 2023: 1,892,737)			
1,970,000	Summer BC Holdco B SARL 'REGS' 5.750% 31-Oct-2026	1,952,841	0.19
Mexico - 45,478,007			
(31 December 2023: 56,779,047)			
341,720,000	Mexican Bonos 7.750% 29-May-2031	15,506,411	1.51
6,049,000,000	Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	29,971,596	2.91
Spain - 48,402,690			
(31 December 2023: -)			
49,000,000	Spain Letras del Tesoro (Zero Coupon) 0.000% 08-Nov-2024	48,402,690	4.70

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
United Kingdom - 37,095,388			
(31 December 2023: 23,315,927)			
2,719,000	Barclays Plc FRN (Perpetual) 9.250% 15-Sep-2028	3,340,466	0.32
4,359,000	HSBC Holdings Plc FRN 6.364% 16-Nov-2032	4,630,326	0.45
3,803,000	HSBC Holdings Plc FRN 8.201% 16-Nov-2034	4,897,521	0.48
3,352,000	Lloyds Banking Group Plc 'EMTN' 2.250% 16-Oct-2024	3,921,632	0.38
14,227,220	United Kingdom Gilt 4.250% 07-Sep-2039	16,512,719	1.61
3,705,000	Vmed O2 UK Financing I Plc 'REGS' 4.000% 31-Jan-2029	3,792,724	0.37
United States of America - 85,620,558			
(31 December 2023: 63,808,187)			
928,000	Ashtead Capital Inc '144A' 5.800% 15-Apr-2034	865,509	0.08
1,627,000	Ball Corp 2.875% 15-Aug-2030	1,291,018	0.13
2,075,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.500% 01-May-2026	1,916,197	0.19
5,512,000	Sprint Capital Corp 8.750% 15-Mar-2032	6,210,526	0.60
3,711,000	Uber Technologies Inc '144A' 8.000% 01-Nov-2026	3,498,440	0.34
1,335,000	United Airlines Inc '144A' 4.375% 15-Apr-2026	1,207,679	0.12
53,834,062	United States Treasury Inflation Indexed Bonds 1.250% 15-Apr-2028	48,565,683	4.72
30,036,100	United States Treasury Note/Bond 3.000% 15-Nov-2045	22,065,506	2.14
Total investments in bonds		344,561,984	33.49
Equities			
Bermuda - 5,115,543			
(31 December 2023: 5,818,871)			
24,390	RenaissanceRe Holdings Ltd	5,115,543	0.50
Brazil - 6,174,558			
(31 December 2023: 6,186,815)			
3,504,125	B3 SA - Brasil Bolsa Balcao	6,174,558	0.60
France - 11,382,131			
(31 December 2023: 9,656,984)			
3,064	LVMH Moet Hennessy Louis Vuitton SE	2,196,582	0.22
101,509	Sanofi SA	9,185,549	0.89
Germany - 10,607,200			
(31 December 2023: -)			
26,766	adidas AG	5,978,186	0.58
9,673	Rheinmetall AG	4,629,014	0.45
Guernsey - 2,622,999			
(31 December 2023: 2,463,223)			
5,067,095	Amedeo Air Four Plus Ltd	2,622,999	0.25
Hong Kong - 4,349,408			
(31 December 2023: 8,208,737)			
686,600	AIA Group Ltd	4,349,408	0.42
India - 10,286,869			
(31 December 2023: 12,497,621)			
545,188	HDFC Bank Ltd	10,286,869	1.00
Indonesia - 5,801,786			
(31 December 2023: 8,115,198)			
16,610,500	Bank Mandiri Persero Tbk PT	5,801,786	0.56
Ireland - 28,758,554			
(31 December 2023: 35,396,369)			
6,450,482	Greencoat Renewables Plc	5,599,018	0.55
29,273	Linde Plc	12,034,343	1.17
29,482	Ryanair Holdings Plc ADR	3,212,625	0.31
25,381	Trane Technologies Plc	7,912,568	0.77
Japan - 4,430,830			
(31 December 2023: 5,961,213)			
55,900	Sony Group Corp	4,430,830	0.43

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Equities cont'd.			
Netherlands - 16,592,637			
(31 December 2023: 19,496,801)			
29,880	Airbus SE	3,855,715	0.37
7,315	ASML Holding NV	7,075,800	0.69
199,969	Universal Music Group NV	5,661,122	0.55
Republic of Korea - 8,334,711			
(31 December 2023: 8,891,104)			
150,843	Samsung Electronics Co Ltd	8,334,711	0.81
Spain - 4,831,184			
(31 December 2023: 5,817,113)			
78,023	Amadeus IT Group SA	4,831,184	0.47
Switzerland - 30,543,691			
(31 December 2023: 38,669,744)			
132,016	Alcon Inc	11,061,527	1.08
16,538	Lonza Group AG	8,434,976	0.82
115,209	Nestle SA	11,047,188	1.07
Taiwan - 20,217,328			
(31 December 2023: 16,412,322)			
126,056	Taiwan Semiconductor Manufacturing Co Ltd ADR	20,217,328	1.97
United Kingdom - 92,742,878			
(31 December 2023: 129,759,108)			
121,038	3i Group Plc	4,443,836	0.43
72,798	AstraZeneca Plc	10,687,495	1.04
529,369	BAE Systems Plc	8,338,197	0.81
100,521	Diageo Plc	2,978,946	0.29
548,368	Informa Plc	5,598,224	0.54
936,892	Land Securities Group Plc (REIT)	6,887,234	0.67
101,269	Reckitt Benckiser Group Plc	5,160,838	0.50
312,370	Relx Plc	13,494,384	1.31
725,205	Rolls-Royce Holdings Plc	3,965,320	0.39
547,308	Shell Plc	18,404,209	1.79
248,285	Unilever Plc	12,784,195	1.24
United States of America - 181,280,892			
(31 December 2023: 184,592,541)			
41,867	Alphabet Inc - Class A	7,249,019	0.71
71,038	Amazon.com Inc	13,123,350	1.28
39,937	AMETEK Inc	6,210,948	0.60
69,815	Apple Inc	13,957,125	1.36
45,755	CME Group Inc	8,353,519	0.81
66,934	ConocoPhillips	7,125,914	0.69
23,901	Danaher Corp	5,622,390	0.55
12,900	Deere & Co	4,539,270	0.44
169,031	Dominion Energy Inc	7,834,391	0.76
12,401	Eli Lilly & Co	10,528,743	1.02
88,352	Freeport-McMoRan Inc	3,987,759	0.39
18,770	Goldman Sachs Group Inc/The	7,815,513	0.76
22,937	Hubbell Inc - Class B	7,928,029	0.77
7,347	Lam Research Corp	7,245,219	0.70
10,586	Mastercard Inc	4,376,595	0.43
55,989	Microsoft Corp	23,675,455	2.30
116,020	Newmont Corp	4,536,684	0.44
133,612	NVIDIA Corp	15,469,115	1.50
31,131	Phillips 66	4,052,493	0.39
96,231	Pinterest Inc	3,966,865	0.39
87,297	Walt Disney Co/The	8,327,407	0.81
32,487	Zoetis Inc	5,355,089	0.52
Total investments in equities		444,073,199	43.16
Equity investment instruments			
Guernsey - 8,328,916			
(31 December 2023: 24,055,521)			
7,402,639	Renewables Infrastructure Group Ltd/The	8,328,916	0.81

Holdings	Description	Fair value EUR	Total net assets %
Equity investment instruments cont'd.			
United Kingdom - 24,896,489			
(31 December 2023: 31,858,106)			
16,016,336	BioPharma Credit Plc/The Fund	12,503,174	1.22
7,887,406	Greencoat UK Wind Plc/Funds	12,393,315	1.20
Total investments in equity investment instruments		33,225,405	3.23
Exchange traded commodities			
Ireland - 30,014,548			
(31 December 2023: 9,423,915)			
163,309	Amundi Physical Gold ETC	14,147,060	1.38
50,414	Invesco Physical Gold ETC	10,604,635	1.03
200,972	iShares Physical Silver ETC	5,262,853	0.51
Total investments in exchange traded commodities		30,014,548	2.92
Warrants			
Luxembourg - 8,803,159			
(31 December 2023: 25,378,947)			
111,151	Ensemble Investment Corp SA (WTS) 04-Nov-2024	8,803,159	0.85
Netherlands - 5,463,656			
(31 December 2023: -)			
52,603	Merrill Lynch BV (WTS) 02-Feb-2026	5,463,656	0.53
United Kingdom - 67,878,427			
(31 December 2023: 84,347,251)			
267,929	Barclays Bank Plc (WTS) 17-Jan-2025	28,053,845	2.73
289,414	Barclays Bank Plc (WTS) 21-Jan-2025	29,214,340	2.84
104,100	Goldman Sachs Series 2023-06 Senior Secured Index Linked Notes relating to the Goldman Sachs Systemic Skew US Series 2F Total Return Strategy due 07-May-2025	10,610,242	1.03
Total investments in warrants		82,145,242	7.98
Equity swaps			
United States of America - 177,412(31 December 2023: -)			
(12,602,719)	Goldman Sachs TY Weekly Volatility Carry Total Return Strategy GSVLTYIA 25-Mar-2026	177,412	0.02
Total investments in equity swaps		177,412	0.02
Index options - 8,234,754			
(31 December 2023: 18,455,072)			
164	CBOE S&P 500 Index Put 15-Aug-2024 5,150.000	238,902	0.02
476	CBOE S&P 500 Index Put 19-Dec-2024 4,950.000	2,546,458	0.25
914	CBOE S&P 500 Index Put 20-Sep-2024 4,350.000	551,353	0.05
2,085	EURO STOXX 50 Index Put 15-Nov-2024 4,800.000	2,681,310	0.26
2,298	EURO STOXX 50 Index Put 20-Sep-2024 4,700.000	1,548,852	0.15
598	FTSE 100 Index Put 20-Dec-2024 7,700.000	667,879	0.07
Total index options		8,234,754	0.80
Open futures contracts - 635,039			
(31 December 2023: 3,822,453)			
56	Nikkei 225 Index Long Futures Contracts Exp Sep-2024	12,896,749	191,341
1,083	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	206,549,788	415,728

Schedule of investments - as at 30 June 2024

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts cont'd.				
14	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	1,559,785	27,970	0.00
Total open futures contracts			635,039	0.06
Unrealised gain on forward foreign currency contracts - 1,548,283 (see below) (31 December 2023: 14,876,438)			1,548,283	0.15
Total financial assets at fair value through profit or loss			992,663,194	96.48

Holdings	Description	Fair value EUR	Total net assets %
Equity options - (842,426)			
(31 December 2023:)			
(198)	Accenture PLC Put 20-Sep-2024 250.000	(13,867)	(0.00)
(44)	ASML Holding N.V. Call 19-Jul-2024 800.000	(726,352)	(0.07)
(188)	Shell Plc Call 20-Sep-2024 29.250	(102,207)	(0.01)
Total Equity options			(842,426) (0.08)
Future options - (535,734)			
(31 December 2023: (79,599))			
(99)	U.S. 10 Year Treasury Note Future Put 03-Jul-2024 110.250	(28,889)	(0.00)
(274)	U.S. 10 Year Treasury Note Future Put 28-Jun-2024 110.750	(131,927)	(0.01)
(92)	U.S. 30 Year Treasury Bond Future Put 03-Jul-2024 119.500	(63,089)	(0.01)
(274)	U.S. 30 Year Treasury Bond Future Put 28-Jun-2024 120.500	(311,829)	(0.03)
Total future options			(535,734) (0.05)
Index options - (3,309,206)			
(31 December 2023: (9,881,956))			
(476)	CBOE S&P 500 Index Put 19-Dec-2024 4,550.000	(1,280,119)	(0.13)
(914)	CBOE S&P 500 Index Put 20-Sep-2024 4,000.000	(341,395)	(0.03)
(1,042)	EURO STOXX 50 Index Call 15-Nov-2024 5,150.000	(975,312)	(0.10)
(2,298)	EURO STOXX 50 Index Put 20-Sep-2024 4,400.000	(712,380)	(0.07)
Total index options			(3,309,206) (0.33)

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (181,266)				
(31 December 2023: (343,300))				
146	Euro-BTP Long Futures Contracts Exp Sep-2024	16,817,740	(181,266)	(0.02)
Total open futures contracts			(181,266)	(0.02)
Unrealised loss on forward foreign currency contracts - (5,071,802) (see below) (31 December 2023: (4,894,675))			(5,071,802)	(0.49)
Total financial liabilities at fair value through profit or loss			(9,940,434)	(0.97)
Net current assets			46,108,094	4.49
Total net assets			1,028,830,854	100.00

The counterparty for equity swaps is Goldman Sachs.
 The counterparty for equity options is UBS AG.
 The counterparty for index options is UBS AG.
 The counterparty for future options is UBS AG.
 The counterparty for future contracts is UBS AG.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	94.25
Financial derivative instruments dealt in on a regulated market	0.85
OTC financial derivative instruments	0.17
Other current assets	4.73
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Real Return Fund (EUR)						
Euro	Sterling	21,322,630	17,985,596	18-Jul-24	State Street Bank	80,774
Sterling	Euro	940,070	1,101,838	18-Jul-24	State Street Bank	8,430
Sterling	Euro	1,452,796	1,695,164	18-Jul-24	Barclays Bank PLC	20,658
Sterling	Euro	8,293,259	9,676,811	18-Jul-24	Barclays Bank PLC	117,928
Sterling	Euro	4,702,577	5,488,471	18-Jul-24	State Street Bank	65,499
Sterling	Euro	3,078,470	3,562,942	18-Jul-24	Canadian Imperial Bank of Commerce	72,879
Sterling	Euro	2,765,006	3,226,112	18-Jul-24	JPMorgan Chase Bank	39,494
Sterling	Euro	6,438,083	7,509,387	18-Jul-24	State Street Bank	94,299
Sterling	Euro	702,112	814,014	18-Jul-24	Royal Bank of Scotland	15,215
Sterling	Euro	4,930,804	5,731,945	18-Jul-24	State Street Bank	91,573
Sterling	Euro	2,492,842	2,915,242	18-Jul-24	State Street Bank	28,924
Sterling	Euro	293,896	344,750	18-Jul-24	Canadian Imperial Bank of Commerce	2,356
Sterling	Euro	2,024,246	2,390,304	18-Jul-24	State Street Bank	428
Sterling	Euro	3,363,010	3,921,361	18-Jul-24	Royal Bank of Scotland	50,516
US dollar	Indonesian rupiah	8,715,480	138,279,804,122	18-Jul-24	Barclays Bank PLC	250,809
Hong Kong dollar	Euro	98,161,613	11,662,858	16-Aug-24	HSBC Bank plc	65,085
Hong Kong dollar	Euro	15,858,709	1,888,083	16-Aug-24	Citigroup Global Markets Limited	6,650
US dollar	Euro	62,524,159	57,953,591	16-Aug-24	State Street Bank	300,809
US dollar	Euro	12,543,187	11,507,786	16-Aug-24	Royal Bank of Scotland	178,830
US dollar	Euro	13,133,555	12,203,751	16-Aug-24	UBS AG	32,917
US dollar	Euro	11,101,351	10,338,323	16-Aug-24	Canadian Imperial Bank of Commerce	4,920
Mexican peso	Euro	13,388,781	663,418	13-Sep-24	Barclays Bank PLC	8,798
					EUR	1,537,791
Euro	Sterling	1,186,208	1,012,742	18-Jul-24	Canadian Imperial Bank of Commerce	(9,889)
Euro	Sterling	1,856,441	1,599,765	18-Jul-24	Citigroup Global Markets Limited	(32,958)
Euro	Sterling	581,018	499,932	18-Jul-24	State Street Bank	(9,426)
Euro	Sterling	2,898,279	2,485,254	18-Jul-24	State Street Bank	(36,926)
Euro	Sterling	3,311,403	2,837,467	18-Jul-24	Canadian Imperial Bank of Commerce	(39,782)
Euro	Sterling	1,178,668	1,006,742	18-Jul-24	Royal Bank of Scotland	(10,342)
Euro	Sterling	124,239,235	106,637,889	18-Jul-24	State Street Bank	(1,705,254)
Euro	Hong Kong dollar	13,525,717	114,020,322	16-Aug-24	HSBC Bank plc	(96,959)
Euro	Swiss franc	17,841,137	17,318,838	16-Aug-24	State Street Bank	(212,339)
Euro	US dollar	1,858,266	2,017,341	16-Aug-24	UBS AG	(21,311)
Euro	US dollar	3,168,609	3,448,033	16-Aug-24	Royal Bank of Scotland	(43,959)
Euro	US dollar	3,738,932	4,069,739	16-Aug-24	HSBC Bank plc	(52,885)
Euro	US dollar	1,783,702	1,938,553	16-Aug-24	State Street Bank	(22,467)
Euro	US dollar	316,315	345,691	16-Aug-24	Barclays Bank PLC	(5,769)
Euro	US dollar	991,963	1,083,353	16-Aug-24	Barclays Bank PLC	(17,408)
Euro	US dollar	11,181,225	12,197,426	16-Aug-24	State Street Bank	(183,242)
Euro	US dollar	21,136,533	22,976,808	16-Aug-24	State Street Bank	(271,195)
Euro	US dollar	9,030,333	9,783,781	16-Aug-24	Canadian Imperial Bank of Commerce	(85,316)
Euro	US dollar	350,257,300	377,880,692	16-Aug-24	State Street Bank	(1,818,014)
Euro	US dollar	2,860,685	3,114,148	16-Aug-24	State Street Bank	(40,798)
US dollar	Euro	11,456,529	10,678,173	16-Aug-24	Canadian Imperial Bank of Commerce	(4,008)
US dollar	Euro	2,251,452	2,101,898	16-Aug-24	State Street Bank	(4,197)
Euro	Mexican peso	17,544,694	356,348,449	13-Sep-24	State Street Bank	(346,643)
					EUR	(5,071,087)

BNY Mellon Global Real Return Fund (EUR) CHF W (Acc) (Hedged) Share Class

Swiss franc	Euro	10,273	10,673	12-Jul-24	The Bank of New York Mellon	7
					EUR	7
					CHF	7

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Real Return Fund (EUR) CHF W (Acc) (Hedged) Share Class cont'd.						
Swiss franc	Euro	72	76	12-Jul-24	The Bank of New York Mellon	(1)
					EUR	(1)
					CHF	(1)
BNY Mellon Global Real Return Fund (EUR) SGD H (Acc) (Hedged) Share Class						
Singapore dollar	Euro	1,230,268	845,520	12-Jul-24	The Bank of New York Mellon	2,101
					EUR	2,101
					SGD	3,049
Singapore dollar	Euro	6,288	4,343	12-Jul-24	The Bank of New York Mellon	(11)
					EUR	(11)
					SGD	(16)
BNY Mellon Global Real Return Fund (EUR) Sterling H (Acc) (Hedged) Share Class						
Euro	Sterling	29,469	24,873	12-Jul-24	The Bank of New York Mellon	85
					EUR	85
					GBP	72
Sterling	Euro	3,764	4,457	12-Jul-24	The Bank of New York Mellon	(11)
Sterling	Euro	720,820	852,229	12-Jul-24	The Bank of New York Mellon	(688)
					EUR	(699)
					GBP	(591)
BNY Mellon Global Real Return Fund (EUR) USD H (Acc) (Hedged) Share Class						
US dollar	Euro	1,791,502	1,663,779	12-Jul-24	The Bank of New York Mellon	8,299
					EUR	8,299
					USD	8,887
US dollar	Euro	9,731	9,086	12-Jul-24	The Bank of New York Mellon	(4)
					EUR	(4)
					USD	(4)

BNY MELLON GLOBAL REAL RETURN FUND (GBP)

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value GBP	Total net assets %
Collective investment schemes			
Ireland - 497,038			
(31 December 2023: 1,199,739)		497,038	1.32
267	iShares Core GBP Corp Bond UCITS ETF	32,521	0.09
20,139	iShares MSCI India UCITS ETF	159,390	0.42
2,578	Leadenhall Ucits IIs Fund Plc	305,127	0.81
Total investments in collective investment schemes		497,038	1.32
Bonds			
Brazil - 539,112			
(31 December 2023: 1,129,904)		539,112	1.43
5,244,000	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	539,112	1.43
Indonesia - 242,297			
(31 December 2023: 263,839)		242,297	0.65
3,649,000,000	Indonesia Treasury Bond 6.375% 15-Apr-2032	169,641	0.45
1,504,000,000	Indonesia Treasury Bond 7.000% 15-Feb-2033	72,656	0.20
Italy - 218,283			
(31 December 2023: 214,510)		218,283	0.58
257,000	Intesa Sanpaolo SpA 'REGS' 7.200% 28-Nov-2033	218,283	0.58
Luxembourg - 166,912			
(31 December 2023: 166,173)		166,912	0.44
199,000	Summer BC Holdco B SARL 'REGS' 5.750% 31-Oct-2026	166,912	0.44
Mexico - 1,586,882			
(31 December 2023: 1,826,944)		1,586,882	4.22
14,120,000	Mexican Bonos 7.750% 29-May-2031	542,139	1.44
249,200,000	Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	1,044,743	2.78
United Kingdom - 6,114,292			
(31 December 2023: 9,025,868)		6,114,292	16.27
135,000	HSBC Holdings Plc FRN 6.364% 16-Nov-2032	121,337	0.32
118,000	HSBC Holdings Plc FRN 8.201% 16-Nov-2034	128,578	0.34
155,000	Lloyds Banking Group Plc 'EMTN' 2.250% 16-Oct-2024	153,437	0.41
1,990,513	United Kingdom Gilt 0.250% 31-Jan-2025	1,943,975	5.17
594,200	United Kingdom Gilt 4.250% 07-Sep-2039	583,534	1.55
372,700	United Kingdom Treasury Bill (Zero Coupon) 0.000% 29-Jul-2024	371,045	0.99
1,225,000	United Kingdom Treasury Bill (Zero Coupon) 0.000% 12-Aug-2024	1,217,185	3.24
800,000	United Kingdom Treasury Bill (Zero Coupon) 0.000% 07-Oct-2024	788,684	2.10
666,667	United Kingdom Treasury Bill (Zero Coupon) 0.000% 11-Nov-2024	654,073	1.74
176,000	Vmed O2 UK Financing I Plc 'REGS' 4.000% 31-Jan-2029	152,444	0.41
United States of America - 2,987,469			
(31 December 2023: 1,915,676)		2,987,469	7.95
62,000	Ball Corp 2.875% 15-Aug-2030	41,627	0.11
150,000	Sprint Capital Corp 8.750% 15-Mar-2032	143,003	0.38
355,000	Uber Technologies Inc '144A' 8.000% 01-Nov-2026	283,170	0.75
33,000	United Airlines Inc '144A' 4.375% 15-Apr-2026	25,259	0.07
2,273,872	United States Treasury Inflation Indexed Bonds 1.250% 15-Apr-2028	1,735,695	4.62
1,220,600	United States Treasury Note/Bond 3.000% 15-Nov-2045	758,715	2.02
Total investments in bonds		11,855,247	31.54
Equities			
Bermuda - 185,629			
(31 December 2023: 186,861)		185,629	0.49
1,046	RenaissanceRe Holdings Ltd	185,629	0.49
Brazil - 212,895			
(31 December 2023: 201,557)		212,895	0.57
142,792	B3 SA - Brasil Bolsa Balcao	212,895	0.57

Holdings	Description	Fair value GBP	Total net assets %
Equities cont'd.			
France - 403,880			
(31 December 2023: 311,796)		403,880	1.08
117	LVMH Moet Hennessy Louis Vuitton SE	70,971	0.19
4,348	Sanofi SA	332,909	0.89
Germany - 383,965			
(31 December 2023: -)		383,965	1.02
1,134	adidas AG	214,306	0.57
419	Rheinmetall AG	169,659	0.45
Guernsey - 55,824			
(31 December 2023: 53,848)		55,824	0.15
127,451	Amedeo Air Four Plus Ltd	55,824	0.15
Hong Kong - 157,583			
(31 December 2023: 268,036)		157,583	0.42
29,400	Alia Group Ltd	157,583	0.42
India - 371,061			
(31 December 2023: 400,310)		371,061	0.99
23,242	HDFC Bank Ltd	371,061	0.99
Indonesia - 205,486			
(31 December 2023: 243,734)		205,486	0.55
695,300	Bank Mandiri Persero Tbk PT	205,486	0.55
Ireland - 1,033,681			
(31 December 2023: 1,128,463)		1,033,681	2.75
256,932	Greencoat Renewables Plc	188,700	0.50
1,261	Linde Plc	438,637	1.17
1,283	Ryanair Holdings Plc ADR	118,295	0.31
1,092	Trane Technologies Plc	288,049	0.77
Japan - 160,961			
(31 December 2023: 192,990)		160,961	0.43
2,400	Sony Group Corp	160,961	0.43
Netherlands - 601,843			
(31 December 2023: 628,263)		601,843	1.60
1,291	Airbus SE	140,957	0.38
313	ASML Holding NV	256,177	0.68
8,546	Universal Music Group NV	204,709	0.54
Republic of Korea - 303,421			
(31 December 2023: 285,950)		303,421	0.81
6,490	Samsung Electronics Co Ltd	303,421	0.81
Spain - 177,033			
(31 December 2023: 186,316)		177,033	0.47
3,379	Amadeus IT Group SA	177,033	0.47
Switzerland - 1,112,493			
(31 December 2023: 1,240,448)		1,112,493	2.96
5,669	Alcon Inc	401,911	1.07
712	Lonza Group AG	307,267	0.82
4,971	Nestle SA	403,315	1.07
Taiwan - 733,756			
(31 December 2023: 525,866)		733,756	1.95
5,407	Taiwan Semiconductor Manufacturing Co Ltd ADR	733,756	1.95
United Kingdom - 3,357,464			
(31 December 2023: 4,151,822)		3,357,464	8.93
5,091	3i Group Plc	158,152	0.42
3,129	AstraZeneca Plc	388,684	1.03
22,758	BAE Systems Plc	303,307	0.81
4,317	Diageo Plc	108,249	0.29
23,164	Informa Plc	200,091	0.53
39,306	Land Securities Group Plc (REIT)	244,483	0.65
4,321	Reckitt Benckiser Group Plc	186,322	0.50
13,447	Relx Plc	491,523	1.31
31,330	Rolls-Royce Holdings Plc	144,948	0.38

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value GBP	Total net assets %
Equities cont'd.			
United Kingdom cont'd.			
23,480	Shell Plc	668,065	1.78
10,642	Unilever Plc	463,640	1.23
United States of America - 6,589,632			
(31 December 2023: 5,950,106)		6,589,632	17.53
1,799	Alphabet Inc - Class A	263,556	0.70
3,057	Amazon.com Inc	477,842	1.27
1,729	AMETEK Inc	227,516	0.61
3,004	Apple Inc	508,139	1.35
1,975	CME Group Inc	305,094	0.81
2,859	ConocoPhillips	257,539	0.69
1,019	Danaher Corp	202,822	0.54
557	Deere & Co	165,839	0.44
7,290	Dominion Energy Inc	285,892	0.76
535	Eli Lilly & Co	384,334	1.02
3,840	Freeport-McMoRan Inc	146,649	0.39
811	Goldman Sachs Group Inc/The	285,726	0.76
983	Hubbell Inc - Class B	287,486	0.77
315	Lam Research Corp	262,837	0.70
456	Mastercard Inc	159,516	0.43
2,386	Microsoft Corp	853,692	2.27
4,900	Newmont Corp	162,120	0.43
5,764	NVIDIA Corp	564,650	1.50
1,342	Phillips 66	147,814	0.39
4,104	Pinterest Inc	143,145	0.38
3,735	Walt Disney Co/The	301,464	0.80
1,405	Zoetis Inc	195,960	0.52
Total investments in equities		16,046,607	42.70
Equity investment instruments			
Guernsey - 286,241			
(31 December 2023: 769,023)		286,241	0.76
300,673	Renewables Infrastructure Group Ltd/The	286,241	0.76
United Kingdom - 829,432			
(31 December 2023: 1,021,039)		829,432	2.21
608,527	BioPharma Credit Plc/The Fund	401,950	1.07
321,536	Greencoat UK Wind Plc/Funds	427,482	1.14
Total investments in equity investment instruments		1,115,673	2.97
Exchange traded commodities			
Ireland - 2,130,700			
(31 December 2023: 522,290)		2,130,700	5.67
6,185	Amundi Physical Gold ETC	453,347	1.21
1,975	Invesco Physical Gold ETC	351,517	0.93
31,731	iShares Physical Gold ETC	1,138,782	3.03
8,442	iShares Physical Silver ETC	187,054	0.50
Jersey - 3,151			
(31 December 2023: 3,850)		3,151	0.01
173	Wisdomtree Carbon ETC	3,151	0.01
Total investments in exchange traded commodities		2,133,851	5.68
Warrants			
Luxembourg - 291,508			
(31 December 2023: 713,343)			
4,350	Ensemble Investment Corp SA (WTS) 04-Nov-2024	291,508	0.78
Netherlands - 200,638			
(31 December 2023: -)			
2,283	Merrill Lynch BV (WTS) 02-Feb-2026	200,638	0.53
United Kingdom - 2,457,371			
(31 December 2023: 2,827,014)			
11,849	Barclays Bank Plc (WTS) 17-Jan-2025	1,049,758	2.79

Holdings	Description	Fair value GBP	Total net assets %
Warrants cont'd.			
United Kingdom cont'd.			
12,058	Barclays Bank Plc (WTS) 21-Jan-2025	1,029,881	2.74
4,380	Goldman Sachs Series 2023-06 Senior Secured Index Linked Notes relating to the Goldman Sachs Systemic Skew US Series 2F Total Return Strategy due 07-May-2025	377,732	1.01
Total investments in warrants		2,949,517	7.85
Equity swaps			
United States of America - 5,846(31 December 2023: -)			
(490,789)	Goldman Sachs TY Weekly Volatility Carry Total Return Strategy GSVLTYYIA 25-Mar-2026	5,846	0.02
Total investments in equity swaps		5,846	0.02
Index options - 275,102			
(31 December 2023: 590,904)			
6	CBOE S&P 500 Index Put 15-Aug-2024 5,150,000	7,395	0.02
18	CBOE S&P 500 Index Put 19-Dec-2024 4,950,000	81,478	0.22
33	CBOE S&P 500 Index Put 20-Sep-2024 4,350,000	16,844	0.04
88	EURO STOXX 50 Index Put 15-Nov-2024 4,800,000	95,754	0.25
91	EURO STOXX 50 Index Put 20-Sep-2024 4,700,000	51,896	0.14
23	FTSE 100 Index Put 20-Dec-2024 7,700,000	21,735	0.06
Total index options		275,102	0.73
Open futures contracts - 23,836			
(31 December 2023: 133,478)			
3	Nikkei 225 Index Long Futures Contracts Exp Sep-2024	584,586	8.673
45	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	7,261,793	15.163
Total open futures contracts		23,836	0.07
Unrealised gain on forward foreign currency contracts - 226,608 (see below) (31 December 2023: 420,606)		226,608	0.60
Total financial assets at fair value through profit or loss		35,129,325	93.48
Equity options - (17,662)			
(31 December 2023: -)			
(8)	Accenture PLC Put 20-Sep-2024 250,000	(474)	(0.00)
(1)	ASML Holding N.V. Call 19-Jul-2024 800,000	(13,968)	(0.04)
(7)	Shell Plc Call 20-Sep-2024 29,250	(3,220)	(0.01)
Total Equity options		(17,662)	(0.05)
Future options - (17,802)			
(31 December 2023: (2,562))			
(4)	U.S. 10 Year Treasury Note Future Put 03-Jul-2024 110,250	(988)	(0.00)
(11)	U.S. 10 Year Treasury Note Future Put 28-Jun-2024 110,750	(4,481)	(0.01)
(3)	U.S. 30 Year Treasury Bond Future Put 03-Jul-2024 119,500	(1,741)	(0.01)
(11)	U.S. 30 Year Treasury Bond Future Put 28-Jun-2024 120,500	(10,592)	(0.03)
Total future options		(17,802)	(0.05)

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value GBP	Total net assets %
Index options - (110,105)			
(31 December 2023: (317,344))			
(18)	CBOE S&P 500 Index Put 19-Dec-2024 4,550,000	(40,959)	(0.11)
(33)	CBOE S&P 500 Index Put 20-Sep-2024 4,000,000	(10,430)	(0.03)
(44)	EURO STOXX 50 Index Call 15-Nov-2024 5,150,000	(34,847)	(0.09)
(91)	EURO STOXX 50 Index Put 20-Sep-2024 4,400,000	(23,869)	(0.06)

Total index options (110,105) (0.29)

Holdings	Description	Underlying exposure GBP	Fair value GBP	Total net assets %
Open futures contracts - (6,303)				
(31 December 2023: (11,293))				
6	Euro-BTP Long Futures Contracts Exp Sep-2024	584,792	(6,303)	(0.02)

Total open futures contracts (6,303) (0.02)

Unrealised loss on forward foreign currency contracts - (47,055) (see below) (31 December 2023: (87,423)) (47,055) (0.12)

Total financial liabilities at fair value through profit or loss (198,927) (0.53)

Net current assets 2,652,367 7.05

Total net assets 37,582,765 100.00

The counterparty for equity options is UBS AG.
The counterparty for index options is UBS AG.
The counterparty for future options is UBS AG.
The counterparty for future contracts is UBS AG.
The counterparty for equity swaps is Goldman Sachs.

Analysis of portfolio % of Total Assets

Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	91.45
Financial derivative instruments dealt in on a regulated market	0.79
OTC financial derivative instruments	0.61
Other current assets	7.15
Total assets	100.00

Forward foreign currency contracts							Unrealised Gain/(Loss)
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty		
BNY Mellon Global Real Return Fund (GBP)							
Euro	Sterling	615,964	519,517	18-Jul-24	UBS AG		2,023
Sterling	Euro	3,412,658	3,975,513	18-Jul-24	State Street Bank		46,570
Sterling	Euro	177,447	206,908	18-Jul-24	Royal Bank of Scotland		2,257
Sterling	Euro	137,842	160,871	18-Jul-24	Royal Bank of Scotland		1,632
Sterling	Euro	61,119	71,480	18-Jul-24	State Street Bank		596
US dollar	Indonesian rupiah	328,777	5,216,377,335	18-Jul-24	Barclays Bank PLC		8,011
Sterling	Hong Kong dollar	120,852	1,180,339	16-Aug-24	HSBC Bank plc		1,300
Sterling	Swiss franc	728,568	818,587	16-Aug-24	State Street Bank		5,174
Sterling	US dollar	10,750,895	13,424,138	16-Aug-24	State Street Bank		147,746
Sterling	US dollar	850,475	1,073,433	16-Aug-24	State Street Bank		2,616
Sterling	US dollar	284,914	357,814	16-Aug-24	State Street Bank		2,293
Swiss franc	Sterling	16,271	14,230	16-Aug-24	UBS AG		148
US dollar	Sterling	590,902	466,503	16-Aug-24	State Street Bank		225
US dollar	Sterling	254,147	200,594	16-Aug-24	Royal Bank of Scotland		145
US dollar	Sterling	462,351	361,933	16-Aug-24	Canadian Imperial Bank of Commerce		3,258
US dollar	Sterling	157,754	123,547	16-Aug-24	HSBC Bank plc		1,056
US dollar	Sterling	410,960	323,362	16-Aug-24	State Street Bank		1,238
Mexican peso	Sterling	553,230	23,255	13-Sep-24	Barclays Bank PLC		320
							GBP 226,608
Euro	Sterling	185,882	160,604	18-Jul-24	Royal Bank of Scotland		(3,217)
Euro	Sterling	205,965	176,903	18-Jul-24	Barclays Bank PLC		(2,511)
Euro	Sterling	544,384	468,546	18-Jul-24	State Street Bank		(7,613)
Euro	Sterling	892,433	767,866	18-Jul-24	Canadian Imperial Bank of Commerce		(12,238)
Euro	Sterling	50,015	42,701	18-Jul-24	Canadian Imperial Bank of Commerce		(353)
Sterling	Euro	182,143	215,174	18-Jul-24	Canadian Imperial Bank of Commerce		(46)
Sterling	Euro	85,274	100,873	18-Jul-24	Barclays Bank PLC		(136)
Sterling	Euro	21,964	26,025	18-Jul-24	Canadian Imperial Bank of Commerce		(71)
Hong Kong dollar	Sterling	576,340	591,155	16-Aug-24	HSBC Bank plc		(780)
Hong Kong dollar	Sterling	603,999	62,095	16-Aug-24	The Bank of New York Mellon		(918)
Sterling	US dollar	399,763	506,314	16-Aug-24	State Street Bank		(152)
Sterling	US dollar	31,281	39,773	16-Aug-24	Royal Bank of Scotland		(134)
Sterling	US dollar	275,246	350,391	16-Aug-24	Royal Bank of Scotland		(1,512)
Sterling	US dollar	105,192	133,938	16-Aug-24	Barclays Bank PLC		(599)
Sterling	US dollar	68,644	87,294	16-Aug-24	Royal Bank of Scotland		(306)
Sterling	US dollar	12,685	16,243	16-Aug-24	JPMorgan Chase Bank		(144)
Sterling	US dollar	31,381	40,159	16-Aug-24	Barclays Bank PLC		(339)
Sterling	US dollar	29,985	38,155	16-Aug-24	Royal Bank of Scotland		(152)
Sterling	US dollar	119,469	152,025	16-Aug-24	State Street Bank		(609)
Swiss franc	Sterling	8,633	7,688	16-Aug-24	State Street Bank		(59)
Swiss franc	Sterling	9,957	8,868	16-Aug-24	UBS AG		(70)
US dollar	Sterling	86,669	68,477	16-Aug-24	Barclays Bank PLC		(21)
Sterling	Mexican peso	626,519	15,056,531	13-Sep-24	State Street Bank		(15,075)
							GBP (47,055)

BNY MELLON GLOBAL REAL RETURN FUND (USD)

Schedule of investments - as at 30 June 2024

Holdings Description	Fair value USD	Total net assets %
Collective investment schemes		
Ireland - 2,800,814		
(31 December 2023: 6,585,471)		
1,387 iShares Core GBP Corp Bond UCITS ETF	213,815	0.11
86,997 iShares MSCI India UCITS ETF	871,449	0.42
11,454 Leadenhall Ucits IIs Fund Plc	1,715,550	0.84
Total investments in collective investment schemes	2,800,814	1.37
Bonds		
Brazil - 2,998,521		
(31 December 2023: 6,533,086)		
23,045,000 Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	2,998,521	1.46
Hungary - 389,540		
(31 December 2023: 380,889)		
370,000 OTP Bank Nyrt 'EMTN' FRN 8.750% 15-May-2033	389,540	0.19
Indonesia - 1,503,205		
(31 December 2023: 1,648,332)		
17,807,000,000 Indonesia Treasury Bond 6.375% 15-Apr-2032	1,047,758	0.51
7,449,000,000 Indonesia Treasury Bond 7.000% 15-Feb-2033	455,447	0.22
Ireland - 541,569		
(31 December 2023: 554,552)		
508,000 AIB Group Plc FRN (Perpetual) 5.250% 09-Oct-2024	541,569	0.26
Italy - 1,991,589		
(31 December 2023: 2,003,461)		
1,319,000 Intesa Sanpaolo SpA 'REGS' 7.200% 28-Nov-2033	1,417,898	0.69
523,000 UniCredit SpA FRN (Perpetual) 7.500% 03-Jun-2026	573,691	0.28
Luxembourg - 377,920		
(31 December 2023: 378,875)		
356,000 Summer BC Holdco B SARL 'REGS' 5.750% 31-Oct-2026	377,920	0.18
Mexico - 8,955,186		
(31 December 2023: 10,353,675)		
61,880,000 Mexican Bonos 7.750% 29-May-2031	3,007,048	1.46
1,121,000,000 Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	5,948,138	2.90
United Kingdom - 8,827,870		
(31 December 2023: 6,246,198)		
703,000 Barclays Plc FRN (Perpetual) 9.250% 15-Sep-2028	924,916	0.45
1,230,000 HSBC Holdings Plc 'EMTN' FRN (Perpetual) 4.750% 04-Jul-2029	1,241,481	0.60
675,000 HSBC Holdings Plc FRN 6.364% 16-Nov-2032	767,852	0.37
589,000 HSBC Holdings Plc FRN 8.201% 16-Nov-2034	812,296	0.40
909,000 Lloyds Banking Group Plc 'EMTN' 2.250% 16-Oct-2024	1,138,875	0.55
2,608,300 United Kingdom Gilt 4.250% 07-Sep-2039	3,241,942	1.58
639,000 Vmed O2 UK Financing I Plc 'REGS' 4.000% 31-Jan-2029	700,508	0.34
United States of America - 41,295,320		
(31 December 2023: 53,515,771)		
200,000 Ashtead Capital Inc '144A' 5.800% 15-Apr-2034	199,757	0.10
280,000 Ball Corp 2.875% 15-Aug-2030	237,931	0.12
358,000 CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.500% 01-May-2026	354,042	0.17
513,000 Sprint Capital Corp 8.750% 15-Mar-2032	618,993	0.30
315,000 Uber Technologies Inc '144A' 8.000% 01-Nov-2026	318,012	0.16
134,000 United Airlines Inc '144A' 4.375% 15-Apr-2026	129,815	0.06
15,226,700 United States Treasury Floating Rate Note - When Issued FRN 4.931% 31-Jan-2025	15,240,722	7.41
10,200,000 United States Treasury Floating Rate Note - When Issued FRN 5.528% 31-Jul-2025	10,206,248	4.96
9,998,831 United States Treasury Inflation Indexed Bonds 1.250% 15-Apr-2028	9,659,857	4.70

Holdings Description	Fair value USD	Total net assets %
Bonds cont'd.		
United States of America cont'd.		
5,503,800 United States Treasury Note/Bond 3.000% 15-Nov-2045	4,329,943	2.11
Total investments in bonds	66,880,720	32.53
Equities		
Bermuda - 1,024,895		
(31 December 2023: 1,056,605)		
4,563 RenaissanceRe Holdings Ltd	1,024,895	0.50
Brazil - 1,194,001		
(31 December 2023: 1,118,460)		
632,746 B3 SA - Brasil Bolsa Balcao	1,194,001	0.58
France - 2,247,122		
(31 December 2023: 1,752,608)		
532 LVMH Moet Hennessy Louis Vuitton SE	408,432	0.20
18,974 Sanofi SA	1,838,690	0.89
Germany - 2,135,235		
(31 December 2023: -)		
5,004 adidas AG	1,196,885	0.58
1,831 Rheinmetall AG	938,350	0.46
Guernsey - 549,906		
(31 December 2023: 534,154)		
991,973 Amedeo Air Four Plus Ltd	549,906	0.27
Hong Kong - 871,045		
(31 December 2023: 1,484,968)		
128,400 AIA Group Ltd	871,045	0.42
India - 2,049,239		
(31 December 2023: 2,230,135)		
101,416 HDFC Bank Ltd	2,049,239	1.00
Indonesia - 1,134,855		
(31 December 2023: 1,364,113)		
3,034,000 Bank Mandiri Persero Tbk PT	1,134,855	0.55
Ireland - 5,784,207		
(31 December 2023: 6,557,986)		
1,191,189 Greencoat Renewables Plc	1,107,260	0.54
5,502 Linde Plc	2,422,283	1.18
5,683 Ryanair Holdings Plc ADR	663,177	0.32
4,767 Trane Technologies Plc	1,591,487	0.77
Japan - 899,763		
(31 December 2023: 1,087,926)		
10,600 Sony Group Corp	899,763	0.44
Netherlands - 3,319,415		
(31 December 2023: 3,558,770)		
5,599 Airbus SE	773,720	0.37
1,366 ASML Holding NV	1,415,015	0.69
37,295 Universal Music Group NV	1,130,680	0.55
Republic of Korea - 1,675,746		
(31 December 2023: 1,612,918)		
28,320 Samsung Electronics Co Ltd	1,675,746	0.82
Spain - 977,677		
(31 December 2023: 1,123,323)		
14,744 Amadeus IT Group SA	977,677	0.48
Switzerland - 6,145,544		
(31 December 2023: 6,944,657)		
24,739 Alcon Inc	2,219,831	1.08
3,109 Lonza Group AG	1,698,129	0.83
21,693 Nestle SA	2,227,584	1.08

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
Taiwan - 4,052,559			
(31 December 2023: 3,021,472)			
23,595	Taiwan Semiconductor Manufacturing Co Ltd ADR	4,052,559	1.97
United Kingdom - 18,554,281			
(31 December 2023: 23,711,518)			
22,457	3i Group Plc	882,952	0.43
13,651	AstraZeneca Plc	2,146,200	1.04
99,303	BAE Systems Plc	1,675,040	0.82
19,090	Diageo Plc	605,844	0.29
100,176	Informa Plc	1,095,194	0.53
172,618	Land Securities Group Plc (REIT)	1,358,910	0.66
18,858	Reckitt Benckiser Group Plc	1,029,173	0.50
58,683	Relx Plc	2,714,846	1.32
135,908	Rolls-Royce Holdings Plc	795,814	0.39
102,454	Shell Plc	3,689,465	1.79
46,442	Unilever Plc	2,560,843	1.25
United States of America - 36,385,471			
(31 December 2023: 33,607,065)			
7,851	Alphabet Inc - Class A	1,455,732	0.71
13,338	Amazon.com Inc	2,638,723	1.28
7,545	AMETEK Inc	1,256,582	0.61
13,143	Apple Inc	2,813,785	1.37
8,620	CME Group Inc	1,685,339	0.82
12,475	ConocoPhillips	1,422,275	0.69
4,445	Danaher Corp	1,119,762	0.55
2,419	Deere & Co	911,552	0.44
31,813	Dominion Energy Inc	1,579,038	0.77
2,336	Eli Lilly & Co	2,123,938	1.03
16,590	Freeport-McMoRan Inc	801,878	0.39
3,518	Goldman Sachs Group Inc/The	1,568,694	0.76
4,288	Hubbell Inc - Class B	1,587,203	0.77
1,374	Lam Research Corp	1,451,033	0.71
1,985	Mastercard Inc	878,849	0.43
10,415	Microsoft Corp	4,716,329	2.29
21,780	Newmont Corp	912,037	0.44
25,155	NVIDIA Corp	3,118,843	1.52
5,823	Phillips 66	811,755	0.40
17,763	Pinterest Inc	784,148	0.38
16,335	Walt Disney Co/The	1,668,702	0.81
6,114	Zoetis Inc	1,079,274	0.53
Total investments in equities		89,000,961	43.29
Equity investment instruments			
Guernsey - 1,619,238			
(31 December 2023: 4,510,260)			
1,343,877	Renewables Infrastructure Group Ltd/The	1,619,238	0.79
United Kingdom - 4,487,988			
(31 December 2023: 5,682,762)			
2,398,966	BioPharma Credit Plc/The Fund	2,005,535	0.97
1,475,294	Greencoat UK Wind Plc/Funds	2,482,453	1.21
Total investments in equity investment instruments		6,107,226	2.97
Exchange traded commodities			
Ireland - 12,260,523			
(31 December 2023: 3,071,915)			
28,532	Amundi Physical Gold ETC	2,646,899	1.29
8,965	Invesco Physical Gold ETC	2,019,501	0.98
144,348	iShares Physical Gold ETC	6,556,647	3.19
36,995	iShares Physical Silver ETC	1,037,476	0.50
Jersey - 17,611			
(31 December 2023: 21,667)			
764	Wisdomtree Carbon ETC	17,611	0.01
Total investments in exchange traded commodities		12,278,134	5.97

Holdings	Description	Fair value USD	Total net assets %
Warrants			
Luxembourg - 1,616,835			
(31 December 2023: 5,017,215)			
19,063	Ensemble Investment Corp SA (WTS) 04-Nov-2024	1,616,835	0.79
Netherlands - 1,120,753			
(31 December 2023: -)			
10,076	Merrill Lynch BV (WTS) 02-Feb-2026	1,120,753	0.54
United Kingdom - 13,323,195			
(31 December 2023: 15,076,499)			
50,012	Barclays Bank Plc (WTS) 17-Jan-2025	5,607,846	2.73
51,794	Barclays Bank Plc (WTS) 21-Jan-2025	5,598,931	2.72
19,390	Goldman Sachs Series 2023-06 Senior Secured Index Linked Notes relating to the Goldman Sachs Systemic Skew US Series 2F Total Return Strategy due 07-May-2025	2,116,418	1.03
Total investments in warrants		16,060,783	7.81
Equity swaps			
United States of America - 32,898(31 December 2023: -)			
(2,182,251)	Goldman Sachs TY Weekly Volatility Carry Total Return Strategy GSVLTYYA 25-Mar-2026	32,898	0.02
Total investments in equity swaps		32,898	0.02
Index options - 1,584,541			
(31 December 2023: 3,590,072)			
30	CBOE S&P 500 Index Put 15-Aug-2024 5,150.000	46,800	0.03
83	CBOE S&P 500 Index Put 19-Dec-2024 4,950.000	475,507	0.23
167	CBOE S&P 500 Index Put 20-Sep-2024 4,350.000	107,882	0.05
389	EURO STOXX 50 Index Put 15-Nov-2024 4,800.000	535,722	0.26
406	EURO STOXX 50 Index Put 20-Sep-2024 4,700.000	293,046	0.14
105	FTSE 100 Index Put 20-Dec-2024 7,700.000	125,584	0.06
Total index options		1,584,541	0.77
Open futures contracts - 127,214			
(31 December 2023: 720,098)			
11	Nikkei 225 Index Long Futures Contracts Exp Sep-2024	2,712,902	0.02
203	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	41,461,164	0.04
1	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	119,312	0.00
Total open futures contracts		127,214	0.06
Unrealised gain on forward foreign currency contracts - 638,425 (see below) (31 December 2023: 735,250)			
Total financial assets at fair value through profit or loss		195,511,716	95.10
Equity options - (145,079)			
(31 December 2023: -)			
(36)	Accenture PLC Put 20-Sep-2024 250.000	(2,700)	(0.00)
(7)	ASML Holding N.V. Call 19-Jul-2024 800.000	(123,749)	(0.06)

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %	
Equity options cont'd.				
(32)	Shell Plc Call 20-Sep-2024 29.250	(18,630)	(0.01)	
Total Equity options		(145,079)	(0.07)	
Future options - (106,562)				
(31 December 2023: (14,250))				
(18)	U.S. 10 Year Treasury Note Future Put 03-Jul-2024 110.250	(5,625)	(0.00)	
(51)	U.S. 10 Year Treasury Note Future Put 28-Jun-2024 110.750	(26,297)	(0.01)	
(17)	U.S. 30 Year Treasury Bond Future Put 03-Jul-2024 119.500	(12,484)	(0.01)	
(51)	U.S. 30 Year Treasury Bond Future Put 28-Jun-2024 120.500	(62,156)	(0.03)	
Total future options		(106,562)	(0.05)	
Index options - (635,083)				
(31 December 2023: (1,893,829))				
(83)	CBOE S&P 500 Index Put 19-Dec-2024 4,550,000	(239,040)	(0.12)	
(167)	CBOE S&P 500 Index Put 20-Sep-2024 4,000,000	(66,800)	(0.03)	
(194)	EURO STOXX 50 Index Call 15-Nov-2024 5,150,000	(194,459)	(0.09)	
(406)	EURO STOXX 50 Index Put 20-Sep-2024 4,400,000	(134,784)	(0.07)	
Total index options		(635,083)	(0.31)	
Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (34,569)				
(31 December 2023: (65,341))				
26	Euro-BTP Long Futures Contracts Exp Sep-2024	3,207,283	(34,569)	(0.01)
Total open futures contracts			(34,569)	(0.01)
Unrealised loss on forward foreign currency contracts - (110,117) (see below) (31 December 2023: (4,575,014))			(110,117)	(0.05)
Total financial liabilities at fair value through profit or loss			(1,031,410)	(0.49)
Net current assets			11,106,907	5.39
Total net assets			205,587,213	100.00

The counterparty for equity swaps is Goldman Sachs.
 The counterparty for equity options is UBS AG.
 The counterparty for index options is UBS AG.
 The counterparty for future options is UBS AG.
 The counterparty for futures contracts is UBS AG.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	92.65
Financial derivative instruments dealt in on a regulated market	0.82
OTC financial derivative instruments	0.32
Other current assets	6.21
Total assets	100.00

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Global Real Return Fund (USD)							
Euro	US dollar	862,412	923,460	18-Jul-24	Royal Bank of Scotland	819	
Sterling	US dollar	1,233,798	1,536,964	18-Jul-24	Canadian Imperial Bank of Commerce	24,744	
Sterling	US dollar	1,068,943	1,332,676	18-Jul-24	Royal Bank of Scotland	20,363	
Sterling	US dollar	716,502	887,985	18-Jul-24	Canadian Imperial Bank of Commerce	18,944	
Sterling	US dollar	313,602	393,529	18-Jul-24	State Street Bank	3,420	
Sterling	US dollar	188,695	235,695	18-Jul-24	Citigroup Global Markets Limited	3,151	
Sterling	US dollar	898,657	1,133,952	18-Jul-24	State Street Bank	3,543	
US dollar	Euro	301,767	281,380	18-Jul-24	State Street Bank	202	
US dollar	Euro	952,768	884,310	18-Jul-24	Royal Bank of Scotland	5,021	
US dollar	Euro	386,476	355,416	18-Jul-24	JPMorgan Chase Bank	5,564	
US dollar	Euro	24,544,600	22,524,695	18-Jul-24	State Street Bank	404,057	
US dollar	Indonesian rupiah	1,456,791	23,113,447,398	18-Jul-24	Barclays Bank PLC	44,929	
US dollar	Sterling	308,675	242,610	18-Jul-24	Royal Bank of Scotland	1,586	
US dollar	Sterling	118,474	93,193	18-Jul-24	State Street Bank	512	
US dollar	Sterling	119,213	93,689	18-Jul-24	State Street Bank	624	
US dollar	Sterling	601,944	473,992	18-Jul-24	Royal Bank of Scotland	1,978	
US dollar	Sterling	34,138,921	26,894,635	18-Jul-24	State Street Bank	96,425	
US dollar	Sterling	116,252	91,816	18-Jul-24	Royal Bank of Scotland	33	
Swiss franc	US dollar	44,259	49,197	16-Aug-24	UBS AG	321	
US dollar	Hong Kong dollar	840,908	6,553,235	16-Aug-24	State Street Bank	568	
Mexican peso	US dollar	2,424,493	129,210	13-Sep-24	Barclays Bank PLC	1,621	
						USD	638,425
Euro	US dollar	917,596	986,694	18-Jul-24	State Street Bank	(3,272)	
Sterling	US dollar	223,281	282,768	18-Jul-24	Canadian Imperial Bank of Commerce	(145)	
Sterling	US dollar	50,294	64,351	18-Jul-24	JPMorgan Chase Bank	(690)	
Sterling	US dollar	176,479	224,707	18-Jul-24	Royal Bank of Scotland	(1,325)	
Sterling	US dollar	441,107	560,933	18-Jul-24	Royal Bank of Scotland	(2,592)	
US dollar	Euro	1,017,097	950,331	18-Jul-24	State Street Bank	(1,407)	
US dollar	Euro	109,055	101,987	18-Jul-24	Citigroup Global Markets Limited	(249)	
US dollar	Euro	725,358	679,010	18-Jul-24	JPMorgan Chase Bank	(2,362)	
US dollar	Sterling	327,361	260,736	18-Jul-24	State Street Bank	(2,672)	
Hong Kong dollar	US dollar	2,976,194	381,831	16-Aug-24	Citigroup Global Markets Limited	(185)	
Hong Kong dollar	US dollar	3,577,041	458,948	16-Aug-24	HSBC Bank plc	(253)	
Swiss franc	US dollar	120,300	135,700	16-Aug-24	UBS AG	(1,106)	
US dollar	Swiss franc	4,174,902	3,752,732	16-Aug-24	State Street Bank	(23,742)	
US dollar	Mexican peso	3,528,381	66,685,689	13-Sep-24	State Street Bank	(70,117)	
						USD	(110,117)

BNY MELLON GLOBAL SHORT-DATED HIGH YIELD BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Collective investment schemes			
Supranational - 40,632,820			
(31 December 2023: 18,330,775)			
40,632,820	Insight Liquidity Funds Plc - ILF USD Liquidity Fund	40,632,820	4.21
Total investments in collective investment schemes		40,632,820	4.21
Bonds			
Australia - 21,116,253			
(31 December 2023: 17,030,791)			
14,115,000	Emeco Pty Ltd 'MTN' 6.250% 10-Jul-2026	9,156,262	0.95
4,278,701	Perenti Finance Pty Ltd 'REGS' 6.500% 07-Oct-2025	4,271,401	0.44
7,534,000	Perenti Finance Pty Ltd 'REGS' 7.500% 26-Apr-2029	7,688,590	0.80
Austria - 11,470,470			
(31 December 2023: 11,567,220)			
4,262,000	Benteler International AG '144A' 10.500% 15-May-2028	4,581,731	0.48
6,000,000	Benteler International AG 'REGS' 9.375% 15-May-2028	6,888,739	0.71
Belgium - 13,747,487			
(31 December 2023: -)			
6,000,000	Euronav Luxembourg SA 6.250% 14-Sep-2026	5,805,000	0.60
7,500,000	Ontex Group NV 3.500% 15-Jul-2026	7,942,487	0.82
Brazil - 13,013,663			
(31 December 2023: 15,178,470)			
13,000,000	NBM US Holdings Inc 'REGS' 7.000% 14-May-2026	13,013,663	1.35
Chile - 6,726,862			
(31 December 2023: -)			
7,000,000	Sable International Finance Ltd 'REGS' 5.750% 07-Sep-2027	6,726,862	0.70
Denmark - 7,572,744			
(31 December 2023: -)			
7,000,000	SGL Group ApS FRN 8.647% 22-Apr-2030	7,572,744	0.78
Finland - 7,794,207			
(31 December 2023: 5,040,222)			
7,500,000	PHM Group Holding Oy '144A' 4.750% 18-Jun-2026	7,794,207	0.81
France - 99,718,245			
(31 December 2023: 83,553,021)			
4,560,000	Banijay Entertainment SASU 'REGS' 7.000% 01-May-2029	5,105,107	0.53
8,805,000	Banijay SAS 'REGS' 6.500% 01-Mar-2026	9,447,806	0.98
7,760,000	Bertrand Franchise Finance SAS 'REGS' 6.500% 18-Jul-2030	8,387,656	0.87
2,100,000	CAB SELAS 'REGS' 3.375% 01-Feb-2028	2,012,344	0.21
2,844,000	CMA CGM SA 'REGS' 5.500% 15-Jul-2029	3,060,372	0.32
2,456,000	Forvia SE 5.125% 15-Jun-2029	2,635,936	0.27
1,294,000	Forvia SE 7.250% 15-Jun-2026	1,443,148	0.15
9,000,000	Getlink SE 3.500% 30-Oct-2025	9,554,638	0.99
4,500,000	Iliad Holding SASU '144A' 6.500% 15-Oct-2026	4,483,876	0.46
3,750,000	Iliad Holding SASU '144A' 8.500% 15-Apr-2031	3,800,794	0.39
3,000,000	Iliad Holding SASU 'REGS' 5.125% 15-Oct-2026	3,220,502	0.33
1,250,000	Iliad Holding SASU 'REGS' 8.500% 15-Apr-2031	1,266,931	0.13
6,200,000	IPD 3 BV 'REGS' 8.000% 15-Jun-2028	6,988,633	0.72
2,656,000	Lion/Polaris Lux 4 SA 'REGS' FRN 7.334% 01-Jul-2029	2,845,810	0.29
1,000,000	Paprec Holding SA 'REGS' 3.500% 01-Jul-2028	1,018,874	0.11
3,238,000	Paprec Holding SA 'REGS' 6.500% 17-Nov-2027	3,631,281	0.38
5,458,000	Paprec Holding SA 'REGS' 7.250% 17-Nov-2029	6,151,532	0.64
10,000,000	Picard Bondco SA 'REGS' 5.375% 01-Jul-2027	10,468,158	1.09
1,530,000	Picard Groupe SAS 'REGS' 3.875% 01-Jul-2026	1,635,236	0.17
6,000,000	Picard Groupe SAS 'REGS' 6.375% 01-Jul-2029	6,443,309	0.67
1,000,000	SNF Group SACA '144A' 3.125% 15-Mar-2027	920,928	0.10
5,000,000	SNF Group SACA 'REGS' 2.000% 01-Feb-2026	5,195,374	0.54

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Germany - 103,371,228			
(31 December 2023: 111,421,164)			
8,000,000	Chepharm Arzneimittel GmbH 'REGS' 3.500% 11-Feb-2027	8,202,402	0.85
9,500,000	Ctec II GmbH 'REGS' 5.250% 15-Feb-2030	9,442,135	0.98
3,000,000	IHO Verwaltungs GmbH 'REGS' 3.875% 15-May-2027	3,159,020	0.33
10,050,000	IHO Verwaltungs GmbH 'REGS' 8.750% 15-May-2028	11,533,395	1.20
5,000,000	Nidda BondCo GmbH 'REGS' 5.000% 30-Sep-2025	5,339,207	0.55
11,500,000	Nidda Healthcare Holding GmbH 'REGS' 7.500% 21-Aug-2026	12,748,268	1.32
8,352,380	Techem Verwaltungsgesellschaft 674 mbH 'REGS' 6.000% 30-Jul-2026	8,958,136	0.93
7,000,000	Techem Verwaltungsgesellschaft 675 mbH 'REGS' 5.375% 15-Jul-2029	7,571,882	0.79
7,200,000	TK Elevator Holdco GmbH 'REGS' 6.625% 15-Jul-2028	7,443,809	0.77
8,000,000	TK Elevator Midco GmbH 'REGS' 4.375% 15-Jul-2027	8,276,887	0.86
5,000,000	TUI AG 'REGS' 5.875% 15-Mar-2029	5,442,517	0.56
3,000,000	TUI Cruises GmbH 'REGS' 6.250% 15-Apr-2029	3,281,767	0.34
2,800,000	ZF Europe Finance BV 'EMTN' 6.125% 13-Mar-2029	3,175,014	0.33
8,000,000	ZF Finance GmbH 'EMTN' 5.750% 03-Aug-2026	8,796,789	0.91
Ghana - 8,364,028			
(31 December 2023: 2,528,913)			
7,000,000	Kosmos Energy Ltd 'REGS' 7.125% 04-Apr-2026	6,931,489	0.72
1,500,000	Kosmos Energy Ltd 'REGS' 7.500% 01-Mar-2028	1,432,539	0.15
Guatemala - 4,249,309			
(31 December 2023: -)			
4,500,000	Millicom International Cellular SA 'REGS' 5.125% 15-Jan-2028	4,249,309	0.44
Israel - 16,856,861			
(31 December 2023: 3,888,400)			
10,200,000	Energean Plc 'REGS' 6.500% 30-Apr-2027	10,061,331	1.04
7,000,000	Leviathan Bond Ltd '144A' 6.125% 30-Jun-2025	6,795,530	0.71
Italy - 25,705,439			
(31 December 2023: 23,169,907)			
2,550,000	EVCOA SpA 'REGS' FRN 9.135% 09-Apr-2029	2,779,398	0.29
8,464,000	Fiber Bidco Spa 'REGS' FRN 7.709% 15-Jan-2030	9,183,179	0.95
6,250,000	Italmatch Chemicals SpA 'REGS' 10.000% 06-Feb-2028	7,166,131	0.74
6,050,000	Italmatch Chemicals SpA 'REGS' FRN 9.209% 06-Feb-2028	6,576,731	0.68
Luxembourg - 50,985,855			
(31 December 2023: 39,488,962)			
6,000,000	Albion Financing 1 SARL / Aggreko Holdings Inc '144A' 6.125% 15-Oct-2026	5,929,816	0.61
4,000,000	Albion Financing 2 Sarl '144A' 8.750% 15-Apr-2027	4,034,688	0.42
8,000,000	INEOS Finance Plc '144A' 7.500% 15-Apr-2029	8,092,144	0.84
6,000,000	INEOS Finance Plc 'REGS' 6.375% 15-Apr-2029	6,626,506	0.69
8,520,000	Monitchem HoldCo 3 SA 'REGS' 8.750% 01-May-2028	9,488,471	0.98
3,270,000	Monitchem HoldCo 3 SA 'REGS' FRN 8.969% 01-May-2028	3,542,980	0.37
5,000,000	PLT VII Finance Sarl 'REGS' 4.625% 05-Jan-2026	5,360,164	0.56
7,489,549	Summer BC Holdco A Sarl 'REGS' 9.250% 31-Oct-2027	7,911,086	0.82
Netherlands - 62,694,527			
(31 December 2023: 61,921,690)			
12,750,000	Q-Park Holding I BV 'REGS' 2.000% 01-Mar-2027	12,884,088	1.34
5,000,000	Q-Park Holding I BV 'REGS' 5.125% 01-Mar-2029	5,381,687	0.56
11,000,000	Sunrise HoldCo IV BV '144A' 5.500% 15-Jan-2028	10,652,721	1.10
6,000,000	Titan Holdings II BV 'REGS' 5.125% 15-Jul-2029	6,497,751	0.67
14,105,000	Trivium Packaging Finance BV 'REGS' 3.750% 15-Aug-2026	14,824,686	1.54

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Netherlands cont'd.			
2,000,000	Trivium Packaging Finance BV 'REGS' FRN 7.578% 15-Aug-2026	2,145,944	0.22
10,500,000	Ziggo Bond Co BV '144A' 6.000% 15-Jan-2027	10,307,650	1.07
Nigeria - 7,729,879			
(31 December 2023: 7,109,730)		7,729,879	0.80
2,000,000	IHS Holding Ltd 'REGS' 5.625% 29-Nov-2026	1,899,865	0.20
5,000,000	IHS Netherlands Holdco BV '144A' 8.000% 18-Sep-2027	4,858,345	0.50
1,000,000	IHS Netherlands Holdco BV 'REGS' 8.000% 18-Sep-2027	971,669	0.10
Norway - 17,555,102			
(31 December 2023: 8,646,671)		17,555,102	1.82
8,250,000	DNO ASA 9.250% 04-Jun-2029	8,272,687	0.86
4,300,000	DNO ASA '144A' 7.875% 09-Sep-2026	4,276,415	0.44
5,000,000	SFL Corp Ltd 8.250% 19-Apr-2028	5,006,000	0.52
Poland - 13,837,002			
(31 December 2023: 11,958,412)		13,837,002	1.43
5,238,000	Canpack SA / Canpack US LLC '144A' 3.125% 01-Nov-2025	5,045,894	0.52
3,000,000	Canpack SA / Canpack US LLC 'REGS' 3.125% 01-Nov-2025	2,889,974	0.30
5,852,000	InPost SA 'REGS' 2.250% 15-Jul-2027	5,901,134	0.61
Slovenia - 11,092,514			
(31 December 2023: 5,516,299)		11,092,514	1.15
8,386,159	Summer BidCo BV 'REGS' 10.000% 15-Feb-2029	9,015,559	0.93
2,000,000	United Group BV 'REGS' 4.000% 15-Nov-2027	2,076,955	0.22
Spain - 9,948,366			
(31 December 2023: 17,841,968)		9,948,366	1.03
2,500,000	Lorca Telecom Bondco SA '144A' 4.000% 18-Sep-2027	2,621,821	0.27
7,000,000	Lorca Telecom Bondco SA 'REGS' 4.000% 18-Sep-2027	7,326,545	0.76
Sweden - 47,312,238			
(31 December 2023: 24,017,651)		47,312,238	4.90
17,000,000	Assemblin Caverion Group AB 'REGS' 6.250% 01-Jul-2030	18,312,573	1.90
2,521,000	Assemblin Caverion Group AB 'REGS' FRN 7.195% 01-Jul-2031	2,704,996	0.28
8,000,000	Assemblin Caverion Group AB 'REGS' FRN 8.857% 05-Jul-2029	8,595,277	0.89
4,900,000	Foxway Holding AB FRN 10.912% 12-Jul-2028	5,163,380	0.53
5,000,000	Verisure Holding AB 'REGS' 3.250% 15-Feb-2027	5,155,119	0.53
4,000,000	Verisure Holding AB 'REGS' 3.875% 15-Jul-2026	4,237,163	0.44
3,000,000	Verisure Midholding AB 'REGS' 5.250% 15-Feb-2029	3,143,730	0.33
Tanzania - 10,062,454			
(31 December 2023: 9,323,984)		10,062,454	1.04
10,099,000	HTA Group Ltd/Mauritius 'REGS' 7.500% 04-Jun-2029	10,062,454	1.04
Turkey - 9,750,563			
(31 December 2023: -)		9,750,563	1.01
9,500,000	WE Soda Investments Holding Plc 'REGS' 9.500% 06-Oct-2028	9,750,563	1.01
United Kingdom - 197,120,998			
(31 December 2023: 128,179,778)		197,120,998	20.44
10,000,000	B&M European Value Retail SA 4.000% 15-Nov-2028	11,562,353	1.20
2,500,000	BCP V Modular Services Finance II Plc 'REGS' 6.125% 30-Nov-2028	2,884,110	0.30
10,330,000	Bellis Acquisition Co Plc 'REGS' 8.125% 14-May-2030	13,059,013	1.35
5,000,000	Bracken MidCo1 Plc 'REGS' 6.750% 01-Nov-2027	5,931,857	0.62
1,250,000	CPUK Finance Ltd 4.500% 28-Aug-2027	1,479,235	0.15
8,475,000	CPUK Finance Ltd 6.500% 28-Aug-2026	10,592,411	1.10
3,756,000	CPUK Finance Ltd 7.875% 28-Aug-2029	4,839,955	0.50

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United Kingdom cont'd.			
8,000,000	Deuce Finco Plc 'REGS' 5.500% 15-Jun-2027	9,696,363	1.01
8,000,000	EC Finance Plc 'REGS' 3.000% 15-Oct-2026	8,309,972	0.86
4,500,000	EnQuest Plc 9.000% 27-Oct-2027	5,422,576	0.56
7,500,000	Galaxy Bidco Ltd 'REGS' 6.500% 31-Jul-2026	9,371,255	0.97
1,000,000	Greene King Finance Plc FRN 7.152% 15-Dec-2034	1,077,204	0.11
5,050,000	Harbour Energy Plc 'REGS' 5.500% 15-Oct-2026	4,954,899	0.51
405,000	INEOS Quattro Finance 1 Plc 'REGS' 3.750% 15-Jul-2026	422,870	0.04
3,000,000	INEOS Quattro Finance 2 Plc '144A' 9.625% 15-Mar-2029	3,190,176	0.33
4,714,000	INEOS Quattro Finance 2 Plc 'REGS' 8.500% 15-Mar-2029	5,351,018	0.56
3,000,000	INEOS Styrolution Ludwigshafen GmbH 'REGS' 2.250% 16-Jan-2027	3,019,269	0.31
14,650,000	Ithaca Energy North Sea Plc 'REGS' 9.000% 15-Jul-2026	14,850,134	1.54
3,250,000	Marston's Issuer Plc FRN 7.902% 16-Jul-2035	3,122,764	0.32
8,000,000	Miller Homes Group Finco Plc 'REGS' 7.000% 15-May-2029	9,435,554	0.98
8,500,000	Pinnacle Bidco Plc 'REGS' 8.250% 11-Oct-2028	9,679,166	1.00
4,500,000	Pinnacle Bidco Plc 'REGS' 10.000% 11-Oct-2028	6,047,965	0.63
6,000,000	Premier Foods Finance Plc 3.500% 15-Oct-2026	7,305,265	0.76
3,905,000	RAC Bond Co Plc 'REGS' 5.250% 04-Nov-2027	4,667,039	0.48
5,000,000	Stonegate Pub Co Financing 2019 Plc 'REGS' FRN 9.578% 31-Jul-2025	5,273,582	0.55
1,176,000	Synthomer Plc 'REGS' 7.375% 02-May-2029	1,314,576	0.14
8,200,000	TORM Plc 8.250% 25-Jan-2029	8,528,000	0.89
5,000,000	TVL Finance Plc 'REGS' 10.250% 28-Apr-2028	6,610,364	0.69
11,000,000	Virgin Media Vendor Financing Notes III DAC 'REGS' 4.875% 15-Jul-2028	12,440,764	1.29
7,500,000	Virgin Media Vendor Financing Notes IV DAC '144A' 5.000% 15-Jul-2028	6,681,289	0.69
United States of America - 149,401,821			
(31 December 2023: 129,735,465)		149,401,821	15.49
5,400,000	Alterra Shuttle Tankers LLC 9.000% 13-Mar-2028	5,561,889	0.58
7,000,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 6.000% 15-Jun-2027	6,885,747	0.71
2,000,000	Avantor Funding Inc '144A' 4.625% 15-Jul-2028	1,905,198	0.20
2,500,000	Avantor Funding Inc 'REGS' 2.625% 01-Nov-2025	2,624,699	0.27
7,500,000	Avantor Funding Inc 'REGS' 3.875% 15-Jul-2028	7,843,491	0.81
3,000,000	Avis Budget Finance Plc 'REGS' 7.000% 28-Feb-2029	3,157,510	0.33
13,000,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holding B BV '144A' 4.750% 15-Jun-2027	12,652,446	1.31
7,000,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.125% 01-May-2027	6,726,758	0.70
5,000,000	CITGO Petroleum Corp '144A' 8.375% 15-Jan-2029	5,158,495	0.53
8,000,000	Clarios Global LP / Clarios US Finance Co '144A' 8.500% 15-May-2027	8,058,279	0.84
1,500,000	Clarios Global LP / Clarios US Finance Co 'REGS' 4.375% 15-May-2026	1,602,143	0.17
2,500,000	CVR Energy Inc '144A' 5.750% 15-Feb-2028	2,321,033	0.24
7,000,000	Fortress Transportation and Infrastructure Investors LLC '144A' 5.500% 01-May-2028	6,793,790	0.70
7,606,000	Herc Holdings Inc '144A' 5.500% 15-Jul-2027	7,494,514	0.78
7,000,000	Herc Holdings Inc '144A' 6.625% 15-Jun-2029	7,104,117	0.74
5,000,000	Iron Mountain UK Plc 'REGS' 3.875% 15-Nov-2025	6,184,551	0.64
5,000,000	KB Home 7.250% 15-Jul-2030	5,157,440	0.53
6,300,000	Medline Borrower LP '144A' 5.250% 01-Oct-2029	6,017,318	0.62
16,400,000	OI European Group BV 'REGS' 6.250% 15-May-2028	18,187,956	1.89
7,500,000	Sirius XM Radio Inc '144A' 3.125% 01-Sep-2026	7,063,224	0.73
8,500,000	Smyrna Ready Mix Concrete LLC '144A' 6.000% 01-Nov-2028	8,314,439	0.86
5,000,000	SRS Distribution Inc '144A' 6.125% 01-Jul-2029	5,166,550	0.54
5,026,000	Summer BC Bidco B LLC '144A' 5.500% 31-Oct-2026	4,911,831	0.51
2,500,000	USA Compression Partners LP / USA Compression Finance Corp 6.875% 01-Sep-2027	2,508,403	0.26
Total investments in bonds		927,198,115	96.12

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Leveraged loans			
Luxembourg - 4,301,644			
(31 December 2023: 4,435,142)			
4,000,000	Albion Financing 3 S.a r.l. (Albion Financing LLC) 2023-B Incremental Euro Term Loan 9.147% 16-Aug-2026	4,301,644	0.45
United States of America - 4,998,541			
(31 December 2023: 5,015,554)			
4,962,563	Arsenal Aic Parent LLC Term Loan 9.094% 19-Aug-2030	4,998,541	0.52
Total investments in leveraged loans		9,300,185	0.97
Unrealised gain on forward foreign currency contracts - 4,649,957 (see below) (31 December 2023: 12,673,474)		4,649,957	0.49
Total financial assets at fair value through profit or loss		981,781,077	101.79
Unrealised loss on forward foreign currency contracts - (3,613,798) (see below) (31 December 2023: (14,541,434))		(3,613,798)	(0.38)
Total financial liabilities at fair value through profit or loss		(3,613,798)	(0.38)
Net current liabilities		(13,573,531)	(1.41)
Total net assets		964,593,748	100.00
Analysis of portfolio			
			% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market			95.89
Transferable securities and money market instruments other than those admitted to official stock exchange listing or traded on a regulated market			0.92
OTC financial derivative instruments			0.46
Other current assets			2.73
Total assets			100.00

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
BNY Mellon Global Short-Dated High Yield Bond Fund							
Euro	US dollar	3,264,000	3,493,087	16-Jul-24	Morgan Stanley	4,875	
US dollar	Euro	5,434,167	5,040,000	16-Jul-24	HSBC Bank plc	32,901	
US dollar	Euro	4,617,150	4,308,000	16-Jul-24	HSBC Bank plc	354	
US dollar	Sterling	2,689,897	2,119,000	26-Jul-24	UBS AG	10,876	
US dollar	Sterling	4,045,286	3,196,000	26-Jul-24	HSBC Bank plc	4,631	
US dollar	Sterling	7,654,712	6,034,000	26-Jul-24	Citigroup Global Markets Limited	26,016	
US dollar	Sterling	119,700,307	94,163,000	26-Jul-24	Barclays Bank PLC	651,423	
US dollar	Euro	111,159,013	101,946,000	6-Aug-24	Barclays Bank PLC	1,792,586	
US dollar	Euro	111,289,103	101,878,000	20-Aug-24	Barclays Bank PLC	1,917,274	
Euro	US dollar	4,547,000	4,883,205	4-Sep-24	RBC Capital Markets	1,924	
US dollar	Euro	111,410,598	103,533,000	4-Sep-24	Barclays Bank PLC	178,552	
						USD	4,621,412
Euro	US dollar	3,047,000	3,271,629	16-Jul-24	HSBC Bank plc	(6,221)	
Euro	US dollar	3,198,000	3,437,911	16-Jul-24	UBS AG	(10,679)	
Euro	US dollar	1,276,000	1,368,941	16-Jul-24	HSBC Bank plc	(1,477)	
US dollar	Euro	20,390,206	19,056,000	16-Jul-24	Morgan Stanley	(31,723)	
US dollar	Euro	14,505,754	13,561,000	16-Jul-24	RBC Capital Markets	(27,295)	
US dollar	Euro	104,926,296	98,282,000	16-Jul-24	Morgan Stanley	(400,531)	
US dollar	Australian dollar	9,206,903	13,927,000	16-Aug-24	Morgan Stanley	(95,429)	
						USD	(573,355)
BNY Mellon Global Short-Dated High Yield Bond Fund CHF H (Acc) (Hedged) Share Class							
Swiss franc	US dollar	101,167	113,174	12-Jul-24	The Bank of New York Mellon	(433)	
						USD	(433)
						CHF	(389)
BNY Mellon Global Short-Dated High Yield Bond Fund CHF I (Acc) (Hedged) Share Class							
Swiss franc	US dollar	35,732	39,801	12-Jul-24	The Bank of New York Mellon	20	
						USD	20
						CHF	18
Swiss franc	US dollar	67,719	75,963	12-Jul-24	The Bank of New York Mellon	(497)	
Swiss franc	US dollar	1,384,350	1,548,656	12-Jul-24	The Bank of New York Mellon	(5,920)	
						USD	(6,417)
						CHF	(5,765)
BNY Mellon Global Short-Dated High Yield Bond Fund CHF W (Acc) (Hedged) Share Class							
US dollar	Swiss franc	10,178	9,121	12-Jul-24	The Bank of New York Mellon	13	
						USD	13
						CHF	12
Swiss franc	US dollar	1,172	1,315	12-Jul-24	The Bank of New York Mellon	(9)	
Swiss franc	US dollar	15,746	17,855	12-Jul-24	The Bank of New York Mellon	(307)	
Swiss franc	US dollar	50,000	56,103	12-Jul-24	The Bank of New York Mellon	(382)	
Swiss franc	US dollar	1,039	1,165	12-Jul-24	The Bank of New York Mellon	(7)	
Swiss franc	US dollar	21,870	24,472	12-Jul-24	The Bank of New York Mellon	(100)	
Swiss franc	US dollar	2,761,239	3,088,965	12-Jul-24	The Bank of New York Mellon	(11,807)	
						USD	(12,612)
						CHF	(11,331)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Short-Dated High Yield Bond Fund EUR G (Acc) (Hedged) Share Class

Euro	US dollar	10,140	10,905	12-Jul-24	The Bank of New York Mellon	(40)
					USD	(40)
					EUR	(37)

BNY Mellon Global Short-Dated High Yield Bond Fund EUR H (Acc) (Hedged) Share Class

Euro	US dollar	353,734	378,794	12-Jul-24	The Bank of New York Mellon	222
Euro	US dollar	367,250	392,459	12-Jul-24	The Bank of New York Mellon	1,038
Euro	US dollar	987,411	1,056,498	12-Jul-24	The Bank of New York Mellon	1,485
Euro	US dollar	332,405	356,145	12-Jul-24	The Bank of New York Mellon	18
US dollar	Euro	106,637	99,447	12-Jul-24	The Bank of New York Mellon	82
US dollar	Euro	23,514	21,886	12-Jul-24	The Bank of New York Mellon	63
US dollar	Euro	65,091	60,526	12-Jul-24	The Bank of New York Mellon	239
US dollar	Euro	33,521	31,185	12-Jul-24	The Bank of New York Mellon	107
US dollar	Euro	132,085	122,932	12-Jul-24	The Bank of New York Mellon	367
US dollar	Euro	57,804	53,938	12-Jul-24	The Bank of New York Mellon	10
US dollar	Euro	50,437	46,896	12-Jul-24	The Bank of New York Mellon	190
US dollar	Euro	35,696	33,189	12-Jul-24	The Bank of New York Mellon	134
US dollar	Euro	35,241	32,698	12-Jul-24	The Bank of New York Mellon	205
US dollar	Euro	12,014	11,108	12-Jul-24	The Bank of New York Mellon	112
					USD	4,272
					EUR	3,989

Euro	US dollar	116,798	125,242	12-Jul-24	The Bank of New York Mellon	(96)
Euro	US dollar	363,139	390,143	12-Jul-24	The Bank of New York Mellon	(1,050)
Euro	US dollar	215,137	231,361	12-Jul-24	The Bank of New York Mellon	(848)
Euro	US dollar	158,523	170,398	12-Jul-24	The Bank of New York Mellon	(545)
Euro	US dollar	96,626	103,820	12-Jul-24	The Bank of New York Mellon	(288)
Euro	US dollar	270,807	290,213	12-Jul-24	The Bank of New York Mellon	(51)
Euro	US dollar	528,296	568,192	12-Jul-24	The Bank of New York Mellon	(2,137)
Euro	US dollar	346,312	374,661	12-Jul-24	The Bank of New York Mellon	(3,598)
Euro	US dollar	123,968	133,329	12-Jul-24	The Bank of New York Mellon	(501)
Euro	US dollar	260,301	280,541	12-Jul-24	The Bank of New York Mellon	(1,636)
Euro	US dollar	113,134	122,366	12-Jul-24	The Bank of New York Mellon	(1,146)
Euro	US dollar	131,380,946	141,290,583	12-Jul-24	The Bank of New York Mellon	(519,662)
US dollar	Euro	17,789	16,612	12-Jul-24	The Bank of New York Mellon	(10)
US dollar	Euro	24,665	23,081	12-Jul-24	The Bank of New York Mellon	(65)
US dollar	Euro	61,940	57,890	12-Jul-24	The Bank of New York Mellon	(87)
US dollar	Euro	12,052	11,249	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(531,721)
					EUR	(496,494)

BNY Mellon Global Short-Dated High Yield Bond Fund EUR H (Inc) (Hedged) Share Class

Euro	US dollar	10,984	11,738	12-Jul-24	The Bank of New York Mellon	31
Euro	US dollar	1,795	1,921	12-Jul-24	The Bank of New York Mellon	3
Euro	US dollar	31,671	33,933	12-Jul-24	The Bank of New York Mellon	2

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Short-Dated High Yield Bond Fund EUR H (Inc) (Hedged) Share Class cont'd.

Euro	US dollar	48	52	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	13	14	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	62	58	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	30,772	28,642	12-Jul-24	The Bank of New York Mellon	83
US dollar	Euro	1,132	1,056	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	1,030	958	12-Jul-24	The Bank of New York Mellon	4
US dollar	Euro	2	2	12-Jul-24	The Bank of New York Mellon	-
					USD	123
					EUR	115
Euro	US dollar	30,019	32,189	12-Jul-24	The Bank of New York Mellon	(25)
Euro	US dollar	81,627	87,697	12-Jul-24	The Bank of New York Mellon	(236)
Euro	US dollar	7,323	7,868	12-Jul-24	The Bank of New York Mellon	(22)
Euro	US dollar	31,408	33,780	12-Jul-24	The Bank of New York Mellon	(127)
Euro	US dollar	286	310	12-Jul-24	The Bank of New York Mellon	(3)
Euro	US dollar	70,008	75,721	12-Jul-24	The Bank of New York Mellon	(709)
Euro	US dollar	9,845,253	10,587,849	12-Jul-24	The Bank of New York Mellon	(38,942)
US dollar	Euro	1,446	1,351	12-Jul-24	The Bank of New York Mellon	(2)
					USD	(40,066)
					EUR	(37,412)

BNY Mellon Global Short-Dated High Yield Bond Fund EUR I (Acc) (Hedged) Share Class

Euro	US dollar	15,787	16,891	12-Jul-24	The Bank of New York Mellon	24
Euro	US dollar	12,512	13,406	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	17,894	16,688	12-Jul-24	The Bank of New York Mellon	14
US dollar	Euro	11,621	10,816	12-Jul-24	The Bank of New York Mellon	31
US dollar	Euro	2,246	2,096	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	19,686	18,314	12-Jul-24	The Bank of New York Mellon	63
US dollar	Euro	10,671	9,957	12-Jul-24	The Bank of New York Mellon	2
US dollar	Euro	10,321	9,596	12-Jul-24	The Bank of New York Mellon	39
US dollar	Euro	3,979	3,678	12-Jul-24	The Bank of New York Mellon	38
US dollar	Euro	318	295	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	23,641	21,935	12-Jul-24	The Bank of New York Mellon	138
					USD	351
					EUR	328
Euro	US dollar	195,439	209,973	12-Jul-24	The Bank of New York Mellon	(565)
Euro	US dollar	6,595	7,092	12-Jul-24	The Bank of New York Mellon	(26)
Euro	US dollar	180	194	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	2,640	2,839	12-Jul-24	The Bank of New York Mellon	(11)
Euro	US dollar	23,986	25,950	12-Jul-24	The Bank of New York Mellon	(249)
Euro	US dollar	12,485	13,428	12-Jul-24	The Bank of New York Mellon	(50)
Euro	US dollar	49,928	54,003	12-Jul-24	The Bank of New York Mellon	(506)
Euro	US dollar	37,867,642	40,723,875	12-Jul-24	The Bank of New York Mellon	(149,781)
US dollar	Euro	137,157	128,347	12-Jul-24	The Bank of New York Mellon	(363)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Short-Dated High Yield Bond Fund EUR I (Acc) (Hedged) Share Class cont'd.

US dollar	Euro	59,665	55,763	12-Jul-24	The Bank of New York Mellon	(84)
					USD	(151,636)
					EUR	(141,590)

BNY Mellon Global Short-Dated High Yield Bond Fund EUR I (Inc) (Hedged) Share Class

Euro	US dollar	39,959	42,790	12-Jul-24	The Bank of New York Mellon	25
Euro	US dollar	9,982	10,681	12-Jul-24	The Bank of New York Mellon	15
Euro	US dollar	17,491	18,740	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	25,831	24,031	12-Jul-24	The Bank of New York Mellon	83
					USD	124
					EUR	116
Euro	US dollar	2,471	2,650	12-Jul-24	The Bank of New York Mellon	(2)
Euro	US dollar	7,479	8,035	12-Jul-24	The Bank of New York Mellon	(22)
Euro	US dollar	25,145	27,043	12-Jul-24	The Bank of New York Mellon	(102)
Euro	US dollar	4,656,292	5,007,501	12-Jul-24	The Bank of New York Mellon	(18,417)
					USD	(18,543)
					EUR	(17,315)

BNY Mellon Global Short-Dated High Yield Bond Fund EUR L (Acc) (Hedged) Share Class

Euro	US dollar	10,147	10,912	12-Jul-24	The Bank of New York Mellon	(40)
					USD	(40)
					EUR	(37)

BNY Mellon Global Short-Dated High Yield Bond Fund EUR W (Acc) (Hedged) Share Class

Euro	US dollar	124,647	133,478	12-Jul-24	The Bank of New York Mellon	78
Euro	US dollar	44,269	47,308	12-Jul-24	The Bank of New York Mellon	125
Euro	US dollar	63,378	67,813	12-Jul-24	The Bank of New York Mellon	95
Euro	US dollar	6,300,209	6,750,161	12-Jul-24	The Bank of New York Mellon	333
US dollar	Euro	529,072	493,403	12-Jul-24	The Bank of New York Mellon	405
US dollar	Euro	51,421	47,862	12-Jul-24	The Bank of New York Mellon	138
US dollar	Euro	11,638	10,822	12-Jul-24	The Bank of New York Mellon	43
US dollar	Euro	546,029	507,977	12-Jul-24	The Bank of New York Mellon	1,746
US dollar	Euro	62,396	58,072	12-Jul-24	The Bank of New York Mellon	173
US dollar	Euro	48,892	45,622	12-Jul-24	The Bank of New York Mellon	9
US dollar	Euro	702,038	652,745	12-Jul-24	The Bank of New York Mellon	2,641
US dollar	Euro	69,262	64,022	12-Jul-24	The Bank of New York Mellon	665
US dollar	Euro	37,026	34,426	12-Jul-24	The Bank of New York Mellon	139
US dollar	Euro	16,232	15,061	12-Jul-24	The Bank of New York Mellon	95
US dollar	Euro	42,112	38,935	12-Jul-24	The Bank of New York Mellon	394
					USD	7,079
					EUR	6,610
Euro	US dollar	30,632	32,846	12-Jul-24	The Bank of New York Mellon	(25)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Short-Dated High Yield Bond Fund EUR W (Acc) (Hedged) Share Class cont'd.

Euro	US dollar	194,693	209,172	12-Jul-24	The Bank of New York Mellon	(563)
Euro	US dollar	24,262	26,092	12-Jul-24	The Bank of New York Mellon	(96)
Euro	US dollar	17,120	18,402	12-Jul-24	The Bank of New York Mellon	(59)
Euro	US dollar	47,274	50,794	12-Jul-24	The Bank of New York Mellon	(141)
Euro	US dollar	43,136	46,227	12-Jul-24	The Bank of New York Mellon	(8)
Euro	US dollar	121,779	130,976	12-Jul-24	The Bank of New York Mellon	(493)
Euro	US dollar	194,785	210,730	12-Jul-24	The Bank of New York Mellon	(2,024)
Euro	US dollar	23,702	25,492	12-Jul-24	The Bank of New York Mellon	(96)
Euro	US dollar	4,821,071	5,195,936	12-Jul-24	The Bank of New York Mellon	(30,297)
Euro	US dollar	12,556	13,581	12-Jul-24	The Bank of New York Mellon	(127)
Euro	US dollar	269,070,506	289,365,619	12-Jul-24	The Bank of New York Mellon	(1,064,277)
US dollar	Euro	28,782	26,878	12-Jul-24	The Bank of New York Mellon	(17)
US dollar	Euro	70,724	66,181	12-Jul-24	The Bank of New York Mellon	(187)
US dollar	Euro	278,924	260,684	12-Jul-24	The Bank of New York Mellon	(392)
US dollar	Euro	212,991	198,793	12-Jul-24	The Bank of New York Mellon	(11)
					USD	(1,098,813)
					EUR	(1,026,017)

BNY Mellon Global Short-Dated High Yield Bond Fund EUR W (Inc) (Hedged) Share Class

Euro	US dollar	71,182	76,068	12-Jul-24	The Bank of New York Mellon	201
Euro	US dollar	27,314	29,265	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	8,467	7,881	12-Jul-24	The Bank of New York Mellon	23
US dollar	Euro	2,150	2,000	12-Jul-24	The Bank of New York Mellon	8
US dollar	Euro	1,117	1,039	12-Jul-24	The Bank of New York Mellon	4
US dollar	Euro	63,740	58,917	12-Jul-24	The Bank of New York Mellon	612
US dollar	Euro	270	251	12-Jul-24	The Bank of New York Mellon	2
US dollar	Euro	10,315	9,536	12-Jul-24	The Bank of New York Mellon	97
					USD	948
					EUR	885
Euro	US dollar	21,511	23,266	12-Jul-24	The Bank of New York Mellon	(218)
Euro	US dollar	47,102,977	50,655,802	12-Jul-24	The Bank of New York Mellon	(186,310)
Euro	US dollar	5,904	6,330	12-Jul-24	The Bank of New York Mellon	(5)
Euro	US dollar	75,834	81,473	12-Jul-24	The Bank of New York Mellon	(219)
Euro	US dollar	41,488	44,617	12-Jul-24	The Bank of New York Mellon	(164)
Euro	US dollar	40,435	43,464	12-Jul-24	The Bank of New York Mellon	(139)
Euro	US dollar	50,306	53,911	12-Jul-24	The Bank of New York Mellon	(9)
Euro	US dollar	71,900	77,329	12-Jul-24	The Bank of New York Mellon	(291)
Euro	US dollar	243,364	263,286	12-Jul-24	The Bank of New York Mellon	(2,529)
Euro	US dollar	7,787	8,375	12-Jul-24	The Bank of New York Mellon	(31)
US dollar	Euro	23,706	22,183	12-Jul-24	The Bank of New York Mellon	(63)
US dollar	Euro	3,804	3,556	12-Jul-24	The Bank of New York Mellon	(5)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Short-Dated High Yield Bond Fund EUR W (Inc) (Hedged) Share Class cont'd.

US dollar	Euro	26,877	25,085	12-Jul-24	The Bank of New York Mellon	(1)
					USD	(189,984)
					EUR	(177,398)

BNY Mellon Global Short-Dated High Yield Bond Fund Sterling L (Acc) (Hedged) Share Class

Sterling	US dollar	101,814	129,390	12-Jul-24	The Bank of New York Mellon	(679)
					USD	(679)
					GBP	(537)

BNY Mellon Global Short-Dated High Yield Bond Fund Sterling L (Inc) (Hedged) Share Class

Sterling	US dollar	2,997	3,788	12-Jul-24	The Bank of New York Mellon	1
US dollar	Sterling	6,376	4,982	12-Jul-24	The Bank of New York Mellon	79
					USD	80
					GBP	63

Sterling	US dollar	16,206	20,524	12-Jul-24	The Bank of New York Mellon	(37)
Sterling	US dollar	2,296	2,917	12-Jul-24	The Bank of New York Mellon	(15)
Sterling	US dollar	10,015	12,818	12-Jul-24	The Bank of New York Mellon	(158)
Sterling	US dollar	2,476	3,150	12-Jul-24	The Bank of New York Mellon	(20)
Sterling	US dollar	727,170	924,125	12-Jul-24	The Bank of New York Mellon	(4,853)
					USD	(5,083)
					GBP	(4,021)

BNY Mellon Global Short-Dated High Yield Bond Fund Sterling W (Acc) (Hedged) Share Class

Sterling	US dollar	560,243	708,079	12-Jul-24	The Bank of New York Mellon	169
Sterling	US dollar	62,972	79,511	12-Jul-24	The Bank of New York Mellon	97
US dollar	Sterling	58,794	46,330	12-Jul-24	The Bank of New York Mellon	226
US dollar	Sterling	37,020	29,179	12-Jul-24	The Bank of New York Mellon	132
US dollar	Sterling	43,053	34,037	12-Jul-24	The Bank of New York Mellon	25
US dollar	Sterling	86,682	68,444	12-Jul-24	The Bank of New York Mellon	156
US dollar	Sterling	163,948	128,894	12-Jul-24	The Bank of New York Mellon	1,003
US dollar	Sterling	82,125	64,616	12-Jul-24	The Bank of New York Mellon	440
US dollar	Sterling	23,800	18,732	12-Jul-24	The Bank of New York Mellon	119
US dollar	Sterling	60,296	47,507	12-Jul-24	The Bank of New York Mellon	239
US dollar	Sterling	28,268	22,141	12-Jul-24	The Bank of New York Mellon	278
US dollar	Sterling	91,118	71,188	12-Jul-24	The Bank of New York Mellon	1,124
US dollar	Sterling	215,938	169,456	12-Jul-24	The Bank of New York Mellon	1,715
US dollar	Sterling	36,596	28,743	12-Jul-24	The Bank of New York Mellon	260
US dollar	Sterling	81,802	64,289	12-Jul-24	The Bank of New York Mellon	530
					USD	6,513
					GBP	5,152
Sterling	US dollar	131,854	167,328	12-Jul-24	The Bank of New York Mellon	(642)
Sterling	US dollar	26,429	33,530	12-Jul-24	The Bank of New York Mellon	(120)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Global Short-Dated High Yield Bond Fund Sterling W (Acc) (Hedged) Share Class cont'd.

Sterling	US dollar	29,184	36,915	12-Jul-24	The Bank of New York Mellon	(21)
Sterling	US dollar	48,339	61,220	12-Jul-24	The Bank of New York Mellon	(110)
Sterling	US dollar	72,276	91,932	12-Jul-24	The Bank of New York Mellon	(563)
Sterling	US dollar	41,199	52,363	12-Jul-24	The Bank of New York Mellon	(280)
Sterling	US dollar	49,928	63,436	12-Jul-24	The Bank of New York Mellon	(318)
Sterling	US dollar	47,406	60,167	12-Jul-24	The Bank of New York Mellon	(238)
Sterling	US dollar	36,987	47,222	12-Jul-24	The Bank of New York Mellon	(464)
Sterling	US dollar	54,322	69,531	12-Jul-24	The Bank of New York Mellon	(858)
Sterling	US dollar	41,945	53,451	12-Jul-24	The Bank of New York Mellon	(425)
Sterling	US dollar	20,415	25,992	12-Jul-24	The Bank of New York Mellon	(184)
Sterling	US dollar	63,372	80,636	12-Jul-24	The Bank of New York Mellon	(522)
Sterling	US dollar	70,714,289	89,867,329	12-Jul-24	The Bank of New York Mellon	(471,898)
US dollar	Sterling	53,022	41,952	12-Jul-24	The Bank of New York Mellon	(13)
US dollar	Sterling	79,164	62,698	12-Jul-24	The Bank of New York Mellon	(97)
					USD	(476,753)
					GBP	(377,148)

BNY Mellon Global Short-Dated High Yield Bond Fund Sterling W (Inc) (Hedged) Share Class

Sterling	US dollar	166	210	12-Jul-24	The Bank of New York Mellon	-
Sterling	US dollar	2,983	3,766	12-Jul-24	The Bank of New York Mellon	5
Sterling	US dollar	77	98	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	5,007	3,937	12-Jul-24	The Bank of New York Mellon	31
US dollar	Sterling	19,772	15,556	12-Jul-24	The Bank of New York Mellon	106
US dollar	Sterling	5,332	4,197	12-Jul-24	The Bank of New York Mellon	27
US dollar	Sterling	2,074	1,634	12-Jul-24	The Bank of New York Mellon	8
US dollar	Sterling	1,382	1,083	12-Jul-24	The Bank of New York Mellon	14
US dollar	Sterling	733	572	12-Jul-24	The Bank of New York Mellon	9
US dollar	Sterling	2,275	1,785	12-Jul-24	The Bank of New York Mellon	18
US dollar	Sterling	15	12	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	646	507	12-Jul-24	The Bank of New York Mellon	4
US dollar	Sterling	20,350	16,036	12-Jul-24	The Bank of New York Mellon	78
US dollar	Sterling	1,177	927	12-Jul-24	The Bank of New York Mellon	4
US dollar	Sterling	143	113	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	3,988	3,149	12-Jul-24	The Bank of New York Mellon	7
					USD	311
					GBP	246
Sterling	US dollar	2,573	3,265	12-Jul-24	The Bank of New York Mellon	(13)
Sterling	US dollar	10,487	13,305	12-Jul-24	The Bank of New York Mellon	(47)
Sterling	US dollar	220,726	279,198	12-Jul-24	The Bank of New York Mellon	(161)
Sterling	US dollar	3,809	4,823	12-Jul-24	The Bank of New York Mellon	(9)
Sterling	US dollar	4,794	6,098	12-Jul-24	The Bank of New York Mellon	(37)
Sterling	US dollar	12,866	16,353	12-Jul-24	The Bank of New York Mellon	(88)
Sterling	US dollar	4,029	5,119	12-Jul-24	The Bank of New York Mellon	(26)
Sterling	US dollar	33,587	42,882	12-Jul-24	The Bank of New York Mellon	(421)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Short-Dated High Yield Bond Fund Sterling W (Inc) (Hedged) Share Class cont'd.							BNY Mellon Global Short-Dated High Yield Bond Fund Sterling Z (Inc) (Hedged) Share Class cont'd.						
Sterling	US dollar	41,517	53,140	12-Jul-24	The Bank of New York Mellon	(655)	US dollar	Sterling	9,860	7,723	12-Jul-24	The Bank of New York Mellon	97
Sterling	US dollar	3,448	4,394	12-Jul-24	The Bank of New York Mellon	(35)	US dollar	Sterling	177,536	138,704	12-Jul-24	The Bank of New York Mellon	2,190
Sterling	US dollar	4,368	5,561	12-Jul-24	The Bank of New York Mellon	(39)	US dollar	Sterling	144,203	113,163	12-Jul-24	The Bank of New York Mellon	1,145
Sterling	US dollar	11,102	14,127	12-Jul-24	The Bank of New York Mellon	(91)	US dollar	Sterling	46,839	36,788	12-Jul-24	The Bank of New York Mellon	332
Sterling	US dollar	8,995,265	11,431,643	12-Jul-24	The Bank of New York Mellon	(60,028)	US dollar	Sterling	467	367	12-Jul-24	The Bank of New York Mellon	3
US dollar	Sterling	12,368	9,786	12-Jul-24	The Bank of New York Mellon	(3)	US dollar	Sterling	16,788	13,229	12-Jul-24	The Bank of New York Mellon	64
US dollar	Sterling	2,840	2,249	12-Jul-24	The Bank of New York Mellon	(4)	US dollar	Sterling	42,606	33,582	12-Jul-24	The Bank of New York Mellon	152
							US dollar	Sterling	61,152	48,345	12-Jul-24	The Bank of New York Mellon	35
						USD							7,789
						GBP							6,162
BNY Mellon Global Short-Dated High Yield Bond Fund Sterling X (Acc) (Hedged) Share Class							BNY Mellon Global Short-Dated High Yield Bond Fund Sterling Y (Acc) (Hedged) Share Class						
Sterling	US dollar	10,599,184	13,469,985	12-Jul-24	The Bank of New York Mellon	(70,732)	Sterling	US dollar	17,019	21,598	12-Jul-24	The Bank of New York Mellon	(83)
						USD							(878)
						GBP							(57)
							Sterling	US dollar	7,368	9,371	12-Jul-24	The Bank of New York Mellon	(38)
							Sterling	US dollar	6,011	7,637	12-Jul-24	The Bank of New York Mellon	(290)
							Sterling	US dollar	57,678	73,206	12-Jul-24	The Bank of New York Mellon	(124)
							Sterling	US dollar	9,895	12,633	12-Jul-24	The Bank of New York Mellon	(1)
						USD	Sterling	US dollar	36	46	12-Jul-24	The Bank of New York Mellon	(430)
						GBP	Sterling	US dollar	42,453	54,098	12-Jul-24	The Bank of New York Mellon	(222)
							Sterling	US dollar	24,622	31,349	12-Jul-24	The Bank of New York Mellon	(330,870)
							Sterling	US dollar	49,581,115	63,010,212	12-Jul-24	The Bank of New York Mellon	(5)
							US dollar	Sterling	19,997	15,822	12-Jul-24	The Bank of New York Mellon	(64)
							US dollar	Sterling	52,180	41,327	12-Jul-24	The Bank of New York Mellon	
						USD							(333,062)
						GBP							(263,477)
BNY Mellon Global Short-Dated High Yield Bond Fund Sterling Z (Acc) (Hedged) Share Class							BNY Mellon Global Short-Dated High Yield Bond Fund Sterling Z (Inc) (Hedged) Share Class						
US dollar	Sterling	25,883	20,312	12-Jul-24	The Bank of New York Mellon	206	Sterling	US dollar	761	962	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	93,112	73,132	12-Jul-24	The Bank of New York Mellon	661	Sterling	US dollar	10,021	12,653	12-Jul-24	The Bank of New York Mellon	15
US dollar	Sterling	1,426	1,120	12-Jul-24	The Bank of New York Mellon	9	Sterling	US dollar	17	22	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	9,262	7,298	12-Jul-24	The Bank of New York Mellon	36	Sterling	US dollar	22	27	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	1,948	1,533	12-Jul-24	The Bank of New York Mellon	10	US dollar	Sterling	14,847	11,723	12-Jul-24	The Bank of New York Mellon	27
						USD	US dollar	Sterling	212,623	167,161	12-Jul-24	The Bank of New York Mellon	1,301
						GBP	US dollar	Sterling	330,566	260,087	12-Jul-24	The Bank of New York Mellon	1,770
							US dollar	Sterling	15,745	12,392	12-Jul-24	The Bank of New York Mellon	79
							US dollar	Sterling	146,233	115,217	12-Jul-24	The Bank of New York Mellon	579

BNY MELLON GLOBAL UNCONSTRAINED FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Collective investment schemes			
Guernsey - 210,734			
(31 December 2023: 210,003)			
216,237	Cordiant Digital Infrastructure Ltd/Fund	210,734	0.69
United Kingdom - 264,156			
(31 December 2023: 158,954)			
158,520	Aquila European Renewables Plc	108,136	0.36
160,720	VH Global Sustainable Energy Opportunities Plc	156,020	0.51
Total investments in collective investment schemes		474,890	1.56
Bonds			
Australia - 387,406			
(31 December 2023: 407,093)			
280,000	Australia Government Bond 3.000% 21-Mar-2047	143,312	0.47
380,000	Australia Government Bond 3.250% 21-Apr-2029	244,094	0.80
Austria - 199,983			
(31 December 2023: 220,421)			
190,000	Republic of Austria Government Bond '144A' 3.150% 20-Jun-2044	199,983	0.66
Brazil - 154,641			
(31 December 2023: 171,153)			
1,000,000	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jan-2026	154,641	0.51
Colombia - 140,303			
(31 December 2023: 150,318)			
608,000,000	Colombia Government International Bond 'REGS' 7.500% 26-Aug-2026	140,303	0.46
Germany - 209,992			
(31 December 2023: 215,326)			
100,000	Infineon Technologies AG 'EMTN' FRN (Perpetual) 2.875% 01-Jan-2025	105,878	0.35
100,000	Infineon Technologies AG FRN (Perpetual) 3.625% 01-Jan-2028	104,114	0.34
Mexico - 281,798			
(31 December 2023: 328,375)			
3,790,000	Mexican Bonos 8.000% 07-Nov-2047	168,861	0.55
2,200,000	Mexican Bonos 8.500% 31-May-2029	112,937	0.37
New Zealand - 266,579			
(31 December 2023: 274,525)			
320,000	New Zealand Government Inflation Linked Bond 3.000% 20-Sep-2030	266,579	0.87
Spain - 151,089			
(31 December 2023: 161,079)			
130,000	Spain Government Bond '144A' 5.150% 31-Oct-2028	151,089	0.49
United Kingdom - 291,282			
(31 December 2023: -)			
259,291	United Kingdom Inflation-Linked Gilt 0.750% 22-Nov-2047	291,282	0.95
United States of America - 4,809,976			
(31 December 2023: 5,397,920)			
149,000	T-Mobile USA Inc 3.375% 15-Apr-2029	137,877	0.45
47,000	T-Mobile USA Inc 3.875% 15-Apr-2030	44,008	0.14
597,594	United States Treasury Inflation Indexed Bonds 0.750% 15-Jul-2028	568,018	1.86
552,866	United States Treasury Inflation Indexed Bonds 3.375% 15-Apr-2032	606,268	1.99
855,500	United States Treasury Note/Bond 1.125% 15-Jan-2025	836,399	2.74
615,000	United States Treasury Note/Bond 1.500% 15-Aug-2026	575,529	1.89
625,000	United States Treasury Note/Bond 1.500% 15-Feb-2030	537,988	1.76

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
625,900	United States Treasury Note/Bond 2.000% 15-Feb-2025	613,101	2.01
332,000	United States Treasury Note/Bond 2.375% 15-May-2029	303,780	1.00
745,000	United States Treasury Note/Bond 2.875% 15-May-2043	587,008	1.92
Total investments in bonds		6,893,049	22.58
Equities			
Bermuda - 161,719			
(31 December 2023: 140,206)			
720	RenaissanceRe Holdings Ltd	161,719	0.53
China - 124,576			
(31 December 2023: 124,358)			
27,500	Ping An Insurance Group Co of China Ltd 'H'	124,576	0.41
Denmark - 245,009			
(31 December 2023: 221,207)			
4,003	Novonosis (Novozymes) B	245,009	0.80
France - 578,991			
(31 December 2023: 643,836)			
4,802	Dassault Systemes SE	181,580	0.60
4,101	Sanofi SA	397,411	1.30
Germany - 873,996			
(31 December 2023: 477,151)			
3,085	SAP SE	624,537	2.04
1,334	Siemens AG	249,459	0.82
Hong Kong - 320,197			
(31 December 2023: 411,329)			
47,200	AIA Group Ltd	320,197	1.05
India - 351,179			
(31 December 2023: 364,010)			
5,414	HDFC Bank Ltd ADR	351,179	1.15
Ireland - 2,205,329			
(31 December 2023: 1,272,630)			
1,154	Accenture Plc - Class A	349,858	1.15
126,106	Greencoat Renewables Plc	117,221	0.38
1,265	Linde Plc	556,923	1.82
5,086	Medtronic Plc	403,447	1.32
6,496	Smurfit Kappa Group Plc	291,787	0.96
1,456	Trane Technologies Plc	486,093	1.59
Japan - 1,254,827			
(31 December 2023: 1,388,573)			
6,000	Recruit Holdings Co Ltd	321,563	1.05
5,800	Sony Group Corp	492,323	1.61
26,400	Suzuki Motor Corp	304,410	1.00
12,200	Topcon Corp	136,531	0.45
Netherlands - 542,162			
(31 December 2023: 578,205)			
17,883	Universal Music Group NV	542,162	1.77
Republic of Korea - 559,448			
(31 December 2023: 271,790)			
7,969	Samsung Electronics Co Ltd - Preference	368,490	1.21
742	Samsung SDI Co Ltd	190,958	0.62
Switzerland - 1,589,491			
(31 December 2023: 1,480,551)			
3,342	Alcon Inc	299,826	0.98
695	Lonza Group AG	379,608	1.25
857	Roche Holding AG	239,933	0.79
2,507	TE Connectivity Ltd	373,029	1.22

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Global Unconstrained Fund						
US dollar	Sterling	965,981	761,000	18-Jul-24	State Street Bank	2,728
US dollar	Euro	492,838	456,811	16-Aug-24	State Street Bank	2,545
USD						5,273
US dollar	New Zealand dollar	245,126	409,232	16-Aug-24	Canadian Imperial Bank of Commerce	(3,871)
US dollar	Australian dollar	469,127	703,304	13-Sep-24	Royal Bank of Scotland	(195)
USD						(4,066)
BNY Mellon Global Unconstrained Fund CAD X (Acc) (Hedged) Share Class						
Canadian dollar	US dollar	332,568	242,771	12-Jul-24	The Bank of New York Mellon	231
Canadian dollar	US dollar	329,738	239,929	12-Jul-24	The Bank of New York Mellon	1,005
Canadian dollar	US dollar	41,344,815	30,074,512	12-Jul-24	The Bank of New York Mellon	135,494
USD						136,730
CAD						187,170
US dollar	Canadian dollar	220,612	303,215	12-Jul-24	The Bank of New York Mellon	(942)
USD						(942)
CAD						(1,290)

BNY MELLON JAPAN SMALL CAP EQUITY FOCUS FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value JPY	Total net assets %
Equities			
Communication Services - 1,183,377,550			
(31 December 2023: 2,262,294,150)			
185,100	Atrae Inc	149,931,000	1.82
150,200	Cover Corp	301,526,500	3.66
278,700	Vector Inc	341,964,900	4.15
314,100	Vision Inc/Tokyo Japan	389,955,150	4.74
Consumer Discretionary - 343,273,450			
(31 December 2023: 1,658,903,450)			
58,000	Nifco Inc/Japan	222,430,000	2.70
50,700	Resorttrust Inc	120,843,450	1.47
Consumer Staples - 210,408,000			
(31 December 2023: 453,105,900)			
35,200	Ain Holdings Inc	210,408,000	2.55
Financials - 656,231,200			
(31 December 2023: 2,392,095,600)			
444,600	Anicom Holdings Inc	299,882,700	3.64
123,900	Premium Group Co Ltd	267,624,000	3.25
30,500	Rakuten Bank Ltd	88,724,500	1.08
Health Care - 579,703,750			
(31 December 2023: -)			
99,700	Nakanishi Inc	254,583,950	3.09
130,400	PeptiDream Inc	325,119,800	3.95
Industrials - 1,637,251,200			
(31 December 2023: 3,174,926,600)			
335,700	Aida Engineering Ltd	305,487,000	3.71
31,500	Daihen Corp	260,977,500	3.17
376,100	Insource Co Ltd	335,105,100	4.07
287,200	Kosaido Holdings Co Ltd	178,064,000	2.16
58,100	Pilot Corp	248,580,850	3.02
239,100	TRE Holdings Corp	309,036,750	3.75
Information Technology - 2,138,599,550			
(31 December 2023: 4,129,814,900)			
48,600	Dentsu Soken Inc	256,122,000	3.11
59,900	Japan Material Co Ltd	132,918,100	1.62
7,500	Maruwa Co Ltd/Aichi	288,937,500	3.51
244,200	MCJ Co Ltd	369,963,000	4.49
324,700	m-up Holdings Inc	467,080,950	5.67
205,000	TechMatrix Corp	410,922,500	4.99
20,200	Ulvac Inc	212,655,500	2.58
Materials - 1,150,810,800			
(31 December 2023: 1,293,900,650)			
72,700	ADEKA Corp	235,257,200	2.85
75,900	Aica Kogyo Co Ltd	265,801,800	3.23
35,500	C Uyemura & Co Ltd	391,742,500	4.76
143,100	Sakata INX Corp	258,009,300	3.13

Holdings	Description	Fair value JPY	Total net assets %
Equities cont'd.			
Utilities - 95,151,000			
(31 December 2023: 631,208,550)			
39,400	Nippon Gas Co Ltd	95,151,000	1.16
Total investments in equities		7,994,806,500	97.08
Unrealised gain on forward foreign currency contracts - 19,539,644 (see below) (31 December 2023: 4,287,476)		19,539,644	0.24
Total financial assets at fair value through profit or loss		8,014,346,144	97.32
Unrealised loss on forward foreign currency contracts - (634,321) (see below) (31 December 2023: (159,429,964))		(634,321)	(0.01)
Total financial liabilities at fair value through profit or loss		(634,321)	(0.01)
Net current assets		221,469,789	2.69
Total net assets		8,235,181,612	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	94.80
OTC financial derivative instruments	0.23
Other current assets	4.97
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Japan Small Cap Equity Focus Fund CHF E (Acc) (Hedged) Share Class							BNY Mellon Japan Small Cap Equity Focus Fund EUR H (Hedged) Share Class cont'd.						
Swiss franc	Japanese yen	282	50,308	12-Jul-24	The Bank of New York Mellon	9	Japanese yen	Euro	3,608,957	21,380	12-Jul-24	The Bank of New York Mellon	(61,448)
Swiss franc	Japanese yen	650	115,638	12-Jul-24	The Bank of New York Mellon	295	Japanese yen	Euro	186,775	1,115	12-Jul-24	The Bank of New York Mellon	(4,677)
Swiss franc	Japanese yen	299	52,698	12-Jul-24	The Bank of New York Mellon	614	Japanese yen	Euro	1,773,710	10,550	12-Jul-24	The Bank of New York Mellon	(37,486)
Swiss franc	Japanese yen	35,492	6,206,277	12-Jul-24	The Bank of New York Mellon	128,492	Japanese yen	Euro	2,648,785	15,719	12-Jul-24	The Bank of New York Mellon	(49,815)
							Japanese yen	Euro	6,560,892	39,086	12-Jul-24	The Bank of New York Mellon	(149,193)
					JPY	129,410						JPY	(317,203)
					CHF	725						EUR	(1,846)
Japanese yen	Swiss franc	32,708	183	12-Jul-24	The Bank of New York Mellon	(30)	BNY Mellon Japan Small Cap Equity Focus Fund EUR I (Hedged) Share Class						
Japanese yen	Swiss franc	62,476	353	12-Jul-24	The Bank of New York Mellon	(576)	Euro	Japanese yen	30,299	5,192,537	12-Jul-24	The Bank of New York Mellon	9,108
Japanese yen	Swiss franc	32,473	185	12-Jul-24	The Bank of New York Mellon	(593)	Euro	Japanese yen	19,832	3,384,603	12-Jul-24	The Bank of New York Mellon	20,080
Japanese yen	Swiss franc	45,899	263	12-Jul-24	The Bank of New York Mellon	(1,018)	Euro	Japanese yen	21,792	3,727,411	12-Jul-24	The Bank of New York Mellon	13,725
Swiss franc	Japanese yen	429	76,845	12-Jul-24	The Bank of New York Mellon	(216)	Euro	Japanese yen	1,300	220,513	12-Jul-24	The Bank of New York Mellon	2,666
Swiss franc	Japanese yen	310	55,323	12-Jul-24	The Bank of New York Mellon	(25)	Euro	Japanese yen	42,446	7,202,632	12-Jul-24	The Bank of New York Mellon	84,335
					JPY	(2,458)	Euro	Japanese yen	830,214	140,352,987	12-Jul-24	The Bank of New York Mellon	2,175,142
					CHF	(14)	Euro	Japanese yen	14,189	2,381,525	12-Jul-24	The Bank of New York Mellon	54,412
							Euro	Japanese yen	1,664,684	280,077,240	12-Jul-24	The Bank of New York Mellon	5,709,727
BNY Mellon Japan Small Cap Equity Focus Fund EUR G (Acc) (Hedged) Share Class												JPY	8,069,195
Euro	Japanese yen	70	12,073	12-Jul-24	The Bank of New York Mellon	22						EUR	46,955
Euro	Japanese yen	46	7,861	12-Jul-24	The Bank of New York Mellon	46	Japanese yen	Euro	8,387,809	48,900	12-Jul-24	The Bank of New York Mellon	(7,166)
Euro	Japanese yen	51	8,662	12-Jul-24	The Bank of New York Mellon	32	Japanese yen	Euro	318,216	1,864	12-Jul-24	The Bank of New York Mellon	(1,847)
Euro	Japanese yen	108	18,352	12-Jul-24	The Bank of New York Mellon	215	Japanese yen	Euro	2,176,178	12,776	12-Jul-24	The Bank of New York Mellon	(17,118)
Euro	Japanese yen	50	8,318	12-Jul-24	The Bank of New York Mellon	190	Japanese yen	Euro	275,036	1,627	12-Jul-24	The Bank of New York Mellon	(4,263)
Euro	Japanese yen	5,807	977,058	12-Jul-24	The Bank of New York Mellon	19,918	Japanese yen	Euro	2,809,241	16,642	12-Jul-24	The Bank of New York Mellon	(47,832)
					JPY	20,423	Japanese yen	Euro	1,383,469	8,229	12-Jul-24	The Bank of New York Mellon	(29,239)
					EUR	119	Japanese yen	Euro	2,063,821	12,248	12-Jul-24	The Bank of New York Mellon	(38,813)
Japanese yen	Euro	5,056	30	12-Jul-24	The Bank of New York Mellon	(39)	Japanese yen	Euro	427,061	2,539	12-Jul-24	The Bank of New York Mellon	(8,870)
Japanese yen	Euro	9,816	58	12-Jul-24	The Bank of New York Mellon	(167)						JPY	(155,148)
Japanese yen	Euro	4,832	29	12-Jul-24	The Bank of New York Mellon	(102)						EUR	(903)
Japanese yen	Euro	7,210	43	12-Jul-24	The Bank of New York Mellon	(136)	BNY Mellon Japan Small Cap Equity Focus Fund EUR W (Acc) (Hedged) Share Class						
					JPY	(444)	Euro	Japanese yen	2,669	457,428	12-Jul-24	The Bank of New York Mellon	802
					EUR	(3)	Euro	Japanese yen	1,746	298,036	12-Jul-24	The Bank of New York Mellon	1,768
BNY Mellon Japan Small Cap Equity Focus Fund EUR H (Hedged) Share Class							Euro	Japanese yen	1,922	328,692	12-Jul-24	The Bank of New York Mellon	1,210
Euro	Japanese yen	25,629	4,392,164	12-Jul-24	The Bank of New York Mellon	7,704	Euro	Japanese yen	4,100	695,735	12-Jul-24	The Bank of New York Mellon	8,147
Euro	Japanese yen	16,744	2,857,532	12-Jul-24	The Bank of New York Mellon	16,952	Euro	Japanese yen	1,879	315,307	12-Jul-24	The Bank of New York Mellon	7,204
Euro	Japanese yen	18,292	3,128,740	12-Jul-24	The Bank of New York Mellon	11,520	Euro	Japanese yen	219,880	36,994,097	12-Jul-24	The Bank of New York Mellon	754,172
Euro	Japanese yen	39,276	6,664,715	12-Jul-24	The Bank of New York Mellon	78,036						JPY	773,303
Euro	Japanese yen	18,034	3,026,816	12-Jul-24	The Bank of New York Mellon	69,155						EUR	4,500
Euro	Japanese yen	2,158,575	363,172,677	12-Jul-24	The Bank of New York Mellon	7,403,732	Japanese yen	Euro	191,216	1,123	12-Jul-24	The Bank of New York Mellon	(1,504)
					JPY	7,587,099	Japanese yen	Euro	370,884	2,197	12-Jul-24	The Bank of New York Mellon	(6,315)
					EUR	44,149	Japanese yen	Euro	182,765	1,087	12-Jul-24	The Bank of New York Mellon	(3,863)
Japanese yen	Euro	1,853,976	10,884	12-Jul-24	The Bank of New York Mellon	(14,584)							

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Japan Small Cap Equity Focus Fund EUR W (Acc) (Hedged) Share Class cont'd.

Japanese yen	Euro	272,318	1,616	12-Jul-24	The Bank of New York Mellon	(5,121)
					JPY	(16,803)
					EUR	(98)

BNY Mellon Japan Small Cap Equity Focus Fund SGD H (Acc) (Hedged) Share Class

Singapore dollar	Japanese yen	7,540	890,246	12-Jul-24	The Bank of New York Mellon	1,531
Singapore dollar	Japanese yen	4,919	578,920	12-Jul-24	The Bank of New York Mellon	2,951
Singapore dollar	Japanese yen	5,398	636,133	12-Jul-24	The Bank of New York Mellon	2,396
Singapore dollar	Japanese yen	11,569	1,353,737	12-Jul-24	The Bank of New York Mellon	14,623
Singapore dollar	Japanese yen	5,729	663,989	12-Jul-24	The Bank of New York Mellon	13,581
Singapore dollar	Japanese yen	1,797	207,548	12-Jul-24	The Bank of New York Mellon	4,970
Singapore dollar	Japanese yen	674,001	77,972,201	12-Jul-24	The Bank of New York Mellon	1,748,756
					JPY	1,788,808
					SGD	15,106
Japanese yen	Singapore dollar	375,927	3,198	12-Jul-24	The Bank of New York Mellon	(2,318)
Japanese yen	Singapore dollar	6,107,565	52,366	12-Jul-24	The Bank of New York Mellon	(86,305)
Japanese yen	Singapore dollar	798,448	6,863	12-Jul-24	The Bank of New York Mellon	(13,325)
Japanese yen	Singapore dollar	391,077	3,376	12-Jul-24	The Bank of New York Mellon	(8,257)
Japanese yen	Singapore dollar	587,745	5,085	12-Jul-24	The Bank of New York Mellon	(13,743)
					JPY	(123,948)
					SGD	(1,047)

BNY Mellon Japan Small Cap Equity Focus Fund USD E (Acc) (Hedged) Share Class

US dollar	Japanese yen	83	13,270	12-Jul-24	The Bank of New York Mellon	76
US dollar	Japanese yen	93	14,767	12-Jul-24	The Bank of New York Mellon	85
US dollar	Japanese yen	198	31,404	12-Jul-24	The Bank of New York Mellon	375
US dollar	Japanese yen	10,480	1,637,400	12-Jul-24	The Bank of New York Mellon	41,777
					JPY	42,313
					USD	264
Japanese yen	US dollar	8,483	53	12-Jul-24	The Bank of New York Mellon	(57)
Japanese yen	US dollar	10,421	66	12-Jul-24	The Bank of New York Mellon	(198)
Japanese yen	US dollar	11,857	76	12-Jul-24	The Bank of New York Mellon	(383)
US dollar	Japanese yen	127	20,365	12-Jul-24	The Bank of New York Mellon	(14)
					JPY	(652)
					USD	(4)

BNY Mellon Japan Small Cap Equity Focus Fund USD H (Hedged) Share Class

US dollar	Japanese yen	7,914	1,267,646	12-Jul-24	The Bank of New York Mellon	506
US dollar	Japanese yen	7,479	1,196,708	12-Jul-24	The Bank of New York Mellon	1,744
US dollar	Japanese yen	2,115	336,969	12-Jul-24	The Bank of New York Mellon	1,919
US dollar	Japanese yen	2,335	371,961	12-Jul-24	The Bank of New York Mellon	2,138
US dollar	Japanese yen	5,032	796,743	12-Jul-24	The Bank of New York Mellon	9,514

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Japan Small Cap Equity Focus Fund USD H (Hedged) Share Class cont'd.

US dollar	Japanese yen	267,603	41,811,999	12-Jul-24	The Bank of New York Mellon	1,066,790
					JPY	1,082,611
					USD	6,746

Japanese yen	US dollar	218,256	1,371	12-Jul-24	The Bank of New York Mellon	(1,479)
Japanese yen	US dollar	274,403	1,745	12-Jul-24	The Bank of New York Mellon	(5,203)
Japanese yen	US dollar	306,103	1,972	12-Jul-24	The Bank of New York Mellon	(9,902)
US dollar	Japanese yen	3,231	518,002	12-Jul-24	The Bank of New York Mellon	(360)
					JPY	(16,944)
					USD	(106)

BNY Mellon Japan Small Cap Equity Focus Fund USD I (Hedged) Share Class

US dollar	Japanese yen	91	14,556	12-Jul-24	The Bank of New York Mellon	83
US dollar	Japanese yen	101	16,155	12-Jul-24	The Bank of New York Mellon	93
US dollar	Japanese yen	217	34,432	12-Jul-24	The Bank of New York Mellon	411
US dollar	Japanese yen	11,513	1,798,809	12-Jul-24	The Bank of New York Mellon	45,895
					JPY	46,482
					USD	290
Japanese yen	US dollar	9,339	59	12-Jul-24	The Bank of New York Mellon	(63)
Japanese yen	US dollar	11,564	74	12-Jul-24	The Bank of New York Mellon	(220)
Japanese yen	US dollar	13,074	84	12-Jul-24	The Bank of New York Mellon	(422)
US dollar	Japanese yen	139	22,344	12-Jul-24	The Bank of New York Mellon	(16)
					JPY	(721)
					USD	(4)

BNY MELLON LONG-TERM EUROPEAN EQUITY FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Equities			
Denmark - 1,347,145			
(31 December 2023: 1,035,039)			
3,730	Coloplast A/S	419,918	1.86
6,900	Novo Nordisk A/S	927,227	4.11
Finland - 392,955			
(31 December 2023: 385,688)			
8,500	Kone Oyj - Class B	392,955	1.74
France - 2,783,982			
(31 December 2023: 3,007,129)			
2,750	Air Liquide SA	446,490	1.98
9,840	Dassault Systemes SE	347,450	1.54
210	Hermes International SCA	454,125	2.01
960	L'Oreal SA	395,208	1.75
540	LVMH Moet Hennessy Louis Vuitton SE	387,126	1.72
1,750	Sartorius Stedim Biotech	268,975	1.19
7,750	TotalEnergies SE	484,608	2.15
Germany - 3,217,954			
(31 December 2023: 3,030,184)			
2,000	adidas AG	446,700	1.98
4,810	Carl Zeiss Meditec AG	317,701	1.41
6,600	CTS Eventim AG & Co KGaA	520,410	2.31
12,000	Infineon Technologies AG	413,190	1.83
2,680	Merck KGaA	417,477	1.85
625	Rational AG	510,781	2.26
3,130	SAP SE	591,695	2.62
Hong Kong - 278,325			
(31 December 2023: 328,418)			
32,260	Prudential Plc	278,325	1.24
Italy - 1,645,305			
(31 December 2023: 1,686,994)			
26,577	Brembo NV	275,258	1.22
1,170	Ferrari NV	450,450	2.00
9,290	Recordati Industria Chimica e Farmaceutica SpA	453,445	2.01
3,350	Reply SpA	466,152	2.06
Netherlands - 2,484,751			
(31 December 2023: 1,908,249)			
970	ASM International NV	686,178	3.04
740	ASML Holding NV	715,802	3.17
18,900	Universal Music Group NV	535,059	2.37
3,520	Wolters Kluwer NV	547,712	2.43
Spain - 940,065			
(31 December 2023: 878,904)			
6,530	Amadeus IT Group SA	404,338	1.79
11,500	Industria de Diseno Textil SA	535,727	2.38
Sweden - 532,825			
(31 December 2023: 476,550)			
35,310	Atlas Copco AB	532,825	2.36
Switzerland - 3,511,450			
(31 December 2023: 4,152,917)			
670	Belimo Holding AG	315,936	1.40
35	Chocoladefabriken Lindt & Spruengli AG	379,969	1.69
1,445	Kuehne + Nagel International AG	388,654	1.72
840	Lonza Group AG	428,430	1.90
4,540	Novartis AG	453,916	2.01
4,790	SGS SA	400,386	1.78
1,540	Sika AG	415,326	1.84
560	Tecan Group AG	175,869	0.78
1,040	VAT Group AG '144A'	552,964	2.45
United Kingdom - 3,461,713			
(31 December 2023: 3,223,789)			
34,550	Big Yellow Group Plc (REIT)	481,014	2.13
16,450	Compass Group Plc	425,284	1.89

Holdings	Description	Fair value EUR	Total net assets %
Equities cont'd.			
United Kingdom cont'd.			
10,200	Diageo Plc	302,278	1.34
11,300	Diploma Plc	560,108	2.48
13,100	Greggs Plc	428,706	1.90
17,500	Halma Plc	561,737	2.49
19,346	Sage Group Plc/The	248,705	1.10
4,476	Spirax Group Plc	453,881	2.01
United States of America - 1,422,404			
(31 December 2023: -)			
11,500	Experian Plc	500,977	2.22
4,620	Nestle SA	443,004	1.97
1,830	Roche Holding AG	478,423	2.12
Total investments in equities		22,018,874	97.60
Total financial assets at fair value through profit or loss		22,018,874	97.60
Net current assets		542,461	2.40
Total net assets		22,561,335	100.00
Analysis of portfolio			
% of Total Assets			
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market			97.36
Other current assets			2.64
Total assets			100.00

BNY MELLON LONG-TERM GLOBAL EQUITY FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Equities			
Canada - 62,172,042			
(31 December 2023: 65,203,120)			
601,735	Alimentation Couche-Tard Inc	31,538,322	1.94
277,434	Canadian National Railway Co	30,633,720	1.88
Denmark - 72,097,246			
(31 December 2023: 52,905,114)			
534,600	Novo Nordisk A/S	72,097,246	4.43
France - 58,753,520			
(31 December 2023: 90,203,343)			
69,300	L'Oreal SA	28,423,395	1.75
42,500	LVMH Moët Hennessy Louis Vuitton SE	30,330,125	1.86
Hong Kong - 48,179,851			
(31 December 2023: 44,618,179)			
4,966,600	AIA Group Ltd	31,460,278	1.93
1,972,000	Prudential Plc	16,719,573	1.03
Japan - 96,226,432			
(31 December 2023: 88,090,176)			
106,800	Keyence Corp	43,707,337	2.69
750,600	Shin-Etsu Chemical Co Ltd	27,158,875	1.67
57,300	SMC Corp	25,360,220	1.56
Netherlands - 38,760,840			
(31 December 2023: 30,263,040)			
40,200	ASML Holding NV	38,760,840	2.38
Spain - 33,482,217			
(31 December 2023: 32,707,389)			
722,300	Industria de Diseño Textil SA	33,482,217	2.06
Switzerland - 15,138,676			
(31 December 2023: 65,478,156)			
29,700	Lonza Group AG	15,138,676	0.93
Taiwan - 60,587,302			
(31 December 2023: 40,233,720)			
373,262	Taiwan Semiconductor Manufacturing Co Ltd ADR	60,587,302	3.73
United Kingdom - 28,332,228			
(31 December 2023: 30,474,498)			
1,111,000	Compass Group Plc	28,332,228	1.74
United States of America - 1,065,623,726			
(31 December 2023: 840,845,254)			
73,110	Adobe Inc	37,926,116	2.33
302,360	Alphabet Inc	51,784,721	3.18
744,188	Amphenol Corp - Class A	46,817,914	2.88
132,317	Automatic Data Processing Inc	29,492,859	1.81
8,402	Booking Holdings Inc	31,072,951	1.91
693,268	Cisco Systems Inc	30,742,129	1.89
250,054	Cognizant Technology Solutions Corp	15,876,011	0.98
326,800	Copart Inc	16,526,897	1.02
49,630	Costco Wholesale Corp	39,391,406	2.42
189,100	CSL Ltd	34,772,573	2.14
415,490	Edwards Lifesciences Corp	35,842,034	2.20
722,200	Experian Plc	31,425,640	1.93
498,069	Fastenal Co	29,222,795	1.80
174,100	Ferguson Plc	31,455,684	1.93
496,430	Fortinet Inc	27,933,012	1.72
82,316	Intuitive Surgical Inc	34,197,308	2.10
109,001	Linde Plc	44,678,737	2.75
101,665	Mastercard Inc	41,865,419	2.57
14,040	Mettler-Toledo International Inc	18,334,715	1.13
149,819	Microsoft Corp	62,504,412	3.84
85,580	Moody's Corp	33,653,035	2.07
236,400	Nestle SA	22,532,058	1.39
306,060	NIKE Inc	21,538,075	1.32
149,460	Old Dominion Freight Line Inc	24,667,623	1.52
31,280	O'Reilly Automotive Inc	30,859,249	1.90

Holdings	Description	Fair value EUR	Total net assets %
Equities cont'd.			
United States of America cont'd.			
269,413	Paychex Inc	29,827,990	1.83
165,900	ResMed Inc	29,709,247	1.83
140,500	Roche Holding AG	36,439,348	2.24
96,516	Stryker Corp	30,650,880	1.89
210,279	Texas Instruments Inc	38,180,853	2.35
313,087	TJX Cos Inc/The	32,212,032	1.98
54,994	Waters Corp	14,899,647	0.92
93,000	West Pharmaceutical Services Inc	28,590,356	1.76
Total investments in equities		1,579,354,080	97.11
Unrealised gain on forward foreign currency contracts - below (31 December 2023: 17,133)		31,796	0.00
Total financial assets at fair value through profit or loss		1,579,385,876	97.11
Unrealised loss on forward foreign currency contracts - below (31 December 2023: (298,865))		(60,400)	(0.00)
Total financial liabilities at fair value through profit or loss		(60,400)	(0.00)
Net current assets		46,981,132	2.89
Total net assets		1,626,306,608	100.00
Analysis of portfolio			
			% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market			96.78
OTC financial derivative instruments			0.00
Other current assets			3.22
Total assets			100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Long-Term Global Equity Fund JPY J (Acc) (Hedged) Share Class							BNY Mellon Long-Term Global Equity Fund SGD W (Acc) (Hedged) Share Class cont'd.						
Euro	Japanese yen	13,626	2,324,990	12-Jul-24	The Bank of New York Mellon	118	Singapore dollar	Euro	249,364	171,807	12-Jul-24	The Bank of New York Mellon	(92)
							Singapore dollar	Euro	56,910	39,286	12-Jul-24	The Bank of New York Mellon	(98)
						EUR						EUR	(1,017)
						JPY						SGD	(1,477)
Japanese yen	Euro	3,082,735	18,158	12-Jul-24	The Bank of New York Mellon	(248)							
Japanese yen	Euro	2,276,060	13,482	12-Jul-24	The Bank of New York Mellon	(258)	BNY Mellon Long-Term Global Equity Fund USD W (Hedged) Share Class						
Japanese yen	Euro	2,065,152	12,271	12-Jul-24	The Bank of New York Mellon	(273)	Euro	US dollar	15,328	16,415	12-Jul-24	The Bank of New York Mellon	8
Japanese yen	Euro	407,564,471	2,426,055	12-Jul-24	The Bank of New York Mellon	(58,119)	US dollar	Euro	18,155	16,889	12-Jul-24	The Bank of New York Mellon	55
						EUR							189
						JPY							10,410
												EUR	10,662
												USD	11,418
BNY Mellon Long-Term Global Equity Fund SGD J (Acc) (Hedged) Share Class													
Euro	Singapore dollar	33,080	47,969	12-Jul-24	The Bank of New York Mellon	48	Euro	US dollar	29,876	32,097	12-Jul-24	The Bank of New York Mellon	(81)
Singapore dollar	Euro	8,639,601	5,946,048	12-Jul-24	The Bank of New York Mellon	3,273	US dollar	Euro	19,105	17,868	12-Jul-24	The Bank of New York Mellon	(37)
Singapore dollar	Euro	69,817	47,978	12-Jul-24	The Bank of New York Mellon	99							
						EUR						EUR	(118)
						SGD						USD	(126)
Singapore dollar	Euro	51,221	35,390	12-Jul-24	The Bank of New York Mellon	(118)							
Singapore dollar	Euro	48,585	33,474	12-Jul-24	The Bank of New York Mellon	(18)	BNY Mellon Long-Term Global Equity Fund SGD W (Acc) (Hedged) Share Class						
Singapore dollar	Euro	135,000	93,194	12-Jul-24	The Bank of New York Mellon	(231)	Euro	Singapore dollar	76,909	111,650	12-Jul-24	The Bank of New York Mellon	26
						EUR							35
						SGD							-
													235
													21
													37
													505
													20
													169
													16,548
						EUR							17,596
						SGD							25,553
Euro	Singapore dollar	26,048	37,947	12-Jul-24	The Bank of New York Mellon	(83)	Euro	Singapore dollar	70,243	101,955	12-Jul-24	The Bank of New York Mellon	35
Singapore dollar	Euro	106,674	73,462	12-Jul-24	The Bank of New York Mellon	(6)	Euro	Singapore dollar	4,414	6,409	12-Jul-24	The Bank of New York Mellon	-
Singapore dollar	Euro	38,648	26,676	12-Jul-24	The Bank of New York Mellon	(62)	Euro	Singapore dollar	163,163	236,604	12-Jul-24	The Bank of New York Mellon	235
Singapore dollar	Euro	11,087	7,647	12-Jul-24	The Bank of New York Mellon	(12)	Euro	Singapore dollar	13,174	19,101	12-Jul-24	The Bank of New York Mellon	21
Singapore dollar	Euro	258,913	178,888	12-Jul-24	The Bank of New York Mellon	(597)	Euro	Singapore dollar	38,316	55,590	12-Jul-24	The Bank of New York Mellon	37
Singapore dollar	Euro	101,096	69,683	12-Jul-24	The Bank of New York Mellon	(67)	Singapore dollar	Euro	358,122	246,101	12-Jul-24	The Bank of New York Mellon	505

BNY MELLON MOBILITY INNOVATION FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
China - 26,244,993			
(31 December 2023: 22,493,817)			
217,000	BYD Co Ltd 'H'	6,444,100	1.94
221,734	Contemporary Amperex Technology Co Ltd	5,468,633	1.65
344,200	Meituan '144A'	4,894,758	1.48
35,083	NXP Semiconductors NV	9,437,502	2.84
France - 7,047,696			
(31 December 2023: 19,462,450)			
63,687	Cie Generale des Etablissements Michelin SCA	2,462,564	0.74
121,268	Dassault Systemes SE	4,585,132	1.38
Germany - 39,782,294			
(31 December 2023: 42,154,037)			
102,881	Deutsche Post AG	4,169,228	1.26
45,515	Dr Ing hc F Porsche AG - Preference '144A'	3,395,041	1.02
425,221	Infineon Technologies AG	15,649,499	4.72
66,031	KION Group AG	2,773,125	0.83
53,160	Knorr-Bremse AG	4,047,846	1.22
62,551	Mercedes-Benz Group AG	4,316,438	1.30
29,122	Siemens AG	5,431,117	1.64
India - 3,947,198			
(31 December 2023: -)			
1,645,776	Zomato Ltd	3,947,198	1.19
Israel - 6,920,986			
(31 December 2023: 11,683,973)			
246,430	Mobileye Global Inc - Class A	6,920,986	2.09
Italy - 8,976,641			
(31 December 2023: -)			
745,240	Pirelli & C SpA '144A'	4,436,722	1.34
73,329	Prysmian SpA	4,539,919	1.37
Japan - 32,796,913			
(31 December 2023: 40,300,142)			
252,700	Daifuku Co Ltd	4,727,622	1.42
527,600	Denso Corp	8,187,490	2.47
223,700	East Japan Railway Co	3,702,264	1.12
238,000	Kubota Corp	3,329,840	1.00
24,500	Shimano Inc	3,785,249	1.14
788,100	Suzuki Motor Corp	9,064,448	2.73
Singapore - 6,069,841			
(31 December 2023: 6,590,383)			
153,732	STMicroelectronics NV	6,069,841	1.83
South Africa - 3,379,832			
(31 December 2023: 6,667,855)			
106,852	Anglo American Plc	3,379,832	1.02
Sweden - 3,374,721			
(31 December 2023: 7,306,630)			
169,119	Epiroc AB	3,374,721	1.02
Switzerland - 5,336,941			
(31 December 2023: 7,674,625)			
66,092	Landis+Gyr Group AG	5,336,941	1.61
Taiwan - 8,211,219			
(31 December 2023: 4,755,429)			
687,000	Delta Electronics Inc	8,211,219	2.47
United Kingdom - 4,028,342			
(31 December 2023: 5,968,322)			
4,357,914	Dowlais Group Plc	4,028,342	1.21
United States of America - 173,716,012			
(31 December 2023: 229,252,926)			
50,596	Akamai Technologies Inc	4,557,182	1.37
39,934	Alphabet Inc	7,324,694	2.21

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
United States of America cont'd.			
141,372	Amphenol Corp - Class A	9,524,939	2.87
40,457	Analog Devices Inc	9,233,906	2.78
37,900	ANSYS Inc	12,178,975	3.67
18,284	Crowdstrike Holdings Inc	7,001,949	2.11
24,946	Deere & Co	9,317,082	2.81
20,446	Eaton Corp Plc	6,407,981	1.93
32,261	Emerson Electric Co	3,555,485	1.07
16,215	Hubbell Inc - Class B	5,932,501	1.79
46,433	Jabil Inc	5,052,607	1.52
124,847	NVIDIA Corp	15,412,986	4.64
108,229	ON Semiconductor Corp	7,418,557	2.24
60,630	Power Integrations Inc	4,254,407	1.28
31,881	QUALCOMM Inc	6,344,319	1.91
8,689	Roper Technologies Inc	4,899,336	1.48
20,961	Schneider Electric SE	5,035,691	1.52
46,243	TE Connectivity Ltd	6,954,716	2.10
49,848	Texas Instruments Inc	9,693,193	2.92
141,616	Trimble Inc	7,919,875	2.39
43,051	Twilio Inc - Class A	2,445,297	0.74
128,432	Uber Technologies Inc	9,328,658	2.81
73,875	Visteon Corp	7,882,093	2.37
609,136	Zuora Inc	6,039,583	1.82
Total investments in equities		329,833,629	99.40
Unrealised gain on forward foreign currency contracts - 16,504 (see below) (31 December 2023: 4,020,241)		16,504	0.01
Total financial assets at fair value through profit or loss		329,850,133	99.41
Unrealised loss on forward foreign currency contracts - (493,381) (see below) (31 December 2023: (63,717))		(493,381)	(0.15)
Total financial liabilities at fair value through profit or loss		(493,381)	(0.15)
Net current assets		2,463,165	0.74
Total net assets		331,819,917	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	98.54
OTC financial derivative instruments	0.00
Other current assets	1.46
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Mobility Innovation Fund CHF E (Acc) (Hedged) Share Class							BNY Mellon Mobility Innovation Fund CHF K (Acc) (Hedged) Share Class cont'd.						
US dollar	Swiss franc	131,566	117,469	12-Jul-24	The Bank of New York Mellon	657	Swiss franc	US dollar	45,795	51,287	12-Jul-24	The Bank of New York Mellon	(252)
US dollar	Swiss franc	58,618	52,256	12-Jul-24	The Bank of New York Mellon	383	Swiss franc	US dollar	3,176,634	3,553,663	12-Jul-24	The Bank of New York Mellon	(13,584)
US dollar	Swiss franc	138,067	123,161	12-Jul-24	The Bank of New York Mellon	815							
US dollar	Swiss franc	260,293	231,707	12-Jul-24	The Bank of New York Mellon	2,077						USD	(14,200)
US dollar	Swiss franc	13,601	12,077	12-Jul-24	The Bank of New York Mellon	142						CHF	(12,758)
US dollar	Swiss franc	27,211	24,251	12-Jul-24	The Bank of New York Mellon	185							
US dollar	Swiss franc	155,909	138,605	12-Jul-24	The Bank of New York Mellon	1,445	BNY Mellon Mobility Innovation Fund CHF K (Inc) (Hedged) Share Class						
US dollar	Swiss franc	4,853	4,342	12-Jul-24	The Bank of New York Mellon	14	US dollar	Swiss franc	1,810	1,616	12-Jul-24	The Bank of New York Mellon	9
					USD	5,718	US dollar	Swiss franc	1,884	1,681	12-Jul-24	The Bank of New York Mellon	11
					CHF	5,137	US dollar	Swiss franc	3,531	3,143	12-Jul-24	The Bank of New York Mellon	28
Swiss franc	US dollar	300	336	12-Jul-24	The Bank of New York Mellon	(2)	US dollar	Swiss franc	2,115	1,880	12-Jul-24	The Bank of New York Mellon	20
Swiss franc	US dollar	98,430	111,659	12-Jul-24	The Bank of New York Mellon	(1,967)						USD	68
Swiss franc	US dollar	245,715	275,178	12-Jul-24	The Bank of New York Mellon	(1,350)						CHF	61
Swiss franc	US dollar	250	279	12-Jul-24	The Bank of New York Mellon	(1)	Swiss franc	US dollar	1,309	1,485	12-Jul-24	The Bank of New York Mellon	(26)
Swiss franc	US dollar	16,886,791	18,891,055	12-Jul-24	The Bank of New York Mellon	(72,210)	Swiss franc	US dollar	3,291	3,686	12-Jul-24	The Bank of New York Mellon	(18)
					USD	(75,530)	Swiss franc	US dollar	228,278	255,371	12-Jul-24	The Bank of New York Mellon	(976)
					CHF	(67,860)						USD	(1,020)
												CHF	(916)
BNY Mellon Mobility Innovation Fund CHF H (Acc) (Hedged) Share Class							BNY Mellon Mobility Innovation Fund CHF W (Acc) (Hedged) Share Class						
US dollar	Swiss franc	117	104	12-Jul-24	The Bank of New York Mellon	1	US dollar	Swiss franc	184	164	12-Jul-24	The Bank of New York Mellon	1
US dollar	Swiss franc	70	62	12-Jul-24	The Bank of New York Mellon	1	US dollar	Swiss franc	192	171	12-Jul-24	The Bank of New York Mellon	1
US dollar	Swiss franc	60	54	12-Jul-24	The Bank of New York Mellon	-	US dollar	Swiss franc	362	322	12-Jul-24	The Bank of New York Mellon	3
US dollar	Swiss franc	63	56	12-Jul-24	The Bank of New York Mellon	-	US dollar	Swiss franc	216	192	12-Jul-24	The Bank of New York Mellon	2
					USD	2						USD	7
					CHF	2						CHF	6
Swiss franc	US dollar	43	49	12-Jul-24	The Bank of New York Mellon	(1)	Swiss franc	US dollar	136	154	12-Jul-24	The Bank of New York Mellon	(3)
Swiss franc	US dollar	109	122	12-Jul-24	The Bank of New York Mellon	(1)	Swiss franc	US dollar	340	380	12-Jul-24	The Bank of New York Mellon	(2)
Swiss franc	US dollar	7,558	8,455	12-Jul-24	The Bank of New York Mellon	(32)	Swiss franc	US dollar	23,403	26,180	12-Jul-24	The Bank of New York Mellon	(100)
					USD	(34)						USD	(105)
					CHF	(31)						CHF	(94)
BNY Mellon Mobility Innovation Fund CHF K (Acc) (Hedged) Share Class							BNY Mellon Mobility Innovation Fund EUR E (Acc) (Hedged) Share Class						
US dollar	Swiss franc	22,889	20,355	12-Jul-24	The Bank of New York Mellon	205	US dollar	Euro	36,232	33,707	12-Jul-24	The Bank of New York Mellon	116
US dollar	Swiss franc	49,136	43,739	12-Jul-24	The Bank of New York Mellon	392	US dollar	Euro	16,941	15,767	12-Jul-24	The Bank of New York Mellon	47
US dollar	Swiss franc	29,431	26,165	12-Jul-24	The Bank of New York Mellon	273	US dollar	Euro	218,350	203,527	12-Jul-24	The Bank of New York Mellon	277
US dollar	Swiss franc	25,024	22,343	12-Jul-24	The Bank of New York Mellon	125	US dollar	Euro	34,788	32,156	12-Jul-24	The Bank of New York Mellon	334
US dollar	Swiss franc	15,181	13,533	12-Jul-24	The Bank of New York Mellon	99	US dollar	Euro	104,997	97,625	12-Jul-24	The Bank of New York Mellon	394
US dollar	Swiss franc	26,222	23,391	12-Jul-24	The Bank of New York Mellon	155	US dollar	Euro	51,467	47,754	12-Jul-24	The Bank of New York Mellon	300
					USD	1,249						USD	1,468
					CHF	1,122						EUR	1,371
Swiss franc	US dollar	18,214	20,662	12-Jul-24	The Bank of New York Mellon	(364)	Euro	US dollar	86,862	93,420	12-Jul-24	The Bank of New York Mellon	(350)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Mobility Innovation Fund EUR E (Acc) (Hedged) Share Class cont'd.						
Euro	US dollar	215,766	233,036	12-Jul-24	The Bank of New York Mellon	(1,849)
Euro	US dollar	14,843,311	15,962,894	12-Jul-24	The Bank of New York Mellon	(58,711)
US dollar	Euro	35,248	32,983	12-Jul-24	The Bank of New York Mellon	(93)
US dollar	Euro	106,102	99,084	12-Jul-24	The Bank of New York Mellon	(64)
US dollar	Euro	33,688	31,485	12-Jul-24	The Bank of New York Mellon	(47)
US dollar	Euro	25,256	23,573	12-Jul-24	The Bank of New York Mellon	(1)
US dollar	Euro	108,230	101,222	12-Jul-24	The Bank of New York Mellon	(227)
US dollar	Euro	125,731	117,700	12-Jul-24	The Bank of New York Mellon	(381)
					USD	(61,723)
					EUR	(57,634)
BNY Mellon Mobility Innovation Fund EUR G (Acc) (Hedged) Share Class						
US dollar	Euro	6,280	5,854	12-Jul-24	The Bank of New York Mellon	8
					USD	8
					EUR	7
Euro	US dollar	2,475	2,661	12-Jul-24	The Bank of New York Mellon	(10)
Euro	US dollar	6,147	6,639	12-Jul-24	The Bank of New York Mellon	(53)
Euro	US dollar	421,435	453,222	12-Jul-24	The Bank of New York Mellon	(1,667)
US dollar	Euro	3,091	2,887	12-Jul-24	The Bank of New York Mellon	(2)
US dollar	Euro	3,132	2,929	12-Jul-24	The Bank of New York Mellon	(7)
US dollar	Euro	3,619	3,388	12-Jul-24	The Bank of New York Mellon	(11)
					USD	(1,750)
					EUR	(1,634)
BNY Mellon Mobility Innovation Fund EUR H (Acc) (Hedged) Share Class						
Euro	US dollar	150	161	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	24,988	26,703	12-Jul-24	The Bank of New York Mellon	71
Euro	US dollar	250	268	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	4,086	4,371	12-Jul-24	The Bank of New York Mellon	6
Euro	US dollar	30,213	32,370	12-Jul-24	The Bank of New York Mellon	2
US dollar	Euro	13,008	12,131	12-Jul-24	The Bank of New York Mellon	10
US dollar	Euro	16,183	15,055	12-Jul-24	The Bank of New York Mellon	52
US dollar	Euro	84,030	78,207	12-Jul-24	The Bank of New York Mellon	234
US dollar	Euro	306,434	285,631	12-Jul-24	The Bank of New York Mellon	389
US dollar	Euro	7,598	7,090	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	28,698	26,683	12-Jul-24	The Bank of New York Mellon	108
US dollar	Euro	8,437	7,799	12-Jul-24	The Bank of New York Mellon	81
US dollar	Euro	5,611	5,206	12-Jul-24	The Bank of New York Mellon	33
US dollar	Euro	106,687	98,638	12-Jul-24	The Bank of New York Mellon	999
					USD	1,986
					EUR	1,854
Euro	US dollar	496	533	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	118,098	127,014	12-Jul-24	The Bank of New York Mellon	(475)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Mobility Innovation Fund EUR H (Acc) (Hedged) Share Class cont'd.						
Euro	US dollar	598	643	12-Jul-24	The Bank of New York Mellon	(2)
Euro	US dollar	10,135	10,890	12-Jul-24	The Bank of New York Mellon	(30)
Euro	US dollar	10,238	11,011	12-Jul-24	The Bank of New York Mellon	(41)
Euro	US dollar	150	162	12-Jul-24	The Bank of New York Mellon	(2)
Euro	US dollar	297,079	320,857	12-Jul-24	The Bank of New York Mellon	(2,546)
Euro	US dollar	650	699	12-Jul-24	The Bank of New York Mellon	(3)
Euro	US dollar	20,655,467	22,213,442	12-Jul-24	The Bank of New York Mellon	(81,700)
US dollar	Euro	16,298	15,219	12-Jul-24	The Bank of New York Mellon	(10)
US dollar	Euro	151,334	141,325	12-Jul-24	The Bank of New York Mellon	(91)
US dollar	Euro	145,965	136,235	12-Jul-24	The Bank of New York Mellon	(7)
US dollar	Euro	152,991	143,085	12-Jul-24	The Bank of New York Mellon	(321)
US dollar	Euro	176,977	165,673	12-Jul-24	The Bank of New York Mellon	(536)
					USD	(85,765)
					EUR	(80,083)
BNY Mellon Mobility Innovation Fund EUR H (Inc) (Hedged) Share Class						
US dollar	Euro	6,528	6,084	12-Jul-24	The Bank of New York Mellon	8
					USD	8
					EUR	7
Euro	US dollar	2,522	2,712	12-Jul-24	The Bank of New York Mellon	(10)
Euro	US dollar	6,321	6,827	12-Jul-24	The Bank of New York Mellon	(54)
Euro	US dollar	437,289	470,272	12-Jul-24	The Bank of New York Mellon	(1,730)
US dollar	Euro	3,254	3,039	12-Jul-24	The Bank of New York Mellon	(2)
US dollar	Euro	3,273	3,061	12-Jul-24	The Bank of New York Mellon	(7)
US dollar	Euro	3,767	3,526	12-Jul-24	The Bank of New York Mellon	(11)
					USD	(1,814)
					EUR	(1,694)
BNY Mellon Mobility Innovation Fund EUR J (Acc) (Hedged) Share Class						
US dollar	Euro	13,756	12,822	12-Jul-24	The Bank of New York Mellon	18
					USD	18
					EUR	17
Euro	US dollar	5,365	5,770	12-Jul-24	The Bank of New York Mellon	(22)
Euro	US dollar	13,388	14,460	12-Jul-24	The Bank of New York Mellon	(115)
Euro	US dollar	922,308	991,874	12-Jul-24	The Bank of New York Mellon	(3,648)
US dollar	Euro	6,817	6,366	12-Jul-24	The Bank of New York Mellon	(4)
US dollar	Euro	6,880	6,435	12-Jul-24	The Bank of New York Mellon	(14)
US dollar	Euro	7,933	7,426	12-Jul-24	The Bank of New York Mellon	(24)
					USD	(3,827)
					EUR	(3,573)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Mobility Innovation Fund EUR K (Acc) (Hedged) Share Class						
Euro	US dollar	325	349	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	67,367	62,705	12-Jul-24	The Bank of New York Mellon	181
US dollar	Euro	176,132	164,175	12-Jul-24	The Bank of New York Mellon	224
US dollar	Euro	20,162	18,637	12-Jul-24	The Bank of New York Mellon	194
US dollar	Euro	29,149	27,102	12-Jul-24	The Bank of New York Mellon	110
US dollar	Euro	50,566	46,918	12-Jul-24	The Bank of New York Mellon	295
					USD	1,004
					EUR	937
Euro	US dollar	68,692	73,878	12-Jul-24	The Bank of New York Mellon	(276)
Euro	US dollar	171,939	185,701	12-Jul-24	The Bank of New York Mellon	(1,473)
Euro	US dollar	11,901,274	12,798,948	12-Jul-24	The Bank of New York Mellon	(47,074)
US dollar	Euro	31,506	29,482	12-Jul-24	The Bank of New York Mellon	(83)
US dollar	Euro	86,391	80,677	12-Jul-24	The Bank of New York Mellon	(52)
US dollar	Euro	35,234	32,930	12-Jul-24	The Bank of New York Mellon	(50)
US dollar	Euro	111,402	103,977	12-Jul-24	The Bank of New York Mellon	(5)
US dollar	Euro	88,096	82,392	12-Jul-24	The Bank of New York Mellon	(185)
US dollar	Euro	101,575	95,087	12-Jul-24	The Bank of New York Mellon	(308)
					USD	(49,506)
					EUR	(46,226)
BNY Mellon Mobility Innovation Fund EUR K (Inc) (Hedged) Share Class						
US dollar	Euro	9,266	8,637	12-Jul-24	The Bank of New York Mellon	12
					USD	12
					EUR	11
Euro	US dollar	3,614	3,887	12-Jul-24	The Bank of New York Mellon	(15)
Euro	US dollar	9,018	9,740	12-Jul-24	The Bank of New York Mellon	(77)
Euro	US dollar	621,247	668,105	12-Jul-24	The Bank of New York Mellon	(2,457)
US dollar	Euro	4,532	4,232	12-Jul-24	The Bank of New York Mellon	(3)
US dollar	Euro	16,224	15,163	12-Jul-24	The Bank of New York Mellon	(23)
US dollar	Euro	4,634	4,334	12-Jul-24	The Bank of New York Mellon	(10)
US dollar	Euro	5,343	5,002	12-Jul-24	The Bank of New York Mellon	(16)
					USD	(2,601)
					EUR	(2,429)
BNY Mellon Mobility Innovation Fund EUR W (Acc) (Hedged) Share Class						
Euro	US dollar	411	440	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	388	416	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	122	131	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	194	208	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	75,180	80,549	12-Jul-24	The Bank of New York Mellon	4
Euro	US dollar	77	83	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	61	66	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	45,811	42,723	12-Jul-24	The Bank of New York Mellon	35

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Mobility Innovation Fund EUR W (Acc) (Hedged) Share Class cont'd.						
US dollar	Euro	37,515	34,918	12-Jul-24	The Bank of New York Mellon	101
US dollar	Euro	24,965	23,225	12-Jul-24	The Bank of New York Mellon	80
US dollar	Euro	37,535	34,934	12-Jul-24	The Bank of New York Mellon	104
US dollar	Euro	521,857	486,429	12-Jul-24	The Bank of New York Mellon	663
US dollar	Euro	21,898	20,433	12-Jul-24	The Bank of New York Mellon	4
US dollar	Euro	10,289	9,566	12-Jul-24	The Bank of New York Mellon	39
US dollar	Euro	94,401	87,258	12-Jul-24	The Bank of New York Mellon	907
US dollar	Euro	385,950	358,853	12-Jul-24	The Bank of New York Mellon	1,449
US dollar	Euro	9,137	8,478	12-Jul-24	The Bank of New York Mellon	53
US dollar	Euro	89,402	82,657	12-Jul-24	The Bank of New York Mellon	837
					USD	4,276
					EUR	3,993
Euro	US dollar	206,221	221,789	12-Jul-24	The Bank of New York Mellon	(830)
Euro	US dollar	2,888	3,106	12-Jul-24	The Bank of New York Mellon	(12)
Euro	US dollar	513,901	555,033	12-Jul-24	The Bank of New York Mellon	(4,403)
Euro	US dollar	655	706	12-Jul-24	The Bank of New York Mellon	(4)
Euro	US dollar	682	738	12-Jul-24	The Bank of New York Mellon	(7)
Euro	US dollar	35,574,493	38,257,761	12-Jul-24	The Bank of New York Mellon	(140,711)
US dollar	Euro	60,822	56,799	12-Jul-24	The Bank of New York Mellon	(36)
US dollar	Euro	47,292	44,254	12-Jul-24	The Bank of New York Mellon	(125)
US dollar	Euro	255,712	238,799	12-Jul-24	The Bank of New York Mellon	(154)
US dollar	Euro	71,902	67,200	12-Jul-24	The Bank of New York Mellon	(101)
US dollar	Euro	28,229	26,347	12-Jul-24	The Bank of New York Mellon	(1)
US dollar	Euro	259,394	242,599	12-Jul-24	The Bank of New York Mellon	(543)
US dollar	Euro	300,694	281,487	12-Jul-24	The Bank of New York Mellon	(911)
					USD	(147,838)
					EUR	(138,044)
BNY Mellon Mobility Innovation Fund EUR W (Inc) (Hedged) Share Class						
Euro	US dollar	59	63	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	149	139	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	86	80	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	73	68	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	74	69	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	146	157	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	9,985	10,738	12-Jul-24	The Bank of New York Mellon	(40)
					USD	(41)
					EUR	(38)
BNY Mellon Mobility Innovation Fund SGD K (Acc) (Hedged) Share Class						
US dollar	Singapore dollar	3,567	4,830	12-Jul-24	The Bank of New York Mellon	3

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Mobility Innovation Fund SGD K (Acc) (Hedged) Share Class cont'd.						
US dollar	Singapore dollar	3,611	4,888	12-Jul-24	The Bank of New York Mellon	4
US dollar	Singapore dollar	7,157	9,676	12-Jul-24	The Bank of New York Mellon	18
US dollar	Singapore dollar	4,177	5,652	12-Jul-24	The Bank of New York Mellon	6
					USD	31
					SGD	42
Singapore dollar	US dollar	4,025	2,984	12-Jul-24	The Bank of New York Mellon	(14)
Singapore dollar	US dollar	10,168	7,547	12-Jul-24	The Bank of New York Mellon	(44)
Singapore dollar	US dollar	701,477	518,949	12-Jul-24	The Bank of New York Mellon	(1,381)
					USD	(1,439)
					SGD	(1,951)

BNY Mellon Mobility Innovation Fund SGD K (Inc) (Hedged) Share Class

US dollar	Singapore dollar	2,374	3,214	12-Jul-24	The Bank of New York Mellon	2
US dollar	Singapore dollar	2,403	3,252	12-Jul-24	The Bank of New York Mellon	3
US dollar	Singapore dollar	4,762	6,438	12-Jul-24	The Bank of New York Mellon	12
US dollar	Singapore dollar	2,779	3,761	12-Jul-24	The Bank of New York Mellon	4
					USD	21
					SGD	28
Singapore dollar	US dollar	2,678	1,985	12-Jul-24	The Bank of New York Mellon	(9)
Singapore dollar	US dollar	6,766	5,022	12-Jul-24	The Bank of New York Mellon	(30)
Singapore dollar	US dollar	466,750	345,299	12-Jul-24	The Bank of New York Mellon	(919)
					USD	(958)
					SGD	(1,299)

BNY Mellon Mobility Innovation Fund Sterling E (Acc) (Hedged) Share Class

US dollar	Sterling	44,343	34,992	12-Jul-24	The Bank of New York Mellon	106
US dollar	Sterling	45,075	35,591	12-Jul-24	The Bank of New York Mellon	81
US dollar	Sterling	92,054	72,623	12-Jul-24	The Bank of New York Mellon	245
US dollar	Sterling	51,967	41,039	12-Jul-24	The Bank of New York Mellon	86
					USD	518
					GBP	410
Sterling	US dollar	31,017	39,468	12-Jul-24	The Bank of New York Mellon	(257)
Sterling	US dollar	77,096	98,502	12-Jul-24	The Bank of New York Mellon	(1,039)
Sterling	US dollar	5,233,186	6,650,601	12-Jul-24	The Bank of New York Mellon	(34,923)
US dollar	Sterling	44,366	35,118	12-Jul-24	The Bank of New York Mellon	(30)
					USD	(36,249)
					GBP	(28,676)

BNY Mellon Mobility Innovation Fund Sterling K (Acc) (Hedged) Share Class

US dollar	Sterling	11,240	8,870	12-Jul-24	The Bank of New York Mellon	27
US dollar	Sterling	22,860	18,034	12-Jul-24	The Bank of New York Mellon	61

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Mobility Innovation Fund Sterling K (Acc) (Hedged) Share Class cont'd.						
US dollar	Sterling	12,925	10,207	12-Jul-24	The Bank of New York Mellon	22
					USD	110
					GBP	87
Sterling	US dollar	7,546	9,602	12-Jul-24	The Bank of New York Mellon	(63)
Sterling	US dollar	18,932	24,188	12-Jul-24	The Bank of New York Mellon	(255)
Sterling	US dollar	1,297,152	1,648,487	12-Jul-24	The Bank of New York Mellon	(8,656)
US dollar	Sterling	11,083	8,773	12-Jul-24	The Bank of New York Mellon	(7)
					USD	(8,981)
					GBP	(7,105)

BNY MELLON SMALL CAP EUROLAND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Equities			
Austria - 1,601,705			
(31 December 2023: 1,374,858)			
16,249	Eurotelesites AG	59,959	0.10
24,874	Schoeller-Bleckmann Oilfield Equipment AG	941,481	1.51
64,999	Telekom Austria AG - Class A	600,265	0.97
Belgium - 2,389,824			
(31 December 2023: 2,147,358)			
36,883	Bekaert SA	1,443,601	2.32
1,623	Cofinimmo SA (REIT)	92,592	0.15
4,295	D'iereen Group	853,631	1.37
Denmark - 613,919			
(31 December 2023: 447,184)			
23,354	GN Store Nord AS	613,919	0.99
Finland - 609,373			
(31 December 2023: 601,209)			
109,331	Outokumpu Oyj	370,249	0.60
8,863	Valmet Oyj	239,124	0.38
France - 17,417,036			
(31 December 2023: 14,945,252)			
13,480	Alten SA	1,424,836	2.29
10,175	Arkema SA	823,666	1.33
13,856	Covivio SA/France (REIT)	622,134	1.00
32,463	Eiffage SA	2,818,438	4.53
41,951	Ellis SA	850,347	1.37
7,382	Fnac Darty SA	217,400	0.35
36,088	JCDecaux SA	673,582	1.08
48,383	Klepierre SA (REIT)	1,211,994	1.95
32,629	Maisons du Monde SA '144A'	132,066	0.21
40,738	Metropole Television SA	481,523	0.78
17,959	Nexity SA	155,525	0.25
15,477	Opmobility	142,234	0.23
9,460	Publicis Groupe SA	953,568	1.54
103,241	Rexel SA	2,507,724	4.03
72,001	SCOR SE	1,729,464	2.78
2,709	Sopra Steria Group	497,914	0.80
9,300	Trigano SA	1,023,000	1.65
13,223	Ubisoft Entertainment SA	272,658	0.44
11,902	Unibail-Rodamco-Westfield (REIT)	878,963	1.41
Germany - 14,922,354			
(31 December 2023: 11,639,656)			
11,610	Bechtle AG	512,349	0.82
29,618	Brenntag SE	1,880,151	3.02
3,835	Cewe Stiftung & Co KGAA	403,826	0.65
16,991	Covestro AG '144A'	926,859	1.49
10,923	Dermapharm Holding SE	398,143	0.64
66,921	Deutsche EuroShop AG	1,472,262	2.37
28,120	Deutsche Pfandbriefbank AG '144A'	145,451	0.23
54,365	DWS Group GmbH & Co KGaA '144A'	1,825,577	2.94
14,394	flatexDEGIRO AG	193,096	0.31
480,413	Heidelberger Druckmaschinen AG	623,576	1.00
9,784	HOCHTIEF AG	1,038,082	1.67
30,367	HUGO BOSS AG	1,279,969	2.06
7,047	KION Group AG	278,427	0.45
9,807	Krones AG	1,162,129	1.87
2,617	Rheinmetall AG	1,252,365	2.01
3,914	Sartorius AG - Preference	855,405	1.38
9,335	Siltronic AG	674,687	1.09
Ireland - 865,834			
(31 December 2023: 632,962)			
2,961	ICON Plc	865,834	1.39
Italy - 8,931,305			
(31 December 2023: 5,496,393)			
237,938	Anima Holding SpA '144A'	1,121,164	1.80
44,306	Banca IFIS SpA	871,942	1.40
412,503	BPER Banca SPA	1,964,133	3.16

Holdings	Description	Fair value EUR	Total net assets %
Equities cont'd.			
Italy cont'd.			
17,446	Buzzi Unicem SpA	659,808	1.06
144,959	Immobiliare Grande Distribuzione SIIQ SpA (REIT)	251,939	0.41
499,267	Iren SpA	987,051	1.59
320,174	Italgas SpA	1,467,357	2.36
499,817	MFE-MediaForEurope NV	1,607,911	2.59
Luxembourg - 1,438,937			
(31 December 2023: 947,814)			
116,033	Corestate Capital Holding SA	59,641	0.09
29,328	Eurofins Scientific SE	1,379,296	2.22
Netherlands - 7,822,164			
(31 December 2023: 6,429,856)			
12,508	Aalberts NV	480,182	0.77
183,122	Aegon Ltd	1,069,066	1.72
10,972	Arcadis NV	653,931	1.05
14,456	BE Semiconductor Industries NV	2,260,919	3.64
25,940	OCI NV	596,880	0.96
63,406	Signify NV '144A'	1,493,211	2.40
31,017	TKH Group NV Dutch Cert	1,267,975	2.04
Spain - 3,975,933			
(31 December 2023: 2,217,274)			
14,318	Acciona SA	1,604,332	2.58
50,291	Almirall SA	470,975	0.76
130,642	Gestamp Automocion SA '144A'	362,858	0.59
465,426	Sacyr SA	1,537,768	2.47
Sweden - 1,034,282			
(31 December 2023: 628,579)			
181,735	Scandic Hotels Group AB '144A'	1,034,282	1.66
Total investments in equities		61,622,666	99.12
Total financial assets at fair value through profit or loss		61,622,668	99.12
Net current assets		547,292	0.88
Total net assets		62,169,958	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	98.86
Other current assets	1.14
Total assets	100.00

BNY MELLON SUSTAINABLE GLOBAL DYNAMIC BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds			
Australian Dollar - 23,912,266			
(31 December 2023: 9,571,870)			
1,670,000	Australia Government Bond 2.000% 21-Aug-2035	1,396,413	0.50
10,850,000	Australia Government Bond 2.750% 21-May-2041	5,309,820	1.91
9,740,000	Australia Government Bond 3.000% 21-Mar-2047	4,655,146	1.67
6,810,000	Australia Government Bond 4.250% 21-Jun-2034	4,217,429	1.51
1,620,000	Nestle Capital Corp 'MTN' 5.250% 04-Apr-2034	1,001,907	0.36
8,460,000	Queensland Treasury Corp '144A' 4.750% 02-Feb-2034	5,169,968	1.85
3,560,000	Treasury Corp of Victoria 'MTN' 5.250% 15-Sep-2038	2,161,583	0.78
Brazilian Real - 6,508,485			
(31 December 2023: 8,958,473)			
57,000,000	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jan-2028	6,508,485	2.33
Canadian Dollar - 2,859,161			
(31 December 2023: 8,035,880)			
3,600,969	Canadian Government Real Return Bond 4.000% 01-Dec-2031	2,859,161	1.03
Colombian Peso - 1,241,911			
(31 December 2023: 8,138,145)			
6,686,900,000	Colombia Government International Bond 'REGS' 7.000% 30-Jun-2032	1,241,911	0.44
Euro - 55,162,647			
(31 December 2023: 42,737,297)			
1,548,000	AIB Group Plc 'EMTN' FRN 4.625% 23-Jul-2029	1,594,850	0.57
2,800,000	AIB Group Plc 'EMTN' FRN 4.625% 20-May-2035	2,786,546	1.00
2,081,000	American Medical Systems Europe BV 3.500% 08-Mar-2032	2,052,709	0.74
752,000	Autoliv Inc 'EMTN' 3.625% 07-Aug-2029	746,244	0.27
1,400,000	Banco Bilbao Vizcaya Argentaria SA FRN (Perpetual) 6.000% 15-Jan-2026	1,395,590	0.50
1,800,000	Banco Santander SA 'EMTN' 0.300% 04-Oct-2026	1,678,176	0.60
2,230,000	Becton Dickinson & Co 3.828% 07-Jun-2032	2,243,090	0.81
1,010,000	Benin Government International Bond 'REGS' 4.950% 22-Jan-2035	801,809	0.29
1,562,000	CBRE Global Investors Open-Ended Funds SCA SICAV-SIF - Pan European Core Fund 0.500% 27-Jan-2028	1,378,168	0.49
653,000	CBRE Global Investors Open-Ended Funds SCA SICAV-SIF - Pan European Core Fund 'EMTN' 4.750% 27-Mar-2034	663,670	0.24
1,200,000	Cie de Saint-Gobain SA 'EMTN' 1.625% 10-Aug-2025	1,173,792	0.42
1,200,000	Cie de Saint-Gobain SA 'EMTN' 3.375% 08-Apr-2030	1,185,876	0.43
890,000	Clarios Global LP / Clarios US Finance Co 'REGS' 4.375% 15-May-2026	888,594	0.32
4,342,346	Deutsche Bundesrepublik Inflation Linked Bond 0.100% 15-Apr-2026	4,239,216	1.52
1,390,000	Enel Finance International NV 'EMTN' 3.375% 23-Jul-2028	1,378,512	0.50
3,460,000	European Union 1.250% 04-Feb-2043	2,446,881	0.88
1,520,000	Ford Motor Credit Co LLO 'EMTN' 1.744% 19-Jul-2024	1,517,933	0.55
1,490,000	Hellenic Republic Government Bond '144A' 4.125% 15-Jun-2054	1,432,181	0.51
760,000	IQVIA Inc 'REGS' 2.875% 15-Jun-2028	717,957	0.26
1,314,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA 3.000% 15-Sep-2028	1,283,396	0.46
845,000	LKQ Dutch Bond BV 4.125% 13-Mar-2031	845,613	0.30
1,660,000	Lloyds Banking Group Plc 'EMTN' FRN 3.875% 14-May-2032	1,660,350	0.60
1,235,000	Lorca Telecom Bondco SA 'REGS' 4.000% 18-Sep-2027	1,209,374	0.43
710,000	Loxam SAS 'EMTN' 6.375% 15-May-2028	730,008	0.26
1,265,000	Motability Operations Group Plc 'EMTN' 0.375% 03-Jan-2026	1,208,802	0.43
933,000	Nexi SpA 1.625% 30-Apr-2026	890,740	0.32
1,350,000	Novo Nordisk Finance Netherlands BV 'EMTN' 3.375% 21-May-2034	1,347,313	0.48

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Euro cont'd.			
370,000	Olympus Water US Holding Corp 'REGS' 3.875% 01-Oct-2028	347,835	0.13
600,000	Orange SA FRN (Perpetual) 4.500% 15-Dec-2030	597,096	0.21
1,116,000	Orsted AS 'EMTN' 3.250% 13-Sep-2031	1,087,056	0.39
236,000	Orsted AS FRN 5.125% 14-Mar-2024	237,740	0.09
340,000	Picard Groupe SAS 'REGS' 3.875% 01-Jul-2026	339,259	0.12
840,000	Picard Groupe SAS 'REGS' 6.375% 01-Jul-2029	842,705	0.30
3,620,000	Province of British Columbia Canada 'EMTN' 0.875% 08-Oct-2025	3,511,074	1.26
1,130,000	Samhallsbyggnadsbola 2.625% 14/03/73 2.625% 14-Mar-2173	398,664	0.14
3,020,000	Spain Government Bond '144A' 1.000% 30-Jul-2042	1,935,684	0.69
2,820,000	SSE Plc 'EMTN' 2.875% 01-Aug-2029	2,730,634	0.98
900,000	Telefonica Europe BV FRN (Perpetual) 5.752% 15-Jan-2032	921,357	0.33
452,000	Tesco Corporate Treasury Services Plc 'EMTN' 0.375% 27-Jul-2029	386,026	0.14
1,068,000	Tritax EuroBox Plc 0.950% 02-Jun-2026	1,009,869	0.36
1,465,000	UniCredit SpA 'EMTN' FRN (Perpetual) 3.875% 03-Jun-2027	1,320,258	0.47
Indian Rupee - 2,762,260			
(31 December 2023: 4,048,374)			
246,960,000	International Finance Corp 'GMTN' 6.300% 25-Nov-2024	2,762,260	0.99
Indonesian Rupiah - 8,944,137			
(31 December 2023: 12,266,125)			
47,423,000,000	Indonesia Treasury Bond 6.375% 15-Apr-2032	2,605,635	0.94
111,190,000,000	Indonesia Treasury Bond 6.500% 15-Jun-2025	6,338,502	2.27
Japanese Yen - 6,385,866			
(31 December 2023: 9,266,638)			
1,552,800,000	Japan Government Forty Year Bond 0.400% 20-Mar-2056	5,368,824	1.93
259,050,000	Japan Government Forty Year Bond 1.000% 20-Mar-2062	1,017,042	0.36
Malaysian Ringgit - 2,829,424			
(31 December 2023: 3,321,255)			
14,330,000	Malaysia Government Bond 3.828% 05-Jul-2034	2,829,424	1.01
Mexican Nuevo Peso - 9,419,954			
(31 December 2023: 14,118,954)			
70,000,000	Mexican Bonos 8.000% 07-Nov-2047	2,912,317	1.05
1,313,400,000	Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	6,507,637	2.33
New Zealand Dollar - 10,323,798			
(31 December 2023: 22,744,607)			
2,480,000	Housing New Zealand Ltd 'MTN' 3.360% 12-Jun-2025	1,381,868	0.50
3,540,000	New Zealand Government Bond 1.750% 15-May-2041	1,280,088	0.46
3,650,000	New Zealand Government Bond 5.000% 15-May-2054	2,074,329	0.74
1,690,000	New Zealand Government Inflation Linked Bond 2.500% 20-Sep-2040	1,182,949	0.42
2,000,000	New Zealand Government Inflation Linked Bond 3.000% 20-Sep-2030	1,555,810	0.56
5,650,000	New Zealand Local Government Funding Agency Bond 3.500% 14-Apr-2033	2,848,754	1.02
Norwegian Krone - 1,439,883			
(31 December 2023: 5,329,206)			
18,730,000	Norway Government Bond '144A' 1.375% 19-Aug-2030	1,439,883	0.52

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Peruvian Nuevo Sol - 4,202,756			
(31 December 2023: 5,572,603)			
12,720,000	Peruvian Government International Bond 'REGS' 5.400% 12-Aug-2034	2,712,635	0.97
6,381,000	Peruvian Government International Bond 'REGS' 6.150% 12-Aug-2032	1,490,121	0.54
South African Rand - 2,742,043			
(31 December 2023: -)			
60,960,000	Republic of South Africa Government Bond 8.250% 31-Mar-2032	2,742,043	0.98
Sterling - 34,975,295			
(31 December 2023: 41,356,202)			
929,000	Anglian Water Services Financing Plc 'EMTN' 1.625% 10-Aug-2025	1,049,723	0.38
1,961,000	AT&T Inc 2.900% 04-Dec-2026	2,198,652	0.79
854,000	Barclays Plc FRN (Perpetual) 9.250% 15-Sep-2028	1,049,194	0.38
830,000	Clarion Funding Plc 'EMTN' 2.625% 18-Jan-2029	881,768	0.32
691,000	Clarion Funding Plc 'EMTN' 5.375% 30-May-2057	803,123	0.29
1,830,000	Commonwealth Bank of Australia FRN 5.783% 16-Jan-2025	2,165,729	0.78
839,000	CPUK Finance Ltd 6.500% 28-Aug-2026	980,532	0.35
300,000	Deuce Finco Plc 'REGS' 5.500% 15-Jun-2027	340,020	0.12
830,000	Direct Line Insurance Group Plc FRN (Perpetual) 4.750% 07-Dec-2027	827,503	0.30
738,286	Gwynt y Mor OFTO Plc 2.778% 17-Feb-2034	752,604	0.27
1,558,000	Hiscox Ltd 6.000% 22-Sep-2027	1,864,615	0.67
1,170,000	HSBC Holdings Plc FRN (Perpetual) 5.875% 28-Sep-2026	1,342,313	0.48
465,000	Iceland Bondco Plc 'REGS' 10.875% 15-Dec-2027	573,464	0.20
830,000	Intesa Sanpaolo SpA 'EMTN' 6.625% 31-May-2033	1,024,686	0.37
820,000	Lloyds Banking Group Plc FRN (Perpetual) 5.125% 27-Dec-2024	955,807	0.34
370,000	Mobico Group Plc 2.375% 20-Nov-2028	378,688	0.14
1,112,000	Mobico Group Plc FRN (Perpetual) 4.250% 26-Nov-2025	1,194,433	0.43
495,000	Motability Operations Group Plc 'EMTN' 5.625% 24-Jan-2054	588,155	0.21
1,080,000	Nationwide Building Society FRN 5.782% 10-Jan-2025	1,278,690	0.46
840,000	Nationwide Building Society FRN (Perpetual) 5.875% 20-Dec-2024	991,777	0.35
790,000	Ocado Group Plc 'REGS' 3.875% 08-Oct-2026	789,784	0.28
1,161,000	Orsted AS 'EMTN' 4.875% 12-Jan-2032	1,345,760	0.48
1,400,000	Siemens Financieringsmaatschappij NV 'EMTN' 1.000% 20-Feb-2025	1,613,367	0.58
605,092	Tesco Property Finance 3 Plc 5.744% 13-Apr-2040	713,860	0.26
316,000	Tritax Big Box REIT Plc 1.500% 27-Nov-2033	264,960	0.09
609,000	UNITE Group Plc/The 'EMTN' 5.625% 25-Jun-2032	722,929	0.26
8,950,000	United Kingdom Gilt 1.500% 31-Jul-2053	5,366,027	1.92
920,000	Vmed O2 UK Financing I Plc 'REGS' 4.500% 15-Jul-2031	895,458	0.32
640,000	Vodafone Group Plc FRN 4.875% 03-Oct-2078	747,917	0.27
1,106,000	Welltower OP LLC 4.800% 20-Nov-2028	1,273,757	0.46
Uruguayan Peso - 1,617,046			
(31 December 2023: 2,383,816)			
73,229,454	Uruguay Government International Bond 8.250% 21-May-2031	1,617,046	0.58
US Dollar - 96,432,571			
(31 December 2023: 123,555,601)			
1,910,000	Amgen Inc 3.000% 22-Feb-2029	1,644,606	0.59
1,843,000	Apple Inc 3.000% 20-Jun-2027	1,638,682	0.59
890,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 6.000% 15-Jun-2027	818,976	0.29
982,000	Ashtead Capital Inc '144A' 5.550% 30-May-2033	900,254	0.32
200,000	Ashtead Capital Inc '144A' 5.800% 15-Apr-2034	186,532	0.07
3,500,000	Asian Development Bank 'GMTN' 4.000% 12-Jan-2033	3,173,971	1.14
1,810,000	Asian Development Bank 'GMTN' FRN 6.369% 27-Aug-2026	1,716,839	0.62

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
US Dollar cont'd.			
2,960,000	BNG Bank NV 'REGS' FRN 6.362% 05-Aug-2026	2,801,682	1.00
1,446,000	BNP Paribas SA 'REGS' FRN (Perpetual) 7.375% 19-Aug-2025	1,351,868	0.48
1,906,000	Brazilian Government International Bond 5.000% 27-Jan-2045	1,386,410	0.50
760,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.500% 01-May-2026	701,836	0.25
1,490,000	Cemex SAB de CV 'REGS' 5.450% 19-Nov-2029	1,369,113	0.49
1,544,000	Colombia Government International Bond 4.500% 15-Mar-2029	1,320,463	0.47
1,470,000	Colombia Government International Bond 8.000% 14-Nov-2035	1,419,863	0.51
440,000	Constellation Energy Generation LLC 6.250% 01-Oct-2039	428,018	0.15
1,020,000	Dana Inc 4.250% 01-Sep-2030	833,425	0.30
3,130,000	European Investment Bank 'REGS' FRN 6.369% 21-May-2028	2,989,701	1.07
1,790,000	Ford Motor Co 3.250% 12-Feb-2032	1,387,455	0.50
1,720,000	Inter-American Development Bank FRN 5.634% 12-Apr-2027	1,604,084	0.58
2,998,000	Inter-American Development Bank 'GMTN' FRN 5.643% 20-Mar-2028	2,790,522	1.00
1,410,000	Intesa Sanpaolo SpA 'REGS' 7.200% 28-Nov-2033	1,415,370	0.51
1,010,000	Iron Mountain Inc '144A' 4.500% 15-Feb-2031	852,847	0.31
1,210,000	Ivory Coast Government International Bond 'REGS' 7.625% 30-Jan-2033	1,100,199	0.39
2,990,000	Kommunalbanken AS 'REGS' FRN 6.372% 17-Jun-2026	2,830,107	1.01
1,229,000	Lowe's Cos Inc 3.000% 15-Oct-2050	731,112	0.26
400,000	Medline Borrower LP '144A' 3.875% 01-Apr-2029	344,223	0.12
1,290,000	Medtronic Inc 4.625% 15-Mar-2045	1,103,024	0.40
877,000	Metropolitan Life Global Funding I '144A' FRN 6.284% 21-Mar-2025	823,029	0.30
1,220,000	Millicom International Cellular SA 'REGS' 4.500% 27-Apr-2031	977,122	0.35
1,600,000	Namibia International Bonds 'REGS' 5.250% 29-Oct-2025	1,471,396	0.53
1,540,000	NatWest Group Plc FRN (Perpetual) 8.000% 10-Aug-2025	1,453,547	0.52
3,380,000	PepsiCo Inc 2.875% 15-Oct-2049	2,133,756	0.77
1,771,000	Potomac Electric Power Co 5.200% 15-Mar-2034	1,663,539	0.60
1,220,000	Sable International Finance Ltd '144A' 5.750% 07-Sep-2027	1,094,747	0.39
720,000	Societe Generale SA '144A' FRN (Perpetual) 10.000% 14-Nov-2028	696,985	0.25
800,000	Societe Generale SA 'REGS' FRN (Perpetual) 4.750% 26-May-2026	669,823	0.24
830,000	Sprint Capital Corp 8.750% 15-Mar-2032	935,185	0.34
2,960,000	Svensk Exportkredit AB 'GMTN' FRN 6.363% 03-Aug-2026	2,803,480	1.01
1,600,000	Trane Technologies Financing Ltd 5.250% 03-Mar-2033	1,511,199	0.54
2,015,000	Trimble Inc 6.100% 15-Mar-2033	1,956,165	0.70
1,450,000	UBS Group AG 'REGS' FRN (Perpetual) 9.250% 13-Nov-2028	1,458,674	0.52
6,571.674	United States Treasury Inflation Indexed Bonds 0.125% 15-Apr-2027	5,770,623	2.07
10,547,215	United States Treasury Inflation Indexed Bonds 0.125% 15-Jan-2031	8,728,137	3.13
7,930,000	United States Treasury Note/Bond 2.625% 31-Jan-2026	7,152,461	2.57
10,980,000	United States Treasury Note/Bond 3.500% 15-Feb-2033	9,665,505	3.47
2,063,000	Verizon Communications Inc FRN 6.164% 20-Mar-2026	1,941,033	0.70
226,000	Vietnam Government International Bond 'REGS' 4.800% 19-Nov-2024	209,718	0.07
1,190,000	VZ Secured Financing BV '144A' 5.000% 15-Jan-2032	946,631	0.34
2,070,000	Warnermedia Holdings Inc 3.788% 15-Mar-2025	1,904,965	0.68
1,850,000	Windstream Escrow LLC / Windstream Escrow Finance Corp '144A' 7.750% 15-Aug-2028	1,623,669	0.58
Total investments in bonds		271,759,503	97.48

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Future options - 212,641			
(31 December 2023: 84,423)			
1,176	U.S. 2 Year Treasury Note Future Call 23-Aug-2024 103,000	154,425	0.06
380	U.S. 5 Year Treasury Note Future Put 23-Aug-2024 105,000	58,216	0.02
Total future options		212,641	0.08

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - 891,424				
(31 December 2023: 1,690,990)				
(9)	Japanese 10 Year Bond Short Futures Contracts Exp Sep-2024	(7,481,171)	3,629	0.00
100	SFE 10 Year Australian Treasury Bond Long Futures Contracts Exp Sep-2024	7,062,930	7,395	0.00
(546)	SFE 3 Year Australian Treasury Bond Short Futures Contracts Exp Sep-2024	(35,809,018)	26,864	0.01
309	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	58,932,488	153,928	0.06
633	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	63,062,052	450,789	0.16
230	U.S. Treasury Bond Long Futures Contracts Exp Sep-2024	25,625,044	248,819	0.09
Total open futures contracts		891,424	0.32	

Unrealised gain on forward foreign currency contracts - 2,638,248 (see below) (31 December 2023: 7,956,116)

2,638,248

0.95

Total financial assets at fair value through profit or loss

275,501,816

98.83

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (1,334,210)				
(31 December 2023: (3,794,690))				
(47)	Canadian 10 Year Treasury Bond Short Futures Contracts Exp Sep-2024	(3,859,502)	(41,168)	(0.01)
(130)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(15,145,000)	(136,701)	(0.05)
(198)	Euro-Bund Short Futures Contracts Exp Sep-2024	(26,098,380)	(334,927)	(0.12)
(18)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(2,356,920)	(42,868)	(0.02)
(414)	U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(42,621,604)	(418,350)	(0.15)
(113)	U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(13,400,870)	(325,944)	(0.12)
(66)	UK Long Gilt Short Futures Contracts Exp Sep-2024	(7,627,871)	(34,252)	(0.01)
Total open futures contracts		(1,334,210)	(0.48)	

Unrealised loss on forward foreign currency contracts - (3,848,522) (see below) (31 December 2023: (7,250,684))

(3,848,522)

(1.38)

Total financial liabilities at fair value through profit or loss

(5,182,732)

(1.86)

Net current assets

8,454,014

3.03

Total net assets

278,773,098

100.00

The counterparty for future options is UBS AG.
The counterparty for futures contracts is UBS AG.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	94.83
Financial derivative instruments dealt in on a regulated market	0.39
OTC financial derivative instruments	0.92
Other current assets	3.86
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Sustainable Global Dynamic Bond Fund							BNY Mellon Sustainable Global Dynamic Bond Fund cont'd.						
Australian dollar	Euro	338,488	207,183	16-Aug-24	Royal Bank of Scotland	3,123	Euro	Australian dollar	4,162,196	6,779,764	16-Aug-24	Royal Bank of Scotland	(50,132)
Canadian dollar	Euro	2,296,884	1,553,743	16-Aug-24	UBS AG	11,242	Euro	Australian dollar	1,347,324	2,169,678	16-Aug-24	State Street Bank	(716)
Canadian dollar	Euro	6,009,723	4,083,186	16-Aug-24	Canadian Imperial Bank of Commerce	11,547	Euro	Canadian dollar	9,944,126	14,739,056	16-Aug-24	Barclays Bank PLC	(98,350)
Canadian dollar	Euro	2,001,802	1,361,196	16-Aug-24	State Street Bank	2,734	Euro	Czech koruna	2,845,587	71,374,150	16-Aug-24	Barclays Bank PLC	(5,245)
Euro	Czech koruna	2,815,562	69,851,282	16-Aug-24	UBS AG	25,557	Euro	Hungarian forint	2,755,854	1,099,646,772	16-Aug-24	State Street Bank	(17,612)
Euro	Hungarian forint	2,812,205	1,103,455,833	16-Aug-24	State Street Bank	29,132	Euro	Mexican peso	2,122,140	43,795,490	16-Aug-24	State Street Bank	(89,653)
Euro	Japanese yen	10,933,636	1,807,592,423	16-Aug-24	State Street Bank	364,304	Euro	New Zealand dollar	14,409,760	25,971,805	16-Aug-24	Canadian Imperial Bank of Commerce	(313,574)
Euro	Japanese yen	1,283,393	217,952,113	16-Aug-24	Royal Bank of Scotland	18,986	Euro	Norwegian krone	4,318,691	50,903,785	16-Aug-24	Royal Bank of Scotland	(144,081)
Euro	Mexican peso	3,139,326	58,338,136	16-Aug-24	Citigroup Global Markets Limited	193,088	Euro	South African rand	1,416,318	27,818,565	16-Aug-24	Barclays Bank PLC	(4,072)
Euro	Mexican peso	260,809	4,808,432	16-Aug-24	UBS AG	17,970	Euro	Sterling	716,481	607,429	16-Aug-24	Royal Bank of Scotland	(38)
Euro	Mexican peso	535,116	9,792,316	16-Aug-24	HSBC Bank plc	40,577	Euro	Sterling	583,591	503,937	16-Aug-24	Barclays Bank PLC	(10,849)
Euro	Polish zloty	2,773,684	11,893,280	16-Aug-24	UBS AG	19,539	Euro	Sterling	46,909,180	40,531,830	16-Aug-24	State Street Bank	(901,879)
Euro	South African rand	1,354,215	26,507,939	16-Aug-24	Canadian Imperial Bank of Commerce	743	Euro	Sterling	269,614	230,042	16-Aug-24	Canadian Imperial Bank of Commerce	(1,742)
Euro	Sterling	2,941,078	2,487,432	16-Aug-24	Canadian Imperial Bank of Commerce	6,922	Euro	Sterling	2,768,816	2,348,252	16-Aug-24	State Street Bank	(1,166)
Euro	Sterling	2,740,696	2,322,474	16-Aug-24	Royal Bank of Scotland	1,122	Euro	Sterling	798,200	681,851	16-Aug-24	State Street Bank	(6,107)
Indian rupee	US dollar	363,494,163	4,336,863	16-Aug-24	State Street Bank	15,485	Euro	Swedish krona	4,168,057	48,894,562	16-Aug-24	State Street Bank	(133,297)
Norwegian krone	Euro	35,180,460	3,010,604	16-Aug-24	UBS AG	73,694	Euro	Swiss franc	2,858,541	2,806,218	16-Aug-24	State Street Bank	(66,713)
Polish zloty	Euro	11,894,693	2,735,677	16-Aug-24	State Street Bank	18,796	Euro	Swiss franc	2,821,604	2,739,002	16-Aug-24	State Street Bank	(33,582)
Sterling	Euro	283,266	328,055	16-Aug-24	Royal Bank of Scotland	6,083	Euro	Swiss franc	2,706,724	2,608,237	16-Aug-24	State Street Bank	(12,151)
Sterling	Euro	1,030,210	1,192,956	16-Aug-24	State Street Bank	22,273	Euro	US dollar	5,685,709	6,214,020	16-Aug-24	State Street Bank	(103,957)
Sterling	Euro	712,977	834,124	16-Aug-24	Canadian Imperial Bank of Commerce	6,898	Euro	US dollar	129,360	140,999	16-Aug-24	Royal Bank of Scotland	(2,010)
Sterling	Euro	4,927,160	5,763,400	16-Aug-24	UBS AG	48,642	Euro	US dollar	2,840,292	3,100,165	16-Aug-24	State Street Bank	(48,163)
Sterling	Euro	2,839,054	3,344,052	16-Aug-24	Canadian Imperial Bank of Commerce	4,875	Euro	US dollar	472,241	515,194	16-Aug-24	Canadian Imperial Bank of Commerce	(7,770)
Sterling	US dollar	4,360,000	5,444,127	16-Aug-24	State Street Bank	70,676	Euro	US dollar	443,642	484,319	16-Aug-24	State Street Bank	(7,603)
US dollar	Brazilian real	2,894,538	15,387,364	16-Aug-24	Canadian Imperial Bank of Commerce	105,705	Euro	US dollar	197,737	213,327	16-Aug-24	UBS AG	(1,022)
US dollar	Brazilian real	556,964	2,862,519	16-Aug-24	Citigroup Global Markets Limited	36,894	Euro	US dollar	666,436	722,543	16-Aug-24	State Street Bank	(6,765)
US dollar	Brazilian real	1,460,666	7,866,122	16-Aug-24	State Street Bank	36,296	Euro	US dollar	2,890,812	3,126,905	16-Aug-24	HSBC Bank plc	(22,558)
US dollar	Brazilian real	2,981,278	15,460,522	16-Aug-24	Citigroup Global Markets Limited	174,202	Euro	US dollar	1,194,888	1,283,077	16-Aug-24	Canadian Imperial Bank of Commerce	(569)
US dollar	Colombian peso	2,593,132	10,292,269,110	16-Aug-24	State Street Bank	136,693	Euro	US dollar	4,917,272	5,315,441	16-Aug-24	HSBC Bank plc	(35,179)
US dollar	Euro	1,107,338	1,027,680	16-Aug-24	Citigroup Global Markets Limited	4,039	Euro	US dollar	506,723	551,673	16-Aug-24	State Street Bank	(7,277)
US dollar	Euro	431,571	398,132	16-Aug-24	Canadian Imperial Bank of Commerce	3,967	Euro	US dollar	5,537,114	6,003,477	16-Aug-24	Canadian Imperial Bank of Commerce	(56,387)
US dollar	Euro	255,845	235,671	16-Aug-24	UBS AG	2,703	Euro	US dollar	134,157	144,879	16-Aug-24	State Street Bank	(829)
US dollar	Euro	2,241,409	2,063,414	16-Aug-24	Canadian Imperial Bank of Commerce	24,929	Euro	US dollar	475,651	519,050	16-Aug-24	Canadian Imperial Bank of Commerce	(7,953)
US dollar	Euro	2,891,117	2,691,188	16-Aug-24	Canadian Imperial Bank of Commerce	2,495	Euro	US dollar	100,969,391	108,932,443	16-Aug-24	State Street Bank	(524,083)
US dollar	Euro	3,606,454	3,358,003	16-Aug-24	State Street Bank	2,168	Euro	US dollar	708,983	765,604	16-Aug-24	HSBC Bank plc	(4,338)
US dollar	Euro	770,656	712,218	16-Aug-24	UBS AG	5,811	Euro	US dollar	686,308	740,908	16-Aug-24	Barclays Bank PLC	(4,004)
US dollar	Euro	898,039	831,378	16-Aug-24	State Street Bank	5,334	Euro	US dollar	231,054	248,983	16-Aug-24	Canadian Imperial Bank of Commerce	(926)
US dollar	Euro	2,750,965	2,527,177	16-Aug-24	Citigroup Global Markets Limited	35,926	Euro	US dollar	5,663,370	6,154,403	16-Aug-24	Barclays Bank PLC	(70,751)
US dollar	Euro	170,948	156,701	16-Aug-24	UBS AG	2,574	Euro	US dollar	2,876,343	3,126,254	16-Aug-24	State Street Bank	(36,420)
US dollar	Euro	239,624	220,258	16-Aug-24	UBS AG	3,002	Euro	US dollar	910,148	992,750	16-Aug-24	Canadian Imperial Bank of Commerce	(14,807)
US dollar	Euro	6,019,338	5,531,987	16-Aug-24	Royal Bank of Scotland	76,292	Euro	US dollar	276,407	301,277	16-Aug-24	Canadian Imperial Bank of Commerce	(4,296)
US dollar	Indonesian rupiah	10,076,825	162,393,069,891	16-Aug-24	Barclays Bank PLC	147,838	Hungarian forint	Euro	1,103,899,796	2,825,935	16-Aug-24	Canadian Imperial Bank of Commerce	(41,742)
US dollar	Korean won	3,008,102	4,099,440,747	16-Aug-24	State Street Bank	22,699	Hungarian forint	Euro	1,099,006,957	2,829,585	16-Aug-24	Barclays Bank PLC	(57,732)
US dollar	Peruvian nuevo sol	1,869,616	6,981,519	16-Aug-24	State Street Bank	45,632	Japanese yen	Euro	804,399,638	4,775,248	16-Aug-24	Canadian Imperial Bank of Commerce	(71,773)
US dollar	Peruvian nuevo sol	2,884,111	10,690,247	16-Aug-24	Citigroup Global Markets Limited	89,733	Japanese yen	Euro	1,003,282,403	6,001,466	16-Aug-24	State Street Bank	(135,085)
					EUR	1,978,940	Japanese yen	Euro	502,885,797	2,996,889	16-Aug-24	State Street Bank	(56,422)
Brazilian real	US dollar	2,751,369	534,397	16-Aug-24	State Street Bank	(34,584)	Japanese yen	Euro	499,928,857	2,983,453	16-Aug-24	State Street Bank	(60,275)
Colombian peso	US dollar	2,035,582,214	513,647	16-Aug-24	State Street Bank	(27,764)	Korean won	US dollar	4,128,475,548	3,052,094	16-Aug-24	State Street Bank	(43,997)
Colombian peso	US dollar	2,112,842,879	533,746	16-Aug-24	Canadian Imperial Bank of Commerce	(29,380)	Philippino peso	US dollar	174,596,127	3,031,709	16-Aug-24	State Street Bank	(43,370)
Czech koruna	Euro	71,379,123	2,874,451	16-Aug-24	Barclays Bank PLC	(23,421)	Sterling	Euro	3,904,314	4,611,284	16-Aug-24	Royal Bank of Scotland	(5,783)
Euro	Australian dollar	13,881,310	22,751,359	16-Aug-24	State Street Bank	(254,314)	Sterling	Euro	1,045,936	1,233,812	16-Aug-24	Canadian Imperial Bank of Commerce	(34)
Euro	Australian dollar	496,099	803,951	16-Aug-24	State Street Bank	(3,403)	Swedish krona	Euro	33,140,067	2,923,554	16-Aug-24	State Street Bank	(8,155)
Euro	Australian dollar	4,440,235	7,268,470	16-Aug-24	Citigroup Global Markets Limited	(75,730)	US dollar	Euro	655,652	612,300	16-Aug-24	State Street Bank	(1,423)
							US dollar	Euro	2,073,067	1,935,282	16-Aug-24	Citigroup Global Markets Limited	(3,784)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
US dollar	Malaysian ringgit	3,070,516	14,520,163	16-Aug-24	Barclays Bank PLC	(9,041)
					EUR	(3,845,838)

BNY Mellon Sustainable Global Dynamic Bond Fund CHF E (Acc) (Hedged) Share Class

Euro	Swiss franc	18,881	18,098	12-Jul-24	The Bank of New York Mellon	65
Euro	Swiss franc	31,862	30,490	12-Jul-24	The Bank of New York Mellon	163
Euro	Swiss franc	4,870	4,662	12-Jul-24	The Bank of New York Mellon	23
Euro	Swiss franc	36,931	35,156	12-Jul-24	The Bank of New York Mellon	381
Euro	Swiss franc	16,958	16,168	12-Jul-24	The Bank of New York Mellon	149
Euro	Swiss franc	2,425	2,303	12-Jul-24	The Bank of New York Mellon	30
Euro	Swiss franc	19,139	18,260	12-Jul-24	The Bank of New York Mellon	155
Swiss franc	Euro	11,694,005	12,149,524	12-Jul-24	The Bank of New York Mellon	8,270
					EUR	9,236
					CHF	8,890
Swiss franc	Euro	11,331	11,809	12-Jul-24	The Bank of New York Mellon	(29)
Swiss franc	Euro	17,833	18,705	12-Jul-24	The Bank of New York Mellon	(165)
Swiss franc	Euro	5,021	5,223	12-Jul-24	The Bank of New York Mellon	(2)
					EUR	(196)
					CHF	(189)

BNY Mellon Sustainable Global Dynamic Bond Fund CHF H (Acc) (Hedged) Share Class

Swiss franc	Euro	235,603	244,780	12-Jul-24	The Bank of New York Mellon	167
					EUR	167
					CHF	161

BNY Mellon Sustainable Global Dynamic Bond Fund CHF W (Acc) (Hedged) Share Class

Swiss franc	Euro	5,567,071	5,783,926	12-Jul-24	The Bank of New York Mellon	3,937
					EUR	3,937
					CHF	3,790

BNY Mellon Sustainable Global Dynamic Bond Fund Sterling W (Acc) (Hedged) Share Class

Sterling	Euro	473,630	559,975	12-Jul-24	The Bank of New York Mellon	(452)
					EUR	(452)
					GBP	(382)

BNY Mellon Sustainable Global Dynamic Bond Fund Sterling W (Inc) (Hedged) Share Class

Sterling	Euro	25	30	12-Jul-24	The Bank of New York Mellon	-
Sterling	Euro	42	50	12-Jul-24	The Bank of New York Mellon	-
					EUR	-
					GBP	-

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
Sterling	Euro	798,958	944,613	12-Jul-24	The Bank of New York Mellon	(763)
					EUR	(763)
					GBP	(646)

BNY Mellon Sustainable Global Dynamic Bond Fund Sterling W (Inc) (Hedged) Share Class cont'd.

					EUR	(763)
					GBP	(646)

BNY Mellon Sustainable Global Dynamic Bond Fund USD W (Acc) (Hedged) Share Class

Euro	US dollar	7,620	8,161	12-Jul-24	The Bank of New York Mellon	3
US dollar	Euro	3,295,603	3,060,646	12-Jul-24	The Bank of New York Mellon	15,267
					EUR	15,270
					USD	16,353
Euro	US dollar	213,763	229,860	12-Jul-24	The Bank of New York Mellon	(774)
					EUR	(774)
					USD	(829)

BNY Mellon Sustainable Global Dynamic Bond Fund USD W (Inc) (Hedged) Share Class

Euro	US dollar	180,600	193,106	12-Jul-24	The Bank of New York Mellon	367
US dollar	Euro	44,658	41,615	12-Jul-24	The Bank of New York Mellon	66
US dollar	Euro	70,283	65,312	12-Jul-24	The Bank of New York Mellon	286
US dollar	Euro	251,803	234,703	12-Jul-24	The Bank of New York Mellon	314
US dollar	Euro	106,657	99,479	12-Jul-24	The Bank of New York Mellon	68
US dollar	Euro	64,932	60,380	12-Jul-24	The Bank of New York Mellon	224
US dollar	Euro	135,858,166	126,172,283	12-Jul-24	The Bank of New York Mellon	629,373
					EUR	630,698
					USD	675,415
Euro	US dollar	223,713	240,070	12-Jul-24	The Bank of New York Mellon	(353)
US dollar	Euro	344,420	321,606	12-Jul-24	The Bank of New York Mellon	(148)
					EUR	(499)
					USD	(534)

BNY MELLON SUSTAINABLE GLOBAL EMERGING MARKETS FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Brazil - 1,304,161			
(31 December 2023: 1,043,584)		1,304,161	12.13
13,249	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	178,426	1.66
34,892	Equatorial Energia SA	196,004	1.82
532	Equatorial Energia SA	2,973	0.03
369	MercadoLibre Inc	612,407	5.70
42,559	Raia Drogasil SA	205,240	1.91
14,400	WEG SA	109,111	1.01
Chile - 101,492			
(31 December 2023: -)		101,492	0.94
375,480	Aguas Andinas SA	101,492	0.94
China - 1,272,368			
(31 December 2023: 1,951,972)		1,272,368	11.84
7,020	Contemporary Amperex Technology Co Ltd	173,953	1.62
138,000	Flat Glass Group Co Ltd 'H'	203,050	1.89
17,922	Kanzhun Ltd ADR	344,909	3.21
41,600	NARI Technology Co Ltd 'A'	142,931	1.33
12,247	Shenzhen Inovance Technology Co Ltd	86,501	0.80
4,000	Shenzhen Mindray Bio-Medical Electronics Co Ltd	160,175	1.49
18,840	Sungrow Power Supply Co Ltd	160,849	1.50
Hungary - 241,323			
(31 December 2023: -)		241,323	2.25
9,358	Richter Gedeon Nyrt	241,323	2.25
India - 2,710,304			
(31 December 2023: 3,359,465)		2,710,304	25.21
2,832	Apollo Hospitals Enterprise Ltd	210,169	1.96
44,325	AU Small Finance Bank Ltd '144A'	356,367	3.31
13,372	Bharti Airtel Ltd	232,004	2.16
3,795	Info Edge India Ltd	309,388	2.88
10,422	Narayana Hrudayalaya Ltd	150,479	1.40
91,018	Power Grid Corp of India Ltd	361,507	3.36
18,786	SBI Life Insurance Co Ltd '144A'	335,563	3.12
7,094	Shriram Finance Ltd	249,021	2.32
4,077	Supreme Industries Ltd	289,271	2.69
25,384	Syngene International Ltd '144A'	216,535	2.01
Indonesia - 858,887			
(31 December 2023: 483,988)		858,887	7.99
1,317,000	Bank Rakyat Indonesia Persero Tbk PT	371,977	3.46
2,559,600	Telkom Indonesia Persero Tbk PT	486,910	4.53
Mexico - 164,580			
(31 December 2023: 259,552)		164,580	1.53
129,143	Gentera SAB de CV	164,580	1.53
Peru - 253,247			
(31 December 2023: -)		253,247	2.36
1,591	Credicorp Ltd	253,247	2.36
Republic of Korea - 489,833			
(31 December 2023: 185,345)		489,833	4.56
511	LG Energy Solution Ltd	121,300	1.13
1,432	Samsung SDI Co Ltd	368,533	3.43
Sweden - 147,479			
(31 December 2023: -)		147,479	1.37
7,385	Epiroc AB	147,479	1.37
Taiwan - 2,412,550			
(31 December 2023: 1,236,743)		2,412,550	22.44
42,000	Advantech Co Ltd	479,340	4.46
76,000	Chailease Holding Co Ltd	360,187	3.35
53,000	E Ink Holdings Inc	412,103	3.83
33,000	Taiwan Semiconductor Manufacturing Co Ltd	983,139	9.15
3,000	Voltronic Power Technology Corp	177,781	1.65

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
United States of America - 256,199			
(31 December 2023: 136,565)		256,199	2.38
17,960	Laureate Education Inc	256,199	2.38
Total investments in equities		10,212,423	95.00
Unrealised gain on forward foreign currency contracts - (see below) (31 December 2023:)		-	0.00
Total financial assets at fair value through profit or loss		10,212,423	95.00
Unrealised loss on forward foreign currency contracts - (461) (see below) (31 December 2023: 1,762)		(461)	(0.00)
Total financial liabilities at fair value through profit or loss		(461)	(0.00)
Net current assets		538,289	5.00
Total net assets		10,750,251	100.00
Analysis of portfolio % of Total Assets			
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market			93.84
Other current assets			6.16
Total assets			100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Sustainable Global Emerging Markets Fund EUR E (Acc) (Hedged) Share Class							BNY Mellon Sustainable Global Emerging Markets Fund Sterling W (Acc) (Hedged) Share Class						
Euro	US dollar	72	77	12-Jul-24	The Bank of New York Mellon	-	Sterling	US dollar	55	70	12-Jul-24	The Bank of New York Mellon	-
						USD							USD
						EUR							GBP
Euro	US dollar	10,221	11,003	12-Jul-24	The Bank of New York Mellon	(52)	Sterling	US dollar	10,419	13,264	12-Jul-24	The Bank of New York Mellon	(76)
						USD	(52)						USD
						EUR	(49)						GBP
BNY Mellon Sustainable Global Emerging Markets Fund EUR H (Acc) (Hedged) Share Class							BNY Mellon Sustainable Global Emerging Markets Fund Sterling W (Inc) (Hedged) Share Class						
Euro	US dollar	66	70	12-Jul-24	The Bank of New York Mellon	-	Sterling	US dollar	54	69	12-Jul-24	The Bank of New York Mellon	-
						USD							USD
						EUR							GBP
Euro	US dollar	9,953	10,714	12-Jul-24	The Bank of New York Mellon	(51)	Sterling	US dollar	10,355	13,183	12-Jul-24	The Bank of New York Mellon	(76)
						USD	(51)						USD
						EUR	(48)						GBP
BNY Mellon Sustainable Global Emerging Markets Fund EUR W (Acc) (Hedged) Share Class													
Euro	US dollar	71	76	12-Jul-24	The Bank of New York Mellon	-							
						USD							
						EUR							
Euro	US dollar	10,169	10,947	12-Jul-24	The Bank of New York Mellon	(52)							
						USD	(52)						
						EUR	(49)						
BNY Mellon Sustainable Global Emerging Markets Fund Sterling E (Acc) (Hedged) Share Class													
Sterling	US dollar	56	71	12-Jul-24	The Bank of New York Mellon	-							
						USD							
						GBP							
Sterling	US dollar	10,473	13,333	12-Jul-24	The Bank of New York Mellon	(77)							
						USD	(77)						
						GBP	(61)						
BNY Mellon Sustainable Global Emerging Markets Fund Sterling E (Inc) (Hedged) Share Class													
Sterling	US dollar	55	70	12-Jul-24	The Bank of New York Mellon	(1)							
Sterling	US dollar	10,378	13,212	12-Jul-24	The Bank of New York Mellon	(76)							
						USD	(77)						
						GBP	(61)						

BNY MELLON SUSTAINABLE GLOBAL EQUITY FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Bermuda - 6,484,940			
(31 December 2023: 5,711,626)			
28,872	RenaissanceRe Holdings Ltd	6,484,940	1.34
Denmark - 9,546,901			
(31 December 2023: 11,945,535)			
155,979	Novonosis (Novozymes) B	9,546,901	1.97
France - 13,164,031			
(31 December 2023: 19,334,748)			
3,789	Hermes International SCA	8,774,651	1.81
194,439	Technip Energies NV	4,389,380	0.91
Germany - 8,530,154			
(31 December 2023: 9,239,266)			
361,622	E.ON SE	4,804,943	0.99
101,026	Infineon Technologies AG	3,725,211	0.77
Hong Kong - 10,394,198			
(31 December 2023: 9,373,428)			
1,532,200	AIA Group Ltd	10,394,198	2.15
India - 9,997,474			
(31 December 2023: 8,995,935)			
494,771	HDFC Bank Ltd	9,997,474	2.07
Indonesia - 6,475,876			
(31 December 2023: 8,642,137)			
22,928,100	Bank Rakyat Indonesia Persero Tbk PT	6,475,876	1.34
Italy - 4,540,774			
(31 December 2023: -)			
73,883	Prysmian SpA	4,540,774	0.94
Japan - 7,724,382			
(31 December 2023: 8,750,706)			
91,000	Sony Group Corp	7,724,382	1.60
Netherlands - 29,662,563			
(31 December 2023: 28,712,771)			
8,763	ASML Holding NV	9,077,435	1.87
226,565	Relx Plc	10,481,555	2.17
60,634	Wolters Kluwer NV	10,103,573	2.09
Spain - 10,102,251			
(31 December 2023: 2,248,504)			
202,499	Industria de Diseno Textil SA	10,102,251	2.09
Switzerland - 10,327,510			
(31 December 2023: 8,109,636)			
18,908	Lonza Group AG	10,327,510	2.14
Taiwan - 14,373,788			
(31 December 2023: 7,769,944)			
482,470	Taiwan Semiconductor Manufacturing Co Ltd	14,373,788	2.97
United Kingdom - 18,189,185			
(31 December 2023: 25,544,784)			
61,942	AstraZeneca Plc	9,738,473	2.01
772,976	Informa Plc	8,450,712	1.75
United States of America - 318,889,060			
(31 December 2023: 273,972,546)			
34,121	Accenture Plc - Class A	10,344,464	2.14
97,866	Alphabet Inc - Class A	18,146,314	3.75
94,077	Amazon.com Inc	18,611,723	3.85
116,167	Apple Inc	24,870,193	5.14
149,695	Boston Scientific Corp	11,531,754	2.38
107,661	CMS Energy Corp	6,458,045	1.34
15,862	Costco Wholesale Corp	13,489,917	2.79
39,881	Danaher Corp	10,046,622	2.08
32,589	Ecolab Inc	7,807,021	1.61

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
United States of America cont'd.			
101,571	Edwards Lifesciences Corp	9,482,669	1.96
27,637	GE Vernova Inc	4,866,461	1.01
7,296	Goldman Sachs Group Inc/The	3,253,323	0.67
34,951	ICON Plc	10,944,731	2.26
114,722	Ingersoll Rand Inc	10,437,408	2.16
43,103	JPMorgan Chase & Co	8,585,902	1.77
28,257	Mastercard Inc	12,510,645	2.59
76,376	Microsoft Corp	34,586,108	7.15
23,525	New Linde Plc	10,336,662	2.14
83,155	NextEra Energy Inc	6,131,434	1.27
211,480	NVIDIA Corp	26,220,348	5.42
65,367	Progressive Corp/The	13,813,354	2.86
17,731	Roper Technologies Inc	9,964,113	2.06
104,485	Sanofi SA	10,125,202	2.09
32,116	Trane Technologies Plc	10,722,087	2.22
75,194	Verato Corp	7,341,190	1.52
46,800	Zoetis Inc	8,261,370	1.71
Total investments in equities		478,403,087	98.92
Total financial assets at fair value through profit or loss		478,403,087	98.92
Net current assets		5,238,917	1.08
Total net assets		483,642,004	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	97.43
Other current assets	2.57
Total assets	100.00

BNY MELLON SUSTAINABLE GLOBAL REAL RETURN FUND (EUR)

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
	Ireland - 149,322		
	(31 December 2023: 827,132)	149,322	1.25
5,392	iShares MSCI India UCITS ETF	50,436	0.42
707	Leadenhall Ucits IIs Fund Plc	98,886	0.83
Total investments in collective investment schemes		149,322	1.25
Bonds			
	Brazil - 170,709		
	(31 December 2023: 497,396)	170,709	1.43
1,405,000	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	170,709	1.43
	France - 448,677		
	(31 December 2023: 710,421)	448,677	3.75
450,000	France Treasury Bill BTF (Zero Coupon) 0.000% 31-Jul-2024	448,677	3.75
	Greece - 355,734		
	(31 December 2023: -)	355,734	2.97
360,000	Hellenic Republic Treasury Bill (Zero Coupon) 0.000% 25-Oct-2024	355,734	2.97
	Hungary - 83,845		
	(31 December 2023: 83,591)	83,845	0.70
87,000	Hungary Government International Bond 1.250% 22-Oct-2025	83,845	0.70
	Indonesia - 109,323		
	(31 December 2023: 115,894)	109,323	0.91
1,387,000,000	Indonesia Treasury Bond 6.375% 15-Apr-2032	76,208	0.64
580,000,000	Indonesia Treasury Bond 7.000% 15-Feb-2033	33,115	0.27
	Mexico - 502,179		
	(31 December 2023: 796,412)	502,179	4.20
3,740,000	Mexican Bonos 7.750% 29-May-2031	169,712	1.42
67,100,000	Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	332,467	2.78
	Spain - 790,248		
	(31 December 2023: -)	790,248	6.61
800,000	Spain Letras del Tesoro (Zero Coupon) 0.000% 08-Nov-2024	790,248	6.61
	United Kingdom - 407,560		
	(31 December 2023: 342,515)	407,560	3.41
100,000	Lloyds Banking Group Plc 'EMTN' 2.250% 16-Oct-2024	116,994	0.98
162,150	United Kingdom Gilt 4.250% 07-Sep-2039	188,198	1.57
100,000	Vmed O2 UK Financing I Plc 'REGS' 4.000% 31-Jan-2029	102,368	0.86
	United States of America - 1,094,781		
	(31 December 2023: 1,168,793)	1,094,781	9.15
121,000	EMRLD Borrower LP / Emerald Co-Issuer Inc '144A' 6.625% 15-Dec-2030	114,127	0.95
135,000	Iron Mountain Inc '144A' 4.500% 15-Feb-2031	113,994	0.95
64,000	Uber Technologies Inc '144A' 8.000% 01-Nov-2026	60,334	0.51
612,120	United States Treasury Inflation Indexed Bonds 1.250% 15-Apr-2028	552,216	4.62
345,900	United States Treasury Note/Bond 3.000% 15-Nov-2045	254,110	2.12
Total investments in bonds		3,963,056	33.13
Equities			
	Bermuda - 135,111		
	(31 December 2023: 151,176)	135,111	1.13
425	Credicorp Ltd	63,170	0.53
343	RenaissanceRe Holdings Ltd	71,941	0.60
	Brazil - 69,197		
	(31 December 2023: 88,105)	69,197	0.58
39,270	B3 SA - Brasil Bolsa Balcao	69,197	0.58

Holdings	Description	Fair value EUR	Total net assets %
Equities cont'd.			
	Denmark - 31,492		
	(31 December 2023: 27,438)	31,492	0.26
551	Novonesis (Novozymes) B	31,492	0.26
	France - 143,919		
	(31 December 2023: 144,113)	143,919	1.20
33	LVMH Moet Hennessy Louis Vuitton SE	23,658	0.20
1,329	Sanofi SA	120,261	1.00
	Germany - 75,046		
	(31 December 2023: -)	75,046	0.63
336	adidas AG	75,046	0.63
	Hong Kong - 50,678		
	(31 December 2023: 119,583)	50,678	0.42
8,000	AIA Group Ltd	50,678	0.42
	India - 128,607		
	(31 December 2023: 178,412)	128,607	1.08
6,816	HDFC Bank Ltd	128,607	1.08
	Indonesia - 64,776		
	(31 December 2023: 135,886)	64,776	0.54
245,600	Bank Rakyat Indonesia Persero Tbk PT	64,776	0.54
	Ireland - 351,027		
	(31 December 2023: 438,393)	351,027	2.93
75,861	Greencoat Renewables Plc	65,847	0.55
426	Linde Plc	175,132	1.46
353	Trane Technologies Plc	110,048	0.92
	Japan - 55,484		
	(31 December 2023: 85,404)	55,484	0.46
700	Sony Group Corp	55,484	0.46
	Netherlands - 161,271		
	(31 December 2023: 362,293)	161,271	1.35
87	ASML Holding NV	84,155	0.70
2,724	Universal Music Group NV	77,116	0.65
	Republic of Korea - 115,758		
	(31 December 2023: 123,839)	115,758	0.97
2,095	Samsung Electronics Co Ltd	115,758	0.97
	Switzerland - 395,815		
	(31 December 2023: 591,242)	395,815	3.31
1,621	Alcon Inc	135,823	1.14
205	Lonza Group AG	104,557	0.87
1,621	Nestle SA	155,435	1.30
	Taiwan - 293,988		
	(31 December 2023: 284,952)	293,988	2.46
1,488	Taiwan Semiconductor Manufacturing Co Ltd ADR	238,651	2.00
1,000	Voltronic Power Technology Corp	55,337	0.46
	United Kingdom - 1,007,428		
	(31 December 2023: 1,746,252)	1,007,428	8.42
1,406	3i Group Plc	51,620	0.43
861	AstraZeneca Plc	126,404	1.06
727	Croda International Plc	34,459	0.29
3,811	Halma Plc	122,330	1.02
6,362	Informa Plc	64,949	0.54
16,571	Land Securities Group Plc (REIT)	121,816	1.02
1,269	Reckitt Benckiser Group Plc	64,670	0.54
4,483	Relx Plc	193,666	1.62
40,266	Shaftesbury Capital Plc (REIT)	66,196	0.55
3,133	Unilever Plc	161,318	1.35
	United States of America - 2,052,893		
	(31 December 2023: 2,234,700)	2,052,893	17.16
495	Alphabet Inc - Class A	85,706	0.72
856	Amazon.com Inc	158,135	1.32

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Equities cont'd.			
United States of America cont'd.			
576	AMETEK Inc	89,579	0.75
851	Apple Inc	170,128	1.42
629	CME Group Inc	114,837	0.96
321	Danaher Corp	75,511	0.63
153	Deere & Co	53,838	0.45
146	Eli Lilly & Co	123,957	1.04
222	Goldman Sachs Group Inc/The	92,437	0.77
305	Hubbell Inc - Class B	105,421	0.88
92	Lam Research Corp	90,726	0.76
150	Mastercard Inc	62,015	0.52
784	Microsoft Corp	331,522	2.77
1,690	NVIDIA Corp	195,662	1.63
1,382	Pinterest Inc	56,969	0.48
404	Tetra Tech Inc	81,177	0.68
1,031	Walt Disney Co/The	98,349	0.82
406	Zoetis Inc	66,924	0.56
Total investments in equities		5,132,490	42.90
Equity investment instruments			
Guernsey - 96,112			
(31 December 2023: 253,578)			
85,423	Renewables Infrastructure Group Ltd/The	96,112	0.80
United Kingdom - 236,861			
(31 December 2023: 360,342)			
123,342	BioPharma Credit Plc/The Fund	96,287	0.80
89,465	Greencoat UK Wind Plc/Funds	140,574	1.18
Total investments in equity investment instruments		332,973	2.78
Exchange traded commodities			
Ireland - 823,901			
(31 December 2023: 717,648)			
2,834	Amundi Physical Gold ETC	245,503	2.05
1,158	Invesco Physical Gold ETC	243,586	2.04
6,507	iShares Physical Gold ETC	275,996	2.31
2,246	iShares Physical Silver ETC	58,816	0.49
Jersey - 112,586			
(31 December 2023: 34,922)			
764	Wisdomtree Carbon ETC	16,445	0.14
2,596	WisdomTree Copper - ETC	96,141	0.80
Total investments in exchange traded commodities		936,487	7.83
Warrants			
Luxembourg - 106,445			
(31 December 2023: 331,667)			
1,344	Ensemble Investment Corp SA (WTS) 04-Nov-2024	106,445	0.89
Netherlands - 65,643			
(31 December 2023: -)			
632	Merrill Lynch BV (WTS) 02-Feb-2026	65,643	0.55
United Kingdom - 773,397			
(31 December 2023: 1,178,051)			
3,113	Barclays Bank Plc (WTS) 17-Jan-2025	325,951	2.72
3,221	Barclays Bank Plc (WTS) 21-Jan-2025	325,138	2.72
1,200	Goldman Sachs Series 2023-06 Senior Secured Index Linked Notes relating to the Goldman Sachs Systemic Skew US Series 2F Total Return Strategy due 07-May-2025	122,308	1.02
Total investments in warrants		945,485	7.90

Holdings	Description	Fair value EUR	Total net assets %
Equity swaps			
United States of America - 1,912(31 December 2023: -)			
(135,846)	Goldman Sachs TY Weekly Volatility Carry Total Return Strategy GSVLTYIA 25-Mar-2026	1,912	0.02
Total investments in equity swaps		1,912	0.02
Index options - 90,463			
(31 December 2023: 249,714)			
1	CBOE S&P 500 Index Put 15-Aug-2024 5,150,000	1,457	0.01
5	CBOE S&P 500 Index Put 19-Dec-2024 4,950,000	26,749	0.22
13	CBOE S&P 500 Index Put 20-Sep-2024 4,350,000	7,842	0.06
24	EURO STOXX 50 Index Put 15-Nov-2024 4,800,000	30,864	0.26
25	EURO STOXX 50 Index Put 20-Sep-2024 4,700,000	16,850	0.14
6	FTSE 100 Index Put 20-Dec-2024 7,700,000	6,701	0.06
Total index options		90,463	0.75
Open futures contracts - 8,495			
(31 December 2023: 31,236)			
1	Nikkei 225 Index Long Futures Contracts Exp Sep-2024	230,299	3,417
12	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	2,288,640	5,078
Total open futures contracts		8,495	0.07
Unrealised gain on forward foreign currency contracts - 22,524 (see below) (31 December 2023: 332,221)			
		22,524	0.19
Total financial assets at fair value through profit or loss		11,583,207	96.82
Equity options - (140)			
(31 December 2023: -)			
(2)	Accenture PLC Put 20-Sep-2024 250,000	(140)	(0.00)
Total Equity options		(140)	(0.00)
Future options - (5,836)			
(31 December 2023: (1,340))			
(1)	U.S. 10 Year Treasury Note Future Put 03-Jul-2024 110.250	(292)	(0.00)
(3)	U.S. 10 Year Treasury Note Future Put 28-Jun-2024 110.750	(1,444)	(0.01)
(1)	U.S. 30 Year Treasury Bond Future Put 03-Jul-2024 119.500	(686)	(0.01)
(3)	U.S. 30 Year Treasury Bond Future Put 28-Jun-2024 120.500	(3,414)	(0.03)
Total future options		(5,836)	(0.05)
Index options - (37,285)			
(31 December 2023: (134,717))			
(5)	CBOE S&P 500 Index Put 19-Dec-2024 4,550,000	(13,447)	(0.11)
(13)	CBOE S&P 500 Index Put 20-Sep-2024 4,000,000	(4,856)	(0.04)
(12)	EURO STOXX 50 Index Call 15-Nov-2024 5,150,000	(11,232)	(0.09)
(25)	EURO STOXX 50 Index Put 20-Sep-2024 4,400,000	(7,750)	(0.07)
Total index options		(37,285)	(0.31)

Schedule of investments - as at 30 June 2024

Holdings Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (2,483)			
(31 December 2023: (4,487))			
2 Euro-BTP Long Futures Contracts Exp Sep-2024	230,380	(2,483)	(0.02)
Total open futures contracts		(2,483)	(0.02)
Unrealised loss on forward foreign currency contracts - (62,225) (see below) (31 December 2023: (150,856))		(62,225)	(0.52)
Total financial liabilities at fair value through profit or loss		(107,969)	(0.90)
Net current assets		488,512	4.08
Total net assets		11,963,750	100.00
The counterparty for equity swaps is Goldman Sachs. The counterparty for equity options is UBS AG. The counterparty for index options is UBS AG. The counterparty for future options is UBS AG. The counterparty for future contracts is UBS AG.			
Analysis of portfolio		% of Total Assets	
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market			94.04
Financial derivative instruments dealt in on a regulated market			0.81
OTC financial derivative instruments			0.20
Other current assets			4.95
Total assets			100.00

Forward foreign currency contracts							Unrealised Gain/(Loss)	
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty			
BNY Mellon Sustainable Global Real Return Fund (EUR)								
Euro	Sterling	156,308	131,835	18-Jul-24	State Street Bank		604	
Sterling	Euro	9,425	11,056	18-Jul-24	Canadian Imperial Bank of Commerce		76	
Sterling	Euro	15,110	17,631	18-Jul-24	Barclays Bank PLC		215	
Sterling	Euro	119,830	139,856	18-Jul-24	State Street Bank		1,669	
Sterling	Euro	49,686	57,972	18-Jul-24	JPMorgan Chase Bank		710	
Sterling	Euro	11,957	13,947	18-Jul-24	State Street Bank		175	
Sterling	Euro	10,976	12,725	18-Jul-24	Royal Bank of Scotland		238	
Sterling	Euro	32,241	37,479	18-Jul-24	State Street Bank		599	
Sterling	Euro	23,040	26,944	18-Jul-24	State Street Bank		267	
Sterling	Euro	20,917	24,516	18-Jul-24	State Street Bank		188	
Sterling	Euro	29,490	34,432	18-Jul-24	Canadian Imperial Bank of Commerce		397	
US dollar	Indonesian rupiah	160,572	2,547,640,826	18-Jul-24	Barclays Bank PLC		4,621	
Hong Kong dollar	Euro	138,488	16,488	16-Aug-24	Citigroup Global Markets Limited		58	
Hong Kong dollar	Euro	2,297,526	272,976	16-Aug-24	HSBC Bank plc		1,523	
New Zealand dollar	Euro	20,841	11,563	16-Aug-24	Canadian Imperial Bank of Commerce		252	
US dollar	Euro	1,637,258	1,517,573	16-Aug-24	State Street Bank		7,877	
US dollar	Euro	54,318	50,407	16-Aug-24	Canadian Imperial Bank of Commerce		202	
US dollar	Euro	114,195	104,769	16-Aug-24	Royal Bank of Scotland		1,628	
US dollar	Euro	29,368	27,212	16-Aug-24	UBS AG		151	
US dollar	Euro	129,098	120,225	16-Aug-24	Canadian Imperial Bank of Commerce		57	
Mexican peso	Euro	146,535	7,261	13-Sep-24	Barclays Bank PLC		96	
							EUR	21,603
Euro	Sterling	1,263,466	1,084,467	18-Jul-24	State Street Bank		(17,342)	
Euro	Sterling	16,492	14,212	18-Jul-24	Citigroup Global Markets Limited		(293)	
Euro	Sterling	8,674	7,389	18-Jul-24	Citigroup Global Markets Limited		(53)	
Euro	Sterling	13,285	11,347	18-Jul-24	Royal Bank of Scotland		(117)	
Euro	Sterling	10,095	8,686	18-Jul-24	State Street Bank		(164)	
Euro	Sterling	6,400	5,466	18-Jul-24	State Street Bank		(55)	
Euro	Sterling	34,964	29,981	18-Jul-24	State Street Bank		(445)	
Sterling	Euro	15,568	18,429	18-Jul-24	State Street Bank		(42)	
Euro	Hong Kong dollar	288,973	2,436,014	16-Aug-24	HSBC Bank plc		(2,071)	
Euro	New Zealand dollar	11,626	20,841	16-Aug-24	Canadian Imperial Bank of Commerce		(189)	
Euro	Swiss franc	195,835	190,102	16-Aug-24	State Street Bank		(2,331)	
Euro	US dollar	5,046,085	5,444,049	16-Aug-24	State Street Bank		(26,192)	
Euro	US dollar	76,651	83,046	16-Aug-24	Canadian Imperial Bank of Commerce		(724)	
Euro	US dollar	238,466	259,228	16-Aug-24	State Street Bank		(3,060)	
Euro	US dollar	179,478	195,790	16-Aug-24	State Street Bank		(2,941)	
Euro	US dollar	55,336	60,232	16-Aug-24	HSBC Bank plc		(783)	
Euro	US dollar	28,301	30,796	16-Aug-24	Royal Bank of Scotland		(393)	
Euro	US dollar	35,015	38,118	16-Aug-24	State Street Bank		(499)	
Euro	US dollar	17,461	18,956	16-Aug-24	UBS AG		(200)	
Euro	US dollar	1,020	1,114	16-Aug-24	Barclays Bank PLC		(19)	
Euro	US dollar	12,080	13,033	16-Aug-24	UBS AG		(62)	
US dollar	Euro	63,479	59,166	16-Aug-24	Canadian Imperial Bank of Commerce		(22)	
US dollar	Euro	67,967	63,452	16-Aug-24	State Street Bank		(127)	
Euro	Mexican peso	203,636	4,136,023	13-Sep-24	State Street Bank		(4,023)	
							EUR	(62,147)
BNY Mellon Sustainable Global Real Return Fund (EUR) Sterling W (Acc) (Hedged) Share Class								
Euro	Sterling	6	5	12-Jul-24	The Bank of New York Mellon		-	
Euro	Sterling	52	44	12-Jul-24	The Bank of New York Mellon		-	
							EUR	-
							GBP	-
Sterling	Euro	488	577	12-Jul-24	The Bank of New York Mellon		(1)	
Sterling	Euro	438	519	12-Jul-24	The Bank of New York Mellon		(2)	

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon Sustainable Global Real Return Fund (EUR) Sterling W (Acc) (Hedged) Share Class
cont'd.

Sterling	Euro	78,105	92,344	12-Jul-24	The Bank of New York Mellon	(75)
					EUR	(78)
					GBP	(66)

BNY Mellon Sustainable Global Real Return Fund (EUR) USD E (Acc) (Hedged) Share Class

US dollar	Euro	107	99	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	96	89	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	16,906	15,701	12-Jul-24	The Bank of New York Mellon	78
					EUR	79
					USD	85

BNY Mellon Sustainable Global Real Return Fund (EUR) USD W (Acc) (Hedged) Share Class

US dollar	Euro	1,127	1,047	12-Jul-24	The Bank of New York Mellon	4
US dollar	Euro	1,017	945	12-Jul-24	The Bank of New York Mellon	5
US dollar	Euro	179,895	167,069	12-Jul-24	The Bank of New York Mellon	833
					EUR	842
					USD	902

BNY MELLON TARGETED RETURN BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Argentina - 75,241			
(31 December 2023: -)			
187,976	Argentine Republic Government International Bond Step-Up Coupon 3.500% 09-Jul-2041	75,241	0.08
Australia - 10,386,202			
(31 December 2023: 8,201,282)			
700,000	AFG 2024-1 Trust '2024-1 A2' FRN 5.891% 10-Nov-2055	466,166	0.48
858,097	Angle Asset Finance Trust 2023-1 '2023-1 C' FRN 8.095% 17-Jan-2029	583,601	0.60
720,000	Australian Capital Territory 5.250% 23-Oct-2036	477,977	0.49
700,000	Bluestone Prime 2024-1 Trust '2024-1 A2' FRN 5.896% 14-Jul-2065	466,162	0.48
700,000	Liberty Funding Pty Ltd In Res FRN 0.000% 25-May-2032	466,181	0.48
720,000	Liberty PRIME Series 2022-1 '2022-1SME C' FRN 8.041% 10-Oct-2054	486,725	0.50
880,000	Mortgage House RMBS Osmium Series 2023-1 '2023-1 A2' FRN 6.795% 15-Aug-2054	599,129	0.62
820,000	Mortgage House RMBS Prime Series 2024-1 '2024-1 B' FRN 5.995% 15-Oct-2055	545,731	0.56
578,000	New South Wales Treasury Corp 4.250% 20-Feb-2036	352,472	0.36
760,000	Pepper Residential Securities Trust NO 34 FRN 7.994% 12-Dec-2063	519,762	0.54
690,000	Pepper Residential Securities Trust NO 35 FRN 6.844% 12-May-2064	469,619	0.48
1,020,000	Pepper SPARKZ Trust No. 6 'SPK-6 C' FRN 7.695% 16-Mar-2032	695,911	0.72
392,000	Queensland Treasury Corp '144A' 4.500% 22-Aug-2035	246,424	0.25
1,800,000	Resimac Bastille Trust Series 2023-1NC '2023-1NC B' FRN 7.691% 09-Jan-2055	1,236,962	1.27
650,000	Santos Finance Ltd 'EMTN' 5.250% 13-Mar-2029	635,078	0.65
217,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 3.750% 30-Apr-2032	232,581	0.24
300,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 4.375% 03-May-2033	332,385	0.34
698,000	Treasury Corp of Victoria 2.000% 17-Sep-2035	337,065	0.35
225,000	Treasury Corp of Victoria 2.250% 15-Sep-2033	119,283	0.12
759,000	Treasury Corp of Victoria 2.250% 20-Nov-2034	388,140	0.40
373,000	Treasury Corp of Victoria 'MTN' 5.250% 15-Sep-2038	242,538	0.25
728,679	Triton Bond Trust 2022-1 in respect of Series 1 '2022-1 C' FRN 6.041% 11-Sep-2053	486,310	0.50
Austria - 1,451,415			
(31 December 2023: 1,648,436)			
417,000	Benteler International AG '144A' 10.500% 15-May-2028	448,268	0.46
250,000	Benteler International AG 'REGS' 9.375% 15-May-2028	287,201	0.29
500,000	Raiffeisen Bank International AG FRN 2.875% 18-Jun-2032	493,042	0.51
200,000	Raiffeisen Bank International AG FRN 7.375% 20-Dec-2032	222,904	0.23
Belgium - 646,061			
(31 December 2023: -)			
200,000	Elia Transmission Belgium SA 3.750% 16-Jan-2036	211,751	0.22
400,000	FLUVIUS System Operator CV 'EMTN' 3.875% 18-Mar-2031	434,310	0.44
Bermuda - 915,015			
(31 December 2023: 315,636)			
326,000	Athora Holding Ltd 5.875% 10-Sep-2034	345,090	0.35
275,000	Athora Holding Ltd 6.625% 16-Jun-2028	311,384	0.32
255,000	SiriusPoint Ltd 7.000% 05-Apr-2029	258,541	0.27
Brazil - 938,781			
(31 December 2023: 398,453)			
600,000	Braskem Netherlands Finance BV 'REGS' 4.500% 31-Jan-2030	510,522	0.53
200,000	Coruripe Netherlands BV 'REGS' 10.000% 10-Feb-2027	177,957	0.18

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Brazil cont'd.			
300,000	MARB BondCo Plc 'REGS' 3.950% 29-Jan-2031	250,302	0.26
Canada - 1,420,026			
(31 December 2023: 855,899)			
1,039,000	Emera US Finance LP 2.639% 15-Jun-2031	863,885	0.89
453,000	TransCanada PipeLines Ltd 4.625% 01-Mar-2034	427,408	0.44
119,000	TransCanada PipeLines Ltd 4.750% 15-May-2038	109,992	0.11
21,000	TransCanada PipeLines Ltd 4.875% 15-May-2048	18,741	0.02
China - 523,976			
(31 December 2023: 508,654)			
600,000	Prosus NV 'REGS' 2.031% 03-Aug-2032	523,976	0.54
Costa Rica - 423,696			
(31 December 2023: -)			
400,000	Liberty Costa Rica Senior Secured Finance 'REGS' 10.875% 15-Jan-2031	423,696	0.44
Cote d'Ivoire - 386,268			
(31 December 2023: 399,932)			
240,000	Ivory Coast Government International Bond 'REGS' 4.875% 30-Jan-2032	215,473	0.22
175,000	Ivory Coast Government International Bond 'REGS' 5.250% 22-Mar-2030	170,795	0.18
Ecuador - 79,889			
(31 December 2023: 191,072)			
175,000	Ecuador Government International Bond Step-Up Coupon 'REGS' 2.500% 31-Jul-2040	79,889	0.08
El Salvador - 197,442			
(31 December 2023: -)			
214,000	El Salvador Government International Bond 'REGS' 0.250% 17-Apr-2030	6,806	0.01
214,000	El Salvador Government International Bond 'REGS' 9.250% 17-Apr-2030	190,636	0.19
Finland - 1,106,631			
(31 December 2023: 947,403)			
200,000	Finnair Oyj 4.750% 24-May-2029	211,260	0.22
800,000	Fortum Oyj 'EMTN' 4.500% 26-May-2033	895,371	0.92
France - 7,330,104			
(31 December 2023: 7,912,147)			
388,000	Banjay Entertainment SASU 'REGS' 7.000% 01-May-2029	433,871	0.45
450,000	Bertrand Franchise Finance SAS 'REGS' 6.500% 18-Jul-2030	486,240	0.50
546,000	CAB SELAS 'REGS' 3.375% 01-Feb-2028	522,791	0.54
261,000	Credit Agricole SA '144A' FRN 5.335% 10-Jan-2030	259,263	0.27
100,000	Credit Mutuel Arkea SA 3.375% 11-Mar-2031	100,608	0.10
240,000	Electricite de France SA '144A' 6.000% 22-Apr-2064	226,033	0.23
300,000	Electricite de France SA 'EMTN' 4.750% 17-Jun-2044	322,525	0.33
477,000	Emeria SASU 'REGS' 3.375% 31-Mar-2028	414,540	0.43
660,000	Forvia SE 5.125% 15-Jun-2029	708,307	0.73
470,000	Iliad Holding SASU 'REGS' 6.875% 15-Apr-2031	511,837	0.53
300,000	IPD 3 BV 'REGS' 8.000% 15-Jun-2028	338,031	0.35
200,000	La Banque Postale SA 'EMTN' FRN 5.500% 05-Mar-2034	221,409	0.23
265,000	Lion/Polaris Lux 4 SA 'REGS' FRN 7.334% 01-Jul-2029	284,150	0.29
450,000	Paprec Holding SA 'REGS' 3.500% 01-Jul-2028	459,839	0.47
197,000	Paprec Holding SA 'REGS' 7.250% 17-Nov-2029	221,884	0.23
447,000	Picard Bondco SA 'REGS' 5.375% 01-Jul-2027	467,017	0.48
200,000	Suez SACA 'EMTN' 4.500% 13-Nov-2033	219,704	0.22
200,000	Vallourec SACA '144A' 7.500% 15-Apr-2032	207,153	0.21
81,000	WEA Finance LLC '144A' 4.125% 20-Sep-2028	75,659	0.08
39,000	WEA Finance LLC '144A' 4.625% 20-Sep-2048	29,908	0.03
881,000	WEA Finance LLC 'REGS' 2.875% 15-Jan-2027	819,335	0.84

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Germany - 7,497,607			
(31 December 2023: 3,456,902)		7,497,607	7.71
300,000	Amprion GmbH 'EMTN' 4.125% 07-Sep-2034	328,264	0.34
460,000	Cheplapharm Arzneimittel GmbH '144A' 5.500% 15-Jan-2028	425,983	0.44
100,000	Cheplapharm Arzneimittel GmbH 'REGS' 3.500% 11-Feb-2027	102,688	0.11
500,000	Ctec II GmbH 'REGS' 5.250% 15-Feb-2030	496,973	0.51
326,000	Deutsche Bahn Finance GMBH 'EMTN' 1.875% 24-May-2030	327,536	0.34
250,000	Deutsche Bahn Finance GMBH 'EMTN' 2.750% 19-Mar-2029	265,119	0.27
101,000	Deutsche Bahn Finance GMBH 'EMTN' 3.250% 19-May-2033	109,073	0.11
300,000	Eurogrid GmbH 'EMTN' 3.915% 01-Feb-2034	320,528	0.33
230,000	IHO Verwaltungs GmbH 'REGS' 3.875% 15-May-2027	242,312	0.25
1,850,000	Kreditanstalt fuer Wiederaufbau 2.000% 15-Nov-2029	1,896,764	1.95
450,000	Nidda BondCo GmbH 'REGS' 5.000% 30-Sep-2025	479,746	0.49
700,000	Sartorius Finance BV 4.875% 14-Sep-2035	781,495	0.80
500,000	Siemens Financieringsmaatschappij NV 3.625% 24-Feb-2043	523,895	0.54
300,000	Siemens Financieringsmaatschappij NV 3.625% 22-Feb-2044	311,594	0.32
396,000	TK Elevator Holdco GmbH 'REGS' 6.625% 15-Jul-2028	409,064	0.42
438,000	TUI AG 'REGS' 5.875% 15-Mar-2029	476,573	0.49
Greece - 719,459			
(31 December 2023: 544,505)		719,459	0.74
468,000	Piraeus Bank SA 'EMTN' FRN 6.750% 05-Dec-2029	536,790	0.55
164,000	Piraeus Financial Holdings SA 'EMTN' FRN 7.250% 17-Apr-2034	182,669	0.19
Guatemala - 785,043			
(31 December 2023: 777,944)		785,043	0.81
400,000	CT Trust 'REGS' 5.125% 03-Feb-2032	352,250	0.36
450,000	Millicom International Cellular SA 'REGS' 6.250% 25-Mar-2029	432,793	0.45
Hong Kong - 185,469			
(31 December 2023: 189,251)		185,469	0.19
200,000	AIA Group Ltd 'GMTN' FRN 0.880% 09-Sep-2033	185,469	0.19
Hungary - 321,945			
(31 December 2023: 728,040)		321,945	0.33
300,000	OTP Bank Nyrt FRN 2.875% 15-Jul-2029	321,945	0.33
India - 158,981			
(31 December 2023: 162,860)		158,981	0.16
173,500	Greenko Power II Ltd 'REGS' 4.300% 13-Dec-2028	158,981	0.16
Ireland - 1,870,566			
(31 December 2023: 1,861,786)		1,870,566	1.92
225,827	Last Mile Logistics Pan Euro Finance DAC FRN 5.216% 17-Aug-2033	237,337	0.25
500,000	Mulcair Securities No 3 DAC FRN 5.641% 24-Apr-2065	537,830	0.55
281,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 3.000% 19-Aug-2031	289,578	0.30
123,000	Permanent TSB Group Holdings Plc FRN 6.625% 25-Apr-2028	139,090	0.14
490,000	Smurfit Kappa Treasury ULC '144A' 5.438% 03-Apr-2034	487,936	0.50
140,826	Taurus 2021-4 UK DAC '2021-UK4X C' FRN 6.984% 17-Aug-2031	178,795	0.18
Israel - 744,673			
(31 December 2023: 320,365)		744,673	0.77
449,000	Israel Government International Bond 5.500% 12-Mar-2034	430,699	0.45
300,000	Teva Pharmaceutical Finance Netherlands II BV 3.750% 09-May-2027	313,974	0.32

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Italy - 2,766,900			
(31 December 2023: 2,177,184)		2,766,900	2.85
126,000	Autostrade per l'Italia SpA 'EMTN' 4.250% 28-Jun-2032	133,212	0.14
240,000	Autostrade per l'Italia SpA 'EMTN' 4.625% 28-Feb-2036	252,376	0.26
100,000	Autostrade per l'Italia SpA 'EMTN' 4.750% 24-Jan-2031	109,648	0.11
324,000	Autostrade per l'Italia SpA 'EMTN' 5.125% 14-Jun-2033	361,612	0.37
252,000	Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	264,920	0.27
210,000	Enel Finance International NV 'EMTN' 4.500% 20-Feb-2043	224,452	0.23
200,000	Eni SpA '144A' 5.500% 15-May-2034	199,374	0.21
213,000	Eni SpA '144A' 5.950% 15-May-2054	211,402	0.22
300,000	EVOCA SpA 'REGS' FRN 9.135% 09-Apr-2029	326,981	0.34
202,000	Fiber Bidco Spa 'REGS' 6.125% 15-Jun-2031	213,985	0.22
409,000	Italmatch Chemicals SpA 'REGS' 10.000% 06-Feb-2028	468,938	0.48
Japan - 345,015			
(31 December 2023: -)		345,015	0.35
310,000	Mizuho Financial Group Inc 'EMTN' 4.416% 20-May-2033	345,015	0.35
Kuwait - 355,255			
(31 December 2023: -)		355,255	0.36
400,000	Burgan Bank SAK FRN 2.750% 15-Dec-2031	355,255	0.36
Lithuania - 535,686			
(31 December 2023: -)		535,686	0.55
500,000	PLT VII Finance Sarl 'REGS' 6.000% 15-Jun-2031	535,686	0.55
Luxembourg - 1,642,911			
(31 December 2023: 1,474,619)		1,642,911	1.69
670,000	INEOS Finance Plc 'REGS' 6.375% 15-Apr-2029	739,488	0.76
139,000	Logicor Financing Sarl 'EMTN' 0.875% 14-Jan-2031	117,797	0.12
110,000	Monitchem HoldCo 3 SA 'REGS' 8.750% 01-May-2028	122,463	0.13
400,000	PLT VII Finance Sarl 'REGS' 4.625% 05-Jan-2026	428,022	0.44
220,000	Prologis International Funding II SA 'EMTN' 4.375% 01-Jul-2036	235,141	0.24
Mexico - 1,007,356			
(31 December 2023: 363,842)		1,007,356	1.04
500,000	Banco Nacional de Comercio Exterior SNC/ Cayman Islands 'REGS' FRN 2.720% 11-Aug-2031	445,830	0.46
400,000	BBVA Bancomer SA/Texas 'REGS' FRN 5.125% 18-Jan-2033	365,127	0.38
200,000	Bimbo Bakeries USA Inc '144A' 5.375% 09-Jan-2036	196,399	0.20
Netherlands - 3,543,040			
(31 December 2023: 2,992,926)		3,543,040	3.64
220,000	ASR Nederland NV FRN 7.000% 07-Dec-2043	267,168	0.27
285,000	Athora Netherlands NV FRN 5.375% 31-Aug-2032	302,613	0.31
568,000	Boels Topholding BV 'REGS' 5.750% 15-May-2030	617,499	0.63
358,000	Enexis Holding NV 'EMTN' 3.500% 30-May-2036	381,408	0.39
451,000	Odido Holding BV 'REGS' 3.750% 15-Jan-2029	456,838	0.47
500,000	Q-Park Holding I BV 'REGS' 2.000% 01-Mar-2027	505,422	0.52
500,000	Sunrise HoldCo IV BV '144A' 5.500% 15-Jan-2028	483,621	0.50
220,000	TenneT Holding BV 'EMTN' 4.750% 28-Oct-2042	258,062	0.27
250,000	Titan Holdings II BV 'REGS' 5.125% 15-Jul-2029	270,409	0.28
Nigeria - 770,021			
(31 December 2023: 358,320)		770,021	0.79
400,000	Access Bank Plc 'REGS' 6.125% 21-Sep-2026	381,223	0.39
400,000	IHS Netherlands Holdco BV 'REGS' 8.000% 18-Sep-2027	388,798	0.40

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Panama - 431,245			
(31 December 2023: 418,150)			
450,000	C&W Senior Finance Ltd 'REGS' 6.875% 15-Sep-2027	431,245	0.44
Peru - 911,489			
(31 December 2023: 880,649)			
400,000	Banco Internacional del Peru SAA Interbank 'REGS' FRN 4.000% 08-Jul-2030	387,164	0.40
700,000	Petroleos del Peru SA 'REGS' 4.750% 19-Jun-2032	524,325	0.54
Poland - 1,018,603			
(31 December 2023: 584,450)			
462,000	InPost SA 'REGS' 2.250% 15-Jul-2027	468,286	0.48
100,000	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	113,730	0.12
446,000	Republic of Poland Government International Bond 5.500% 18-Mar-2054	436,587	0.45
Portugal - 822,363			
(31 December 2023: 492,000)			
400,000	Caixa Economica Montepio Geral Caixa Economica Bancaria SA 'EMTN' FRN 8.500% 12-Jun-2034	449,770	0.46
300,000	Novo Banco SA FRN 9.875% 01-Dec-2033	372,593	0.39
Republic of Korea - 197,278			
(31 December 2023: 194,977)			
200,000	Shinhan Financial Group Co Ltd 'REGS' FRN 3.340% 05-Feb-2030	197,278	0.20
Romania - 669,125			
(31 December 2023: 280,049)			
300,000	Banca Transilvania SA 'EMTN' FRN 7.250% 07-Dec-2028	334,908	0.35
320,000	Romanian Government International Bond 'REGS' 5.250% 30-May-2032	334,217	0.34
Saudi Arabia - 470,929			
(31 December 2023: -)			
478,000	Saudi Government International Bond 'REGS' 4.750% 16-Jan-2030	470,929	0.48
Slovenia - 460,904			
(31 December 2023: 526,412)			
200,000	Nova Ljubljanska Banka dd 'EMTN' FRN 6.875% 24-Jan-2034	223,405	0.23
230,000	United Group BV 'REGS' 4.625% 15-Aug-2028	237,499	0.24
South Africa - 190,838			
(31 December 2023: 178,459)			
300,000	Liquid Telecommunications Financing Plc 'REGS' 5.500% 04-Sep-2026	190,838	0.20
Spain - 2,723,992			
(31 December 2023: 4,075,908)			
500,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 5.250% 27-Nov-2031	528,141	0.54
100,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	118,859	0.12
400,000	Cellnex Finance Co SA 'EMTN' 2.000% 15-Sep-2032	367,150	0.38
400,000	Cellnex Telecom SA 'EMTN' 1.750% 23-Oct-2030	376,906	0.39
444,000	Kaixo Bondco Telecom SA 'REGS' 5.125% 30-Sep-2029	463,878	0.48
200,000	Lorca Telecom Bondco SA 'REGS' 4.000% 18-Sep-2027	209,736	0.21
400,000	Merlin Properties Socimi SA 1.875% 04-Dec-2034	339,745	0.35
300,000	Unicaja Banco SA 'EMTN' FRN 5.500% 22-Jun-2034	319,577	0.33
Sweden - 1,260,989			
(31 December 2023: 1,303,611)			
315,000	Assemblin Caverion Group AB 'REGS' FRN 7.195% 01-Jul-2031	338,126	0.35
402,000	Assemblin Caverion Group AB 'REGS' FRN 8.857% 05-Jul-2029	431,893	0.44

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Sweden cont'd.			
450,000	Verisure Holding AB 'REGS' 5.500% 15-May-2030	490,970	0.51
Switzerland - 355,378			
(31 December 2023: 1,880,162)			
200,000	UBS AG/London 'EMTN' 0.500% 31-Mar-2031	174,615	0.18
180,000	UBS Group AG FRN 2.875% 02-Apr-2032	180,763	0.19
Thailand - 334,480			
(31 December 2023: 711,545)			
400,000	Bangkok Bank PCL/Hong Kong 'REGS' FRN 3.466% 23-Sep-2036	334,480	0.34
Turkey - 513,566			
(31 December 2023: -)			
500,000	WE Soda Investments Holding Plc 'REGS' 9.500% 06-Oct-2028	513,566	0.53
Ukraine - 107,113			
(31 December 2023: -)			
370,000	Ukraine Government International Bond 'REGS' 7.253% 15-Mar-2035	107,113	0.11
United Arab Emirates - 499,740			
(31 December 2023: -)			
500,000	UAE INTERNATIONAL GOVERNMENT BOND 'REGS' 4.857% 02-Jul-2034	499,740	0.51
United Kingdom - 13,172,035			
(31 December 2023: 14,118,595)			
457,000	180 Medical Inc '144A' 3.875% 15-Oct-2029	413,812	0.43
530,000	AA Bond Co Ltd 5.500% 31-Jul-2027	654,695	0.67
323,000	AA Bond Co Ltd 'EMTN' 6.850% 31-Jul-2031	411,315	0.42
355,000	B&M European Value Retail SA 8.125% 15-Nov-2030	475,121	0.49
400,000	BCPV Modular Services Finance II Plc 'REGS' 6.125% 30-Nov-2028	462,099	0.48
400,000	Bellis Acquisition Co Plc 'REGS' 8.125% 14-May-2030	506,785	0.52
266,000	Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	280,971	0.29
200,000	CPUK Finance Ltd 6.500% 28-Aug-2026	250,310	0.26
188,000	CPUK Finance Ltd 7.875% 28-Aug-2029	243,090	0.25
450,000	GlaxoSmithKline Capital Plc 'EMTN' 1.750% 21-May-2030	439,211	0.45
184,000	INEOS Quattro Finance 1 Plc 'REGS' 3.750% 15-Jul-2026	191,988	0.20
300,000	International Distribution Services Plc 7.375% 14-Sep-2030	391,493	0.40
400,000	Miller Homes Group Finco Plc 'REGS' 7.000% 15-May-2029	472,068	0.49
485,000	Motability Operations Group Plc 'EMTN' 3.875% 24-Jan-2034	514,165	0.53
630,000	National Grid Electricity Distribution East Midlands Plc 'EMTN' 3.949% 20-Sep-2032	674,101	0.69
174,000	Newday Funding Master Issuer Plc - Frn 07/15/32 0.000% 15-Jul-2032	220,774	0.23
100,000	Northumbrian Water Finance Plc 'EMTN' 5.500% 02-Oct-2037	121,377	0.13
366,000	Northumbrian Water Finance Plc 'EMTN' 6.375% 28-Oct-2034	478,508	0.49
400,000	Pinnacle Bidco Plc 'REGS' 10.000% 11-Oct-2028	538,140	0.55
430,000	Premier Foods Finance Plc 3.500% 15-Oct-2026	524,164	0.54
396,000	RAC Bond Co Plc 'REGS' 5.250% 04-Nov-2027	473,742	0.49
330,000	Reckitt Benckiser Treasury Services Plc 'EMTN' 3.625% 20-Jun-2029	354,309	0.37
517,000	Reckitt Benckiser Treasury Services Plc 'EMTN' 3.875% 14-Sep-2033	556,412	0.57
219,000	Stratton Mortgage Funding 2024-3 Plc '2024-3 B' FRN 0.000% 25-Jun-2049	277,127	0.29
375,000	SW Finance I Plc 'EMTN' 7.000% 16-Apr-2040	447,542	0.46
332,000	Thames Water Utilities Finance Plc 'EMTN' 1.250% 31-Jan-2032	256,433	0.26
250,000	Thames Water Utilities Finance Plc 'EMTN' 4.375% 18-Jan-2031	231,248	0.24
200,000	Thames Water Utilities Finance Plc 'EMTN' 7.125% 30-Apr-2031	225,091	0.23

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United Kingdom cont'd.			
545,000	Together Asset Backed Securitisation 2021-CRE1 Plc '2021-CRE1 B' FRN 7.261% 20-Jan-2055	694,517	0.71
476,000	Unilever Capital Corp 'EMTN' 3.400% 06-Jun-2033	509,470	0.52
396,000	United Utilities Water Finance Plc 'EMTN' 3.750% 23-May-2034	412,345	0.42
450,000	Vmed O2 UK Financing I Plc 'REGS' 5.625% 15-Apr-2032	469,612	0.48
United States of America - 16,676,261 (31 December 2023: 20,186,246)			
461,000	Alexandria Real Estate Equities Inc 4.700% 01-Jul-2030	446,414	0.46
396,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 6.000% 15-Jun-2027	390,234	0.40
449,000	Arsenal AIC Parent LLC '144A' 8.000% 01-Oct-2030	470,854	0.48
413,000	AT&T Inc 3.950% 30-Apr-2031	449,126	0.46
232,000	Avantor Funding Inc '144A' 4.625% 15-Jul-2028	220,132	0.23
500,000	Avantor Funding Inc 'REGS' 3.875% 15-Jul-2028	522,862	0.54
200,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 8.000% 15-Feb-2031	198,517	0.20
500,000	Axalta Coating Systems Dutch Holding B BV '144A' 7.250% 15-Feb-2031	519,733	0.53
273,000	Axalta Coating Systems LLC '144A' 3.375% 15-Feb-2029	244,711	0.25
100,000	Bank of America Corp FRN 5.288% 25-Apr-2034	99,434	0.10
171,000	Boeing Co/The '144A' 6.528% 01-May-2034	176,275	0.18
124,000	Boeing Co/The '144A' 6.858% 01-May-2054	129,331	0.13
74,000	Bristol-Myers Squibb Co 5.200% 22-Feb-2034	74,218	0.08
107,000	Bristol-Myers Squibb Co 5.550% 22-Feb-2054	107,083	0.11
550,000	Citigroup Inc FRN 3.785% 17-Mar-2033	492,528	0.51
240,000	Clarios Global LP / Clarios US Finance Co '144A' 8.500% 15-May-2027	242,053	0.25
482,000	Cleveland-Cliffs Inc '144A' 7.000% 15-Mar-2032	476,898	0.49
467,000	Constellation Energy Generation LLC 5.750% 15-Mar-2054	459,291	0.47
250,000	CVS Health Corp 5.050% 25-Mar-2048	218,544	0.23
95,000	CVS Health Corp 5.875% 01-Jun-2053	92,541	0.10
78,000	Duke Energy Indiana LLC 5.400% 01-Apr-2053	74,882	0.08
82,000	EMRLD Borrower LP / Emerald Co-Issuer Inc '144A' 6.750% 15-Jul-2031	83,240	0.09
856,000	Enterprise Products Operating LLC 4.850% 31-Jan-2034	835,780	0.86
130,000	FedEx Corp 0.950% 04-May-2033	109,803	0.11
240,000	Haleon Netherlands Capital BV 'EMTN' 2.125% 29-Mar-2034	221,962	0.23
408,000	Herc Holdings Inc '144A' 6.625% 15-Jun-2029	413,946	0.43
223,000	Honeywell International Inc 4.125% 02-Nov-2034	244,822	0.25
350,000	Iron Mountain UK Plc 'REGS' 3.875% 15-Nov-2025	433,450	0.45
91,000	JPMorgan Chase & Co FRN 6.254% 23-Oct-2034	97,004	0.10
49,000	Kite Realty Group LP 5.500% 01-Mar-2034	48,196	0.05
100,000	McDonald's Corp 'GMTN' 4.125% 28-Nov-2035	108,868	0.11
500,000	Medline Borrower LP '144A' 5.250% 01-Oct-2029	477,040	0.49
258,000	Medtronic Inc 4.150% 15-Oct-2053	282,340	0.29
246,000	Morgan Stanley FRN 5.466% 18-Jan-2035	246,768	0.25
720,000	Morgan Stanley 'MTN' FRN 1.928% 28-Apr-2032	580,784	0.60
452,000	Nasdaq Inc 6.100% 28-Jun-2063	466,457	0.48
400,000	OI European Group BV 'REGS' 6.250% 15-May-2028	443,259	0.46
201,000	Owens Corning 5.950% 15-Jun-2054	205,862	0.21
245,000	Pfizer Investment Enterprises Pte Ltd 5.300% 19-May-2053	240,201	0.25
640,000	Pfizer Investment Enterprises Pte Ltd 5.340% 19-May-2063	615,706	0.63
200,000	PNC Financial Services Group Inc/The FRN 5.939% 18-Aug-2034	206,281	0.21
142,000	PNC Financial Services Group Inc/The FRN 6.037% 28-Oct-2033	147,055	0.15
126,000	Public Service Enterprise Group Inc 5.450% 01-Apr-2034	125,530	0.13
264,000	Realty Income Corp 4.875% 06-Jul-2030	294,581	0.30
500,000	Smyrna Ready Mix Concrete LLC '144A' 6.000% 01-Nov-2028	489,435	0.50
480,000	Stellantis Finance US Inc '144A' 2.691% 15-Sep-2031	398,955	0.41

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
197,000	Stellantis NV 'EMTN' 4.250% 16-Jun-2031	215,092	0.22
300,000	Surgery Center Holdings Inc '144A' 7.250% 15-Apr-2032	303,407	0.31
240,000	Time Warner Cable LLC 5.750% 02-Jun-2031	290,803	0.30
117,000	Truist Financial Corp 'MTN' FRN 5.122% 26-Jan-2034	112,600	0.12
453,000	Truist Financial Corp 'MTN' FRN 5.867% 08-Jun-2034	457,915	0.47
27,000	Truist Financial Corp 'MTN' FRN 6.123% 28-Oct-2033	27,750	0.03
279,000	US Bancorp FRN 5.836% 12-Jun-2034	284,633	0.29
510,000	Warnermedia Holdings Inc 5.141% 15-Mar-2052	402,339	0.41
200,000	Wells Fargo & Co FRN 5.389% 24-Apr-2034	198,878	0.21
440,000	Windsor Holdings III LLC '144A' 8.500% 15-Jun-2030	459,858	0.47
Total investments in bonds		89,947,002	92.50
Total return swaps			
Europe - 4,161 (31 December 2023: 311,472)			
1,441,000	iBoxx EUR Liquid High Yield Index 20-Sep-2024	4,145	0.00
800,000	iBoxx Euro Corporates Overall Total Return Index 20-Sep-2024	16	0.00
United States of America - 10,661 (31 December 2023: 190,667)			
4,250,000	iBoxx USD Liquid Investment Grade Index 20-Sep-2024	10,661	0.01
Total total return swaps		14,822	0.01
Credit default swaps - 217,447 (31 December 2023: 756,979)			
360,000	CDS Intesa SanPaolo SpA 1.000% 20-Dec-2028	8,015	0.01
410,000	CDS Mediobanca Banca di Credito Finanziario SpA 1.000% 20-Dec-2028	8,743	0.01
430,000	CDS Unicredit SpA 1.000% 20-Dec-2028	9,568	0.01
(600,000)	CDS Verizon Communications Inc 1.000% 20-Dec-2028	10,046	0.01
(370,000)	CDS Virgin Media Finance Plc 5.000% 20-Dec-2028	18,791	0.02
(350,000)	CDS Ziggo Bond Company B.V. 5.000% 20-Dec-2028	21,217	0.02
(555,000)	CDX North American High Yield Index Series 42 Version 1 5.000% 20-Jun-2029	35,214	0.04
(2,135,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	44,064	0.04
(330,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	6,811	0.01
(290,000)	CDX North American Investment Grade Index Series 42 Version 1 1.000% 20-Jun-2029	5,985	0.01
(1,450,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	26,311	0.03
(1,250,000)	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029	22,682	0.02
Total credit default swaps		217,447	0.23
Swaptions - 35,981 (31 December 2023: -)			
7,850,000	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.550	35,981	0.04
Total swaptions		35,981	0.04
Open futures contracts - 130,369 (31 December 2023: 6,008)			
9	Euro-Schatz Long Futures Contracts Exp Sep-2024	1,018,844	183
Total open futures contracts		1,018,844	183

Schedule of investments - as at 30 June 2024

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.				
(32)	SFE 10 Year Australian Treasury Bond Short Futures Contracts Exp Sep-2024	(2,420,383)	4,991	0.00
18	U.S. 10 Year Treasury Note Long Futures Contracts Exp Sep-2024	1,984,500	20,239	0.02
87	U.S. 2 Year Treasury Note Long Futures Contracts Exp Sep-2024	17,769,070	37,028	0.04
92	U.S. 5 Year Treasury Note Long Futures Contracts Exp Sep-2024	9,815,250	67,928	0.07
Total open futures contracts			130,369	0.13
Unrealised gain on forward foreign currency contracts - 897,361 (see below) (31 December 2023: 1,534,086)			897,361	0.92
Total financial assets at fair value through profit or loss			91,242,982	93.83
Total return swaps				
Europe - (1,198) (31 December 2023: (83,769))			(1,198)	0.00
850,000	iBoxx Euro Corporates Overall Total Return Index 20-Sep-2024		(1,198)	(0.00)
Total total return swaps			(1,198)	0.00
Credit default swaps - (357,957) (31 December 2023: (830,110))				
770,000	CDS Barrick Gold Corporation 1.000% 20-Dec-2028		(1,753)	(0.02)
780,000	CDS British American Tobacco plc 1.000% 20-Dec-2028		(12,085)	(0.01)
(200,000)	CDS Electrolux AB 1.000% 20-Jun-2029		(4,527)	(0.00)
590,000	CDS Goldman Sachs Group Inc 1.000% 20-Jun-2029		(10,134)	(0.01)
390,000	CDS Imperial Brands Plc 1.000% 20-Dec-2028		(5,643)	(0.01)
(580,000)	CDS Ladbrokes Coral Group Limited 1.000% 20-Dec-2028		(12,397)	(0.01)
340,000	CDS Transdigm Inc 5.000% 20-Dec-2028		(54,130)	(0.06)
140,000	CDS United Airlines Holdings Inc 5.000% 20-Dec-2028		(8,628)	(0.01)
410,000	CDS United States Steel Corporation 5.000% 20-Dec-2028		(59,665)	(0.06)
870,000	CDS Yum! Brands Inc 1.000% 20-Dec-2028		(9,103)	(0.01)
695,000	iTraxx Europe Crossover Index Series 41 Version 1 5.000% 20-Jun-2029		(53,227)	(0.06)
710,000	iTraxx Europe Index Series 41 Version 1 1.000% 20-Jun-2029		(12,883)	(0.01)
6,165,000	iTraxx Europe Senior Financials Index Series 41 Version 1 1.000% 20-Jun-2029		(77,980)	(0.08)
(1,275,000)	iTraxx Europe Sub Financials Index Series 41 Version 1 1.000% 20-Jun-2029		(19,802)	(0.02)
Total credit default swaps			(357,957)	(0.37)
Swaptions - (117,400) (31 December 2023: -)				
(7,800,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575		(7,008)	(0.01)
(7,950,000)	iTraxx Europe Index Series 41 Call 21-Aug-2024 0.575		(7,142)	(0.01)
(15,700,000)	iTraxx Europe Index Series 41 Put 17-Jul-2024 0.625		(31,882)	(0.03)
(7,800,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575		(35,344)	(0.03)
(7,950,000)	iTraxx Europe Index Series 41 Put 21-Aug-2024 0.575		(36,024)	(0.04)
Total swaptions			(117,400)	(0.12)

Holdings	Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts - (361,533) (31 December 2023: (764,360))				
(22)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(2,744,718)	(20,090)	(0.02)
(86)	Euro-Bund Short Futures Contracts Exp Sep-2024	(12,139,365)	(161,934)	(0.17)
(12)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(1,682,685)	(43,356)	(0.04)
(24)	U.S. 10 Year Ultra Treasury Note Short Futures Contracts Exp Sep-2024	(2,736,375)	(25,100)	(0.02)
(7)	U.S. Treasury Bond Short Futures Contracts Exp Sep-2024	(835,187)	(15,637)	(0.02)
(35)	U.S. Treasury Ultra Bond Short Futures Contracts Exp Sep-2024	(4,445,000)	(79,769)	(0.08)
(23)	UK Long Gilt Short Futures Contracts Exp Sep-2024	(2,846,665)	(15,647)	(0.02)
Total open futures contracts			(361,533)	(0.37)
Unrealised loss on forward foreign currency contracts - (574,186) (see below) (31 December 2023: (1,490,085))			(574,186)	(0.59)
Total financial liabilities at fair value through profit or loss			(1,412,274)	(1.45)
Net current assets			7,409,396	7.62
Total net assets			97,240,104	100.00

The counterparties for credit default swaps are BNP Paribas, Goldman Sachs, J.P. Morgan Securities Plc, Merrill Lynch International and Morgan Stanley.
The counterparty for futures contracts is J.P. Morgan Securities Plc.
The counterparty for swaptions is Citigroup Global Markets Limited.
The counterparties for total return swaps are Goldman Sachs and J.P. Morgan Securities Plc.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	87.90
Financial derivative instruments dealt in on a regulated market	0.13
OTC financial derivative instruments	1.14
Other current assets	10.83
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (€)	Amount (\$)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon Targeted Return Bond Fund						
Australian dollar	US dollar	55,000	36,570	12-Jul-24	Morgan Stanley	70
Euro	US dollar	180,000	192,626	12-Jul-24	Goldman Sachs International	230
US dollar	Australian dollar	7,509,434	11,230,000	12-Jul-24	Goldman Sachs	28,102
US dollar	Australian dollar	932,814	1,400,000	12-Jul-24	Goldman Sachs	146
US dollar	Euro	143,865	134,000	12-Jul-24	Barclays Bank PLC	294
US dollar	Euro	91,240	85,000	12-Jul-24	Barclays Bank PLC	169
US dollar	Euro	544,730	504,000	12-Jul-24	Morgan Stanley	4,733
US dollar	Euro	1,028,885	956,000	12-Jul-24	HSBC Bank plc	4,604
US dollar	Euro	291,280	267,000	12-Jul-24	Goldman Sachs International	5,210
US dollar	Euro	429,984	395,000	12-Jul-24	Goldman Sachs	6,772
US dollar	Euro	14,958,111	13,723,000	12-Jul-24	Morgan Stanley	254,971
US dollar	Euro	14,949,973	13,723,000	12-Jul-24	HSBC Bank plc	246,834
US dollar	Euro	14,947,517	13,723,000	12-Jul-24	Goldman Sachs	244,377
US dollar	Euro	149,130	137,000	12-Jul-24	RBC Europe Limited	2,345
US dollar	Euro	109,984	101,000	12-Jul-24	Morgan Stanley	1,770
US dollar	Sterling	253,902	200,000	12-Jul-24	Citigroup Global Markets Limited	757
US dollar	Sterling	9,150,989	7,154,000	12-Jul-24	Goldman Sachs	95,977
USD						897,361
Euro	US dollar	131,000	140,640	12-Jul-24	HSBC Bank plc	(284)
Euro	US dollar	274,000	294,198	12-Jul-24	Goldman Sachs International	(628)
Euro	US dollar	1,300,000	1,394,702	12-Jul-24	HSBC Bank plc	(1,852)
Euro	US dollar	1,069,000	1,146,534	12-Jul-24	Goldman Sachs International	(1,182)
Japanese yen	US dollar	99,000	638	12-Jul-24	HSBC Bank plc	(20)
Sterling	US dollar	213,000	270,270	12-Jul-24	Morgan Stanley	(670)
Sterling	US dollar	318,000	404,870	12-Jul-24	Goldman Sachs International	(2,368)
US dollar	Australian dollar	453,066	681,000	12-Jul-24	Goldman Sachs International	(611)
US dollar	Australian dollar	367,453	556,000	12-Jul-24	Goldman Sachs International	(2,950)
US dollar	Euro	635,459	594,000	12-Jul-24	Goldman Sachs	(966)
US dollar	Euro	377,730	353,000	12-Jul-24	Morgan Stanley	(482)
USD						(12,013)
BNY Mellon Targeted Return Bond Fund Sterling W (Acc) (Hedged) Share Class						
Sterling	US dollar	76,730,237	97,681,721	12-Jul-24	The Bank of New York Mellon	(562,173)
USD						(562,173)
GBP						(444,177)

BNY MELLON U.S. EQUITY INCOME FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Equities			
Bermuda - 9,243,770			
(31 December 2023: 7,548,826)		9,243,770	1.48
41,386	RenaissanceRe Holdings Ltd	9,243,770	1.48
France - 19,133,250			
(31 December 2023: 8,517,185)		19,133,250	3.06
394,500	Sanofi SA ADR	19,133,250	3.06
Ireland - 23,719,427			
(31 December 2023: 30,863,587)		23,719,427	3.79
301,333	Medtronic Plc	23,719,427	3.79
Switzerland - 7,339,378			
(31 December 2023: -)		7,339,378	1.17
68,937	Novartis AG ADR	7,339,378	1.17
United Kingdom - 11,599,810			
(31 December 2023: 12,316,595)		11,599,810	1.85
44,242	Willis Towers Watson Plc	11,599,810	1.85
United States of America - 531,414,168			
(31 December 2023: 342,997,688)		531,414,168	84.95
52,237	3M Co	5,339,927	0.85
75,523	Allstate Corp/The	12,054,604	1.93
35,967	Alphabet Inc - Class A	6,549,051	1.05
82,621	American International Group Inc	6,130,891	0.98
35,090	Aon Plc	10,297,336	1.64
53,263	Applied Materials Inc	12,570,068	2.01
50,862	Assurant Inc	8,458,605	1.35
1,443,010	AT&T Inc	27,597,566	4.41
379,021	Bank of America Corp	15,075,560	2.41
145,582	Baxter International Inc	4,868,990	0.78
76,817	Becton Dickinson & Co	17,954,053	2.87
50,865	Best Buy Co Inc	4,288,682	0.69
51,677	Chevron Corp	8,083,575	1.29
426,248	Cisco Systems Inc	20,242,518	3.24
204,903	Citigroup Inc	13,008,267	2.08
39,964	CME Group Inc	7,854,525	1.26
131,013	ConocoPhillips	14,983,302	2.39
55,838	Constellation Energy Corp	11,178,488	1.79
138,680	CRH Plc	10,428,043	1.67
50,279	Danaher Corp	12,559,191	2.01
40,885	Diamondback Energy Inc	8,189,061	1.31
194,093	Dominion Energy Inc	9,509,587	1.52
16,488	Eaton Corp Plc	5,167,504	0.83
293,431	EQT Corp	10,849,611	1.73
32,194	FedEx Corp	9,653,693	1.54
748,489	First Horizon Corp	11,799,929	1.89
196,569	Freeport-McMoRan Inc	9,554,236	1.53
144,589	General Motors Co	6,715,436	1.07
32,174	Goldman Sachs Group Inc/The	14,545,544	2.32
21,818	Hubbell Inc - Class B	7,982,443	1.28
143,529	Intel Corp	4,441,505	0.71
37,400	International Business Machines Corp	6,472,070	1.03
230,269	International Game Technology Plc	4,710,152	0.75
241,076	International Paper Co	10,406,046	1.66
153,307	Interpublic Group of Cos Inc/The	4,457,401	0.71
111,696	Johnson Controls International plc	7,426,667	1.19
153,097	JPMorgan Chase & Co	30,984,536	4.95
819,001	Kenvue Inc	14,893,533	2.38
84,859	L3Harris Technologies Inc	19,058,059	3.05
37,785	Labcorp Holdings Inc	7,689,814	1.23
276,776	Las Vegas Sands Corp	12,240,419	1.96
291,449	Newmont Corp	12,192,769	1.95
81,012	Occidental Petroleum Corp	5,102,541	0.82
114,555	Omnicom Group Inc	10,279,020	1.64
31,818	PepsiCo Inc	5,249,175	0.84
114,516	Philip Morris International Inc	11,602,189	1.85
98,518	Phillips 66	13,912,219	2.22
24,520	UnitedHealth Group Inc	12,485,461	2.00
234,331	US Bancorp	9,294,739	1.49

Holdings	Description	Fair value USD	Total net assets %
Equities cont'd.			
United States of America cont'd.			
70,698	Voya Financial Inc	5,025,567	0.80
Total investments in equities		602,449,803	96.30
Unrealised gain on forward foreign currency contracts - 4,585 (see below) (31 December 2023: 433,056)		4,585	0.00
Total financial assets at fair value through profit or loss		602,454,388	96.30
Unrealised loss on forward foreign currency contracts - (266,659) (see below) (31 December 2023: (7,227))		(266,659)	(0.04)
Total financial liabilities at fair value through profit or loss		(266,659)	(0.04)
Net current assets		23,382,284	3.74
Total net assets		625,570,013	100.00

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	95.09
OTC financial derivative instruments	0.00
Other current assets	4.91
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon U.S. Equity Income Fund EUR H (Acc) (Hedged) Share Class						
Euro	US dollar	5,940	6,361	12-Jul-24	The Bank of New York Mellon	3
Euro	US dollar	6,745	7,213	12-Jul-24	The Bank of New York Mellon	15
US dollar	Euro	9,296	8,666	12-Jul-24	The Bank of New York Mellon	10
US dollar	Euro	6,235	5,811	12-Jul-24	The Bank of New York Mellon	8
					USD	36
					EUR	34
Euro	US dollar	4,924	5,293	12-Jul-24	The Bank of New York Mellon	(18)
Euro	US dollar	807,573	868,485	12-Jul-24	The Bank of New York Mellon	(3,194)
US dollar	Euro	7,610	7,124	12-Jul-24	The Bank of New York Mellon	(23)
					USD	(3,235)
					EUR	(3,021)
BNY Mellon U.S. Equity Income Fund EUR W (Acc) (Hedged) Share Class						
Euro	US dollar	91	98	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	103	110	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	75	81	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	139	130	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	93	87	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	112	105	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	12,153	13,069	12-Jul-24	The Bank of New York Mellon	(48)
					USD	(48)
					EUR	(45)
BNY Mellon U.S. Equity Income Fund Sterling E (Inc) (Hedged) Share Class						
Sterling	US dollar	73,591	92,975	12-Jul-24	The Bank of New York Mellon	57
US dollar	Sterling	113,292	89,454	12-Jul-24	The Bank of New York Mellon	206
US dollar	Sterling	75,982	59,944	12-Jul-24	The Bank of New York Mellon	203
US dollar	Sterling	3,176	2,487	12-Jul-24	The Bank of New York Mellon	31
US dollar	Sterling	88,742	70,081	12-Jul-24	The Bank of New York Mellon	147
US dollar	Sterling	71,206	55,879	12-Jul-24	The Bank of New York Mellon	566
US dollar	Sterling	1,585	1,245	12-Jul-24	The Bank of New York Mellon	11
					USD	1,221
					GBP	966
Sterling	US dollar	64,033	81,149	12-Jul-24	The Bank of New York Mellon	(199)
Sterling	US dollar	52,071	66,111	12-Jul-24	The Bank of New York Mellon	(284)
Sterling	US dollar	8,457,938	10,748,779	12-Jul-24	The Bank of New York Mellon	(56,442)
					USD	(206,405)
					GBP	(163,282)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon U.S. Equity Income Fund Sterling E (Inc) (Hedged) Share Class cont'd.						
US dollar	Sterling	37,636	29,808	12-Jul-24	The Bank of New York Mellon	(46)
					USD	(56,971)
					GBP	(45,068)
BNY Mellon U.S. Equity Income Fund Sterling W (Acc) (Hedged) Share Class						
Sterling	US dollar	2,152	2,719	12-Jul-24	The Bank of New York Mellon	1
Sterling	US dollar	32,785	41,395	12-Jul-24	The Bank of New York Mellon	51
Sterling	US dollar	266,023	336,093	12-Jul-24	The Bank of New York Mellon	207
US dollar	Sterling	413,365	326,387	12-Jul-24	The Bank of New York Mellon	753
US dollar	Sterling	18,737	14,765	12-Jul-24	The Bank of New York Mellon	72
US dollar	Sterling	46	36	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	42,667	33,731	12-Jul-24	The Bank of New York Mellon	25
US dollar	Sterling	5,668	4,475	12-Jul-24	The Bank of New York Mellon	10
US dollar	Sterling	7,049	5,546	12-Jul-24	The Bank of New York Mellon	38
US dollar	Sterling	113,558	89,377	12-Jul-24	The Bank of New York Mellon	570
US dollar	Sterling	11,306	8,908	12-Jul-24	The Bank of New York Mellon	45
US dollar	Sterling	276,610	218,223	12-Jul-24	The Bank of New York Mellon	737
US dollar	Sterling	5,781	4,528	12-Jul-24	The Bank of New York Mellon	57
US dollar	Sterling	323,586	255,540	12-Jul-24	The Bank of New York Mellon	537
US dollar	Sterling	27,803	21,818	12-Jul-24	The Bank of New York Mellon	221
US dollar	Sterling	577	453	12-Jul-24	The Bank of New York Mellon	4
					USD	3,328
					GBP	2,633
Sterling	US dollar	188,546	239,385	12-Jul-24	The Bank of New York Mellon	(1,030)
Sterling	US dollar	587	746	12-Jul-24	The Bank of New York Mellon	(3)
Sterling	US dollar	4,297	5,486	12-Jul-24	The Bank of New York Mellon	(54)
Sterling	US dollar	4,116	5,268	12-Jul-24	The Bank of New York Mellon	(65)
Sterling	US dollar	9,594	12,226	12-Jul-24	The Bank of New York Mellon	(97)
Sterling	US dollar	4,385	5,583	12-Jul-24	The Bank of New York Mellon	(40)
Sterling	US dollar	342	436	12-Jul-24	The Bank of New York Mellon	(3)
Sterling	US dollar	30,542,689	38,815,209	12-Jul-24	The Bank of New York Mellon	(203,821)
Sterling	US dollar	5,397	6,857	12-Jul-24	The Bank of New York Mellon	(34)
Sterling	US dollar	5,780	7,335	12-Jul-24	The Bank of New York Mellon	(28)
Sterling	US dollar	2,183	2,769	12-Jul-24	The Bank of New York Mellon	(10)
Sterling	US dollar	232,260	294,341	12-Jul-24	The Bank of New York Mellon	(723)
Sterling	US dollar	4,530	5,730	12-Jul-24	The Bank of New York Mellon	(3)
Sterling	US dollar	188,630	238,893	12-Jul-24	The Bank of New York Mellon	(431)
Sterling	US dollar	7,286	9,260	12-Jul-24	The Bank of New York Mellon	(50)
US dollar	Sterling	8,952	7,090	12-Jul-24	The Bank of New York Mellon	(11)
US dollar	Sterling	7,854	6,214	12-Jul-24	The Bank of New York Mellon	(2)
					USD	(206,405)
					GBP	(163,282)

BNY MELLON U.S. MUNICIPAL INFRASTRUCTURE DEBT FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Appropriation - 37,760,481			
(31 December 2023: 34,435,604)			
7,240,000	Massachusetts School Building Authority 2.866% 15-Oct-2031	6,411,997	1.00
5,000,000	Michigan State Building Authority 2.705% 15-Oct-2040	3,795,925	0.59
3,995,000	Montgomery County Economic Development Authority 3.945% 01-Jun-2039	3,619,430	0.56
2,500,000	New Hampshire Business Finance Authority 5.250% 01-Jun-2051	2,702,488	0.42
2,110,000	New Jersey Economic Development Authority 3.620% 15-Jun-2028	2,011,864	0.31
1,000,000	New Jersey Economic Development Authority 4.927% 01-Mar-2026	992,255	0.15
1,500,000	New Jersey Economic Development Authority 4.934% 01-Mar-2025	1,493,422	0.23
2,000,000	Pennsylvania Economic Development Financing Authority 6.000% 30-Jun-2061	2,196,610	0.34
8,500,000	State Public School Building Authority 5.426% 15-Sep-2026	8,522,143	1.33
6,480,000	Tennessee State School Bond Authority 1.515% 15-Sep-2026	6,014,347	0.94
Bond Bank - 6,552,020			
(31 December 2023: 6,481,380)			
1,955,000	Iowa Finance Authority 5.000% 01-Dec-2050	2,073,395	0.32
4,500,000	Michigan Finance Authority 2.988% 01-Sep-2049	4,478,625	0.70
Dedicated Tax - 79,396,700			
(31 December 2023: 92,344,240)			
1,330,000	Brentwood Infrastructure Financing Authority 3.478% 02-Sep-2025	1,299,663	0.20
10,750,000	California Community Choice Financing Authority 4.000% 01-Feb-2052	10,775,854	1.68
2,740,000	District of Columbia Income Tax Revenue 4.996% 01-Dec-2026	2,728,684	0.42
1,000,000	Kentucky Economic Development Finance Authority 4.021% 01-Dec-2029	953,390	0.15
1,250,000	Kentucky Economic Development Finance Authority 4.121% 01-Dec-2030	1,186,169	0.18
1,840,000	Kentucky Economic Development Finance Authority 4.171% 01-Dec-2031	1,733,813	0.27
750,000	Maryland Economic Development Corp 4.580% 01-Jun-2033	690,371	0.11
1,000,000	Maryland Economic Development Corp 4.790% 01-Jun-2038	875,055	0.14
1,000,000	Maryland Economic Development Corp 5.050% 01-Jun-2043	845,965	0.13
5,040,000	Maryland Economic Development Corp 5.250% 30-Jun-2055	5,224,313	0.81
1,210,000	Metropolitan Transportation Authority 5.175% 15-Nov-2049	1,093,096	0.17
1,000,000	Metropolitan Transportation Authority 5.989% 15-Nov-2030	1,022,400	0.16
1,000,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.080% 01-Feb-2026	968,305	0.15
5,000,000	New York State Urban Development Corp 2.970% 15-Mar-2034	4,182,300	0.65
3,510,000	New York State Urban Development Corp 4.000% 15-Mar-2046	3,443,415	0.54
2,685,000	Pomona Redevelopment Agency Successor Agency 4.506% 01-Feb-2041	2,442,558	0.38
11,750,000	Public Finance Authority 6.145% 01-Aug-2028	8,900,390	1.38
5,500,000	Sales Tax Securitization Corp 4.631% 01-Jan-2028	5,458,557	0.85
5,000,000	Sales Tax Securitization Corp 4.736% 01-Jan-2030	4,966,325	0.77
3,500,000	Sales Tax Securitization Corp 4.787% 01-Jan-2048	3,273,375	0.51
4,900,000	San Diego County Regional Transportation Commission 2.063% 01-Apr-2032	4,040,123	0.63
2,450,000	San Diego Redevelopment Agency Successor Agency 3.750% 01-Sep-2031	2,264,033	0.35
1,000,000	San Francisco City & County Redevelopment Agency Successor Agency 3.250% 01-Aug-2029	931,245	0.14
3,750,000	San Jose Redevelopment Agency Successor Agency 3.250% 01-Aug-2029	3,479,344	0.54
1,000,000	State of Connecticut Special Tax Revenue 5.459% 01-Nov-2030	1,003,850	0.16

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Dedicated Tax cont'd.			
5,675,000	Village Center Community Development District 4.756% 01-Nov-2029	5,614,107	0.87
Education - 56,664,576			
(31 December 2023: 118,361,068)			
1,370,000	California Educational Facilities Authority 3.414% 01-Apr-2031	1,257,722	0.20
1,635,000	California Educational Facilities Authority 3.431% 01-Apr-2030	1,504,404	0.23
1,000,000	Connecticut State Health & Educational Facilities Authority 4.000% 01-Jul-2055	938,115	0.15
2,500,000	Delaware County Authority 5.000% 01-Jul-2042	2,516,363	0.39
2,500,000	Florida Higher Educational Facilities Financial Authority 5.000% 01-Mar-2037	2,556,900	0.40
3,000,000	Harris County Cultural Education Facilities Finance Corp 3.344% 15-Nov-2037	2,481,060	0.39
8,500,000	Illinois Finance Authority 4.000% 01-Apr-2050	8,186,010	1.27
1,000,000	Illinois Finance Authority 5.450% 01-Aug-2038	926,690	0.14
1,250,000	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd 4.409% 01-Oct-2034	1,100,969	0.17
5,000,000	New Jersey Educational Facilities Authority 3.613% 01-Jul-2050	3,591,975	0.56
5,500,000	New Jersey Educational Facilities Authority 3.736% 01-Sep-2030	5,072,457	0.79
3,370,000	New York State Dormitory Authority 4.850% 01-Jul-2048	3,116,340	0.48
775,000	Northern Illinois University 4.000% 01-Apr-2037	772,485	0.12
1,250,000	Northern Illinois University 4.000% 01-Apr-2039	1,222,106	0.19
6,000,000	Pennsylvania State University/The 2.790% 01-Sep-2043	4,477,800	0.70
2,000,000	Red River Education Finance Corp 2.802% 15-Mar-2033	1,692,210	0.26
1,775,000	Red River Education Finance Corp 2.892% 15-Mar-2034	1,487,565	0.23
5,500,000	University of California 3.349% 01-Jul-2029	5,192,083	0.81
5,000,000	University of Michigan 3.504% 01-Apr-2052	3,879,300	0.60
1,000,000	University of Oklahoma/The 3.466% 01-Jul-2028	960,255	0.15
2,515,000	University of Pittsburgh-of the Commonwealth System of Higher Education 3.646% 15-Sep-2036	2,220,745	0.35
2,500,000	University of Southern California 3.226% 01-Oct-2120	1,511,022	0.23
Healthcare - 66,217,006			
(31 December 2023: 77,795,508)			
4,500,000	Adventist Health System/West 2.952% 01-Mar-2029	4,049,342	0.63
1,500,000	Advocate Health & Hospitals Corp 3.829% 15-Aug-2028	1,442,167	0.22
7,600,000	Ascension Health 3.106% 15-Nov-2039	5,931,108	0.92
5,000,000	Baylor Scott & White Holdings 1.777% 15-Nov-2030	4,107,237	0.64
5,000,000	California Health Facilities Financing Authority 1.979% 01-Jun-2030	4,279,700	0.67
5,450,000	California Health Facilities Financing Authority 2.864% 01-Jun-2031	4,817,010	0.75
5,000,000	City of Chillicothe OH 5.000% 01-Dec-2047	5,057,175	0.79
4,000,000	CommonSpirit Health 5.548% 01-Dec-2054	3,945,445	0.61
2,270,000	Development Authority for Fulton County 5.000% 01-Apr-2047	2,301,519	0.36
2,000,000	Illinois Finance Authority 5.000% 15-Nov-2045	2,011,650	0.31
4,740,000	Massachusetts Development Finance Agency 4.740% 01-Jul-2038	4,285,221	0.67
2,000,000	Monroe County Hospital Authority/PA 5.000% 01-Jul-2041	2,017,040	0.31
1,185,000	Montana Facility Finance Authority 4.368% 15-Aug-2038	1,094,685	0.17
2,500,000	Montefiore Obligated Group 4.287% 01-Sep-2050	1,620,222	0.25
915,000	New Hampshire Health and Education Facilities Authority Act 5.000% 01-Jul-2044	851,362	0.13
2,500,000	New Jersey Health Care Facilities Financing Authority 4.000% 01-Jul-2051	2,398,900	0.37
5,925,000	Oklahoma Development Finance Authority 5.450% 15-Aug-2028	5,579,898	0.87
2,000,000	Providence St Joseph Health Obligated Group 2.532% 01-Oct-2029	1,756,773	0.27
6,360,000	SSM Health Care Corp 3.823% 01-Jun-2027	6,146,734	0.96

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Healthcare cont'd.			
3,000,000	Trinity Health Corp 2.632% 01-Dec-2040	2,128,802	0.33
395,000	Washington Health Care Facilities Authority 5.000% 01-Jul-2042	395,016	0.06
Housing - 15,175,549			
(31 December 2023: 20,138,264)		15,175,549	2.36
1,400,000	California Statewide Communities Development Authority 1.877% 01-Feb-2031	1,164,835	0.18
1,000,000	California Statewide Communities Development Authority 2.177% 01-Feb-2033	804,615	0.12
8,500,000	California Statewide Communities Development Authority 7.140% 15-Aug-2047	9,058,280	1.41
3,250,000	Philadelphia Authority for Industrial Development 2.016% 15-Apr-2027	3,007,631	0.47
1,250,000	Philadelphia Authority for Industrial Development 2.216% 15-Apr-2028	1,140,188	0.18
Leasing - 6,560,135			
(31 December 2023: 6,583,393)		6,560,135	1.02
5,000,000	Commonwealth Financing Authority 4.014% 01-Jun-2033	4,710,475	0.73
1,840,000	New Jersey Transportation Trust Fund Authority 5.754% 15-Dec-2028	1,849,660	0.29
Local Government - 140,109,236			
(31 December 2023: 174,557,027)		140,109,236	21.78
6,500,000	Alameda Corridor Transportation Authority 0.000% 01-Oct-2048	1,452,490	0.23
8,490,000	Battery Park City Authority 4.800% 01-Nov-2028	8,535,082	1.33
5,000,000	City & County of San Francisco CA 5.000% 15-Jun-2045	4,736,725	0.74
2,615,000	City of Glendale AZ 2.062% 01-Jul-2029	2,315,530	0.36
3,000,000	City of New Haven CT 4.834% 01-Aug-2033	2,921,505	0.45
4,525,000	City of New York NY 1.723% 01-Aug-2029	3,901,726	0.61
960,000	City of New York NY 1.723% 01-Aug-2029	837,149	0.13
2,380,000	City of New York NY 3.450% 01-Dec-2027	2,274,233	0.35
1,665,000	City of New York NY 3.750% 01-Jun-2028	1,601,905	0.25
2,225,000	City of New York NY 5.517% 01-Oct-2037	2,225,512	0.35
3,570,000	City of New York NY 5.828% 01-Oct-2053	3,901,457	0.61
2,500,000	City of Philadelphia PA 2.864% 15-Jul-2031	2,212,713	0.34
6,500,000	Clackamas County School District No 12 North Clackamas 0.000% 15-Jun-2039	3,311,912	0.51
14,235,000	Commonwealth of Massachusetts 3.680% 15-Jul-2026	13,878,627	2.16
5,200,000	Commonwealth of Massachusetts 3.769% 15-Jul-2029	5,005,754	0.78
1,978,282	Commonwealth of Massachusetts 4.110% 15-Jul-2031	1,943,514	0.30
5,450,000	Contra Costa Community College District 2.926% 01-Aug-2038	4,333,186	0.67
6,325,000	County of Cook IL 5.790% 15-Nov-2029	6,392,013	0.99
10,120,000	County of Franklin OH 3.382% 01-Nov-2050	7,425,398	1.15
10,400,000	Detroit City School District 6.645% 01-May-2029	11,043,396	1.72
3,000,000	El Paso Independent School District 1.872% 15-Aug-2031	2,471,865	0.38
7,050,000	Grand Parkway Transportation Corp 3.216% 01-Oct-2049	5,187,989	0.81
2,110,000	Massachusetts Development Finance Agency 4.000% 01-Oct-2046	2,086,896	0.32
10,000,000	Massachusetts School Building Authority 2.436% 15-Oct-2027	9,314,050	1.45
7,225,000	Mississippi Hospital Equipment & Facilities Authority 3.720% 01-Sep-2026	6,949,439	1.08
6,145,000	Palomar Community College District 1.986% 01-Aug-2030	5,291,060	0.82
6,630,000	San Juan Unified School District 1.666% 01-Aug-2028	5,885,053	0.92
800,000	Southwestern Community College District 2.294% 01-Aug-2032	668,460	0.10
1,000,000	Southwestern Community College District 2.394% 01-Aug-2033	821,910	0.13
1,000,000	Southwestern Community College District 2.494% 01-Aug-2034	810,270	0.13
9,075,000	Texas Private Activity Bond Surface Transportation Corp 3.922% 31-Dec-2049	7,458,742	1.16

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Local Government cont'd.			
3,000,000	Town of Hamden CT 3.881% 15-Aug-2026	2,913,675	0.45
Power - 6,082,008			
(31 December 2023: 6,935,112)		6,082,008	0.95
2,100,000	American Municipal Power Inc 7.334% 15-Feb-2028	2,189,628	0.34
4,000,000	New York Power Authority 4.000% 15-Nov-2050	3,892,380	0.61
Retirement - 5,761,311			
(31 December 2023: 5,766,889)		5,761,311	0.90
2,260,000	Colorado Health Facilities Authority 5.000% 01-Dec-2043	2,310,703	0.36
1,000,000	Montgomery County Industrial Development Authority/PA 5.000% 15-Nov-2036	1,025,795	0.16
2,500,000	St Louis County Industrial Development Authority 5.000% 01-Sep-2048	2,424,813	0.38
State Government - 6,219,712			
(31 December 2023: 13,865,445)		6,219,712	0.97
7,500,000	State of New York 3.170% 15-Feb-2038	6,219,712	0.97
Telecommunications - 1,129,635			
(31 December 2023: 1,168,335)		1,129,635	0.18
1,000,000	Utah Telecommunication Open Infrastructure Agency 5.250% 01-Jun-2037	1,129,635	0.18
Transportation - 161,314,170			
(31 December 2023: 177,225,138)		161,314,170	25.08
2,000,000	Central Texas Regional Mobility Authority 2.174% 01-Jan-2029	1,789,310	0.28
2,250,000	Central Texas Regional Mobility Authority 2.274% 01-Jan-2030	1,975,354	0.31
2,750,000	Central Texas Regional Mobility Authority 2.354% 01-Jan-2031	2,366,787	0.37
4,000,000	Central Texas Turnpike System 3.029% 15-Aug-2041	3,040,860	0.47
1,250,000	Chicago Midway International Airport 3.655% 01-Jan-2025	1,238,344	0.19
1,500,000	Chicago Midway International Airport 3.697% 01-Jan-2026	1,463,017	0.23
1,200,000	Chicago Midway International Airport 3.747% 01-Jan-2027	1,159,290	0.18
900,000	Chicago Midway International Airport 3.797% 01-Jan-2028	863,896	0.13
5,000,000	Chicago O'Hare International Airport 4.472% 01-Jan-2049	4,504,075	0.70
8,250,000	City & County of Denver CO Airport System Revenue 2.037% 15-Nov-2028	7,372,159	1.15
2,150,000	City of Houston TX Airport System Revenue 1.716% 01-Jul-2026	2,015,130	0.31
4,000,000	City of Houston TX Airport System Revenue 4.250% 01-Jul-2053	3,999,520	0.62
3,930,000	Colorado Bridge Enterprise 2.543% 31-Dec-2032	3,462,861	0.54
2,000,000	Colorado High Performance Transportation Enterprise 5.000% 31-Dec-2047	2,002,640	0.31
4,400,000	County of Miami-Dade FL Aviation Revenue 3.505% 01-Oct-2025	4,304,388	0.67
3,000,000	Dallas Area Rapid Transit 2.078% 01-Dec-2031	2,491,200	0.39
7,835,000	Dallas Fort Worth International Airport 4.507% 01-Nov-2051	6,965,903	1.08
1,500,000	Foothill-Eastern Transportation Corridor Agency 2.962% 15-Jan-2046	1,080,210	0.17
5,760,000	Foothill-Eastern Transportation Corridor Agency 4.094% 15-Jan-2049	4,807,066	0.75
2,500,000	Illinois State Toll Highway Authority 5.000% 01-Jan-2045	2,659,762	0.41
1,750,000	Maryland Economic Development Corp 4.750% 01-Jun-2042	1,523,174	0.24
3,485,000	Maryland Economic Development Corp 5.942% 31-May-2057	3,511,852	0.55
5,000,000	Massachusetts Port Authority 1.879% 01-Jul-2033	3,894,150	0.61
335,000	Metropolitan Atlanta Rapid Transit Authority 2.411% 01-Jul-2033	275,229	0.04
2,000,000	Metropolitan Nashville Airport Authority/The 5.000% 01-Jul-2049	2,060,740	0.32

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Transportation cont'd.			
5,000,000	Metropolitan Washington Airports Authority Aviation Revenue 5.000% 01-Oct-2044	5,155,500	0.80
3,500,000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue 4.000% 01-Oct-2049	3,298,768	0.51
5,000,000	New Jersey Turnpike Authority 1.483% 01-Jan-2028	4,468,800	0.69
5,150,000	New Jersey Turnpike Authority 1.813% 01-Jan-2030	4,423,798	0.69
1,000,000	New Jersey Turnpike Authority 7.414% 01-Jan-2040	1,174,605	0.18
5,000,000	New York State Thruway Authority 4.000% 01-Jan-2045	4,871,575	0.76
5,000,000	New York Transportation Development Corp 3.573% 01-Jul-2029	4,687,625	0.73
7,500,000	New York Transportation Development Corp 4.375% 01-Oct-2045	7,355,250	1.14
2,000,000	New York Transportation Development Corp 5.000% 01-Dec-2040	2,105,030	0.33
2,500,000	New York Transportation Development Corp 5.000% 01-Jul-2046	2,499,888	0.39
10,000,000	New York Transportation Development Corp 6.971% 30-Jun-2051	9,927,400	1.54
1,000,000	Norman Y Mineta San Jose International Airport SJC 1.882% 01-Mar-2028	899,500	0.14
1,150,000	Norman Y Mineta San Jose International Airport SJC 2.210% 01-Mar-2029	1,023,713	0.16
1,375,000	Norman Y Mineta San Jose International Airport SJC 2.310% 01-Mar-2030	1,200,959	0.19
4,500,000	Pennsylvania Turnpike Commission 2.890% 01-Dec-2035	3,681,023	0.57
8,245,000	Pennsylvania Turnpike Commission 3.043% 01-Dec-2033	7,045,888	1.10
3,350,000	Pennsylvania Turnpike Commission 3.416% 01-Dec-2041	2,684,891	0.42
6,090,000	Port Authority of New York & New Jersey 3.139% 15-Feb-2051	4,509,675	0.70
1,500,000	Port Authority of New York & New Jersey 4.823% 01-Jun-2045	1,408,658	0.22
3,000,000	Port Authority of New York & New Jersey 5.000% 15-Jan-2052	3,133,380	0.49
1,295,000	Port Authority of New York & New Jersey 5.310% 01-Aug-2046	1,291,011	0.20
486,441	Port of Oakland 2.099% 01-May-2030	413,093	0.06
2,975,000	San Francisco Municipal Transportation Agency 1.537% 01-Mar-2029	2,594,036	0.40
7,500,000	San Joaquin Hills Transportation Corridor Agency 3.492% 15-Jan-2050	5,689,988	0.88
1,250,000	State of Connecticut Bradley International Airport CFC Revenue 3.174% 01-Jul-2026	1,200,594	0.19
750,000	State of Connecticut Bradley International Airport CFC Revenue 3.431% 01-Jul-2028	706,860	0.11
3,000,000	Virginia Small Business Financing Authority 5.000% 31-Dec-2052	3,035,745	0.47
Water - 47,947,424			
(31 December 2023: 39,818,938)		47,947,424	7.45
750,000	City of Chicago IL Wastewater Transmission Revenue 5.000% 01-Jan-2039	750,409	0.12
5,500,000	City of Chicago IL Wastewater Transmission Revenue 5.842% 01-Jan-2035	5,724,098	0.89
1,500,000	City of Cincinnati OH Water System Revenue 2.726% 01-Dec-2046	1,027,590	0.16
3,135,000	City of Dallas TX Waterworks & Sewer System Revenue 3.648% 01-Oct-2030	2,970,569	0.46
4,300,000	City of New Orleans LA Water System Revenue 2.889% 01-Dec-2041	3,250,994	0.50
7,705,000	City of Philadelphia PA Water & Wastewater Revenue 2.539% 01-Jul-2036	6,108,177	0.95
3,545,000	City of San Francisco CA Public Utilities Commission Water Revenue 2.825% 01-Nov-2041	2,739,434	0.43
3,690,000	County of Fairfax VA Sewer Revenue 3.000% 15-Jul-2037	3,500,980	0.54
5,000,000	County of Jefferson AL Sewer Revenue 5.250% 01-Oct-2049	5,359,750	0.83
3,000,000	Florida Water Pollution Control Financing Corp 2.550% 15-Jan-2029	2,743,950	0.43
3,000,000	Irvine Ranch Water District Water Service Corp 6.622% 01-May-2040	3,308,790	0.51

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Water cont'd.			
5,000,000	Metropolitan Water Reclamation District of Greater Chicago 2.534% 01-Dec-2032	4,172,600	0.65
1,810,000	Metropolitan Water Reclamation District of Greater Chicago 5.720% 01-Dec-2038	1,859,313	0.29
2,250,000	Ohio Water Development Authority 4.817% 01-Dec-2030	2,213,426	0.34
2,870,000	Rancho Water District Financing Authority 2.700% 01-Aug-2046	1,912,869	0.30
330,000	State of California Department of Water Resources 3.127% 01-Dec-2029	304,475	0.05
Total investments in bonds		636,889,963	99.02
Unrealised gain on forward foreign currency contracts - 10,711 (see below) (31 December 2023: 16,790,816)		10,711	0.00
Total financial assets at fair value through profit or loss		636,900,674	99.02
Unrealised loss on forward foreign currency contracts - (1,666,337) (see below) (31 December 2023: (102,853))		(1,666,337)	(0.26)
Total financial liabilities at fair value through profit or loss		(1,666,337)	(0.26)
Net current assets		7,949,891	1.24
Total net assets		643,184,228	100.00
Analysis of portfolio % of Total Assets			
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market			98.67
OTC financial derivative instruments			0.00
Other current assets			1.33
Total assets			100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon U.S. Municipal Infrastructure Debt Fund CHF E (Acc) (Hedged) Share Class

US dollar	Swiss franc	9,494	8,506	12-Jul-24	The Bank of New York Mellon	15
					USD	15
					CHF	13
Swiss franc	US dollar	7,092	7,967	12-Jul-24	The Bank of New York Mellon	(64)
Swiss franc	US dollar	7,497	8,396	12-Jul-24	The Bank of New York Mellon	(41)
Swiss franc	US dollar	1,065,000	1,191,403	12-Jul-24	The Bank of New York Mellon	(4,554)
					USD	(4,659)
					CHF	(4,186)

BNY Mellon U.S. Municipal Infrastructure Debt Fund CHF H (Acc) (Hedged) Share Class

Swiss franc	US dollar	69	78	12-Jul-24	The Bank of New York Mellon	-
US dollar	Swiss franc	92	82	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					CHF	-
Swiss franc	US dollar	66	74	12-Jul-24	The Bank of New York Mellon	(1)
Swiss franc	US dollar	9,980	11,164	12-Jul-24	The Bank of New York Mellon	(43)
					USD	(44)
					CHF	(40)

BNY Mellon U.S. Municipal Infrastructure Debt Fund CHF W (Acc) (Hedged) Share Class

US dollar	Swiss franc	71,350	63,924	12-Jul-24	The Bank of New York Mellon	113
					USD	113
					CHF	102
Swiss franc	US dollar	53,029	59,575	12-Jul-24	The Bank of New York Mellon	(479)
Swiss franc	US dollar	56,000	62,714	12-Jul-24	The Bank of New York Mellon	(308)
Swiss franc	US dollar	7,970,324	8,916,307	12-Jul-24	The Bank of New York Mellon	(34,082)
					USD	(34,869)
					CHF	(31,328)

BNY Mellon U.S. Municipal Infrastructure Debt Fund CHF W (Inc) (Hedged) Share Class

US dollar	Swiss franc	63,036	56,474	12-Jul-24	The Bank of New York Mellon	100
					USD	100
					CHF	90
Swiss franc	US dollar	46,850	52,633	12-Jul-24	The Bank of New York Mellon	(423)
Swiss franc	US dollar	49,474	55,406	12-Jul-24	The Bank of New York Mellon	(272)
Swiss franc	US dollar	7,041,530	7,877,277	12-Jul-24	The Bank of New York Mellon	(30,110)
					USD	(30,805)
					CHF	(27,677)

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon U.S. Municipal Infrastructure Debt Fund CHF Z (Acc) (Hedged) Share Class

US dollar	Swiss franc	706	633	12-Jul-24	The Bank of New York Mellon	1
					USD	1
					CHF	1
Swiss franc	US dollar	526	591	12-Jul-24	The Bank of New York Mellon	(5)
Swiss franc	US dollar	556	623	12-Jul-24	The Bank of New York Mellon	(3)
Swiss franc	US dollar	79,071	88,456	12-Jul-24	The Bank of New York Mellon	(338)
					USD	(346)
					CHF	(311)

BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR E (Acc) (Hedged) Share Class

US dollar	Euro	8,399	7,831	12-Jul-24	The Bank of New York Mellon	9
					USD	9
					EUR	8
Euro	US dollar	7,419	7,960	12-Jul-24	The Bank of New York Mellon	(11)
Euro	US dollar	7,532	8,135	12-Jul-24	The Bank of New York Mellon	(65)
Euro	US dollar	1,056,239	1,135,908	12-Jul-24	The Bank of New York Mellon	(4,178)
					USD	(4,254)
					EUR	(3,972)

BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR G (Acc) (Hedged) Share Class

Euro	US dollar	71	76	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	82	76	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	72	78	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	10,152	10,918	12-Jul-24	The Bank of New York Mellon	(40)
					USD	(41)
					EUR	(38)

BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR H (Acc) (Hedged) Share Class

Euro	US dollar	1,002	1,073	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	200	214	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	110,771	103,268	12-Jul-24	The Bank of New York Mellon	122
US dollar	Euro	44	41	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	60,725	56,344	12-Jul-24	The Bank of New York Mellon	354
					USD	476
					EUR	444
Euro	US dollar	109,975	117,925	12-Jul-24	The Bank of New York Mellon	(90)
Euro	US dollar	5,000	5,375	12-Jul-24	The Bank of New York Mellon	(17)
Euro	US dollar	1,566	1,682	12-Jul-24	The Bank of New York Mellon	(5)

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR H (Acc) (Hedged) Share Class cont'd.						
Euro	US dollar	93,822	100,661	12-Jul-24	The Bank of New York Mellon	(134)
Euro	US dollar	20,500	22,048	12-Jul-24	The Bank of New York Mellon	(83)
Euro	US dollar	94,295	101,842	12-Jul-24	The Bank of New York Mellon	(808)
Euro	US dollar	29,452	31,676	12-Jul-24	The Bank of New York Mellon	(119)
Euro	US dollar	1,000	1,081	12-Jul-24	The Bank of New York Mellon	(10)
Euro	US dollar	13,451,448	14,466,047	12-Jul-24	The Bank of New York Mellon	(53,206)
US dollar	Euro	45,754	42,704	12-Jul-24	The Bank of New York Mellon	(2)
					USD	(54,474)
					EUR	(50,865)

BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR H (Inc) (Hedged) Share Class

Euro	US dollar	100	107	12-Jul-24	The Bank of New York Mellon	-
Euro	US dollar	9,988	10,687	12-Jul-24	The Bank of New York Mellon	15
US dollar	Euro	3,620	3,375	12-Jul-24	The Bank of New York Mellon	4
					USD	19
					EUR	18
Euro	US dollar	24,238	26,043	12-Jul-24	The Bank of New York Mellon	(72)
Euro	US dollar	3,030	3,251	12-Jul-24	The Bank of New York Mellon	(4)
Euro	US dollar	3,052	3,296	12-Jul-24	The Bank of New York Mellon	(26)
Euro	US dollar	433,791	466,511	12-Jul-24	The Bank of New York Mellon	(1,716)
US dollar	Euro	21,329	19,935	12-Jul-24	The Bank of New York Mellon	(30)
					USD	(1,848)
					EUR	(1,726)

BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR I (Acc) (Hedged) Share Class

Euro	US dollar	70	75	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	80	75	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	71	76	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	9,967	10,719	12-Jul-24	The Bank of New York Mellon	(39)
					USD	(40)
					EUR	(37)

BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR W (Acc) (Hedged) Share Class

Euro	US dollar	81,438	87,207	12-Jul-24	The Bank of New York Mellon	51
Euro	US dollar	37,487	40,061	12-Jul-24	The Bank of New York Mellon	106
Euro	US dollar	50,028	53,528	12-Jul-24	The Bank of New York Mellon	75
Euro	US dollar	61,719	66,127	12-Jul-24	The Bank of New York Mellon	3
US dollar	Euro	1,773,279	1,653,165	12-Jul-24	The Bank of New York Mellon	1,959
US dollar	Euro	14,143	13,190	12-Jul-24	The Bank of New York Mellon	11
US dollar	Euro	197,778	184,088	12-Jul-24	The Bank of New York Mellon	533

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR W (Acc) (Hedged) Share Class cont'd.						
US dollar	Euro	57,706	53,684	12-Jul-24	The Bank of New York Mellon	185
US dollar	Euro	1,338,645	1,245,880	12-Jul-24	The Bank of New York Mellon	3,720
US dollar	Euro	869,108	810,993	12-Jul-24	The Bank of New York Mellon	152
US dollar	Euro	112,881	104,955	12-Jul-24	The Bank of New York Mellon	425
US dollar	Euro	52,043	48,105	12-Jul-24	The Bank of New York Mellon	500
US dollar	Euro	38,530	35,825	12-Jul-24	The Bank of New York Mellon	145
US dollar	Euro	23,335	21,651	12-Jul-24	The Bank of New York Mellon	136
US dollar	Euro	6,031	5,576	12-Jul-24	The Bank of New York Mellon	57
					USD	8,058
					EUR	7,524

Euro	US dollar	25,530	27,375	12-Jul-24	The Bank of New York Mellon	(21)
Euro	US dollar	50,470	54,223	12-Jul-24	The Bank of New York Mellon	(146)
Euro	US dollar	32,624	35,068	12-Jul-24	The Bank of New York Mellon	(112)
Euro	US dollar	42,330	45,481	12-Jul-24	The Bank of New York Mellon	(126)
Euro	US dollar	1,574,186	1,688,942	12-Jul-24	The Bank of New York Mellon	(2,246)
Euro	US dollar	12,113	12,981	12-Jul-24	The Bank of New York Mellon	(2)
Euro	US dollar	114,721	123,384	12-Jul-24	The Bank of New York Mellon	(464)
Euro	US dollar	1,034,990	1,119,715	12-Jul-24	The Bank of New York Mellon	(10,753)
Euro	US dollar	1,589,154	1,716,350	12-Jul-24	The Bank of New York Mellon	(13,617)
Euro	US dollar	14,628	15,732	12-Jul-24	The Bank of New York Mellon	(59)
Euro	US dollar	37,274	40,172	12-Jul-24	The Bank of New York Mellon	(234)
Euro	US dollar	126,602	136,933	12-Jul-24	The Bank of New York Mellon	(1,282)
Euro	US dollar	223,160,372	239,992,633	12-Jul-24	The Bank of New York Mellon	(882,685)
US dollar	Euro	89,407	83,492	12-Jul-24	The Bank of New York Mellon	(52)
US dollar	Euro	61,999	58,017	12-Jul-24	The Bank of New York Mellon	(164)
US dollar	Euro	1,027,580	960,384	12-Jul-24	The Bank of New York Mellon	(1,444)
US dollar	Euro	422,646	394,473	12-Jul-24	The Bank of New York Mellon	(21)
					USD	(913,428)
					EUR	(852,913)

BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR W (Inc) (Hedged) Share Class

Euro	US dollar	31,518	33,751	12-Jul-24	The Bank of New York Mellon	20
Euro	US dollar	594	635	12-Jul-24	The Bank of New York Mellon	2
Euro	US dollar	32,134	34,383	12-Jul-24	The Bank of New York Mellon	48
Euro	US dollar	29,854	31,986	12-Jul-24	The Bank of New York Mellon	2
US dollar	Euro	1,230,303	1,146,968	12-Jul-24	The Bank of New York Mellon	1,359
US dollar	Euro	15,994	14,916	12-Jul-24	The Bank of New York Mellon	12
US dollar	Euro	11,114	10,340	12-Jul-24	The Bank of New York Mellon	36
US dollar	Euro	6,841	6,383	12-Jul-24	The Bank of New York Mellon	1
US dollar	Euro	3,348	3,113	12-Jul-24	The Bank of New York Mellon	13
US dollar	Euro	35,362	32,687	12-Jul-24	The Bank of New York Mellon	340
US dollar	Euro	8,189	7,614	12-Jul-24	The Bank of New York Mellon	31

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.

Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
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BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR W (Inc) (Hedged) Share Class cont'd.

US dollar	Euro	5,957	5,508	12-Jul-24	The Bank of New York Mellon	56
					USD	1,920
					EUR	1,793
Euro	US dollar	26,294	28,195	12-Jul-24	The Bank of New York Mellon	(22)
Euro	US dollar	3,050	3,277	12-Jul-24	The Bank of New York Mellon	(9)
Euro	US dollar	12,050	12,952	12-Jul-24	The Bank of New York Mellon	(41)
Euro	US dollar	2,784	2,991	12-Jul-24	The Bank of New York Mellon	(8)
Euro	US dollar	1,080,515	1,159,283	12-Jul-24	The Bank of New York Mellon	(1,542)
Euro	US dollar	3,520	3,772	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	49,352	53,079	12-Jul-24	The Bank of New York Mellon	(200)
Euro	US dollar	47,227	51,093	12-Jul-24	The Bank of New York Mellon	(491)
Euro	US dollar	1,095,500	1,183,184	12-Jul-24	The Bank of New York Mellon	(9,387)
Euro	US dollar	16,152	17,372	12-Jul-24	The Bank of New York Mellon	(65)
Euro	US dollar	31,412	33,854	12-Jul-24	The Bank of New York Mellon	(197)
Euro	US dollar	120,400	130,225	12-Jul-24	The Bank of New York Mellon	(1,220)
Euro	US dollar	153,761,063	165,358,760	12-Jul-24	The Bank of New York Mellon	(608,184)
					USD	(621,367)
					EUR	(580,201)

BNY Mellon U.S. Municipal Infrastructure Debt Fund EUR Z (Acc) (Hedged) Share Class

Euro	US dollar	71	76	12-Jul-24	The Bank of New York Mellon	-
US dollar	Euro	80	75	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					EUR	-
Euro	US dollar	72	78	12-Jul-24	The Bank of New York Mellon	(1)
Euro	US dollar	10,090	10,851	12-Jul-24	The Bank of New York Mellon	(40)
					USD	(41)
					EUR	(38)

BNY Mellon U.S. Municipal Infrastructure Debt Fund Sterling W (Acc) (Hedged) Share Class

Sterling	US dollar	129	164	12-Jul-24	The Bank of New York Mellon	-
US dollar	Sterling	160	127	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					GBP	-
Sterling	US dollar	129	165	12-Jul-24	The Bank of New York Mellon	(2)
Sterling	US dollar	17,886	22,731	12-Jul-24	The Bank of New York Mellon	(119)
					USD	(121)
					GBP	(96)

RESPONSIBLE HORIZONS EM DEBT IMPACT FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %
Bonds			
Benin - 1,020,187			
(31 December 2023: 701,223)			
1,200,000	Benin Government International Bond 'REGS' 4.950% 22-Jan-2035	1,020,187	0.92
Brazil - 3,725,247			
(31 December 2023: 3,259,189)			
500,000	Banco do Brasil SA/Cayman 'REGS' 4.875% 11-Jan-2029	478,550	0.43
300,000	Banco do Brasil SA/Cayman 'REGS' 6.000% 18-Mar-2031	296,235	0.27
600,000	Brazilian Government International Bond 6.125% 22-Jan-2032	593,250	0.54
300,000	Brazilian Government International Bond 6.250% 18-Mar-2031	299,430	0.27
300,000	Itau Unibanco Holding SA/Cayman Island 'REGS' FRN 3.875% 15-Apr-2031	289,901	0.26
300,000	Klabn Austria GmbH 'REGS' 4.875% 19-Sep-2027	290,108	0.26
200,000	Klabn Austria GmbH 'REGS' 7.000% 03-Apr-2049	203,498	0.18
800,000	Rumo Luxembourg Sarl 'REGS' 5.250% 10-Jan-2028	774,007	0.70
500,000	Suzano Austria GmbH 'REGS' 5.750% 14-Jul-2026	500,268	0.45
Chile - 6,943,090			
(31 December 2023: 5,350,914)			
500,000	Celulosa Arauco y Constitucion SA 'REGS' 4.250% 30-Apr-2029	466,666	0.42
500,000	Celulosa Arauco y Constitucion SA 'REGS' 5.150% 29-Jan-2050	419,667	0.38
400,000	Chile Government International Bond 0.555% 21-Jan-2029	374,950	0.34
1,700,000	Chile Government International Bond 1.250% 22-Jan-2051	1,019,355	0.92
900,000	Chile Government International Bond 3.500% 25-Jan-2050	656,449	0.59
1,000,000	Colbun SA 'REGS' 3.150% 19-Jan-2032	844,088	0.76
800,000	Empresa Nacional de Telecomunicaciones SA 'REGS' 3.050% 14-Sep-2032	645,342	0.58
700,000	Inversiones CMPC SA 'REGS' 6.125% 23-Jun-2033	716,538	0.64
1,300,000	Sociedad de Transmision Austral SA 'REGS' 4.000% 27-Jan-2032	1,171,751	1.06
600,000	Sociedad Quimica y Minera de Chile SA 'REGS' 6.500% 07-Nov-2033	628,284	0.57
China - 5,252,596			
(31 December 2023: 4,488,122)			
400,000	Baidu Inc 1.625% 23-Feb-2027	365,068	0.33
400,000	Baidu Inc 2.375% 23-Aug-2031	333,423	0.30
1,100,000	China Construction Bank Corp/Hong Kong 'EMTN' 1.250% 04-Aug-2025	1,051,532	0.95
750,000	Industrial & Commercial Bank of China Ltd/Hong Kong 'GMTN' FRN 5.847% 23-May-2027	749,340	0.68
749,000	Industrial & Commercial Bank of China Ltd/London 'GMTN' 1.625% 28-Dec-2025	888,426	0.80
800,000	Industrial & Commercial Bank of China Ltd/Luxembourg 'GMTN' 0.125% 28-Oct-2024	845,245	0.76
500,000	Industrial & Commercial Bank of China Ltd/Singapore 'GMTN' 1.000% 28-Oct-2024	492,674	0.44
500,000	Lenovo Group Ltd 'REGS' 6.536% 27-Jul-2032	526,888	0.48
Colombia - 2,001,372			
(31 December 2023: 675,066)			
700,000	Colombia Government International Bond 8.000% 14-Nov-2035	724,063	0.66
1,200,000	Colombia Government International Bond 8.750% 14-Nov-2053	1,277,309	1.15
Costa Rica - 1,112,202			
(31 December 2023: 665,397)			
1,050,000	Liberty Costa Rica Senior Secured Finance 'REGS' 10.875% 15-Jan-2031	1,112,202	1.00
Cote d'Ivoire - 778,978			
(31 December 2023: -)			
800,000	Ivory Coast Government International Bond 'REGS' 7.625% 30-Jan-2033	778,978	0.70

Holdings	Description	Fair value USD	Total net assets %
Bonds cont'd.			
Czech Republic - 1,287,805			
(31 December 2023: -)			
1,200,000	Raiffeisenbank AS 'EMTN' FRN 4.959% 05-Jun-2030	1,287,805	1.16
Georgia - 800,775			
(31 December 2023: 831,330)			
900,000	Georgian Railway JSC 'REGS' 4.000% 17-Jun-2028	800,775	0.72
Guatemala - 2,530,231			
(31 December 2023: 1,683,743)			
1,100,000	CT Trust 'REGS' 5.125% 03-Feb-2032	968,687	0.87
1,200,000	Investment Energy Resources Ltd 'REGS' 6.250% 26-Apr-2029	1,128,750	1.02
450,000	Millicom International Cellular SA 'REGS' 6.250% 25-Mar-2029	432,794	0.39
Hungary - 969,214			
(31 December 2023: 1,018,085)			
1,200,000	Hungary Government International Bond 1.750% 05-Jun-2035	969,214	0.87
India - 3,172,361			
(31 December 2023: 2,607,574)			
600,000	Bharti Airtel Ltd 'REGS' 3.250% 03-Jun-2031	530,785	0.48
600,000	Continuum Green Energy India Pvt / Co-Issuers 'REGS' 7.500% 26-Jun-2033	595,500	0.54
500,000	Export-Import Bank of India 'REGS' 5.500% 18-Jan-2033	505,375	0.45
1,041,000	Greenko Power II Ltd 'REGS' 4.300% 13-Dec-2028	953,886	0.86
600,000	Greenko Solar Mauritius Ltd 'REGS' 5.950% 29-Jul-2026	586,815	0.53
Indonesia - 2,899,819			
(31 December 2023: 2,335,333)			
400,000	Pertamina Geothermal Energy PT 'REGS' 5.150% 27-Apr-2028	397,349	0.36
700,000	PT Tower Bersama Infrastructure Tbk 2.750% 20-Jan-2026	668,500	0.61
800,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 'REGS' 4.850% 14-Oct-2038	733,369	0.66
1,096,200	Star Energy Geothermal Wayang Windu Ltd 'REGS' 6.750% 24-Apr-2033	1,100,601	0.99
Luxembourg - 1,866,445			
(31 December 2023: 1,666,369)			
800,000	Cullinan Holdco Scsp 'REGS' 4.625% 15-Oct-2026	724,914	0.65
1,200,000	P3 Group Sarl 'EMTN' 1.625% 26-Jan-2029	1,141,531	1.03
Malaysia - 212,003			
(31 December 2023: 217,279)			
250,000	Malaysia Wakala Sukuk Bhd 'REGS' 2.070% 28-Apr-2031	212,003	0.19
Mauritius - 1,073,460			
(31 December 2023: 652,750)			
1,100,000	Axian Telecom 'REGS' 7.375% 16-Feb-2027	1,073,460	0.97
Mexico - 3,103,072			
(31 December 2023: 2,764,310)			
900,000	America Movil SAB de CV 3.625% 22-Apr-2029	840,862	0.76
2,200,000	Mexico Government International Bond 2.250% 12-Aug-2036	1,785,999	1.61
500,000	Mexico Government International Bond 6.338% 04-May-2053	476,211	0.43
Nigeria - 1,166,393			
(31 December 2023: 895,800)			
1,200,000	IHS Netherlands Holdco BV 'REGS' 8.000% 18-Sep-2027	1,166,393	1.05
Panama - 1,491,439			
(31 December 2023: 1,264,012)			
1,000,000	C&W Senior Finance Ltd 'REGS' 6.875% 15-Sep-2027	958,322	0.87

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value USD	Total net assets %	Holdings	Description	Fair value USD	Total net assets %	
Bonds cont'd.				Bonds cont'd.				
Panama cont'd.				Supranational - 4,381,733				
600,000	Telecomunicaciones Digitales SA 'REGS' 4.500% 30-Jan-2030	533,117	0.48	(31 December 2023: 2,074,878)				
Peru - 2,070,205				800,000 African Development Bank 0.250% 21-Nov-2024				
(31 December 2023: 1,932,150)				1,600,000 Asian Development Bank 0.625% 29-Apr-2025				
1,000,000	Consorcio Transmataro SA 'REGS' 4.700% 16-Apr-2034	941,815	0.85	1,800,000 Banque Ouest Africaine de Developpement 'REGS' 2.750% 22-Jan-2033				
900,000	Peruvian Government International Bond 1.950% 17-Nov-2036	737,556	0.67	450,000 Central American Bank for Economic Integration 'REGS' 5.000% 09-Feb-2026				
600,000	Peruvian Government International Bond 3.600% 15-Jan-2072	390,834	0.35	Tanzania - 558,604				
Philippines - 1,003,940				(31 December 2023: 788,945)				
(31 December 2023: 1,075,754)				561,000 HTA Group Ltd/Mauritius 'REGS' 7.500% 04-Jun-2029				
1,200,000	Philippine Government International Bond 4.200% 29-Mar-2047	1,003,940	0.91	Turkey - 4,881,777				
Poland - 2,983,874				(31 December 2023: 2,813,750)				
(31 December 2023: 2,377,938)				1,500,000 Aydem Yenilenebilir Enerji AS 'REGS' 7.750% 02-Feb-2027				
1,400,000	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	1,592,215	1.44	400,000 QNB Finansbank AS 7.250% 21-May-2029				
700,000	ORLEN SA 'EMTN' 1.125% 27-May-2028	678,419	0.61	300,000 Turk Telekomunikasyon AS 'REGS' 7.375% 20-May-2029				
500,000	Republic of Poland Government International Bond 'EMTN' 1.000% 07-Mar-2029	488,634	0.44	300,000 Turkcell Iletisim Hizmetleri AS 'REGS' 5.750% 15-Oct-2025				
300,000	Republic of Poland Government International Bond 'EMTN' 2.000% 08-Mar-2049	224,606	0.20	200,000 Turkcell Iletisim Hizmetleri AS 'REGS' 5.800% 11-Apr-2028				
Qatar - 1,237,808				700,000 Turkiye Sinai Kalkinma Bankasi AS 'REGS' 9.375% 19-Oct-2028				
(31 December 2023: 1,031,046)				500,000 Turkiye Vakiflar Bankasi TAO 'REGS' 9.000% 12-Oct-2028				
1,300,000	QNB Finance Ltd 'EMTN' 1.625% 22-Sep-2025	1,237,808	1.12	900,000 Yapı ve Kredi Bankasi AS 'REGS' 9.250% 16-Oct-2028				
Republic of Korea - 8,600,450				United Kingdom - 1,845,368				
(31 December 2023: 6,339,860)				(31 December 2023: 2,041,033)				
1,500,000	Export-Import Bank of Korea 5.125% 11-Jan-2033	1,522,279	1.37	1,600,000 CK Hutchison Europe Finance 21 Ltd 1.000% 02-Nov-2033				
300,000	Industrial Bank of Korea 'REGS' 5.375% 04-Oct-2028	306,647	0.28	500,000 Standard Chartered Plc 'EMTN' FRN 0.900% 02-Jul-2027				
200,000	KEB Hana Bank 'REGS' 1.250% 16-Dec-2026	181,945	0.16	Total investments in bonds				
600,000	KEB Hana Bank 'REGS' 5.375% 23-Apr-2029	612,658	0.55	75,666,065				
400,000	KEB Hana Bank 'REGS' 5.750% 24-Oct-2028	413,434	0.37	68.25				
400,000	KEB Hana Bank 'REGS' FRN (Perpetual) 3.500% 19-Oct-2026	375,332	0.34					
500,000	Kookmin Bank 'REGS' 1.375% 06-May-2026	466,442	0.42					
900,000	LG Chem Ltd 'REGS' 2.375% 07-Jul-2031	748,478	0.67					
600,000	LG Electronics Inc 'REGS' 5.625% 24-Apr-2029	608,215	0.55					
200,000	LG Energy Solution Ltd 'REGS' 5.750% 25-Sep-2028	202,613	0.18					
500,000	POSCO 'REGS' 4.875% 23-Jan-2027	493,790	0.45					
400,000	Shinhan Bank Co Ltd 'REGS' 4.000% 23-Apr-2029	374,963	0.34					
400,000	Shinhan Bank Co Ltd 'REGS' 4.500% 12-Apr-2028	393,927	0.36					
400,000	Shinhan Financial Group Co Ltd 'REGS' 1.350% 10-Jan-2026	375,905	0.34					
300,000	Shinhan Financial Group Co Ltd 'REGS' FRN 3.340% 05-Feb-2030	295,918	0.27					
1,000,000	SK Hynix Inc 'REGS' 2.375% 19-Jan-2031	828,585	0.75					
400,000	Woori Bank 'REGS' 4.875% 26-Jan-2028	399,319	0.36					
Romania - 4,811,009				Open futures contracts - 176,653				
(31 December 2023: 2,240,273)				(31 December 2023: 371,569)				
300,000	Banca Comerciala Romana SA 'EMTN' FRN 7.625% 19-May-2027	336,367	0.30	16	Euro-Bobl Long Futures Contracts Exp Sep-2024	1,996,158	21,231	0.02
1,200,000	Banca Transilvania SA 'EMTN' FRN 7.250% 07-Dec-2028	1,339,632	1.21	62	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	7,068,969	105,968	0.10
1,800,000	NE Property BV 'EMTN' 2.000% 20-Jan-2030	1,673,583	1.51	24	U.S. Treasury Ultra Bond Long Futures Contracts Exp Sep-2024	3,048,000	49,454	0.04
1,400,000	Romanian Government International Bond 'REGS' 5.625% 22-Feb-2036	1,461,427	1.32	Total open futures contracts				
Saudi Arabia - 1,439,319				176,653				
(31 December 2023: -)				0.16				
1,342,000	Arab Bank for Economic Development in Africa 'EMTN' 3.750% 25-Jan-2027	1,439,319	1.30	Unrealised gain on forward foreign currency contracts - 396,930 (see below) (31 December 2023: 19,803)				
South Africa - 445,289				396,930				
(31 December 2023: 297,431)				0.36				
700,000	Liquid Telecommunications Financing Plc 'REGS' 5.500% 04-Sep-2026	445,289	0.40	Total financial assets at fair value through profit or loss				
Saudi Arabia - 1,439,319				76,239,648				
(31 December 2023: -)				68.77				
South Africa - 445,289								
(31 December 2023: 297,431)								
700,000	Liquid Telecommunications Financing Plc 'REGS' 5.500% 04-Sep-2026	445,289	0.40					

Schedule of investments - as at 30 June 2024

Holdings Description	Underlying exposure USD	Fair value USD	Total net assets %
Open futures contracts cont'd.			
(26) U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(2,866,500)	(32,170)	(0.03)
(11) U.S. 5 Year Treasury Note Short Futures Contracts Exp Sep-2024	(1,173,562)	(8,838)	(0.01)
Total open futures contracts	(136,243)	(0.12)	
Unrealised loss on forward foreign currency contracts - (23,013) (see below) (31 December 2023: (704,216))	(23,013)	(0.02)	
Total financial liabilities at fair value through profit or loss	(159,256)	(0.14)	
Net current assets	34,792,634	31.37	
Total net assets	110,873,026	100.00	
The counterparty for futures contracts is Goldman Sachs.			
Analysis of portfolio	% of Total Assets		
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market		68.11	
Financial derivative instruments dealt in on a regulated market		0.16	
OTC financial derivative instruments		0.36	
Other current assets		31.37	
Total assets		100.00	

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
Responsible Horizons EM Debt Impact Fund							
Euro	US dollar	644,000	688,867	16-Jul-24	RBC Europe Limited		1,264
US dollar	Euro	441,878	411,000	16-Jul-24	RBC Europe Limited		1,437
US dollar	Euro	177,603	165,000	16-Jul-24	HSBC Bank plc		784
US dollar	Sterling	852,977	671,000	26-Jul-24	Barclays Bank PLC		3,603
US dollar	Euro	221,345	203,000	6-Aug-24	Barclays Bank PLC		3,578
US dollar	Euro	11,122,574	10,182,000	20-Aug-24	Barclays Bank PLC		192,031
US dollar	Euro	11,122,367	10,182,000	20-Aug-24	HSBC Bank plc		191,824
US dollar	Euro	1,419,360	1,319,000	4-Sep-24	Barclays Bank PLC		2,324
					USD		396,845
US dollar	Euro	539,140	505,000	16-Jul-24	Morgan Stanley		(2,034)
					USD		(2,034)
Responsible Horizons EM Debt Impact Fund CHF E (Acc) (Hedged) Share Class							
Swiss franc	US dollar	10,443	11,687	12-Jul-24	The Bank of New York Mellon		(55)
					USD		(55)
					CHF		(49)
Responsible Horizons EM Debt Impact Fund EUR E (Acc) (Hedged) Share Class							
Euro	US dollar	21,209	22,668	12-Jul-24	The Bank of New York Mellon		55
Euro	US dollar	1,744	1,864	12-Jul-24	The Bank of New York Mellon		4
US dollar	Euro	11,365	10,583	12-Jul-24	The Bank of New York Mellon		26
					USD		85
					EUR		79
Euro	US dollar	10,459	11,231	12-Jul-24	The Bank of New York Mellon		(25)
Euro	US dollar	4,945	5,305	12-Jul-24	The Bank of New York Mellon		(7)
Euro	US dollar	4,403	4,721	12-Jul-24	The Bank of New York Mellon		(3)
Euro	US dollar	6,037	6,504	12-Jul-24	The Bank of New York Mellon		(35)
Euro	US dollar	4,048,630	4,358,467	12-Jul-24	The Bank of New York Mellon		(20,671)
					USD		(20,741)
					EUR		(19,368)
Responsible Horizons EM Debt Impact Fund EUR W (Acc) (Hedged) Share Class							
Euro	US dollar	54	57	12-Jul-24	The Bank of New York Mellon		-
					USD		-
					EUR		-
Euro	US dollar	10,463	11,264	12-Jul-24	The Bank of New York Mellon		(54)
					USD		(54)
					EUR		(50)
Responsible Horizons EM Debt Impact Fund EUR W (Inc) (Hedged) Share Class							
Euro	US dollar	52	55	12-Jul-24	The Bank of New York Mellon		-
					USD		-
					EUR		-

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
Responsible Horizons EM Debt Impact Fund EUR W (Inc) (Hedged) Share Class cont'd.						
Euro	US dollar	10,034	10,802	12-Jul-24	The Bank of New York Mellon	(51)
					USD	(51)
					EUR	(48)
Responsible Horizons EM Debt Impact Fund Sterling W (Acc) (Hedged) Share Class						
Sterling	US dollar	58	73	12-Jul-24	The Bank of New York Mellon	-
					USD	-
					GBP	-
Sterling	US dollar	10,661	13,572	12-Jul-24	The Bank of New York Mellon	(78)
					USD	(78)
					GBP	(62)

RESPONSIBLE HORIZONS EURO CORPORATE BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds			
Australia - 22,624,966			
(31 December 2023: 11,600,477)		22,624,966	2.12
4,081,000	Commonwealth Bank of Australia 'EMTN' FRN 4.266% 04-Jun-2034	4,101,405	0.39
2,353,000	Goodman Australia Finance Pty Ltd 4.250% 03-May-2030	2,385,507	0.22
3,002,000	NBN Co Ltd 'EMTN' 3.750% 22-Mar-2034	3,016,230	0.28
4,687,000	NBN Co Ltd 'GMTN' 4.375% 15-Mar-2033	4,945,399	0.46
4,255,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 1.750% 26-Apr-2028	3,974,899	0.37
4,198,000	Sydney Airport Finance Co Pty Ltd 'EMTN' 3.750% 30-Apr-2032	4,201,526	0.40
Austria - 29,387,131			
(31 December 2023: 20,220,198)		29,387,131	2.76
3,000,000	Erste Group Bank AG 'EMTN' FRN 1.000% 10-Jun-2030	2,898,389	0.27
1,892,000	Mondi Finance Plc 'EMTN' 3.750% 31-May-2032	1,896,323	0.18
4,900,000	Raiffeisen Bank International AG 'EMTN' 0.375% 25-Sep-2026	4,544,845	0.43
3,600,000	Raiffeisen Bank International AG 'EMTN' FRN 4.500% 31-May-2030	3,643,902	0.34
1,900,000	Raiffeisen Bank International AG 'EMTN' FRN 4.625% 21-Aug-2029	1,895,250	0.18
2,000,000	Raiffeisen Bank International AG FRN 2.875% 18-Jun-2032	1,841,600	0.17
4,500,000	Raiffeisen Bank International AG FRN 7.375% 20-Dec-2032	4,683,285	0.44
5,200,000	Raiffeisen Bank International AG FRN (Perpetual) 8.659% 15-Dec-2024	5,079,100	0.48
2,900,000	Verbund AG 3.250% 17-May-2031	2,904,437	0.27
Belgium - 16,014,067			
(31 December 2023: 13,349,120)		16,014,067	1.50
2,300,000	Belfius Bank SA 'EMTN' 0.000% 28-Aug-2026	2,131,944	0.20
1,500,000	Crelan SA 'EMTN' FRN 5.375% 30-Apr-2035	1,524,375	0.14
1,800,000	Elia Transmission Belgium SA 'EMTN' 0.875% 28-Apr-2030	1,545,926	0.15
2,200,000	Elia Transmission Belgium SA 'EMTN' 3.625% 18-Jan-2033	2,199,315	0.21
5,600,000	KBC Group NV 'EMTN' 3.750% 27-Mar-2032	5,590,200	0.52
2,900,000	KBC Group NV 'EMTN' 4.375% 06-Dec-2031	3,022,307	0.28
Bermuda - 9,655,927			
(31 December 2023: 2,684,716)		9,655,927	0.91
6,997,000	Athora Holding Ltd 5.875% 10-Sep-2034	6,916,359	0.65
2,591,000	Athora Holding Ltd 6.625% 16-Jun-2028	2,739,568	0.26
Canada - 10,727,370			
(31 December 2023: -)		10,727,370	1.01
10,800,000	Bank of Nova Scotia/The 'EMTN' 3.500% 17-Apr-2029	10,727,370	1.01
Cyprus - 7,242,337			
(31 December 2023: -)		7,242,337	0.68
7,274,000	Bank of Cyprus Pcl 'EMTN' FRN 5.000% 02-May-2029	7,242,337	0.68
Denmark - 2,702,889			
(31 December 2023: 10,339,830)		2,702,889	0.25
2,646,000	Danske Bank A/S 'EMTN' FRN 4.500% 09-Nov-2028	2,702,889	0.25
Finland - 5,079,103			
(31 December 2023: 4,344,649)		5,079,103	0.48
2,855,000	Nordea Bank Abp 'EMTN' FRN 4.125% 29-May-2035	2,865,706	0.27
2,414,000	OP Corporate Bank plc 'EMTN' 0.625% 27-Jul-2027	2,213,397	0.21
France - 164,267,853			
(31 December 2023: 220,724,011)		164,267,853	15.41
2,200,000	Air France-KLM 'EMTN' 4.625% 23-May-2029	2,169,266	0.20
3,100,000	APRR SA 'EMTN' 1.250% 18-Jan-2028	2,879,683	0.27
4,100,000	APRR SA 'EMTN' 3.125% 24-Jan-2030	4,015,602	0.38

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
France cont'd.			
5,700,000	Arval Service Lease SA/France 'EMTN' 4.000% 22-Sep-2026	5,716,929	0.54
1,800,000	Arval Service Lease SA/France 'EMTN' 4.625% 02-Dec-2024	1,803,528	0.17
1,339,000	AXA SA 'EMTN' FRN 3.250% 28-May-2049	1,277,220	0.12
1,740,000	AXA SA 'EMTN' FRN (Perpetual) 3.941% 07-Nov-2024	1,734,684	0.16
3,600,000	Ayvens SA 4.000% 24-Jan-2031	3,593,430	0.34
5,100,000	Ayvens SA 'EMTN' 4.875% 06-Oct-2028	5,309,365	0.50
3,000,000	Banque Federative du Credit Mutuel SA 'EMTN' 0.100% 08-Oct-2027	2,683,320	0.25
900,000	Banque Federative du Credit Mutuel SA 'EMTN' 3.750% 01-Feb-2033	898,821	0.08
7,300,000	Banque Federative du Credit Mutuel SA 'EMTN' 4.375% 11-Jan-2034	7,167,505	0.67
2,600,000	BNP Paribas Cardif SA 'EMTN' 1.000% 29-Nov-2024	2,564,900	0.24
100,000	BNP Paribas Cardif SA FRN (Perpetual) 4.032% 25-Nov-2025	99,015	0.01
3,600,000	BNP Paribas SA 'EMTN' FRN 2.125% 23-Jan-2027	3,504,590	0.33
4,500,000	BNP Paribas SA 'EMTN' FRN 2.750% 25-Jul-2028	4,363,425	0.41
2,000,000	BNP Paribas SA 'EMTN' FRN 4.250% 13-Apr-2031	2,042,580	0.19
5,600,000	BNP Paribas SA 'EMTN' FRN 4.375% 13-Jan-2029	5,702,592	0.54
1,700,000	Bouygues SA 3.875% 17-Jul-2031	1,728,942	0.16
1,600,000	Bouygues SA 5.375% 30-Jun-2042	1,806,816	0.17
3,400,000	BPCE SA 'EMTN' 4.125% 10-Jul-2028	3,468,510	0.33
4,200,000	BPCE SA 'EMTN' FRN 4.125% 08-Mar-2033	4,226,250	0.40
1,200,000	BPCE SA 'EMTN' FRN 4.875% 26-Feb-2036	1,216,500	0.11
800,000	Credit Agricole SA 'EMTN' 3.750% 22-Jan-2034	798,432	0.07
1,000,000	Credit Agricole SA 'EMTN' 4.125% 07-Mar-2030	1,023,765	0.10
4,900,000	Credit Agricole SA 'EMTN' 4.375% 27-Nov-2033	5,070,741	0.48
4,300,000	Credit Agricole SA 'EMTN' FRN 5.500% 28-Aug-2033	4,483,729	0.42
700,000	Credit Agricole SA/London 'EMTN' 1.750% 05-Mar-2029	640,391	0.06
1,300,000	Credit Agricole SA/London 'EMTN' 1.875% 20-Dec-2026	1,247,713	0.12
3,300,000	Credit Mutuel Arkea SA FRN 4.810% 15-May-2035	3,320,625	0.31
3,700,000	Electricite de France SA 'EMTN' 4.375% 17-Jun-2036	3,736,537	0.35
2,000,000	Electricite de France SA 'EMTN' 4.750% 12-Oct-2034	2,103,290	0.20
2,100,000	Engie SA 'EMTN' 4.250% 06-Mar-2044	2,043,920	0.19
3,500,000	Gecina SA 'EMTN' 2.000% 30-Jun-2032	3,087,197	0.29
600,000	Kering SA 'EMTN' 3.625% 05-Sep-2027	602,561	0.06
5,200,000	Klepierre SA 'EMTN' 0.625% 01-Jul-2030	4,314,632	0.40
2,700,000	Klepierre SA 'EMTN' 3.875% 23-Sep-2033	2,643,948	0.25
3,000,000	MMS USA Holdings Inc 0.625% 13-Jun-2025	2,910,540	0.27
2,900,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal FRN 2.125% 21-Jun-2052	2,299,627	0.22
3,300,000	Orange SA 1.200% 11-Jul-2034	2,638,927	0.25
2,000,000	Orange SA 'EMTN' 2.375% 18-May-2032	1,852,909	0.17
4,200,000	Orange SA FRN (Perpetual) 4.500% 15-Dec-2030	4,179,672	0.39
3,600,000	Orano SA 'EMTN' 4.000% 12-Mar-2031	3,570,588	0.33
10,109,000	RCI Banque SA 4.125% 04-Apr-2031	10,062,448	0.94
1,583,000	RCI Banque SA 'EMTN' 4.875% 14-Jun-2028	1,633,949	0.15
3,700,000	RCI Banque SA 'EMTN' FRN 5.500% 09-Oct-2034	3,698,964	0.35
1,100,000	RTE Réseau de Transport d'Electricite SADIR 'EMTN' 3.500% 07-Dec-2031	1,100,638	0.10
1,800,000	RTE Réseau de Transport d'Electricite SADIR 'EMTN' 3.750% 30-Apr-2044	1,753,101	0.16
1,100,000	Societe Fonciere Lyonnaise SA 1.500% 29-May-2025	1,074,595	0.10
2,200,000	Societe Generale SA 'EMTN' 5.625% 02-Jun-2033	2,297,281	0.22
600,000	Sogecap SA FRN (Perpetual) 4.125% 18-Feb-2026	591,726	0.06
2,400,000	Suez SACA 'EMTN' 4.500% 13-Nov-2033	2,461,896	0.23
3,322,000	TotalEnergies SE FRN (Perpetual) 1.625% 25-Oct-2027	3,016,376	0.28
1,783,000	TotalEnergies SE FRN (Perpetual) 2.000% 17-Jan-2027	1,671,117	0.16
1,694,000	TotalEnergies SE FRN (Perpetual) 2.000% 04-Jun-2030	1,465,310	0.14
3,600,000	Unibail-Rodamco-Westfield SE 'EMTN' 0.625% 04-May-2027	3,308,616	0.31

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %	Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.				Bonds cont'd.			
France cont'd.				Greece cont'd.			
1,900,000	Unibail-Rodamco-Westfield SE 'EMTN' 1.375% 04-Dec-2031	1,586,766	0.15	2,588,000	National Bank of Greece SA 'GMTN' FRN 5.875% 28-Jun-2035	2,615,523	0.25
3,400,000	Unibail-Rodamco-Westfield SE 'EMTN' 4.125% 11-Dec-2030	3,411,203	0.32	6,132,000	Piraeus Bank SA 'EMTN' FRN 5.000% 16-Apr-2030	6,128,168	0.57
2,700,000	Veolia Environnement SA FRN (Perpetual) 2.250% 20-Jan-2026	2,590,650	0.24	Ireland - 26,277,730			
Germany - 128,450,567				(31 December 2023: 28,502,047)			
(31 December 2023: 108,680,592)				26,277,730			
128,450,567				12.05			
5,400,000	Aareal Bank AG 'EMTN' 5.875% 29-May-2026	5,460,453	0.51	1,291,000	Bank of Ireland Group Plc 'EMTN' FRN 5.000% 04-Jul-2031	1,368,540	0.13
1,200,000	adidas AG 0.000% 05-Oct-2028	1,050,659	0.10	3,600,000	Dell Bank International DAC 'EMTN' 0.500% 27-Oct-2026	3,357,108	0.32
3,400,000	Amprion GmbH 3.971% 22-Sep-2032	3,459,279	0.32	3,192,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 3.000% 19-Aug-2031	3,071,662	0.29
2,600,000	Amprion GmbH 'EMTN' 3.625% 21-May-2031	2,599,441	0.24	4,793,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 4.250% 10-Jul-2030	4,752,427	0.45
2,500,000	Amprion GmbH 'EMTN' 4.125% 07-Sep-2034	2,554,425	0.24	2,040,000	Permanent TSB Group Holdings Plc FRN 6.625% 25-Apr-2028	2,154,138	0.20
9,110,000	BMW International Investment BV 3.250% 17-Nov-2028	9,078,434	0.85	3,763,000	Permanent TSB Group Holdings Plc FRN 6.625% 30-Jun-2029	4,061,782	0.38
3,500,000	Brenntag Finance BV 'EMTN' 3.875% 24-Apr-2032	3,447,448	0.32	3,143,000	Smurfit Kappa Treasury ULC 0.500% 22-Sep-2029	2,687,972	0.25
2,000,000	Commerzbank AG 'EMTN' FRN 4.625% 17-Jan-2031	2,040,660	0.19	2,000,000	Smurfit Kappa Treasury ULC 1.000% 22-Sep-2033	1,595,110	0.15
3,600,000	Commerzbank AG 'EMTN' FRN 4.875% 16-Oct-2034	3,604,500	0.34	1,060,000	Smurfit Kappa Treasury ULC 1.500% 15-Sep-2027	994,539	0.09
1,600,000	Commerzbank AG FRN 5.250% 25-Mar-2029	1,668,000	0.16	2,403,000	Smurfit Kappa Treasury ULC '144A' 5.438% 03-Apr-2034	2,234,452	0.21
1,121,000	Deutsche Bahn Finance GMBH 'EMTN' 0.625% 08-Dec-2050	565,684	0.05	Italy - 64,625,367			
961,000	Deutsche Bahn Finance GMBH 'EMTN' 4.000% 23-Nov-2043	992,170	0.09	(31 December 2023: 63,955,993)			
2,300,000	Deutsche Bank AG 'EMTN' FRN 4.000% 24-Jun-2032	2,244,274	0.21	1,000,000	Assicurazioni Generali SpA 'EMTN' 2.124% 01-Oct-2030	889,050	0.08
1,000,000	Deutsche Bank AG FRN 1.375% 17-Feb-2032	837,050	0.08	1,493,000	Autostrade per l'Italia SpA 'EMTN' 4.250% 28-Jun-2032	1,473,957	0.14
6,800,000	Deutsche Boerse AG 3.875% 28-Sep-2033	7,009,304	0.66	2,309,000	Autostrade per l'Italia SpA 'EMTN' 4.625% 28-Feb-2036	2,267,311	0.21
1,500,000	Deutsche Boerse AG FRN 1.250% 16-Jun-2047	1,385,397	0.13	1,153,000	Autostrade per l'Italia SpA 'EMTN' 4.750% 24-Jan-2031	1,180,539	0.11
4,604,000	Deutsche Telekom AG 'EMTN' 3.250% 20-Mar-2036	4,433,859	0.42	4,317,000	Autostrade per l'Italia SpA 'EMTN' 5.125% 14-Jun-2033	4,499,156	0.42
3,207,000	E.ON SE 3.750% 15-Jan-2036	3,175,652	0.30	2,492,000	Enel Finance International NV 0.250% 17-Nov-2025	2,385,367	0.22
2,442,000	E.ON SE 'EMTN' 3.875% 12-Jan-2035	2,442,899	0.23	3,640,000	Enel Finance International NV 'EMTN' 0.875% 17-Jun-2036	2,556,934	0.24
8,200,000	Eurogrid GmbH 'EMTN' 3.279% 05-Sep-2031	8,003,446	0.75	5,074,000	Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	4,980,994	0.47
800,000	Eurogrid GmbH 'EMTN' 3.915% 01-Feb-2034	798,152	0.08	2,445,000	Enel SpA FRN (Perpetual) 1.375% 08-Jun-2027	2,202,921	0.21
4,500,000	Evonik Industries AG 'EMTN' 2.250% 25-Sep-2027	4,318,875	0.41	4,096,000	Enel SpA FRN (Perpetual) 1.875% 08-Jun-2030	3,387,392	0.32
2,850,000	Fresenius SE & Co KGaA 'EMTN' 5.125% 05-Oct-2030	2,829,670	0.27	1,101,000	Iccrea Banca SpA 'EMTN' FRN 4.250% 05-Feb-2030	1,105,712	0.10
4,101,000	Heidelberg Materials AG 'EMTN' 3.950% 19-Jul-2034	4,056,627	0.38	1,451,000	Intesa Sanpaolo SpA '144A' FRN 8.248% 21-Nov-2033	1,501,335	0.14
5,000,000	Infineon Technologies AG 'EMTN' 1.625% 24-Jun-2029	4,601,350	0.43	1,120,000	Intesa Sanpaolo SpA 'EMTN' 0.750% 04-Dec-2024	1,105,490	0.10
800,000	Infineon Technologies AG 'EMTN' 2.000% 24-Jun-2032	717,844	0.07	3,075,000	Intesa Sanpaolo SpA 'EMTN' 0.750% 16-Mar-2028	2,768,884	0.26
3,200,000	LEG Immobilien SE 'EMTN' 0.375% 17-Jan-2026	3,032,256	0.28	2,367,000	Intesa Sanpaolo SpA 'EMTN' 3.625% 16-Oct-2030	2,344,975	0.22
1,000,000	LEG Immobilien SE 'EMTN' 0.875% 17-Jan-2029	880,280	0.08	1,215,000	Intesa Sanpaolo Vita SpA 2.375% 22-Dec-2030	1,053,095	0.10
7,290,000	Mercedes-Benz International Finance BV 'EMTN' 3.250% 15-Sep-2027	7,273,926	0.68	2,861,000	Leasys SpA 'EMTN' 3.875% 01-Mar-2028	2,854,806	0.27
6,200,000	Mercedes-Benz International Finance BV 'EMTN' 3.700% 30-May-2031	6,295,449	0.59	3,093,000	Leasys SpA 'EMTN' 4.500% 26-Jul-2026	3,130,580	0.29
700,000	Merck KGaA FRN 1.625% 25-Jun-2079	693,749	0.07	4,229,000	Leasys SpA 'EMTN' 4.625% 16-Feb-2027	4,316,392	0.41
4,400,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 4.250% 26-May-2044	4,339,940	0.41	2,602,000	Mediobanca Banca di Credito Finanziario SpA 'EMTN' FRN 0.750% 02-Nov-2028	2,363,813	0.22
2,000,000	Norddeutsche Landesbank-Girozentrale FRN 5.625% 23-Aug-2034	1,995,540	0.19	7,211,000	UniCredit SpA 'EMTN' 4.000% 05-Mar-2034	7,149,310	0.67
2,000,000	SAP SE 1.250% 10-Mar-2028	1,873,192	0.18	3,155,000	UniCredit SpA 'EMTN' FRN 0.800% 05-Jul-2029	2,815,995	0.27
2,900,000	Sartorius Finance BV 4.500% 14-Sep-2032	2,983,680	0.28	957,000	UniCredit SpA 'EMTN' FRN 2.000% 23-Sep-2029	950,732	0.09
3,000,000	Sartorius Finance BV 4.875% 14-Sep-2035	3,127,521	0.29	5,400,000	UnipolSai Assicurazioni SpA 'EMTN' 4.900% 23-May-2034	5,340,627	0.50
2,200,000	Schaeffler AG 'EMTN' 4.500% 28-Mar-2030	2,175,228	0.20	Japan - 6,390,116			
2,100,000	Siemens Financieringsmaatschappij NV 3.625% 24-Feb-2043	2,054,682	0.19	(31 December 2023: 6,523,591)			
4,100,000	Siemens Financieringsmaatschappij NV 3.625% 22-Feb-2044	3,976,508	0.37	1,715,000	Takeda Pharmaceutical Co Ltd 'REGS' 2.250% 21-Nov-2026	1,666,308	0.16
4,400,000	Vonovia SE 'EMTN' 1.000% 09-Jul-2030	3,696,219	0.35	4,904,000	Takeda Pharmaceutical Co Ltd 'REGS' 3.000% 21-Nov-2030	4,723,808	0.44
1,000,000	Vonovia SE 'EMTN' 1.625% 07-Oct-2039	676,845	0.06	Luxembourg - 34,420,017			
Greece - 20,304,673				(31 December 2023: 19,820,045)			
(31 December 2023: 2,540,797)				34,420,017			
20,304,673				1.90			
5,102,000	Alpha Services and Holdings SA 'EMTN' FRN 6.000% 13-Sep-2034	5,112,306	0.48	6,420,000	Blackstone Property Partners Europe Holdings Sarl 3.625% 29-Oct-2029	6,136,589	0.58
6,447,000	National Bank of Greece SA 'GMTN' FRN 4.500% 29-Jan-2029	6,448,676	0.60	3,664,000	Blackstone Property Partners Europe Holdings Sarl 'EMTN' 1.750% 12-Mar-2029	3,235,080	0.30

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Luxembourg cont'd.			
2,500,000	JAB Holdings BV 4.375% 25-Apr-2034	2,513,288	0.24
4,739,000	Logicor Financing Sarl 'EMTN' 0.875% 14-Jan-2031	3,750,235	0.35
1,984,000	Logicor Financing Sarl 'EMTN' 1.500% 13-Jul-2026	1,871,378	0.17
4,122,000	Logicor Financing Sarl 'EMTN' 1.625% 15-Jul-2027	3,803,431	0.36
3,783,000	Logicor Financing Sarl 'EMTN' 4.625% 25-Jul-2028	3,808,724	0.36
7,287,000	P3 Group Sarl 'EMTN' 1.625% 26-Jan-2029	6,473,006	0.61
3,000,000	SELP Finance Sarl 1.500% 20-Dec-2026	2,828,286	0.26
Netherlands - 74,144,658			
(31 December 2023: 68,260,369)		74,144,658	6.96
2,847,000	ASML Holding NV 2.250% 17-May-2032	2,688,935	0.25
2,314,000	ASR Nederland NV 3.625% 12-Dec-2028	2,319,983	0.22
2,982,000	ASR Nederland NV FRN (Perpetual) 6.625% 27-Dec-2031	2,932,797	0.28
3,500,000	Cooperatieve Rabobank UA 'GMTN' 3.822% 26-Jul-2034	3,504,358	0.33
5,332,000	EXOR NV 3.750% 14-Feb-2033	5,270,389	0.49
3,900,000	ING Groep NV 'EMTN' FRN 1.625% 26-Sep-2029	3,872,700	0.36
800,000	ING Groep NV 'EMTN' FRN 2.125% 26-May-2031	769,518	0.07
3,700,000	ING Groep NV 'EMTN' FRN 4.375% 15-Aug-2034	3,700,000	0.35
1,800,000	ING Groep NV FRN 0.375% 29-Sep-2028	1,620,000	0.15
4,400,000	ING Groep NV FRN 1.000% 13-Nov-2030	4,191,376	0.39
3,000,000	ING Groep NV FRN 4.500% 23-May-2029	3,074,334	0.29
1,736,000	JDE Peet's NV 'EMTN' 0.625% 09-Feb-2028	1,556,185	0.15
5,103,000	JDE Peet's NV 'EMTN' 4.500% 23-Jan-2034	5,207,331	0.49
2,914,000	Koninklijke Ahold Delhaize NV 3.375% 11-Mar-2031	2,903,990	0.27
2,034,000	Koninklijke Ahold Delhaize NV 3.500% 04-Apr-2028	2,048,779	0.19
3,861,000	Koninklijke Ahold Delhaize NV 3.875% 11-Mar-2036	3,850,479	0.36
3,323,000	LeasePlan Corp NV 'EMTN' 0.250% 23-Feb-2026	3,146,482	0.30
284,000	NN Group NV 'EMTN' 1.625% 01-Jun-2027	269,458	0.03
1,279,000	PostNL NV 4.750% 12-Jun-2031	1,288,228	0.12
1,245,000	TenneT Holding BV 'EMTN' 2.750% 17-May-2042	1,087,190	0.10
2,231,000	TenneT Holding BV 'EMTN' 4.750% 28-Oct-2042	2,443,726	0.23
4,373,000	TenneT Holding BV FRN (Perpetual) 4.625% 21-Mar-2029	4,355,508	0.41
1,400,000	Vesteda Finance BV 'EMTN' 2.000% 10-Jul-2026	1,352,454	0.13
4,768,000	Vesteda Finance BV 'EMTN' 4.000% 07-May-2032	4,791,387	0.45
6,590,000	VIA Outlets BV 1.750% 15-Nov-2028	5,899,071	0.55
Norway - 3,879,750			
(31 December 2023: 13,507,473)		3,879,750	0.36
4,200,000	DNB Bank ASA 'EMTN' FRN 0.375% 18-Jan-2028	3,879,750	0.36
Portugal - 15,027,799			
(31 December 2023: 7,709,292)		15,027,799	1.41
3,300,000	EDP - Energias de Portugal SA 'EMTN' 3.875% 26-Jun-2028	3,328,248	0.31
3,177,000	EDP Servicios Financieros Espana SA 'EMTN' 4.125% 04-Apr-2029	3,241,938	0.30
7,400,000	Novo Banco SA 'EMTN' FRN 4.250% 08-Mar-2028	7,413,838	0.70
900,000	Novo Banco SA FRN 9.875% 01-Dec-2033	1,043,775	0.10
Romania - 1,360,487			
(31 December 2023: 296,096)		1,360,487	0.13
1,567,000	NE Property BV 'EMTN' 2.000% 20-Jan-2030	1,360,487	0.13
Spain - 62,635,606			
(31 December 2023: 105,707,463)		62,635,606	5.88
1,800,000	Aena SME SA 'EMTN' 4.250% 13-Oct-2030	1,869,876	0.18
4,200,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	4,661,580	0.44
3,300,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 8.000% 22-Sep-2026	3,462,855	0.32
2,600,000	Banco de Sabadell SA 'EMTN' FRN 0.875% 16-Jun-2028	2,395,315	0.22
2,100,000	Banco de Sabadell SA 'EMTN' FRN 2.625% 24-Mar-2026	2,084,628	0.20
3,000,000	Banco de Sabadell SA 'EMTN' FRN 5.125% 10-Nov-2028	3,135,000	0.29
1,500,000	Banco Santander SA 'EMTN' 0.300% 04-Oct-2026	1,397,542	0.13

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Spain cont'd.			
1,900,000	Bankinter SA 0.625% 06-Oct-2027	1,726,199	0.16
3,400,000	CaixaBank SA 'EMTN' FRN 1.250% 18-Jun-2031	3,209,362	0.30
2,300,000	CaixaBank SA 'EMTN' FRN 4.125% 09-Feb-2032	2,314,375	0.22
2,900,000	Cellnex Finance Co SA 'EMTN' 1.000% 15-Sep-2027	2,662,113	0.25
6,500,000	Cellnex Telecom SA 'EMTN' 1.750% 23-Oct-2030	5,719,220	0.54
4,000,000	Iberdrola Finanzas SA 'EMTN' FRN (Perpetual) 4.875% 25-Apr-2028	4,063,000	0.38
3,400,000	Iberdrola Finanzas SA FRN (Perpetual) 1.575% 16-Aug-2027	3,110,150	0.29
500,000	Iberdrola International BV FRN (Perpetual) 3.250% 12-Nov-2024	497,000	0.05
400,000	Inmobiliaria Colonial Socimi SA 'EMTN' 1.625% 28-Nov-2025	388,522	0.04
700,000	Merlin Properties Socimi SA 1.875% 04-Dec-2034	555,191	0.05
4,400,000	Merlin Properties Socimi SA 'EMTN' 1.375% 01-Jun-2030	3,788,664	0.36
1,000,000	Telefonica Emisiones SA 'EMTN' 4.055% 24-Jan-2036	995,065	0.09
3,000,000	Unicaja Banco SA 'EMTN' FRN 4.500% 30-Jun-2025	3,000,105	0.28
2,800,000	Unicaja Banco SA 'EMTN' FRN 5.500% 22-Jun-2034	2,785,244	0.26
8,300,000	Unicaja Banco SA 'EMTN' FRN 7.250% 15-Nov-2027	8,814,600	0.83
Sweden - 7,901,723			
(31 December 2023: 10,918,313)		7,901,723	0.74
3,266,000	Assa Abloy AB 'EMTN' 3.875% 13-Sep-2030	3,334,045	0.31
460,000	Investor AB 2.750% 10-Jun-2032	440,512	0.04
3,006,000	Molnlycke Holding AB 'EMTN' 4.250% 11-Jun-2034	3,018,865	0.28
1,102,000	Telia Co AB 'EMTN' 3.625% 22-Feb-2032	1,108,301	0.11
Switzerland - 32,135,697			
(31 December 2023: 32,877,595)		32,135,697	3.02
3,369,000	ABB Finance BV 'EMTN' 3.375% 15-Jan-2034	3,345,872	0.31
1,033,000	Swisscom Finance BV 0.375% 14-Nov-2028	911,204	0.09
3,112,000	Swisscom Finance BV 'EMTN' 3.625% 29-Nov-2036	3,089,936	0.29
3,161,000	Swisscom Finance BV 'EMTN' 3.875% 29-May-2044	3,137,956	0.29
4,016,000	UBS AG/London 'EMTN' 0.250% 05-Jan-2026	3,818,634	0.36
6,803,000	UBS Group AG 'EMTN' FRN 3.250% 02-Apr-2026	6,766,944	0.63
1,593,000	UBS Group AG 'EMTN' FRN 4.750% 17-Mar-2032	1,669,957	0.16
1,011,000	UBS Group AG FRN 2.875% 02-Apr-2032	948,065	0.09
4,188,000	UBS Group AG FRN 4.125% 09-Jun-2033	4,237,733	0.40
3,722,000	UBS Group AG FRN 7.750% 01-Mar-2029	4,209,396	0.40
United Kingdom - 126,108,780			
(31 December 2023: 146,410,417)		126,108,780	11.83
6,880,000	AstraZeneca Plc 'EMTN' 3.750% 03-Mar-2032	7,049,386	0.66
3,125,000	Aviva Plc 'EMTN' FRN 3.875% 03-Jul-2044	3,124,906	0.29
2,930,000	Barclays Plc 'EMTN' FRN 4.918% 08-Aug-2030	3,053,114	0.29
2,936,000	Barclays Plc 'EMTN' FRN 4.973% 31-May-2036	2,956,405	0.28
2,308,000	Barclays Plc FRN 4.347% 08-May-2035	2,320,163	0.22
1,520,000	Barclays Plc FRN 4.506% 31-Jan-2033	1,552,077	0.15
4,381,000	CCEP Finance Ireland DAC 0.875% 06-May-2033	3,477,222	0.33
2,629,000	Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	2,593,114	0.24
3,281,000	DCC Group Finance Ireland DAC 'EMTN' 4.375% 27-Jun-2031	3,269,959	0.31
2,796,000	DS Smith Plc 'EMTN' 4.500% 27-Jul-2030	2,888,198	0.27
2,852,000	GlaxoSmithKline Capital Plc 'EMTN' 1.750% 21-May-2030	2,599,329	0.24
4,733,000	Hammerson Ireland Finance DAC 1.750% 03-Jun-2027	4,394,642	0.41
4,404,000	Heathrow Funding Ltd 1.500% 12-Oct-2025	4,282,119	0.40
3,070,000	Heathrow Funding Ltd 'EMTN' 1.875% 14-Mar-2034	2,550,361	0.24
900,000	HSBC Holdings Plc FRN 0.309% 13-Nov-2026	858,713	0.08
7,798,000	HSBC Holdings Plc FRN 3.755% 20-May-2029	7,796,830	0.73
3,148,000	IHG Finance LLC 'EMTN' 4.375% 28-Nov-2029	3,226,779	0.30
6,211,000	International Distribution Services Plc 5.250% 14-Sep-2028	6,384,119	0.60
1,800,000	ITV Plc 'EMTN' 4.250% 19-Jun-2032	1,796,157	0.17

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
United Kingdom cont'd.			
5,941,000	Lloyds Banking Group Plc 'EMTN' FRN 3.875% 14-May-2032	5,936,158	0.56
4,535,000	Motability Operations Group Plc 'EMTN' 3.500% 17-Jul-2031	4,491,532	0.42
2,883,000	Motability Operations Group Plc 'EMTN' 3.875% 24-Jan-2034	2,855,655	0.27
893,000	National Grid Electricity Distribution East Midlands Plc 'EMTN' 3.949% 20-Sep-2032	892,250	0.08
1,256,000	National Grid Electricity Transmission Plc 0.190% 20-Jan-2025	1,231,634	0.12
2,306,000	National Grid Plc 'EMTN' 3.875% 16-Jan-2029	2,324,053	0.22
4,358,000	Reckitt Benckiser Treasury Services Plc 'EMTN' 3.875% 14-Sep-2033	4,379,697	0.41
8,433,000	RELX Finance BV 0.500% 10-Mar-2028	7,604,006	0.71
3,380,000	RELX Finance BV 3.375% 20-Mar-2033	3,329,587	0.31
2,925,000	RELX Finance BV 3.750% 12-Jun-2031	2,971,946	0.28
1,500,000	Segro Capital Sarl 'EMTN' 1.250% 23-Mar-2026	1,440,263	0.14
4,255,000	Standard Chartered Plc 'EMTN' FRN 1.200% 23-Sep-2031	3,931,322	0.37
505,000	Standard Chartered Plc FRN 2.500% 09-Sep-2030	495,255	0.05
1,085,000	Thames Water Utilities Finance Plc 'EMTN' 4.375% 18-Jan-2031	937,169	0.09
390,000	Unilever Finance Netherlands BV 1.750% 25-Mar-2030	360,347	0.03
1,775,000	Unilever Finance Netherlands BV 'EMTN' 2.250% 16-May-2034	1,615,059	0.15
2,572,000	Unilever Finance Netherlands BV 'EMTN' 3.500% 15-Feb-2037	2,565,300	0.24
1,590,000	United Utilities Water Finance Plc 'EMTN' 3.750% 23-May-2034	1,546,013	0.14
1,951,000	Virgin Money UK Plc 'GMTN' FRN 4.625% 29-Oct-2028	1,998,165	0.19
1,115,000	WPP Finance 2013 'EMTN' 4.000% 12-Sep-2033	1,105,088	0.10
7,803,000	WPP Finance SA 'EMTN' 4.125% 30-May-2028	7,924,688	0.74

United States of America - 142,260,230

(31 December 2023: 155,114,286)

142,260,230 13.35

1,002,000	AbbVie Inc 0.750% 18-Nov-2027	922,394	0.09
1,259,000	American International Group Inc 1.875% 21-Jun-2027	1,198,054	0.11
3,123,000	AT&T Inc 0.250% 04-Mar-2026	2,962,093	0.28
951,000	AT&T Inc 3.550% 17-Dec-2032	937,583	0.09
1,386,000	AT&T Inc 4.300% 18-Nov-2034	1,436,170	0.13
1,000,000	Bank of America Corp 'EMTN' FRN 1.381% 09-May-2030	899,006	0.08
3,199,000	Bank of America Corp 'EMTN' FRN 2.824% 27-Apr-2033	2,982,953	0.28
3,128,000	Becton Dickinson & Co 3.519% 08-Feb-2031	3,099,660	0.29
4,027,000	Becton Dickinson & Co 3.828% 07-Jun-2032	4,050,638	0.38
4,705,000	Booking Holdings Inc 3.750% 01-Mar-2036	4,635,860	0.43
2,821,000	Booking Holdings Inc 4.000% 01-Mar-2044	2,766,907	0.26
2,749,000	Booking Holdings Inc 4.125% 12-May-2033	2,831,109	0.27
1,400,000	Booking Holdings Inc 4.500% 15-Nov-2031	1,476,286	0.14
1,580,000	BP Capital Markets BV 1.467% 21-Sep-2041	1,078,145	0.10
1,260,000	BP Capital Markets Plc FRN (Perpetual) 3.625% 22-Mar-2029	1,208,502	0.11
1,247,000	Citigroup Inc 'EMTN' FRN 0.500% 08-Oct-2027	1,163,002	0.11
3,150,000	Citigroup Inc FRN 3.713% 22-Sep-2028	3,161,765	0.30
1,793,000	Danaher Corp 2.500% 30-Mar-2030	1,708,487	0.16
3,839,000	Eaton Capital UnLtd Co 3.601% 21-May-2031	3,857,312	0.36
736,000	Fidelity National Information Services Inc 1.000% 03-Dec-2028	657,139	0.06
4,401,000	Fidelity National Information Services Inc 1.500% 21-May-2027	4,154,754	0.39
8,835,000	Ford Motor Credit Co LLC 4.867% 03-Aug-2027	9,055,257	0.85
1,093,000	Ford Motor Credit Co LLC 'EMTN' 4.445% 14-Feb-2030	1,103,209	0.10
1,073,000	Ford Motor Credit Co LLC 'EMTN' 5.125% 20-Feb-2029	1,115,335	0.10
3,110,000	General Motors Financial Co Inc 'EMTN' 4.000% 10-Jul-2030	3,124,368	0.29
3,503,000	JPMorgan Chase & Co 'EMTN' FRN 0.389% 24-Feb-2028	3,223,612	0.30
1,990,000	JPMorgan Chase & Co 'EMTN' FRN 1.090% 11-Mar-2027	1,906,716	0.18

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
United States of America cont'd.			
4,034,000	JPMorgan Chase & Co 'EMTN' FRN 3.761% 21-Mar-2034	4,020,123	0.38
5,928,000	JPMorgan Chase & Co 'EMTN' FRN 4.457% 13-Nov-2031	6,186,224	0.58
1,300,000	McDonald's Corp 1.600% 15-Mar-2031	1,152,024	0.11
4,225,000	Morgan Stanley 'EMTN' FRN 3.955% 21-Mar-2035	4,213,804	0.39
5,862,000	Morgan Stanley 'GMTN' FRN 2.950% 07-May-2032	5,553,659	0.52
2,682,000	Nasdaq Inc 4.500% 15-Feb-2032	2,810,870	0.26
4,240,000	Oncor Electric Delivery Co LLC 'REGS' 3.500% 15-May-2031	4,215,196	0.40
5,453,000	Procter & Gamble Co/The 3.150% 29-Apr-2028	5,447,738	0.51
4,225,000	Prologis Euro Finance LLC 1.000% 06-Feb-2035	934,807	0.09
3,197,000	Prologis Euro Finance LLC 4.625% 23-May-2033	3,327,214	0.31
2,700,000	Sanofi SA 1.250% 06-Apr-2029	2,464,627	0.23
3,700,000	Schneider Electric SE 'EMTN' 3.500% 12-Jun-2033	3,713,431	0.35
781,000	Stellantis NV 'EMTN' 0.625% 30-Mar-2027	722,968	0.07
2,076,000	Stellantis NV 'EMTN' 1.250% 20-Jun-2033	1,660,281	0.16
6,444,000	Stellantis NV 'EMTN' 3.750% 19-Mar-2036	6,243,108	0.59
6,892,000	Stellantis NV 'EMTN' 4.250% 16-Jun-2031	7,026,739	0.66
3,595,000	Stellantis NV 'EMTN' 4.375% 14-Mar-2030	3,695,858	0.35
5,068,000	Thermo Fisher Scientific Finance I BV 1.625% 18-Oct-2041	3,631,349	0.34
500,000	Thermo Fisher Scientific Inc 'EMTN' 1.875% 01-Oct-2049	339,433	0.03
3,531,000	Veratop Corp 'REGS' 4.150% 19-Sep-2031	3,580,445	0.34
3,862,000	Verizon Communications Inc 1.850% 18-May-2040	2,943,678	0.28
1,855,000	Verizon Communications Inc 2.875% 15-Jan-2038	1,660,338	0.16
Total investments in bonds		1,013,624,843	95.11
Total return swaps			

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - 760,122				
(31 December 2023: 42,156)				
1,712	Euro-Schatz Long Futures Contracts Exp Sep-2024	180,975,520	753,738	0.07
4	U.S. 10 Year Ultra Treasury Note Long Futures Contracts Exp Sep-2024	425,868	6,384	0.00
Total open futures contracts			760,122	0.07
Unrealised gain on forward foreign currency contracts - 3,917 (see below) (31 December 2023: 381,116)				
			3,917	0.00
Total financial assets at fair value through profit or loss			1,014,388,882	95.18

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (952,549)				
(31 December 2023: (3,150,027))				
716	Euro-Bobl Long Futures Contracts Exp Sep-2024	83,414,000	(299,162)	(0.03)
(656)	Euro-Bund Short Futures Contracts Exp Sep-2024	(86,467,360)	(360,154)	(0.03)
(72)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(9,427,680)	(248,173)	(0.02)

Schedule of investments - as at 30 June 2024

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
	Open futures contracts cont'd.			
(39)	U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(4,015,078)	(45,060)	(0.01)
Total open futures contracts			(952,549)	(0.09)
Unrealised loss on forward foreign currency contracts - (8,225) (see below) (31 December 2023: (26,854))			(8,225)	(0.00)
Total financial liabilities at fair value through profit or loss			(960,774)	(0.09)
Net current assets			52,300,620	4.91
Total net assets			1,065,728,728	100.00
The counterparty for futures contracts is Morgan Stanley.				
Analysis of portfolio		% of Total Assets		
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market				94.13
Financial derivative instruments dealt in on a regulated market				0.07
OTC financial derivative instruments				0.00
Other current assets				5.80
Total assets		100.00		

Forward foreign currency contracts							
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	
Responsible Horizons Euro Corporate Bond Fund							
Euro	US dollar	1,635,624	1,748,000	9-Jul-24	Morgan Stanley	3,910	
						EUR	3,910
Euro	US dollar	293,616	320,000	7-Aug-24	Morgan Stanley	(4,669)	
Euro	US dollar	2,350,271	2,527,000	21-Aug-24	Morgan Stanley	(3,555)	
						EUR	(8,224)
Responsible Horizons Euro Corporate Bond Fund CHF W (Acc) (Hedged) Share Class							
Swiss franc	Euro	10,545	10,955	12-Jul-24	The Bank of New York Mellon	7	
						EUR	7
						CHF	7
Swiss franc	Euro	76	80	12-Jul-24	The Bank of New York Mellon	(1)	
						EUR	(1)
						CHF	(1)

RESPONSIBLE HORIZONS EURO IMPACT BOND FUND

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Collective investment schemes			
Ireland - 3,546,153			
(31 December 2023: -)			
34,594	Insight Liquidity Funds Plc - ILF EUR Liquidity Fund	3,546,153	4.17
Total investments in collective investment schemes		3,546,153	4.17
Bonds			
Australia - 1,049,108			
(31 December 2023: 108,214)			
436,000	Commonwealth Bank of Australia 'EMTN' FRN 4.266% 04-Jun-2034	438,180	0.51
293,000	NBN Co Ltd 'EMTN' 3.750% 22-Mar-2034	294,389	0.35
300,000	NBN Co Ltd 'GMTN' 4.375% 15-Mar-2033	316,539	0.37
Austria - 1,273,019			
(31 December 2023: 501,471)			
1,000,000	Raiffeisen Bank International AG FRN 1.375% 17-Jun-2033	842,250	0.99
200,000	Verbund AG 0.900% 01-Apr-2041	130,310	0.16
300,000	Verbund AG 3.250% 17-May-2031	300,459	0.35
Belgium - 2,406,241			
(31 December 2023: 676,365)			
700,000	Belfius Bank SA 'EMTN' 3.625% 11-Jun-2030	700,928	0.82
200,000	Crelan SA FRN 5.250% 23-Jan-2032	209,245	0.25
200,000	Elia Transmission Belgium SA 3.750% 16-Jan-2036	197,732	0.23
400,000	Elia Transmission Belgium SA 'EMTN' 3.625% 18-Jan-2033	399,875	0.47
200,000	KBC Group NV 'EMTN' 3.750% 27-Mar-2032	199,650	0.24
400,000	KBC Group NV 'EMTN' 4.375% 06-Dec-2031	416,870	0.49
300,000	KBC Group NV 'EMTN' FRN 0.375% 16-Jun-2027	281,941	0.33
Canada - 993,275			
(31 December 2023: -)			
1,000,000	Bank of Nova Scotia/The 'EMTN' 3.500% 17-Apr-2029	993,275	1.17
China - 752,550			
(31 December 2023: -)			
750,000	Industrial & Commercial Bank of China Ltd/London 'GMTN' 3.697% 23-May-2027	752,550	0.88
Cyprus - 696,953			
(31 December 2023: -)			
700,000	Bank of Cyprus Pcl 'EMTN' FRN 5.000% 02-May-2029	696,953	0.82
Denmark - 2,130,624			
(31 December 2023: 622,544)			
1,105,000	Danske Bank A/S 'EMTN' FRN 4.500% 09-Nov-2028	1,128,757	1.32
750,000	Novo Nordisk Finance Netherlands BV 'EMTN' 3.375% 21-May-2034	748,508	0.88
250,000	Orsted AS FRN 5.250% 08-Dec-3022	253,359	0.30
Finland - 383,126			
(31 December 2023: 90,942)			
199,000	Nordea Bank Abp 'EMTN' FRN 4.125% 29-May-2035	199,746	0.23
200,000	OP Corporate Bank plc 'EMTN' 0.625% 27-Jul-2027	183,380	0.22
France - 15,373,357			
(31 December 2023: 7,840,989)			
400,000	AXA SA 'EMTN' FRN 1.375% 07-Oct-2041	328,554	0.39
300,000	Ayvens SA 'EMTN' 4.000% 05-Jul-2027	302,745	0.36
1,100,000	Banque Stellantis France SACA 'EMTN' 3.875% 19-Jan-2026	1,102,239	1.29
100,000	BNP Paribas SA 'EMTN' FRN 4.250% 13-Apr-2031	102,104	0.12
1,500,000	BNP Paribas SA 'EMTN' FRN 4.375% 13-Jan-2029	1,527,480	1.79
100,000	BPCE SA 'EMTN' FRN 4.875% 26-Feb-2036	101,375	0.12
300,000	BPCE SA 'EMTN' FRN 5.750% 01-Jun-2033	314,704	0.37

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
France cont'd.			
400,000	CNP Assurances SACA FRN 2.000% 27-Jul-2050	347,211	0.41
700,000	Credit Agricole SA 'EMTN' 0.125% 09-Dec-2027	620,746	0.73
200,000	Credit Agricole SA 'EMTN' 4.375% 27-Nov-2033	206,969	0.24
200,000	Credit Mutuel Arkea SA 'EMTN' 4.250% 01-Dec-2032	206,706	0.24
400,000	Credit Mutuel Arkea SA 'EMTN' FRN 1.250% 11-Jun-2029	362,030	0.43
300,000	Electricite de France SA 'EMTN' 4.375% 17-Jun-2036	302,963	0.36
300,000	Electricite de France SA 'EMTN' 4.750% 12-Oct-2034	315,494	0.37
600,000	Engie SA 'EMTN' 3.500% 27-Sep-2029	598,440	0.70
100,000	Engie SA 'EMTN' 3.875% 06-Mar-2036	98,961	0.12
400,000	Engie SA 'EMTN' 4.250% 06-Mar-2044	389,318	0.46
500,000	Engie SA 'EMTN' 4.500% 06-Sep-2042	507,072	0.60
600,000	Engie SA FRN (Perpetual) 1.500% 30-May-2028	531,604	0.62
350,000	Forvia SE 2.375% 15-Jun-2029	315,122	0.37
100,000	Gecina SA 'EMTN' 0.875% 25-Jan-2033	78,850	0.09
800,000	Gecina SA 'EMTN' 2.000% 30-Jun-2032	705,645	0.83
400,000	ICADE 1.000% 19-Jan-2030	340,101	0.40
200,000	Klepierre SA 'EMTN' 0.625% 01-Jul-2030	165,947	0.19
200,000	Klepierre SA 'EMTN' 3.875% 23-Sep-2033	195,848	0.23
200,000	La Banque Postale SA 'EMTN' 0.750% 23-Jun-2031	161,574	0.19
400,000	Orange SA 'EMTN' 2.375% 18-May-2032	370,608	0.44
500,000	Paprec Holding SA 'REGS' 6.500% 17-Nov-2027	523,595	0.62
1,619,000	RCI Banque SA 'EMTN' 4.875% 14-Jun-2028	1,671,108	1.96
300,000	RTE Reseau de Transport d'Electricite SADIR 'EMTN' 3.500% 07-Dec-2031	300,174	0.35
100,000	Societe Fonciere Lyonnaise SA 1.500% 05-Jun-2027	93,987	0.11
200,000	Societe Generale SA 'EMTN' 4.125% 21-Nov-2028	203,722	0.24
200,000	Societe Generale SA FRN 0.875% 22-Sep-2028	181,846	0.21
200,000	Societe Generale SA FRN 4.750% 28-Sep-2029	205,576	0.24
800,000	Suez SACA 'EMTN' 4.500% 13-Nov-2033	820,632	0.96
200,000	Suez SACA 'EMTN' 5.000% 03-Nov-2032	212,351	0.25
300,000	Unibail-Rodamco-Westfield SE 'EMTN' 0.625% 04-May-2027	275,718	0.32
100,000	Unibail-Rodamco-Westfield SE 'EMTN' 4.125% 11-Dec-2030	100,329	0.12
200,000	Veolia Environnement SA 'EMTN' 1.940% 07-Jan-2030	183,909	0.22
Germany - 9,808,581			
(31 December 2023: 4,873,049)			
600,000	Aareal Bank AG 'EMTN' 5.875% 29-May-2026	606,717	0.71
100,000	Amprion GmbH 3.971% 22-Sep-2032	101,743	0.12
300,000	Amprion GmbH 'EMTN' 4.000% 21-May-2044	291,836	0.34
300,000	Amprion GmbH 'EMTN' 4.125% 07-Sep-2034	306,531	0.36
200,000	Bundesrepublik Deutschland Bundesanleihe 2.300% 15-Feb-2033	198,160	0.23
300,000	Commerzbank AG 'EMTN' FRN 0.750% 24-Mar-2026	293,325	0.34
300,000	Commerzbank AG FRN 3.000% 14-Sep-2027	294,570	0.35
600,000	Commerzbank AG FRN 5.250% 25-Mar-2029	625,500	0.73
900,000	Deutsche Pfandbriefbank AG 'EMTN' 0.100% 02-Feb-2026	816,856	0.96
500,000	E.ON International Finance BV 'EMTN' 1.250% 19-Oct-2027	467,680	0.55
327,000	E.ON SE 'EMTN' 0.875% 18-Oct-2034	254,395	0.30
507,000	E.ON SE 'EMTN' 1.625% 29-Mar-2031	451,420	0.53
596,000	E.ON SE 'EMTN' 3.875% 12-Jan-2035	596,220	0.70
400,000	E.ON SE 'EMTN' 4.125% 25-Mar-2044	396,220	0.47
200,000	Eurogrid GmbH 'EMTN' 3.279% 05-Sep-2031	195,206	0.23
800,000	Eurogrid GmbH 'EMTN' 3.915% 01-Feb-2034	798,152	0.94
400,000	Evonik Industries AG 'EMTN' 2.250% 25-Sep-2027	383,900	0.45
149,000	Fresenius SE & Co KGaA 'EMTN' 5.125% 05-Oct-2030	159,102	0.19
338,000	Heidelberg Materials AG 'EMTN' 3.950% 19-Jul-2034	334,343	0.39
300,000	Mercedes-Benz Group AG 'EMTN' 0.750% 11-Mar-2033	239,588	0.28
700,000	Mercedes-Benz International Finance BV 'EMTN' 3.700% 30-May-2031	710,776	0.84

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Germany cont'd.			
100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 1.250% 26-May-2041	83,705	0.10
100,000	Sartorius Finance BV 4.500% 14-Sep-2032	102,885	0.12
200,000	Sartorius Finance BV 4.875% 14-Sep-2035	208,501	0.25
600,000	Vonovia SE 'EMTN' 0.625% 24-Mar-2031	480,660	0.56
400,000	Vonovia SE 'EMTN' 4.750% 23-May-2027	410,590	0.48
Ireland - 3,196,129			
(31 December 2023: 1,377,921)		3,196,129	3.76
200,000	AIB Group Plc 'EMTN' FRN 5.250% 23-Oct-2031	214,055	0.25
1,250,000	Bank of Ireland Group Plc 'EMTN' FRN 0.375% 10-May-2027	1,176,520	1.38
192,000	Bank of Ireland Group Plc 'EMTN' FRN 5.000% 04-Jul-2031	203,532	0.24
450,000	ESB Finance DAC 'EMTN' 1.125% 11-Jun-2030	393,813	0.47
669,000	Permanent TSB Group Holdings Plc 'EMTN' FRN 4.250% 10-Jul-2030	663,337	0.78
450,000	Smurfit Kappa Treasury ULC 1.000% 22-Sep-2033	358,900	0.42
200,000	Smurfit Kappa Treasury ULC '144A' 5.438% 03-Apr-2034	185,972	0.22
Italy - 5,175,386			
(31 December 2023: 1,977,485)		5,175,386	6.08
800,000	Assicurazioni Generali SpA 'EMTN' 2.429% 14-Jul-2031	702,376	0.83
200,000	Assicurazioni Generali SpA 'EMTN' 3.547% 15-Jan-2034	193,880	0.23
300,000	Banco BPM SpA 'EMTN' FRN 4.875% 17-Jan-2030	306,931	0.36
1,300,000	Enel Finance International NV 'EMTN' 1.125% 16-Sep-2026	1,235,387	1.45
226,000	Iccrea Banca SpA 'EMTN' FRN 4.250% 05-Feb-2030	226,967	0.27
600,000	Intesa Sanpaolo SpA 'EMTN' 0.750% 16-Mar-2028	540,270	0.63
394,000	Intesa Sanpaolo SpA 'EMTN' 3.625% 16-Oct-2030	390,334	0.46
500,000	Mediobanca Banca di Credito Finanziario SpA 'EMTN' 1.000% 08-Sep-2027	460,092	0.54
100,000	Terna - Rete Elettrica Nazionale 0.750% 24-Jul-2032	80,104	0.09
700,000	UniCredit SpA 'EMTN' FRN 0.800% 05-Jul-2029	624,785	0.73
400,000	UniCredit SpA 'EMTN' FRN 4.600% 14-Feb-2030	414,260	0.49
Japan - 192,651			
(31 December 2023: 98,826)		192,651	0.23
200,000	Takeda Pharmaceutical Co Ltd 'REGS' 3.000% 21-Nov-2030	192,651	0.23
Luxembourg - 1,372,352			
(31 December 2023: 176,470)		1,372,352	1.61
900,000	P3 Group Sarl 'EMTN' 1.625% 26-Jan-2029	799,466	0.94
574,000	Prologis International Funding II SA 'EMTN' 4.375% 01-Jul-2036	572,886	0.67
Netherlands - 8,678,621			
(31 December 2023: 3,206,272)		8,678,621	10.20
1,300,000	ABN AMRO Bank NV 'EMTN' 0.500% 23-Sep-2029	1,105,384	1.30
550,000	Alliander NV 'EMTN' 0.375% 10-Jun-2030	465,391	0.55
219,000	ASML Holding NV 2.250% 17-May-2032	206,841	0.24
600,000	ASR Nederland NV 3.625% 12-Dec-2028	601,551	0.71
100,000	de Volksbank NV 'EMTN' 0.375% 03-Mar-2028	88,441	0.10
100,000	de Volksbank NV FRN 2.375% 04-May-2027	97,250	0.12
244,000	Enexis Holding NV 'EMTN' 3.500% 30-May-2036	242,743	0.29
400,000	ING Groep NV 'EMTN' 2.500% 15-Nov-2030	374,951	0.44
500,000	ING Groep NV 'EMTN' FRN 0.875% 09-Jun-2032	454,625	0.53
200,000	ING Groep NV 'EMTN' FRN 2.125% 23-May-2026	196,850	0.23
700,000	ING Groep NV FRN 4.125% 24-Aug-2033	695,100	0.82
583,000	Koninklijke Ahold Delhaize NV 3.375% 11-Mar-2031	580,997	0.68
400,000	Koninklijke Ahold Delhaize NV 3.500% 04-Apr-2028	402,906	0.47
300,000	LeasePlan Corp NV 'EMTN' 0.250% 07-Sep-2026	279,518	0.33
250,000	NN Group NV 'EMTN' FRN 5.250% 01-Mar-2043	258,188	0.30
125,000	TenneT Holding BV 'EMTN' 4.750% 28-Oct-2042	136,919	0.16
284,000	TenneT Holding BV FRN (Perpetual) 4.625% 21-Mar-2029	282,864	0.33

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Netherlands cont'd.			
200,000	Vesteda Finance BV 'EMTN' 0.750% 18-Oct-2031	161,377	0.19
600,000	Vesteda Finance BV 'EMTN' 1.500% 24-May-2027	565,168	0.66
539,000	Vesteda Finance BV 'EMTN' 4.000% 07-May-2032	541,644	0.64
1,050,000	VIA Outlets BV 1.750% 15-Nov-2028	939,913	1.11
Norway - 1,493,535			
(31 December 2023: 834,725)		1,493,535	1.75
400,000	DNB Bank ASA 'EMTN' FRN 0.375% 18-Jan-2028	369,500	0.43
300,000	DNB Bank ASA 'EMTN' FRN 4.000% 14-Mar-2029	304,950	0.36
334,000	DNB Bank ASA 'EMTN' FRN 4.625% 01-Nov-2029	346,609	0.41
296,000	Statkraft AS 'EMTN' 3.125% 13-Dec-2031	290,025	0.34
181,000	Statkraft AS 'EMTN' 3.750% 22-Mar-2039	182,451	0.21
Portugal - 2,093,509			
(31 December 2023: 502,533)		2,093,509	2.46
500,000	EDP - Energias de Portugal SA 'EMTN' 3.875% 26-Jun-2028	504,280	0.59
700,000	EDP - Energias de Portugal SA 'EMTN' FRN 4.750% 29-May-2054	698,250	0.82
100,000	EDP Finance BV 'EMTN' 1.875% 21-Sep-2029	91,790	0.11
200,000	EDP Finance BV 'EMTN' 3.875% 11-Mar-2030	202,372	0.24
300,000	EDP Servicios Financieros Espana SA 'EMTN' 3.500% 16-Jul-2030	296,808	0.35
294,000	EDP Servicios Financieros Espana SA 'EMTN' 4.125% 04-Apr-2029	300,009	0.35
Romania - 888,994			
(31 December 2023: 269,641)		888,994	1.04
200,000	NE Property BV 3.375% 14-Jul-2027	194,425	0.23
800,000	NE Property BV 'EMTN' 2.000% 20-Jan-2030	694,569	0.81
Spain - 10,385,009			
(31 December 2023: 4,792,454)		10,385,009	12.20
300,000	Banco Bilbao Vizcaya Argentaria SA 1.000% 21-Jun-2026	285,515	0.33
700,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	776,930	0.91
200,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 8.000% 22-Sep-2026	209,870	0.24
100,000	Banco de Sabadell SA 'EMTN' FRN 2.625% 24-Mar-2026	99,268	0.12
200,000	Banco de Sabadell SA 'EMTN' FRN 4.250% 13-Sep-2030	202,325	0.24
300,000	Banco de Sabadell SA 'EMTN' FRN 5.000% 07-Jun-2029	313,875	0.37
400,000	Banco de Sabadell SA 'EMTN' FRN 5.125% 10-Nov-2028	418,000	0.49
600,000	Banco de Sabadell SA FRN 1.125% 11-Mar-2027	576,300	0.68
1,200,000	Banco Santander SA 'EMTN' FRN 0.625% 24-Jun-2029	1,065,000	1.25
400,000	Bankinter SA 0.625% 06-Oct-2027	363,410	0.43
200,000	CaixaBank SA 'EMTN' FRN 0.500% 09-Feb-2029	178,050	0.21
1,300,000	CaixaBank SA 'EMTN' FRN 0.625% 21-Jan-2028	1,209,591	1.42
300,000	CaixaBank SA 'EMTN' FRN 1.250% 18-Jun-2031	283,179	0.33
100,000	CaixaBank SA 'EMTN' FRN 4.125% 09-Feb-2032	100,625	0.12
200,000	CaixaBank SA 'EMTN' FRN 5.375% 14-Nov-2030	214,349	0.25
200,000	Iberdrola Finanzas SA 'EMTN' FRN (Perpetual) 4.875% 25-Apr-2028	203,150	0.24
300,000	Iberdrola Finanzas SA FRN (Perpetual) 1.575% 16-Aug-2027	274,425	0.32
1,800,000	Iberdrola International BV FRN (Perpetual) 1.825% 09-Aug-2029	1,563,551	1.84
200,000	Kutxabank SA FRN 4.750% 15-Jun-2027	203,438	0.24
800,000	Merlin Properties Socimi SA 'EMTN' 1.375% 01-Jun-2030	688,848	0.81
100,000	Telefonica Emisiones SA 'EMTN' 4.055% 24-Jan-2036	99,507	0.12
100,000	Unicaja Banco SA 'EMTN' FRN 4.500% 30-Jun-2025	100,003	0.12
900,000	Unicaja Banco SA 'EMTN' FRN 7.250% 15-Nov-2027	955,800	1.12
Sweden - 1,576,625			
(31 December 2023: 497,645)		1,576,625	1.85
243,000	Molnlycke Holding AB 'EMTN' 4.250% 11-Jun-2034	244,040	0.29

Schedule of investments - as at 30 June 2024

Holdings	Description	Fair value EUR	Total net assets %
Bonds cont'd.			
Sweden cont'd.			
100,000	Skandinaviska Enskilda Banken AB 4.000% 09-Nov-2026	100,724	0.12
200,000	Skandinaviska Enskilda Banken AB 'EMTN' 4.375% 06-Nov-2028	205,812	0.24
840,000	Swedbank AB 3.375% 29-May-2030	837,194	0.98
200,000	Vattenfall AB 'EMTN' 0.500% 24-Jun-2026	188,855	0.22
Switzerland - 472,425			
(31 December 2023: 852,713)		472,425	0.56
400,000	UBS AG/London 'EMTN' 0.010% 29-Jun-2026	374,777	0.44
100,000	UBS AG/London 'EMTN' 0.450% 19-May-2025	97,648	0.12
United Kingdom - 5,292,982			
(31 December 2023: 2,419,729)		5,292,982	6.22
200,000	AstraZeneca Plc 'EMTN' 3.750% 03-Mar-2032	204,924	0.24
255,000	Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	251,519	0.30
593,000	DS Smith Plc 'EMTN' 4.500% 27-Jul-2030	612,554	0.72
410,000	Lloyds Banking Group Plc 'EMTN' FRN 3.875% 14-May-2032	409,666	0.48
200,000	Motability Operations Group Plc 'EMTN' 3.500% 17-Jul-2031	198,083	0.23
322,000	Motability Operations Group Plc 'EMTN' 3.875% 24-Jan-2034	318,946	0.37
100,000	National Grid Plc 'EMTN' 3.875% 16-Jan-2029	100,783	0.12
556,000	NatWest Group Plc 'EMTN' FRN 4.699% 14-Mar-2028	571,318	0.67
1,000,000	Segro Capital Sarl 0.500% 22-Sep-2031	797,483	0.94
700,000	Segro Capital Sarl 'EMTN' 1.250% 23-Mar-2026	672,153	0.79
300,000	SSE Plc 'EMTN' 1.375% 04-Sep-2027	282,021	0.33
100,000	SSE Plc 'EMTN' 2.875% 01-Aug-2029	96,831	0.11
500,000	Thames Water Utilities Finance Plc 'EMTN' 4.375% 18-Jan-2031	431,875	0.51
244,000	United Utilities Water Finance Plc 'EMTN' 3.750% 23-May-2034	237,250	0.28
100,000	Yorkshire Building Society FRN 3.511% 11-Oct-2030	107,576	0.13
United States of America - 5,703,184			
(31 December 2023: 2,225,706)		5,703,184	6.70
199,000	Becton Dickinson & Co 3.519% 08-Feb-2031	197,197	0.23
217,000	Becton Dickinson & Co 3.828% 07-Jun-2032	218,274	0.26
837,000	Citigroup Inc FRN 3.713% 22-Sep-2028	840,126	0.99
200,000	Colgate-Palmolive Co 'EMTN' 0.300% 10-Nov-2029	172,897	0.20
900,000	Digital Intrepid Holding BV 1.375% 18-Jul-2032	731,641	0.86
400,000	Ford Motor Co 6.100% 19-Aug-2032	374,834	0.44
400,000	JPMorgan Chase & Co FRN 0.768% 09-Aug-2025	371,353	0.44
164,000	JPMorgan Chase & Co FRN 6.070% 22-Oct-2027	155,784	0.18
300,000	Oncor Electric Delivery Co LLC 'REGS' 3.500% 15-May-2031	298,245	0.35
200,000	Roche Finance Europe BV 3.204% 27-Aug-2029	200,299	0.23
832,000	Stellantis NV 'EMTN' 3.750% 19-Mar-2036	806,062	0.95
1,300,000	Stellantis NV 'EMTN' 4.375% 14-Mar-2030	1,336,472	1.57
Total investments in bonds		81,388,236	95.62

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - 48,281				
(31 December 2023: 16,433)				
(18)	Euro-Bund Short Futures Contracts Exp Sep-2024	(2,372,580)	7,426	0.01

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts cont'd.				
78	Euro-Schatz Long Futures Contracts Exp Sep-2024	8,245,380	40,855	0.05
Total open futures contracts			48,281	0.06
Unrealised gain on forward foreign currency contracts - 222,603 (see below) (31 December 2023: 37,745)			222,603	0.26
Total financial assets at fair value through profit or loss			85,205,273	100.11

Holdings	Description	Underlying exposure EUR	Fair value EUR	Total net assets %
Open futures contracts - (16,875)				
(31 December 2023: (76,772))				
(24)	Euro-Bobl Short Futures Contracts Exp Sep-2024	(2,796,000)	(4,121)	(0.00)
(3)	Euro-Buxl 30 Year Bond Short Futures Contracts Exp Sep-2024	(392,820)	(5,798)	(0.01)
(4)	U.S. 10 Year Treasury Note Short Futures Contracts Exp Sep-2024	(411,803)	(4,622)	(0.01)
(2)	U.S. 10 Year Ultra Treasury Note Short Futures Contracts Exp Sep-2024	(212,934)	(2,334)	(0.00)
Total open futures contracts			(16,875)	(0.02)
Unrealised loss on forward foreign currency contracts - (7,110) (see below) (31 December 2023: (2,165))			(7,110)	(0.01)
Total financial liabilities at fair value through profit or loss			(23,985)	(0.03)
Net current liabilities			(66,990)	(0.08)
Total net assets			85,114,298	100.00

The counterparty for futures contracts is Goldman Sachs.

Analysis of portfolio	% of Total Assets
Transferable securities and money market instruments admitted to official stock exchange listing or traded on a regulated market	98.30
Financial derivative instruments dealt in on a regulated market	0.06
OTC financial derivative instruments	0.26
Other current assets	1.38
Total assets	100.00

Schedule of investments - as at 30 June 2024

Forward foreign currency contracts							Forward foreign currency contracts cont'd.						
Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)	Buy	Sell	Amount (B)	Amount (S)	Settle Date	Counterparty	Unrealised Gain/(Loss)
Responsible Horizons Euro Impact Bond Fund							Responsible Horizons Euro Impact Bond Fund Sterling W (Acc) (Hedged) Share Class						
Euro	US dollar	297,577	318,000	9-Jul-24	Citigroup Global Markets Limited	732	Sterling	Euro	69	82	12-Jul-24	The Bank of New York Mellon	-
						EUR							EUR
													GBP
Euro	US dollar	188,540	204,000	25-Jul-24	Citigroup Global Markets Limited	(1,740)							
Euro	Sterling	96,779	82,000	26-Jul-24	Goldman Sachs International	(34)							(9)
Euro	US dollar	306,527	334,000	7-Aug-24	Citigroup Global Markets Limited	(4,808)	Sterling	Euro	9,697	11,465	12-Jul-24	The Bank of New York Mellon	
Euro	US dollar	369,294	397,000	21-Aug-24	Goldman Sachs International	(500)							EUR
						EUR							GBP
													(8)
Responsible Horizons Euro Impact Bond Fund CHF W (Acc) (Hedged) Share Class							Responsible Horizons Euro Impact Bond Fund Sterling X (Acc) (Hedged) Share Class						
Swiss franc	Euro	10,507	10,916	12-Jul-24	The Bank of New York Mellon	7	Sterling	Euro	70	83	12-Jul-24	The Bank of New York Mellon	-
						EUR							EUR
													GBP
						CHF							(9)
Swiss franc	Euro	69	72	12-Jul-24	The Bank of New York Mellon	(1)	Sterling	Euro	9,743	11,519	12-Jul-24	The Bank of New York Mellon	
						EUR							EUR
													GBP
						CHF							(8)
Responsible Horizons Euro Impact Bond Fund NOK H (Acc) (Hedged) Share Class							Responsible Horizons Euro Impact Bond Fund USD E (Acc) (Hedged) Share Class						
Norwegian krone	Euro	745	65	12-Jul-24	The Bank of New York Mellon	-	US dollar	Euro	71	66	12-Jul-24	The Bank of New York Mellon	-
Norwegian krone	Euro	106,828	9,312	12-Jul-24	The Bank of New York Mellon	61	US dollar	Euro	9,857	9,154	12-Jul-24	The Bank of New York Mellon	46
						EUR							EUR
													USD
						NOK							49
Responsible Horizons Euro Impact Bond Fund NOK X (Acc) (Hedged) Share Class							Responsible Horizons Euro Impact Bond Fund USD W (Acc) (Hedged) Share Class						
Euro	Norwegian krone	5,279	60,000	12-Jul-24	The Bank of New York Mellon	14	US dollar	Euro	70	66	12-Jul-24	The Bank of New York Mellon	-
Norwegian krone	Euro	75,000	6,549	12-Jul-24	The Bank of New York Mellon	31	US dollar	Euro	9,839	9,138	12-Jul-24	The Bank of New York Mellon	46
Norwegian krone	Euro	2,707,910	236,772	12-Jul-24	The Bank of New York Mellon	827							EUR
Norwegian krone	Euro	384,730,293	33,536,347	12-Jul-24	The Bank of New York Mellon	220,793							USD
						EUR							49
						NOK							
Responsible Horizons Euro Impact Bond Fund Sterling E (Acc) (Hedged) Share Class							Responsible Horizons Euro Impact Bond Fund USD X (Acc) (Hedged) Share Class						
Sterling	Euro	70	83	12-Jul-24	The Bank of New York Mellon	-	US dollar	Euro	71	66	12-Jul-24	The Bank of New York Mellon	-
						EUR							EUR
													USD
						GBP							49
Sterling	Euro	9,716	11,488	12-Jul-24	The Bank of New York Mellon	(9)	US dollar	Euro	9,885	9,181	12-Jul-24	The Bank of New York Mellon	46
						EUR							EUR
													USD
						GBP							49

STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024

		BNY Mellon Absolute Return Bond Fund	BNY Mellon Absolute Return Credit Fund	BNY Mellon Absolute Return Global Convertible Fund
	Notes	EUR	EUR	EUR
Income				
Bank interest income		51,391	4,263	6,618
Dividend income		–	–	748,691
Securities lending income	13	26,998	–	2,462
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		14,895,550	1,121,722	3,710,919
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		6,609,521	(107,083)	(3,546,587)
Total income		21,583,460	1,018,902	922,103
Expenses				
Management fee	3	163,778	63,744	131,694
Performance fee	3	66,494	–	46
Depositary fee	5	91,304	50,908	11,348
Operating expenses	7	85,321	16,406	25,678
Dividend expense		–	–	577,728
Finance charges on swaps		–	–	1,629,580
Expense cap due (from)/to the manager	6	–	(48,365)	(70)
Total expenses		406,897	82,693	2,376,004
Net income/(expense)		21,176,563	936,209	(1,453,901)
Finance costs				
Bank interest		2,177	155	144
Distributions		3,489,701	32,797	–
Profit/(Loss) for the year		17,684,685	903,257	(1,454,045)
Withholding taxes on dividends and other investment income		(19,823)	(897)	1,217,339
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		17,664,862	902,360	(236,706)

* Please refer to Note 18 of the financial statements.

Other than the Funds closed during the financial year, gains and losses arise solely from continuing operations. There were no gains or losses other than those dealt with in the Statement of Comprehensive Income.

The accompanying notes form an integral part of these financial statements.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024 (cont'd.)

BNY Mellon Asian Income Fund	BNY Mellon Asian Opportunities Fund	BNY Mellon Blockchain Innovation Fund	BNY Mellon Brazil Equity Fund	BNY Mellon Dynamic Factor Premia V10 Fund	BNY Mellon Dynamic U.S. Equity Fund	BNY Mellon Efficient Euro High Yield Beta Fund*	BNY Mellon Efficient Global High Yield Beta Fund	BNY Mellon Efficient Global IG Corporate Beta Fund
USD	USD	USD	USD	USD	USD	EUR	USD	USD
12,499	28,113	5,118	10,304	38,099	128,093	-	28,637	8,347
585,073	407,529	509,356	649,783	-	1,427,127	-	-	-
-	376	-	-	-	2,138	-	3,938	683
529,398	(981,730)	225,663	150,202	3,238,347	19,958,536	11,071	8,197,507	1,872,977
(298,203)	2,771,418	2,402,696	(6,260,345)	168,407	11,381,858	(20,180)	(4,525,735)	(3,161,331)
828,767	2,225,706	3,142,833	(5,450,056)	3,444,853	32,897,752	(9,109)	3,704,347	(1,279,324)
106,806	314,401	276,580	250,547	80,250	440,850	546	136,934	13,967
-	-	-	-	-	-	-	-	-
25,006	25,660	7,943	42,971	12,413	88,723	221	46,751	31,055
17,550	24,775	22,220	18,977	20,227	121,650	366	140,615	33,466
-	-	-	-	-	-	-	-	-
-	-	-	-	326,409	-	-	-	-
(31,631)	-	(6,786)	-	(17,503)	(102,891)	(327)	(72,479)	(37,804)
117,731	364,836	299,957	312,495	421,796	548,332	806	251,821	40,684
711,036	1,860,870	2,842,876	(5,762,551)	3,023,057	32,349,420	(9,915)	3,452,526	(1,320,008)
845	9	-	2,017	419	-	-	17	118
446,617	12	91,158	345,854	788,282	2,582,077	-	8,025,994	1,699,131
263,574	1,860,849	2,751,718	(6,110,422)	2,234,356	29,767,343	(9,915)	(4,573,485)	(3,019,257)
(59,846)	(88,965)	(104,273)	298,115	-	(368,152)	(6,355)	(9,674)	91
203,728	1,771,884	2,647,445	(5,812,307)	2,234,356	29,399,191	(16,270)	(4,583,159)	(3,019,166)

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024 (cont'd.)

		BNY Mellon Efficient U.S. Fallen Angels Beta Fund	BNY Mellon Efficient U.S. High Yield Beta Fund	BNY Mellon Emerging Markets Corporate Debt Fund
	Notes	USD	USD	USD
Income				
Bank interest income		44,310	147,046	57,273
Dividend income		–	–	87,795
Securities lending income	13	–	134,266	–
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		26,661,848	60,701,983	4,988,967
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		(31,532,559)	(39,341,844)	1,460,059
Total income		(4,826,401)	21,641,451	6,594,094
Expenses				
Management fee	3	534,481	1,080,921	671,998
Performance fee	3	–	–	–
Depositary fee	5	64,298	90,040	50,493
Operating expenses	7	330,762	863,215	122,983
Dividend expense		–	–	–
Finance charges on swaps		–	–	–
Expense cap due (from)/to the manager	6	(97,003)	(458,539)	–
Total expenses		832,538	1,575,637	845,474
Net income/(expense)		(5,658,939)	20,065,814	5,748,620
Finance costs				
Bank interest		251	288	7
Distributions		28,978,170	58,962,952	5,160,947
Profit/(Loss) for the year		(34,637,360)	(38,897,426)	587,666
Withholding taxes on dividends and other investment income		(119,607)	(43,485)	32,561
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		(34,756,967)	(38,940,911)	620,227

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024 (cont'd.)

BNY Mellon Emerging Markets Debt Fund	BNY Mellon Emerging Markets Debt Local Currency Fund	BNY Mellon Emerging Markets Debt Opportunistic Fund	BNY Mellon Emerging Markets Debt Total Return Fund	BNY Mellon Euroland Bond Fund	BNY Mellon European Credit Fund	BNY Mellon Floating Rate Credit Fund	BNY Mellon Global Bond Fund	BNY Mellon Global Credit Fund
USD	USD	USD	USD	EUR	EUR	EUR	USD	USD
4,673	4,542	6,298	7,668	9,752	3,443	1,592	96,220	433,210
-	-	-	6,460	83,601	-	-	-	1,915,178
644	889	618	1,942	17,398	4,590	-	9,128	-
128,866	(290,260)	514,155	1,085,678	2,666,356	1,410,294	1,170,494	(3,766,688)	24,108,630
630,745	(1,169,228)	(530,829)	(1,155,254)	(3,528,992)	(596,824)	283,401	(17,250,163)	(30,233,702)
764,928	(1,454,057)	(9,758)	(53,506)	(751,885)	821,503	1,455,487	(20,911,503)	(3,776,684)
108,171	164,779	2,365	65,964	659,606	18,056	83,455	1,360,492	1,778,201
-	-	-	-	-	-	-	-	-
9,617	21,345	25,437	27,189	30,694	9,743	13,972	87,931	96,858
11,683	16,282	6,960	16,915	82,630	16,043	19,423	266,402	646,730
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-
-	(5,181)	-	(19,308)	-	-	(13,881)	-	(112,266)
129,471	197,225	34,762	90,760	772,930	43,842	102,969	1,714,825	2,409,523
635,457	(1,651,282)	(44,520)	(144,266)	(1,524,815)	777,661	1,352,518	(22,626,328)	(6,186,207)
7	115	185	52	1	-	-	1,537	944
103,116	67,893	764,601	1,100,174	612,931	773,091	1,078,131	3,870,514	37,726,135
532,334	(1,719,290)	(809,306)	(1,244,492)	(2,137,747)	4,570	274,387	(26,498,379)	(43,913,286)
1,379	241,548	(16,213)	24,906	5,568	(13)	713	(105,547)	(25,530)
533,713	(1,477,742)	(825,519)	(1,219,586)	(2,132,179)	4,557	275,100	(26,603,926)	(43,938,816)

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024 (cont'd.)

		BNY Mellon Global Dynamic Bond Fund	BNY Mellon Global Emerging Markets Opportunities Fund	BNY Mellon Global Equity Income Fund
	Notes	USD	USD	USD
Income				
Bank interest income		61,722	10,883	251,093
Dividend income		55,610	151,150	9,841,247
Securities lending income	13	15,317	55	–
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		(5,582,556)	(78,616)	2,063,912
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		(3,411,147)	50,772	(163,864)
Total income		(8,861,054)	134,244	11,992,388
Expenses				
Management fee	3	384,580	68,658	2,726,168
Performance fee	3	–	–	–
Depositary fee	5	60,714	26,685	69,869
Operating expenses	7	84,047	23,441	258,567
Dividend expense		–	–	–
Finance charges on swaps		–	–	–
Expense cap due (from)/to the manager	6	–	(29,078)	–
Total expenses		529,341	89,706	3,054,604
Net income/(expense)		(9,390,395)	44,538	8,937,784
Finance costs				
Bank interest		1,902	1,929	1
Distributions		3,815,820	110,769	4,721,627
Profit/(Loss) for the year		(13,208,117)	(68,160)	4,216,156
Withholding taxes on dividends and other investment income		(15,999)	(5,431)	(1,407,012)
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		(13,224,116)	(73,591)	2,809,144

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024 (cont'd.)

BNY Mellon Global High Yield Bond Fund	BNY Mellon Global Infrastructure Income Fund	BNY Mellon Global Leaders Fund	BNY Mellon Global Opportunities Fund	BNY Mellon Global Real Return Fund (EUR)	BNY Mellon Global Real Return Fund (GBP)	BNY Mellon Global Real Return Fund (USD)	BNY Mellon Global Short- Dated High Yield Bond Fund	BNY Mellon Global Unconstrained Fund
USD	USD	USD	USD	EUR	GBP	USD	USD	USD
54,443	7,640	15,316	20,476	72,221	24,616	184,221	44,951	44,061
-	2,545,991	520,017	257,216	7,590,613	248,537	1,397,761	344,491	227,760
41,165	5,515	2,812	202	56,408	2,712	29,604	-	1,912
4,970,805	(1,169,523)	1,853,888	1,284,842	40,569,507	1,304,726	2,117,863	28,708,737	(429,653)
(2,581,792)	1,402,511	5,031,800	2,921,289	13,336,144	386,463	7,127,671	(11,352,255)	1,033,165
2,484,621	2,792,134	7,423,833	4,484,025	61,624,893	1,967,054	10,857,120	17,745,924	877,245
391,793	360,058	277,561	295,425	4,028,743	68,001	829,612	2,566,885	26
-	-	-	-	-	-	-	-	-
20,435	16,074	9,739	11,083	223,170	33,604	75,392	74,381	6,774
51,975	49,631	42,596	21,018	442,863	25,153	104,954	463,084	9,189
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-
-	(10,954)	(314)	-	-	-	-	(2,661)	-
464,203	414,809	329,582	327,526	4,694,776	126,758	1,009,958	3,101,689	15,989
2,020,418	2,377,325	7,094,251	4,156,499	56,930,117	1,840,296	9,847,162	14,644,235	861,256
68	-	-	12	23,517	591	11,671	1,940	-
1,058,082	1,899,786	132,889	43	15,718,142	691,030	2,751,495	23,028,976	633,361
962,268	477,539	6,961,362	4,156,444	41,188,458	1,148,675	7,083,996	(8,386,681)	227,895
(31,781)	(160,267)	(102,613)	4,441	(485,585)	(18,826)	(117,541)	(63,532)	(27,655)
930,487	317,272	6,858,749	4,160,885	40,702,873	1,129,849	6,966,455	(8,450,213)	200,240

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024 (cont'd.)

		BNY Mellon Japan Small Cap Equity Focus Fund	BNY Mellon Long-Term European Equity Fund	BNY Mellon Long-Term Global Equity Fund
	Notes	JPY	EUR	EUR
Income				
Bank interest income		2,810,830	989	88,337
Dividend income		194,714,100	320,102	11,677,153
Securities lending income	13	14,070,274	–	–
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		1,627,308,413	35,723	57,645,458
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		702,060,669	1,391,573	77,761,343
Total income		2,540,964,286	1,748,387	147,172,291
Expenses				
Management fee	3	51,740,206	81,485	9,175,464
Performance fee	3	–	–	1,149
Depositary fee	5	3,410,422	7,088	97,850
Operating expenses	7	6,887,373	11,440	697,560
Dividend expense		–	–	–
Finance charges on swaps		–	–	–
Expense cap due (from)/to the manager	6	(82,704)	(2,907)	–
Total expenses		61,955,297	97,106	9,972,023
Net income/(expense)		2,479,008,989	1,651,281	137,200,268
Finance costs				
Bank interest		6,619,213	–	565
Distributions		76,006,653	2	1,093,017
Profit/(Loss) for the year		2,396,383,123	1,651,279	136,106,686
Withholding taxes on dividends and other investment income		(29,207,116)	(53,989)	(2,244,329)
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		2,367,176,007	1,597,290	133,862,357

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024 (cont'd.)

BNY Mellon Mobility Innovation Fund	BNY Mellon Small Cap Euroland Fund	BNY Mellon Sustainable Global Dynamic Bond Fund	BNY Mellon Sustainable Global Emerging Markets Fund	BNY Mellon Sustainable Global Equity Fund	BNY Mellon Sustainable Global Real Return Fund (EUR)	BNY Mellon Targeted Return Bond Fund	BNY Mellon U.S. Equity Income Fund	BNY Mellon U.S. Municipal Infrastructure Debt Fund
USD	EUR	EUR	USD	USD	EUR	USD	USD	USD
73,485	6,162	16,910	252	267,869	1,561	35,448	486,275	64,327
3,140,356	2,029,307	–	172,206	3,516,751	76,636	87,780	7,298,148	–
–	10,154	–	–	–	–	–	7,310	–
11,255,816	706,508	4,234,151	170,200	4,639,143	313,863	6,328,524	18,739,905	(4,136,643)
(675,290)	(2,620,481)	195,851	(608,961)	59,100,943	207,562	(3,165,136)	7,930,419	(16,276,933)
13,794,367	131,650	4,446,912	(266,303)	67,524,706	599,622	3,286,616	34,462,057	(20,349,249)
1,820,070	322,772	670,402	39,901	1,984,791	52,393	308,310	1,654,245	1,438,940
–	–	–	–	–	–	–	–	–
55,405	8,152	71,899	9,253	57,347	47,012	44,919	36,545	49,498
208,404	25,441	137,286	13,955	267,435	8,598	52,288	299,524	401,805
–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–
(31,375)	–	(52,508)	(13,783)	–	(45,757)	–	–	–
2,052,504	356,365	827,079	49,326	2,309,573	62,246	405,517	1,990,314	1,890,243
11,741,863	(224,715)	3,619,833	(315,629)	65,215,133	537,376	2,881,099	32,471,743	(22,239,492)
150	11,796	3,312	290	212	85	144	–	2,327
765,502	597,883	7,177,182	67,321	1,598,008	351,575	2,728,439	4,972,318	15,878,345
10,976,211	(834,394)	(3,560,661)	(383,240)	63,616,913	185,716	152,516	27,499,425	(38,120,164)
(432,147)	(214,971)	(35,260)	(14,245)	(424,626)	(6,101)	11,687	(1,857,432)	–
10,544,064	(1,049,365)	(3,595,921)	(397,485)	63,192,287	179,615	164,203	25,641,993	(38,120,164)

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2024 (cont'd.)

		Responsible Horizons EM Debt Impact Fund	Responsible Horizons Euro Corporate Bond Fund	Responsible Horizons Euro Impact Bond Fund	Total 30 June 2024 [^]
	Notes	USD	EUR	EUR	USD
Income					
Bank interest income		35,850	70,853	4,705	3,134,780
Dividend income		–	–	–	61,010,135
Securities lending income	13	–	–	–	482,197
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss					
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		1,882,169	9,071,694	845,811	381,186,472
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		291,721	4,705,642	(31,450)	35,697,320
Total income		2,209,740	13,848,189	819,066	481,510,904
Expenses					
Management fee	3	144,525	1,769,563	34,140	41,766,097
Performance fee	3	–	–	–	73,198
Depositary fee	5	15,009	76,027	6,265	2,264,155
Operating expenses	7	41,572	486,441	26,279	7,403,259
Dividend expense		–	–	–	624,745
Finance charges on swaps		–	–	–	2,088,607
Expense cap due (from)/to the manager	6	(23,803)	(17,289)	(5,029)	(1,275,184)
Total expenses		177,303	2,314,742	61,655	52,944,877
Net income/(expense)		2,032,437	11,533,447	757,411	428,566,027
Finance costs					
Bank interest		–	115	–	117,060
Distributions		1,905,282	15,258,671	792,529	268,864,587
Profit/(Loss) for the year		127,155	(3,725,339)	(35,118)	159,584,380
Withholding taxes on dividends and other investment income		2,549	(9,803)	(21,043)	(7,227,516)
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		129,704	(3,735,142)	(56,161)	152,356,864

[^] The Company Total as at 30 June 2024 has been adjusted to account for cross investments by BNY Mellon Absolute Return Bond Fund, BNY Mellon Absolute Return Credit Fund, BNY Mellon Emerging Markets Corporate Debt Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023

		BNY Mellon Absolute Return Bond Fund	BNY Mellon Absolute Return Equity Fund	BNY Mellon Absolute Return Global Convertible Fund
	Notes	EUR	GBP	EUR
Income				
Bank interest income		91,511	20,957	13,148
Dividend income		–	2,837,883	540,604
Securities lending income	13	23,465	3,192	606
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		11,821,116	(2,978,469)	(1,396,808)
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		5,506,359	(1,371,493)	2,974,429
Total income		17,442,451	(1,487,930)	2,131,979
Expenses				
Management fee	3	434,371	582,750	131,902
Performance fee	3	21,272	–	–
Depositary fee	5	97,310	34,254	16,339
Operating expenses	7	116,497	85,125	31,456
Dividend expense		–	2,729,679	535,846
Finance charges on swaps		–	583,100	1,417,757
Expense cap due (from)/to the manager	6	–	–	(1,180)
Total expenses		669,450	4,014,908	2,132,120
Net income/(expense)		16,773,001	(5,502,838)	(141)
Finance costs				
Bank interest		6,417	677	1,994
Distributions		2,287,085	69,498	–
Profit/(Loss) for the year		14,479,499	(5,573,013)	(2,135)
Withholding taxes on dividends and other investment income		(47,558)	(148,795)	(390)
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		14,431,941	(5,721,808)	(2,525)

Other than the Funds closed during the financial period, gains and losses arise solely from continuing operations. There were no gains or losses other than those dealt with in the Statement of Comprehensive Income.

The accompanying notes form an integral part of these financial statements.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

BNY Mellon Asian Income Fund	BNY Mellon Asian Opportunities Fund	BNY Mellon Blockchain Innovation Fund	BNY Mellon Brazil Equity Fund	BNY Mellon Dynamic Factor Premia V10 Fund	BNY Mellon Dynamic U.S. Equity Fund	BNY Mellon Efficient Global High Yield Beta Fund	BNY Mellon Efficient Global IG Corporate Beta Fund	BNY Mellon Efficient U.S. Fallen Angels Beta Fund
USD	USD	USD	USD	USD	USD	USD	USD	USD
13,200	30,116	23,601	1,576	36,728	280,636	28,444	6,592	124,721
552,187	402,306	823,313	720,653	–	4,333,877	–	–	–
255	1,030	–	–	–	5,161	10,782	461	–
(73,212)	(2,562,865)	(2,489,807)	(5,434,913)	2,251,334	23,849,016	6,073,442	1,322,012	999,661
558,166	4,274,032	8,789,266	8,851,150	861,124	55,291,782	9,543,852	2,076,814	52,632,278
1,050,596	2,144,619	7,146,373	4,138,466	3,149,186	83,760,472	15,656,520	3,405,879	53,756,660
83,310	386,316	315,383	278,146	67,748	1,125,428	122,554	13,808	453,536
–	–	–	–	–	–	–	–	–
22,212	31,270	8,739	45,630	16,766	64,832	34,547	26,732	64,298
18,189	37,805	30,061	17,764	17,597	326,800	119,584	26,774	397,346
–	–	–	–	–	–	–	–	–
–	–	–	–	192,046	–	–	–	–
(30,965)	–	(9,996)	–	(22,035)	(115,453)	(59,571)	(35,994)	(100,836)
92,746	455,391	344,187	341,540	272,122	1,401,607	217,114	31,320	814,344
957,850	1,689,228	6,802,186	3,796,926	2,877,064	82,358,865	15,439,406	3,374,559	52,942,316
1	60	17	1,681	1,472	30	593	57	64
307,364	–	130,538	713,469	423,349	3,953,750	6,051,242	1,115,592	31,955,092
650,485	1,689,168	6,671,631	3,081,776	2,452,243	78,405,085	9,387,571	2,258,910	20,987,160
(69,889)	(208,995)	(173,654)	651,960	–	(1,161,325)	(1,504)	(4,056)	111,159
580,596	1,480,173	6,497,977	3,733,736	2,452,243	77,243,760	9,386,067	2,254,854	21,098,319

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

		BNY Mellon Efficient U.S. High Yield Beta Fund	BNY Mellon Emerging Markets Corporate Debt Fund	BNY Mellon Emerging Markets Debt Fund
	Notes	USD	USD	USD
Income				
Bank interest income		128,854	86,043	13,726
Dividend income		–	309,296	–
Securities lending income	13	142,122	143,667	2,017
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		33,736,665	(10,114,295)	(767,853)
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		45,214,747	20,022,339	1,898,396
Total income		79,222,388	10,447,050	1,146,286
Expenses				
Management fee	3	924,626	926,261	133,222
Performance fee	3	–	–	–
Depositary fee	5	96,142	44,241	6,800
Operating expenses	7	728,021	165,762	14,486
Dividend expense		–	–	–
Finance charges on swaps		–	–	–
Expense cap due (from)/to the manager	6	(435,071)	–	–
Total expenses		1,313,718	1,136,264	154,508
Net income/(expense)		77,908,670	9,310,786	991,778
Finance costs				
Bank interest		38	2,993	28
Distributions		49,640,913	6,076,800	80,973
Profit/(Loss) for the year		28,267,719	3,230,993	910,777
Withholding taxes on dividends and other investment income		(19,970)	5,993	68
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		28,247,749	3,236,986	910,845

* This Fund launched during the financial period.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

BNY Mellon Emerging Markets Debt Local Currency Fund	BNY Mellon Emerging Markets Debt Opportunistic Fund	BNY Mellon Emerging Markets Debt Total Return Fund	BNY Mellon Euroland Bond Fund	BNY Mellon European Credit Fund	BNY Mellon Floating Rate Credit Fund	BNY Mellon Food Innovation Fund	BNY Mellon Future Earth Fund	BNY Mellon Future Life Fund
USD	USD	USD	EUR	EUR	EUR	USD	USD	USD
10,974	4,473	18,308	8,088	2,311	–	1,418	927	1,160
–	–	43,227	66,310	–	–	23,821	14,045	19,682
2,703	2,631	4,043	15,058	5,860	–	–	–	–
239,252	(68,259)	265,609	(4,537,012)	(683,291)	10,516	(2,792)	(60,868)	(34,866)
2,276,049	1,830,212	3,633,252	8,800,536	2,022,042	(56,370)	(56,147)	112,166	82,066
2,528,978	1,769,057	3,964,439	4,352,980	1,346,922	(45,854)	(33,700)	66,270	68,042
180,146	1,720	78,451	652,320	14,163	1,641	6,736	6,719	7,392
–	–	–	–	–	–	–	–	–
34,707	20,673	20,834	32,323	8,372	281	5,907	6,004	6,233
17,226	7,237	20,415	85,680	13,456	440	2,666	2,596	4,131
–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–
(3,900)	–	(12,072)	–	–	(327)	(12,529)	(12,683)	(14,197)
228,179	29,630	107,628	770,323	35,991	2,035	2,780	2,636	3,559
2,300,799	1,739,427	3,856,811	3,582,657	1,310,931	(47,889)	(36,480)	63,634	64,483
3,230	443	3,246	2,904	–	–	–	13	–
59,393	789,683	1,289,088	429,146	409,566	–	13,530	8,229	10,607
2,238,176	949,301	2,564,477	3,150,607	901,365	(47,889)	(50,010)	55,392	53,876
(61,571)	(23,172)	(20,335)	(13,124)	2,355	(447)	(5,659)	(1,427)	(4,091)
2,176,605	926,129	2,544,142	3,137,483	903,720	(48,336)	(55,669)	53,965	49,785

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

		BNY Mellon Global Bond Fund	BNY Mellon Global Credit Fund	BNY Mellon Global Dynamic Bond Fund
	Notes	USD	USD	USD
Income				
Bank interest income		154,975	70,310	290,820
Dividend income		–	609,181	208,902
Securities lending income	13	8,117	21,950	13,363
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		2,280,799	7,369,522	(7,638,479)
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		812,935	8,271,362	6,702,274
Total income		3,256,826	16,342,325	(423,120)
Expenses				
Management fee	3	1,320,200	139,393	817,306
Performance fee	3	–	–	–
Depositary fee	5	67,443	92,930	57,926
Operating expenses	7	276,667	138,176	176,019
Dividend expense		–	–	–
Finance charges on swaps		–	–	–
Expense cap due (from)/to the manager	6	–	(16,798)	–
Total expenses		1,664,310	353,701	1,051,251
Net income/(expense)		1,592,516	15,988,624	(1,474,371)
Finance costs				
Bank interest		20,385	4,191	6,532
Distributions		1,844,039	10,723,282	5,039,428
Profit/(Loss) for the year		(271,908)	5,261,151	(6,520,331)
Withholding taxes on dividends and other investment income		(31,494)	(7,016)	91,172
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		(303,402)	5,254,135	(6,429,159)

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

BNY Mellon Global Emerging Markets Opportunities Fund	BNY Mellon Global Equity Income Fund	BNY Mellon Global High Yield Bond Fund	BNY Mellon Global Infrastructure Income Fund	BNY Mellon Global Leaders Fund	BNY Mellon Global Opportunities Fund	BNY Mellon Global Real Return Fund (EUR)	BNY Mellon Global Real Return Fund (GBP)	BNY Mellon Global Real Return Fund (USD)
USD	USD	USD	USD	USD	USD	EUR	GBP	USD
22,351	312,585	53,179	9,502	5,375	11,721	102,140	11,711	384,074
321,153	13,050,157	–	4,583,229	350,779	300,337	18,994,059	551,425	3,149,985
430	41,296	32,538	21,901	2,430	1,291	87,270	2,565	10,081
(1,904,620)	18,441,773	(250,558)	(2,971,084)	1,980,818	180,614	(24,001,376)	(146,325)	(28,790,517)
4,133,984	9,079,269	6,255,332	7,422,695	6,317,533	3,708,856	(40,928,717)	(2,159,354)	20,013,622
2,573,298	40,925,080	6,090,491	9,066,243	8,656,935	4,202,819	(45,746,624)	(1,739,978)	(5,232,755)
159,232	3,245,488	416,222	467,936	171,524	268,676	7,008,622	125,866	1,396,347
–	–	–	–	–	–	–	–	–
37,815	58,749	21,041	24,956	7,316	14,058	235,110	31,525	67,124
32,301	336,427	56,590	75,703	27,784	22,143	789,074	35,228	171,239
–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–
(20,055)	–	–	(22,491)	(732)	–	–	–	–
209,293	3,640,664	493,853	546,104	205,892	304,877	8,032,806	192,619	1,634,710
2,364,005	37,284,416	5,596,638	8,520,139	8,451,043	3,897,942	(53,779,430)	(1,932,597)	(6,867,465)
1	774	117	809	2	18	144,252	11,833	8,436
22,086	6,038,741	937,502	2,279,280	131,217	5	10,835,876	764,190	1,453,404
2,341,918	31,244,901	4,659,019	6,240,050	8,319,824	3,897,919	(64,759,558)	(2,708,620)	(8,329,305)
(99,030)	(2,548,704)	(6,732)	(535,116)	(71,496)	(46,952)	(1,359,277)	(42,729)	(253,191)
2,242,888	28,696,197	4,652,287	5,704,934	8,248,328	3,850,967	(66,118,835)	(2,751,349)	(8,582,496)

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

		BNY Mellon Global Short- Dated High Yield Bond Fund	BNY Mellon Global Unconstrained Fund	BNY Mellon Japan Small Cap Equity Focus Fund
	Notes	USD	USD	JPY
Income				
Bank interest income		192,500	24,754	1,318,898
Dividend income		493,477	223,553	245,026,250
Securities lending income	13	86,180	3,111	12,863,986
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		(19,583,455)	529,466	1,065,252,134
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		65,812,281	2,111,032	234,146,448
Total income		47,000,983	2,891,916	1,558,607,716
Expenses				
Management fee	3	1,512,000	24	79,024,949
Performance fee	3	–	–	–
Depositary fee	5	66,526	6,990	4,061,219
Operating expenses	7	313,031	11,328	11,282,661
Dividend expense		–	–	–
Finance charges on swaps		–	–	–
Expense cap due (from)/to the manager	6	(3,821)	(3,590)	–
Total expenses		1,887,736	14,752	94,368,829
Net income/(expense)		45,113,247	2,877,164	1,464,238,887
Finance costs				
Bank interest		2,342	–	963,522
Distributions		15,390,534	527,298	68,824,925
Profit/(Loss) for the year		29,720,371	2,349,866	1,394,450,440
Withholding taxes on dividends and other investment income		(1,406)	(27,974)	(36,753,938)
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		29,718,965	2,321,892	1,357,696,502

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

BNY Mellon Long-Term Global Equity Fund	BNY Mellon Mobility Innovation Fund	BNY Mellon Small Cap Euroland Fund	BNY Mellon Smart Cures Innovation Fund	BNY Mellon Sustainable Global Dynamic Bond Fund	BNY Mellon Sustainable Global Emerging Markets Fund	BNY Mellon Sustainable Global Equity Fund	BNY Mellon Sustainable Global Real Return Fund (EUR)	BNY Mellon Targeted Return Bond Fund
EUR	USD	EUR	USD	EUR	USD	USD	EUR	USD
158,489	139,521	3,978	3,581	37,348	8,369	219,334	4,365	33,248
9,906,168	3,799,712	1,100,176	82,980	–	119,014	4,240,535	724,389	–
–	–	23,774	–	–	–	12,395	–	–
36,259,732	(20,182,781)	868,908	(389,545)	26,655,178	(96,017)	12,628,479	(4,867,285)	4,250,088
136,101,968	103,368,046	3,164,392	273,078	(22,791,876)	580,043	37,371,980	1,218,493	2,833,385
182,426,357	87,124,498	5,161,228	(29,906)	3,900,650	611,409	54,472,723	(2,920,038)	7,116,721
7,154,056	2,628,846	305,179	82,403	653,407	41,269	1,852,814	345,576	272,487
376,009	–	–	–	–	–	–	–	–
91,124	59,750	10,023	6,820	56,322	7,529	56,596	42,109	38,271
614,386	296,759	22,454	15,821	168,625	19,045	256,140	45,810	49,921
–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–
–	(36,877)	–	(7,453)	(41,291)	(16,679)	–	(26,190)	–
8,235,575	2,948,478	337,656	97,591	837,063	51,164	2,165,550	407,305	360,679
174,190,782	84,176,020	4,823,572	(127,497)	3,063,587	560,245	52,307,173	(3,327,343)	6,756,042
4,012	1,603	587	–	63,694	–	7,380	4,636	3,425
1,601,881	645,555	60,789	59	5,589,044	–	2,426,442	755,335	1,952,853
172,584,889	83,528,862	4,762,196	(127,556)	(2,589,151)	560,245	49,873,351	(4,087,314)	4,799,764
(2,046,771)	(474,485)	(95,156)	(20,870)	(111,829)	(68,421)	(732,523)	(79,164)	(9,128)
170,538,118	83,054,377	4,667,040	(148,426)	(2,700,980)	491,824	49,140,828	(4,166,478)	4,790,636

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

		BNY Mellon U.S. Equity Income Fund	BNY Mellon U.S. Municipal Infrastructure Debt Fund	Responsible Horizons EM Debt Impact Fund
	Notes	USD	USD	USD
Income				
Bank interest income		285,069	146,716	8,568
Dividend income		4,440,305	–	–
Securities lending income	13	2,555	–	–
Net gains/(losses) on financial assets/liabilities at fair value through profit or loss				
Net realised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		3,531,158	6,677,692	724,784
Net change in unrealised gains/(losses) on financial assets/liabilities held at fair value through profit or loss		915,334	34,239,718	(752,293)
Total income		9,174,421	41,064,126	(18,941)
Expenses				
Management fee	3	1,095,403	1,916,035	52,946
Performance fee	3	–	–	–
Depositary fee	5	37,999	52,088	2,333
Operating expenses	7	195,528	553,117	20,470
Dividend expense		–	–	–
Finance charges on swaps		–	–	–
Expense cap due (from)/to the manager	6	(75)	–	(12,553)
Total expenses		1,328,855	2,521,240	63,196
Net income/(expense)		7,845,566	38,542,886	(82,137)
Finance costs				
Bank interest		1	397	–
Distributions		3,718,552	16,165,385	218,066
Profit/(Loss) for the year		4,127,013	22,377,104	(300,203)
Withholding taxes on dividends and other investment income		(1,076,073)	(5,451)	(7,153)
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations		3,050,940	22,371,653	(307,356)

* This Fund launched during the financial period.

^ The Company Total as at 30 June 2023 has been adjusted to account for cross investments by BNY Mellon Absolute Return Bond Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2023 (cont'd.)

Responsible Horizons Euro Corporate Bond Fund	Responsible Horizons Euro Impact Bond Fund	Total 30 June 2023 [^]
EUR	EUR	USD
51,426	1,923	3,751,203
–	–	83,077,394
–	–	843,729
(19,982,337)	(238,363)	49,460,190
43,780,907	825,593	684,962,686
23,849,996	589,153	822,095,202
1,667,141	19,704	44,301,861
–	–	429,366
72,047	1,454	2,168,457
499,681	20,640	7,833,565
–	–	3,946,308
–	–	2,443,584
(119,156)	(10,269)	(1,220,863)
2,119,713	31,529	59,902,278
21,730,283	557,624	762,192,924
3,282	–	343,459
7,700,615	219,149	205,974,915
14,026,386	338,475	555,874,550
(66,384)	(3,267)	(11,557,175)
13,960,002	335,208	544,317,375

STATEMENT OF FINANCIAL POSITION

As at 30 June 2024

		BNY Mellon Absolute Return Bond Fund	BNY Mellon Absolute Return Credit Fund	BNY Mellon Absolute Return Global Convertible Fund	BNY Mellon Asian Income Fund
	Notes	EUR	EUR	EUR	USD
Assets (due within one year)					
Financial assets at fair value through profit or loss	15	286,734,781	24,238,563	68,269,451	18,277,712
Cash and cash equivalents	8	18,491,116	2,064,937	798,006	616,530
Income receivable		4,038,835	292,711	344,413	126,290
Receivable for investments sold		1,514,788	7,792	531,533	2,426,773
Expense cap receivable from the manager	6	–	23,711	14	15,725
Margins on derivatives contracts	8	14,051,033	766,918	681,105	–
Cash collateral received from broker		730,000	–	–	–
Subscriptions receivable		994,353	–	–	29,641
Other receivables		467	–	375	3,245
		326,555,373	27,394,632	70,624,897	21,495,916
Liabilities (due within one year)					
Financial liabilities at fair value through profit or loss	15	7,531,484	815,745	5,382,848	–
Bank overdraft	8	–	–	9,583	4,235
Payable for investments purchased		1,045,474	473,954	4,517,942	–
Redemptions payable		195,384	–	–	2,821,450
Expenses payable		161,744	73,605	45,047	45,210
Performance fees payable	3	65,696	–	–	–
Margins on derivatives contracts	8	2,310,742	–	7,010	–
Cash collateral payable to broker		730,000	–	–	–
Income payable on swaps		1,380,189	6,044	61,793	–
Finance charges payable on swaps		–	–	104,595	–
Tax payable	9	–	–	–	18,743
		13,420,713	1,369,348	10,128,818	2,889,638
Net assets attributable to redeemable participating shareholders		313,134,660	26,025,284	60,496,079	18,606,278

* Please refer to Note 18 of the financial statements.

The accompanying notes form an integral part of these financial statements.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 30 June 2024 (cont'd.)

BNY Mellon Asian Opportunities Fund	BNY Mellon Blockchain Innovation Fund	BNY Mellon Brazil Equity Fund	BNY Mellon Dynamic Factor Premia V10 Fund	BNY Mellon Dynamic U.S. Equity Fund	BNY Mellon Efficient Euro High Yield Beta Fund*	BNY Mellon Efficient Global High Yield Beta Fund	BNY Mellon Efficient Global IG Corporate Beta Fund	BNY Mellon Efficient U.S. Fallen Angels Beta Fund
USD	USD	USD	USD	USD	EUR	USD	USD	USD
34,834,181	36,397,195	24,944,609	33,600,150	193,361,127	24,498,475	264,994,033	69,953,795	789,650,603
1,026,107	240,478	1,031,115	2,179,533	5,939,421	103,621	970,961	1,085,785	7,141,313
67,452	3,335	273,406	3,251	70,722	383,400	4,582,427	799,584	11,343,822
432,459	2,616,394	17,859	–	–	–	–	2,269,672	–
–	3,972	–	9,507	59,504	328	40,726	16,983	52,629
–	–	–	687,978	6,453,000	–	270,283	184,648	84,027
–	–	–	–	–	–	–	–	–
1,693	14,369	9,232	–	–	–	402,561	2,589,764	166,205
4,788	3,028	–	–	1,201	–	–	103,704	1,100
36,366,680	39,278,771	26,276,221	36,480,419	205,884,975	24,985,824	271,260,991	77,003,935	808,439,699
–	72,026	5,631	1,318,552	213	935	1,339,559	346,957	2,329,378
2,837	18	2	157	–	–	295	258	142
668,973	3,152,254	–	–	–	–	424,256	4,711,657	–
11,568	116,022	392,778	–	45,360	–	105,293	440,453	154,392
81,060	60,919	56,647	35,369	221,486	1,133	162,741	73,214	376,535
–	–	–	–	–	–	–	–	–
–	–	–	211,912	159,907	26	167,877	38,733	–
–	–	–	–	–	–	–	–	–
–	–	–	2,259	–	–	–	–	–
–	–	–	26,321	–	–	–	–	–
345,048	–	525,801	–	–	–	–	–	–
1,109,486	3,401,239	980,859	1,594,570	426,966	2,094	2,200,021	5,611,272	2,860,447
35,257,194	35,877,532	25,295,362	34,885,849	205,458,009	24,983,730	269,060,970	71,392,663	805,579,252

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 30 June 2024 (cont'd.)

		BNY Mellon Efficient U.S. High Yield Beta Fund	BNY Mellon Emerging Markets Corporate Debt Fund	BNY Mellon Emerging Markets Debt Fund	BNY Mellon Emerging Markets Debt Local Currency Fund
	Notes	USD	USD	USD	USD
Assets (due within one year)					
Financial assets at fair value through profit or loss	15	1,731,944,991	263,086,993	18,498,966	23,691,951
Cash and cash equivalents	8	3,357,344	5,336,853	38,830	746,735
Income receivable		31,358,129	3,691,657	326,255	619,036
Receivable for investments sold		8,915,943	171,911	139,797	908,453
Expense cap receivable from the manager	6	246,767	–	–	679
Margins on derivatives contracts	8	1,929,154	949,570	97,714	–
Cash collateral received from broker		–	670,000	–	20,000
Subscriptions receivable		7,219,632	31,803	11,278	260
Other receivables		5	–	–	3,028
		1,784,971,965	273,938,787	19,112,840	25,990,142
Liabilities (due within one year)					
Financial liabilities at fair value through profit or loss	15	4,917,392	714,191	10,447	122,351
Bank overdraft	8	3,010	60	2	4,432
Payable for investments purchased		1,400,000	1,499,960	200,000	639,872
Redemptions payable		12,790,507	50,642	219,101	–
Expenses payable		819,554	212,829	27,744	47,706
Performance fees payable	3	–	–	–	–
Margins on derivatives contracts	8	1,291,362	–	–	–
Cash collateral payable to broker		–	670,000	–	20,000
Income payable on swaps		–	–	–	–
Finance charges payable on swaps		–	–	–	–
Tax payable	9	–	–	–	–
Other payables		3,339,805	–	–	–
		24,561,630	3,147,682	457,294	834,361
Net assets attributable to redeemable participating shareholders		1,760,410,335	270,791,105	18,655,546	25,155,781

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 30 June 2024 (cont'd.)

BNY Mellon Emerging Markets Debt Opportunistic Fund	BNY Mellon Emerging Markets Debt Total Return Fund	BNY Mellon Euroland Bond Fund	BNY Mellon European Credit Fund	BNY Mellon Floating Rate Credit Fund	BNY Mellon Global Bond Fund	BNY Mellon Global Credit Fund	BNY Mellon Global Dynamic Bond Fund	BNY Mellon Global Emerging Markets Opportunities Fund
USD	USD	EUR	EUR	EUR	USD	USD	USD	USD
25,343,415	28,951,409	174,616,992	59,604,879	37,364,556	457,476,982	1,532,376,398	162,785,349	12,307,289
776,092	597,443	2,579,848	1,639,904	861,256	2,719,159	3,855,093	1,477,587	292,210
481,309	511,291	2,013,202	729,065	616,284	3,206,994	19,599,714	1,651,651	18,583
-	-	1,080,849	152,143	1,626,951	16	205,863	10	314,509
-	9,797	-	-	7,361	-	69,814	-	13,059
56,146	112,032	3,360,889	214,277	30,000	6,806,119	18,921,527	2,209,857	-
20,000	-	130,000	-	-	-	11,900,000	-	-
-	423	271,898	-	43,419	116,813	34,497,410	59,565	-
-	-	-	-	399	1	2,216,283	7,751	2,237
26,676,962	30,182,395	184,053,678	62,340,268	40,550,226	470,326,084	1,623,642,102	168,191,770	12,947,887
91,343	265,711	908,193	78,259	133,207	6,096,763	13,283,991	4,361,405	3,570
-	1,397	-	-	-	407,283	2,425	8,218	66,950
590,470	678,084	749,547	1,451,663	1,701,000	15	12,588,748	10	342,990
-	-	937,499	-	-	558,746	703,762	10,602	14,541
25,908	43,848	172,106	22,159	45,072	420,756	786,231	150,610	22,925
-	-	-	-	-	-	-	-	-
-	-	808,207	-	-	-	961,046	-	-
20,000	-	130,000	-	-	-	11,900,000	-	-
-	-	154,347	-	280,616	-	97,607	-	-
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	97,019
-	-	-	-	-	-	-	-	-
727,721	989,040	3,859,899	1,552,081	2,159,895	7,483,563	40,323,810	4,530,845	547,995
25,949,241	29,193,355	180,193,779	60,788,187	38,390,331	462,842,521	1,583,318,292	163,660,925	12,399,892

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 30 June 2024 (cont'd.)

		BNY Mellon Global Equity Income Fund	BNY Mellon Global High Yield Bond Fund	BNY Mellon Global Infrastructure Income Fund	BNY Mellon Global Leaders Fund
	Notes	USD	USD	USD	USD
Assets (due within one year)					
Financial assets at fair value through profit or loss	15	435,416,557	70,063,659	66,876,626	72,622,112
Cash and cash equivalents	8	2,961,310	3,359,763	903,196	867,130
Income receivable		576,727	1,266,861	–	35,845
Receivable for investments sold		48	1,296,564	1	2,110,698
Expense cap receivable from the manager	6	–	–	9,159	–
Margins on derivatives contracts	8	–	–	–	–
Cash collateral received from broker		–	–	–	–
Subscriptions receivable		329,826	312,334	12,664	10,732
Other receivables		4,082	–	3,026	–
		439,288,550	76,299,181	67,804,672	75,646,517
Liabilities (due within one year)					
Financial liabilities at fair value through profit or loss	15	65,657	130,157	59,236	1,453
Bank overdraft	8	613	117,949	10	3,042
Payable for investments purchased		48	1,537,196	1	–
Redemptions payable		678,543	32,820	960	6,065,057
Expenses payable		632,422	88,176	94,776	76,160
Performance fees payable	3	–	–	–	–
Margins on derivatives contracts	8	–	–	–	–
Cash collateral payable to broker		–	–	–	–
Income payable on swaps		–	–	–	–
Finance charges payable on swaps		–	–	–	–
Tax payable	9	–	–	–	–
		1,377,283	1,906,298	154,983	6,145,712
Net assets attributable to redeemable participating shareholders		437,911,267	74,392,883	67,649,689	69,500,805

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 30 June 2024 (cont'd.)

BNY Mellon Global Opportunities Fund	BNY Mellon Global Real Return Fund (EUR)	BNY Mellon Global Real Return Fund (GBP)	BNY Mellon Global Real Return Fund (USD)	BNY Mellon Global Short- Dated High Yield Bond Fund	BNY Mellon Global Unconstrained Fund	BNY Mellon Japan Small Cap Equity Focus Fund	BNY Mellon Long-Term European Equity Fund	BNY Mellon Long-Term Global Equity Fund
USD	EUR	GBP	USD	USD	USD	JPY	EUR	EUR
32,014,081	992,663,194	35,129,325	195,511,716	981,781,077	29,191,120	8,014,346,144	22,018,874	1,579,385,876
972,426	30,868,024	1,756,641	9,262,879	34,290	1,274,896	382,964,777	582,930	31,129,180
25,470	2,985,008	96,104	804,890	14,064,402	77,310	30,854,915	12,121	1,055,801
-	2,999,839	-	543,496	5,373,818	-	-	-	2
-	-	-	-	1,381	-	82,704	2,099	-
-	11,732,621	258,675	1,559,943	340,000	-	-	-	-
-	420,188	-	760,000	5,580,000	-	-	-	-
60,752	300,761	588,929	11,095	2,176,356	-	5,002,923	-	20,393,457
3,422	4,492	2,313	2,888	-	3,026	169,047	-	6,776
33,076,151	1,041,974,127	37,831,987	208,456,907	1,009,351,324	30,546,352	8,433,420,510	22,616,024	1,631,971,092
1,390	9,940,434	198,927	1,031,410	3,613,798	5,008	634,321	-	60,400
181,641	11	-	-	549,320	867	2,229	5	6,252
-	-	-	-	33,233,815	-	177,168,455	31,196	2
496,698	1,725,784	-	819,893	990,110	-	8,405,363	-	3,629,527
64,248	1,056,856	50,295	258,391	790,533	11,111	12,028,530	23,488	1,968,303
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-
-	420,188	-	760,000	5,580,000	-	-	-	-
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-
743,977	13,143,273	249,222	2,869,694	44,757,576	16,986	198,238,898	54,689	5,664,484
32,332,174	1,028,830,854	37,582,765	205,587,213	964,593,748	30,529,366	8,235,181,612	22,561,335	1,626,306,608

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 30 June 2024 (cont'd.)

		BNY Mellon Mobility Innovation Fund	BNY Mellon Small Cap Euroland Fund	BNY Mellon Sustainable Global Dynamic Bond Fund	BNY Mellon Sustainable Global Emerging Markets Fund
	Notes	USD	EUR	EUR	USD
Assets (due within one year)					
Financial assets at fair value through profit or loss	15	329,850,133	61,622,666	275,501,816	10,212,423
Cash and cash equivalents	8	3,174,892	599,851	1,504,961	561,279
Income receivable		388,848	67,794	2,736,943	12,681
Receivable for investments sold		1,250,646	–	973,611	85,749
Expense cap receivable from the manager	6	18,838	–	35,879	7,164
Margins on derivatives contracts	8	–	–	5,091,396	–
Cash collateral received from broker		–	–	380,000	–
Subscriptions receivable		49,773	41,151	333,418	–
Other receivables		3,108	–	3,181	3,222
		334,736,238	62,331,462	286,561,205	10,882,518
Liabilities (due within one year)					
Financial liabilities at fair value through profit or loss	15	493,381	–	5,182,732	461
Bank overdraft	8	7,091	–	439	–
Payable for investments purchased		1	–	1,790,106	60,165
Redemptions payable		1,975,391	82,225	206,743	–
Expenses payable		440,457	79,279	228,087	17,670
Performance fees payable	3	–	–	–	–
Margins on derivatives contracts	8	–	–	–	–
Cash collateral payable to broker		–	–	380,000	–
Income payable on swaps		–	–	–	–
Finance charges payable on swaps		–	–	–	–
Tax payable	9	–	–	–	53,971
Other payables		–	–	–	–
		2,916,321	161,504	7,788,107	132,267
Net assets attributable to redeemable participating shareholders		331,819,917	62,169,958	278,773,098	10,750,251

^ The Company Total as at 30 June 2024 has been adjusted to account for cross investments by BNY Mellon Absolute Return Bond Fund, BNY Mellon Absolute Return Credit Fund, BNY Mellon Emerging Markets Corporate Debt Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 30 June 2024 (cont'd.)

BNY Mellon Sustainable Global Equity Fund	BNY Mellon Sustainable Global Real Return Fund (EUR)	BNY Mellon Targeted Return Bond Fund	BNY Mellon U.S. Equity Income Fund	BNY Mellon U.S. Municipal Infrastructure Debt Fund	Responsible Horizons EM Debt Impact Fund	Responsible Horizons Euro Corporate Bond Fund	Responsible Horizons Euro Impact Bond Fund	Total 30 June 2024 [^]
USD	EUR	USD	USD	USD	USD	EUR	EUR	USD
478,403,087	11,583,207	91,242,982	602,454,388	636,900,674	76,239,648	1,014,388,882	85,205,273	14,937,053,217
11,789,873	479,678	6,401,574	27,879,125	369,357	3,066,024	11,947,965	5,640	227,918,888
281,242	22,239	1,193,221	751,376	7,984,331	1,147,793	12,961,438	974,916	138,967,515
9	–	862,606	1,441,704	–	–	–	–	40,903,079
–	23,501	–	–	–	12,023	7	2,885	690,822
–	73,909	1,794,212	–	–	415,673	2,515,567	207,042	84,671,171
–	–	830,000	–	–	–	–	–	21,557,979
540,227	–	–	1,060,887	247,163	30,000,000	32,804,932	–	139,836,696
14,922	3,496	–	–	925	219,031	2,206,699	4,102	4,996,203
491,029,360	12,186,030	102,324,595	633,587,480	645,502,450	111,100,192	1,076,825,490	86,399,858	15,596,595,570
–	107,969	1,412,274	266,659	1,666,337	159,256	960,774	23,985	77,776,801
423,165	6,035	–	1,468	233	–	–	15,953	1,828,128
9	–	2,333,122	3,855,249	–	–	6,799,936	751,280	89,700,375
6,406,367	52,206	–	3,352,048	171,289	–	2,733,983	365,330	50,109,762
531,993	54,914	115,991	542,043	480,363	67,910	602,069	28,225	12,907,646
–	–	–	–	–	–	–	–	70,357
–	–	388,028	–	–	–	–	100,787	6,674,578
–	–	830,000	–	–	–	–	–	21,557,979
–	–	5,076	–	–	–	–	–	2,121,530
–	–	–	–	–	–	–	–	138,337
25,822	1,156	–	–	–	–	–	–	1,067,642
–	–	–	–	–	–	–	–	3,339,805
7,387,356	222,280	5,084,491	8,017,467	2,318,222	227,166	11,096,762	1,285,560	267,292,940
483,642,004	11,963,750	97,240,104	625,570,013	643,184,228	110,873,026	1,065,728,728	85,114,298	15,329,302,630

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023

		BNY Mellon Absolute Return Bond Fund	BNY Mellon Absolute Return Credit Fund*	BNY Mellon Absolute Return Equity Fund**	BNY Mellon Absolute Return Global Convertible Fund
	Notes	EUR	EUR	GBP	EUR
Assets (due within one year)					
Financial assets at fair value through profit or loss	15	273,513,435	24,665,784	–	73,010,962
Cash and cash equivalents	8	16,001,080	430,639	360,415	538,131
Income receivable		4,624,922	153,416	–	356,310
Receivable for investments sold		–	–	–	–
Expense cap receivable from the manager	6	–	4,904	1,206	30
Margins on derivatives contracts	8	26,893,536	794,992	375	727,871
Cash collateral received from broker		2,390,000	–	–	1,030,000
Subscriptions receivable		35,582	–	–	–
Other receivables		11,168	–	–	1,815
		323,469,723	26,049,735	361,996	75,665,119
Liabilities (due within one year)					
Financial liabilities at fair value through profit or loss	15	21,730,883	937,283	–	6,951,074
Bank overdraft	8	–	–	–	2,883
Payable for investments purchased		–	–	–	–
Redemptions payable		19,179	–	267,577	–
Expenses payable		187,165	12,924	94,080	46,095
Performance fees payable	3	64,223	–	–	–
Margins on derivatives contracts	8	5,898,280	2	339	39,453
Cash collateral payable to broker		2,390,000	–	–	1,030,000
Income payable on swaps		1,394,836	9,393	–	34,118
Finance charges payable on swaps		–	–	–	87,196
Tax payable	9	–	–	–	–
		31,684,566	959,602	361,996	8,190,819
Net assets attributable to redeemable participating shareholders		291,785,157	25,090,133	–	67,474,300

* This Fund launched during the financial year.

** This Fund closed during the financial year.

The accompanying notes form an integral part of these financial statements.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023 (cont'd.)

BNY Mellon Asian Income Fund	BNY Mellon Asian Opportunities Fund	BNY Mellon Blockchain Innovation Fund	BNY Mellon Brazil Equity Fund	BNY Mellon Dynamic Factor Premia V10 Fund	BNY Mellon Dynamic U.S. Equity Fund	BNY Mellon Efficient Global High Yield Beta Fund	BNY Mellon Efficient Global IG Corporate Beta Fund	BNY Mellon Efficient U.S. Fallen Angels Beta Fund
USD	USD	USD	USD	USD	USD	USD	USD	USD
29,326,713	35,678,858	35,517,434	42,352,414	24,730,526	219,188,489	212,769,178	73,717,900	796,517,311
364,864	1,961,547	579,193	394,130	1,686,983	10,599,591	3,306,535	290,707	4,748,302
98,269	16,709	2,722	371,995	4,134	130,428	3,544,887	828,177	12,001,703
66,711	83,655	390,163	884,481	867,794	–	5,802	–	4,187,454
24,798	–	4,228	–	7,776	102,241	36,522	37,678	168,502
–	–	–	–	1,070,029	6,453,000	–	112,674	553,216
–	–	–	–	–	–	–	–	–
111,192	223	71,033	52,444	–	27	509,275	29,105	1,636,988
–	–	–	–	–	9,658	–	–	13,675
29,992,547	37,740,992	36,564,773	44,055,464	28,367,242	236,483,434	220,172,199	75,016,241	819,827,151
–	–	6,437	3,388	1,194,127	6	1,133,329	690,743	20,477
277	82	–	677	2,229	–	–	–	8
–	27,739	402,722	–	604,117	–	116,279	–	10,358,618
27	440,474	64,832	821,451	–	–	57,020	20,629	71,431
57,295	96,069	68,153	108,426	32,340	259,859	140,202	56,574	433,627
–	–	–	–	–	–	–	–	–
–	–	–	–	528,056	509,794	5	43,805	–
–	–	–	–	–	–	–	–	–
–	–	–	–	2,167	–	–	–	–
–	–	–	–	21,345	–	–	–	–
34,405	293,332	–	861,322	–	–	–	–	–
92,004	857,696	542,144	1,795,264	2,384,381	769,659	1,446,835	811,751	10,884,161
29,900,543	36,883,296	36,022,629	42,260,200	25,982,861	235,713,775	218,725,364	74,204,490	808,942,990

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023 (cont'd.)

		BNY Mellon Efficient U.S. High Yield Beta Fund	BNY Mellon Emerging Markets Corporate Debt Fund	BNY Mellon Emerging Markets Debt Fund	BNY Mellon Emerging Markets Debt Local Currency Fund
	Notes	USD	USD	USD	USD
Assets (due within one year)					
Financial assets at fair value through profit or loss	15	1,434,797,642	274,276,359	23,170,967	28,228,193
Cash and cash equivalents	8	11,016,097	5,653,890	171,857	236,872
Income receivable		24,673,907	3,888,847	412,223	513,951
Receivable for investments sold		46,856	–	–	–
Expense cap receivable from the manager	6	228,472	–	–	–
Margins on derivatives contracts	8	–	1,735,194	87,039	–
Cash collateral received from broker		–	–	–	80,000
Subscriptions receivable		855,139	65,547	4,372	2,081
Other receivables		5	10,115	151	–
		1,471,618,118	285,629,952	23,846,609	29,061,097
Liabilities (due within one year)					
Financial liabilities at fair value through profit or loss	15	158,760	1,208,593	78,878	329,474
Bank overdraft	8	3	157	95	52
Payable for investments purchased		1,168,591	–	–	–
Redemptions payable		1,914,297	214,128	34,955	21,622
Expenses payable		736,403	249,807	35,324	66,448
Performance fees payable	3	–	–	–	–
Margins on derivatives contracts	8	53	27,402	62,052	–
Cash collateral payable to broker		–	–	–	80,000
Income payable on swaps		–	–	–	–
Finance charges payable on swaps		–	–	–	–
Tax payable	9	–	–	–	–
		3,978,107	1,700,087	211,304	497,596
Net assets attributable to redeemable participating shareholders		1,467,640,011	283,929,865	23,635,305	28,563,501

* This Fund launched during the financial year.

** This Fund closed during the financial year.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023 (cont'd.)

BNY Mellon Emerging Markets Debt Opportunistic Fund	BNY Mellon Emerging Markets Debt Total Return Fund	BNY Mellon Euroland Bond Fund	BNY Mellon European Credit Fund	BNY Mellon Floating Rate Credit Fund*	BNY Mellon Food Innovation Fund**	BNY Mellon Future Earth Fund**	BNY Mellon Future Life Fund**	BNY Mellon Global Bond Fund
USD	USD	EUR	EUR	EUR	USD	USD	USD	USD
22,664,815	29,809,690	178,794,532	57,355,402	31,126,569	–	–	–	487,306,526
173,612	615,853	4,756,407	348,006	374,597	2,311	2,364	745	2,382,313
397,740	547,122	2,091,894	736,468	582,713	–	51	–	2,840,712
–	–	–	–	–	–	–	–	–
–	4,756	–	–	2,949	7,648	6,504	9,231	–
39,385	15,005	2,949,674	185,214	–	–	–	–	9,767,629
60,000	–	260,000	–	–	–	–	–	4,020,000
–	128	939,692	19,970	–	–	–	–	362,044
1,745	–	–	1,481	–	–	–	–	1,539
23,337,297	30,992,554	189,792,199	58,646,541	32,086,828	9,959	8,919	9,976	506,680,763
305,374	457,498	1,507,556	221,923	395,785	–	–	–	14,075,199
–	–	–	–	–	–	–	–	106
–	–	–	–	249,000	–	–	–	–
–	–	192,897	–	–	–	–	–	62,775
28,616	47,061	191,208	23,701	30,851	9,959	8,919	9,976	497,162
–	–	–	–	–	–	–	–	–
42,615	37,502	1,286,930	–	–	–	–	–	556,685
60,000	–	260,000	–	–	–	–	–	4,020,000
–	–	231,301	–	170,677	–	–	–	–
–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–
436,605	542,061	3,669,892	245,624	846,313	9,959	8,919	9,976	19,211,927
22,900,692	30,450,493	186,122,307	58,400,917	31,240,515	–	–	–	487,468,836

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023 (cont'd.)

		BNY Mellon Global Credit Fund	BNY Mellon Global Dynamic Bond Fund	BNY Mellon Global Emerging Markets Opportunities Fund	BNY Mellon Global Equity Income Fund
	Notes	USD	USD	USD	USD
Assets (due within one year)					
Financial assets at fair value through profit or loss	15	1,006,155,327	180,446,219	21,145,943	431,789,113
Cash and cash equivalents	8	21,656,496	1,864,236	1,196,237	12,045,996
Income receivable		9,929,565	1,353,933	14,767	530,000
Receivable for investments sold		–	–	33,542	–
Expense cap receivable from the manager	6	52,759	–	9,870	–
Margins on derivatives contracts	8	29,868,304	8,462,920	–	–
Cash collateral received from broker		590,000	–	–	–
Subscriptions receivable		3,288,513	5,967	–	1,257,261
Other receivables		22,727	2,994	–	–
		1,071,563,691	192,136,269	22,400,359	445,622,370
Liabilities (due within one year)					
Financial liabilities at fair value through profit or loss	15	23,116,594	9,289,759	218	3,573
Bank overdraft	8	3,907	55	88	1,427
Payable for investments purchased		2,403,069	–	26,741	–
Redemptions payable		312,085	38,092	108,250	598,473
Expenses payable		443,190	215,783	55,699	671,719
Performance fees payable	3	–	–	–	–
Margins on derivatives contracts	8	4,441,185	14,747	–	–
Cash collateral payable to broker		590,000	–	–	–
Income payable on swaps		193,195	–	–	–
Finance charges payable on swaps		–	–	–	–
Tax payable	9	–	–	113,062	–
		31,503,225	9,558,436	304,058	1,275,192
Net assets attributable to redeemable participating shareholders		1,040,060,466	182,577,833	22,096,301	444,347,178

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023 (cont'd.)

BNY Mellon Global High Yield Bond Fund	BNY Mellon Global Infrastructure Income Fund	BNY Mellon Global Leaders Fund	BNY Mellon Global Opportunities Fund	BNY Mellon Global Real Return Fund (EUR)	BNY Mellon Global Real Return Fund (GBP)	BNY Mellon Global Real Return Fund (USD)	BNY Mellon Global Short- Dated High Yield Bond Fund	BNY Mellon Global Unconstrained Fund
USD	USD	USD	USD	EUR	GBP	USD	USD	USD
112,641,056	95,097,630	67,817,438	30,139,129	1,217,908,895	39,904,642	225,350,042	764,309,560	28,154,309
1,281,424	531,191	1,648,947	561,601	48,098,303	785,214	4,393,303	116,440	1,574,750
1,845,134	49,272	32,180	27,304	2,408,871	70,940	816,271	10,510,718	61,714
-	-	-	-	-	-	744,282	-	-
-	5,826	2,194	-	-	-	-	3,393	4,055
-	-	-	-	21,078,591	708,468	5,186,032	17,330,000	-
-	-	-	-	11,990,000	-	-	-	-
11,063	33,300	199,445	20,389	647,970	632	2,000	10,495,436	-
175	-	-	-	25,940	364	8,064	6,816	1,826
115,778,852	95,717,219	69,700,204	30,748,423	1,302,158,570	41,470,260	236,499,994	802,772,363	29,796,654
354,649	8,536	4,564	6	19,860,808	568,892	7,446,119	14,541,434	88,838
8,076	-	305	13,954	198,715	572	132,048	9,323	-
148,574	-	-	-	-	-	-	10,038,070	-
6,927	16,900	16,524	14,879	8,282,626	38,547	236,945	609,154	-
123,221	120,783	80,865	66,644	1,422,321	61,784	327,415	678,522	12,051
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-
-	-	-	-	11,990,000	-	-	-	-
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-
641,447	146,219	102,258	95,483	41,754,470	669,795	8,142,527	25,876,503	100,889
115,137,405	95,571,000	69,597,946	30,652,940	1,260,404,100	40,800,465	228,357,467	776,895,860	29,695,765

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023 (cont'd.)

		BNY Mellon Japan Small Cap Equity Focus Fund	BNY Mellon Long-Term European Equity Fund*	BNY Mellon Long-Term Global Equity Fund	BNY Mellon Mobility Innovation Fund
	Notes	JPY	EUR	EUR	USD
Assets (due within one year)					
Financial assets at fair value through profit or loss	15	17,370,379,476	20,537,937	1,442,284,646	415,047,929
Cash and cash equivalents	8	621,781,707	278,123	30,943,696	6,959,084
Income receivable		25,696,350	1,693	1,051,047	137,916
Receivable for investments sold		60,047,092	–	–	3,833,425
Expense cap receivable from the manager	6	159,471	1,587	–	13,881
Margins on derivatives contracts	8	–	–	–	–
Cash collateral received from broker		–	–	–	–
Subscriptions receivable		62,500,000	–	1,602,874	100,854
Other receivables		3,014	–	7,555	–
		18,140,567,110	20,819,340	1,475,889,818	426,093,089
Liabilities (due within one year)					
Financial liabilities at fair value through profit or loss	15	159,429,964	–	298,865	63,717
Bank overdraft	8	5,245	–	2,395	2,251
Payable for investments purchased		33,837,301	–	–	–
Redemptions payable		72,843,859	–	2,178,124	746,212
Expenses payable		21,199,005	22,291	1,938,328	571,880
Performance fees payable	3	–	–	–	–
Margins on derivatives contracts	8	–	–	–	–
Cash collateral payable to broker		–	–	–	–
Income payable on swaps		–	–	–	–
Finance charges payable on swaps		–	–	–	–
Tax payable	9	–	–	–	–
		287,315,374	22,291	4,417,712	1,384,060
Net assets attributable to redeemable participating shareholders		17,853,251,736	20,797,049	1,471,472,106	424,709,029

* This Fund launched during the financial year.

** This Fund closed during the financial year.

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023 (cont'd.)

BNY Mellon Small Cap Euroland Fund	BNY Mellon Smart Cures Innovation Fund**	BNY Mellon Sustainable Global Dynamic Bond Fund	BNY Mellon Sustainable Global Emerging Markets Fund	BNY Mellon Sustainable Global Equity Fund	BNY Mellon Sustainable Global Real Return Fund (EUR)	BNY Mellon Targeted Return Bond Fund	BNY Mellon U.S. Equity Income Fund
EUR	USD	EUR	USD	USD	EUR	USD	USD
47,508,395	–	331,136,575	10,688,829	432,751,590	16,779,213	92,597,916	402,676,937
3,065,291	11,894	3,201,058	460,226	6,269,789	555,260	117,970	11,440,448
–	–	2,883,012	5,788	256,824	32,180	1,209,271	675,917
–	–	–	23,004	–	–	–	11,316,561
–	11,878	66,675	7,830	–	47,944	–	–
–	–	6,900,791	–	–	305,086	4,920,640	–
–	–	5,220,000	–	–	–	–	–
37,370	–	6,386	–	34,393	–	–	450,614
–	–	88	–	12,981	–	–	64
50,611,056	23,772	349,414,585	11,185,677	439,325,577	17,719,683	98,845,797	426,560,541
–	–	11,045,374	31	–	357,815	3,227,640	7,227
2	–	–	10,970	–	–	129,659	404
–	–	–	13,869	–	–	–	8,987,886
84,068	–	19,147	–	41,863	285,351	–	579,278
68,131	23,772	316,668	18,372	523,979	77,963	123,820	349,390
–	–	–	–	–	–	–	–
–	–	31,742	–	–	–	1,193,722	–
–	–	5,220,000	–	–	–	–	–
–	–	–	–	–	–	11,436	–
–	–	–	–	–	–	–	–
–	–	–	61,719	–	3,865	–	–
152,201	23,772	16,632,931	104,961	565,842	724,994	4,686,277	9,924,185
50,458,855	–	332,781,654	11,080,716	438,759,735	16,994,689	94,159,520	416,636,356

BNY MELLON GLOBAL FUNDS, PLC
STATEMENT OF FINANCIAL POSITION

As at 31 December 2023 (cont'd.)

		BNY Mellon U.S. Municipal Infrastructure Debt Fund	Responsible Horizons EM Debt Impact Fund*	Responsible Horizons Euro Corporate Bond Fund	Responsible Horizons Euro Impact Bond Fund	Total 31 December 2023 [^]
	Notes	USD	USD	EUR	EUR	USD
Assets (due within one year)						
Financial assets at fair value through profit or loss	15	798,970,591	56,411,291	1,066,954,722	34,397,159	14,405,854,548
Cash and cash equivalents	8	675,677	3,531,153	30,761,650	257,806	280,517,238
Income receivable		10,071,533	853,105	13,119,523	392,536	120,317,821
Receivable for investments sold		–	–	–	–	22,909,596
Expense cap receivable from the manager	6	9,484	26,965	74,801	1,068	1,009,903
Margins on derivatives contracts	8	–	891,751	10,411,181	139,111	165,099,033
Cash collateral received from broker		–	–	3,659,672	–	31,851,614
Subscriptions receivable		299,638	–	2,163,497	187,800	26,570,077
Other receivables		1	–	–	–	146,063
		810,026,924	61,714,265	1,127,145,046	35,375,480	15,054,275,893
Liabilities (due within one year)						
Financial liabilities at fair value through profit or loss	15	102,853	1,001,975	7,926,977	78,937	159,502,170
Bank overdraft	8	74	–	–	–	542,194
Payable for investments purchased		3,420,570	–	–	–	38,231,709
Redemptions payable		1,328,215	–	517,220	–	22,066,473
Expenses payable		655,205	58,885	713,228	18,921	14,009,236
Performance fees payable	3	–	–	–	–	70,899
Margins on derivatives contracts	8	–	–	–	4,800	15,474,066
Cash collateral payable to broker		–	–	3,659,672	–	31,851,614
Income payable on swaps		102	–	67,917	–	2,313,504
Finance charges payable on swaps		–	–	–	–	117,605
Tax payable	9	–	–	–	–	1,368,107
		5,507,019	1,060,860	12,885,014	102,658	285,547,577
Net assets attributable to redeemable participating shareholders		804,519,905	60,653,405	1,114,260,032	35,272,822	14,768,728,316

* This Fund launched during the financial year.

[^] The Company Total as at 31 December 2023 has been adjusted to account for cross investments by BNY Mellon Absolute Return Bond Fund, BNY Mellon Absolute Return Credit Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund.

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2024

	BNY Mellon Absolute Return Bond Fund	BNY Mellon Absolute Return Credit Fund	BNY Mellon Absolute Return Global Convertible Fund	BNY Mellon Asian Income Fund	BNY Mellon Asian Opportunities Fund
	EUR	EUR	EUR	USD	USD
Net assets attributable to redeemable participating shareholders at beginning of financial period	291,785,157	25,090,133	67,474,300	29,900,543	36,883,296
Notional exchange adjustment (Note 1)	–	–	–	–	–
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	17,664,862	902,360	(236,706)	203,728	1,771,884
Proceeds from redeemable participating shares issued	66,176,019	32,800	10,150,965	5,531,839	2,400,283
Cost of redeemable participating shares redeemed	(62,491,378)	(9)	(16,892,480)	(17,029,832)	(5,798,269)
Net increase/(decrease) in net assets from share transactions	3,684,641	32,791	(6,741,515)	(11,497,993)	(3,397,986)
Net assets attributable to redeemable participating shareholders at end of financial period	313,134,660	26,025,284	60,496,079	18,606,278	35,257,194

	BNY Mellon Efficient U.S. High Yield Beta Fund	BNY Mellon Emerging Markets Corporate Debt Fund	BNY Mellon Emerging Markets Debt Fund	BNY Mellon Emerging Markets Debt Local Currency Fund	BNY Mellon Emerging Markets Debt Opportunistic Fund
	USD	USD	USD	USD	USD
Net assets attributable to redeemable participating shareholders at beginning of financial period	1,467,640,011	283,929,865	23,635,305	28,563,501	22,900,692
Notional exchange adjustment (Note 1)	–	–	–	–	–
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	(38,940,911)	620,227	533,713	(1,477,742)	(825,519)
Proceeds from redeemable participating shares issued	482,511,666	30,002,976	2,989,847	686,765	5,117,651
Cost of redeemable participating shares redeemed	(150,800,431)	(43,761,963)	(8,503,319)	(2,616,743)	(1,243,583)
Net increase/(decrease) in net assets from share transactions	331,711,235	(13,758,987)	(5,513,472)	(1,929,978)	3,874,068
Net assets attributable to redeemable participating shareholders at end of financial period	1,760,410,335	270,791,105	18,655,546	25,155,781	25,949,241

* Please refer to Note 18 of the financial statements.

The accompanying notes form an integral part of these financial statements.

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2024 (cont'd)

BNY Mellon Blockchain Innovation Fund	BNY Mellon Brazil Equity Fund	BNY Mellon Dynamic Factor Premia V10 Fund	BNY Mellon Dynamic U.S. Equity Fund	BNY Mellon Efficient Euro High Yield Beta Fund*	BNY Mellon Efficient Global High Yield Beta Fund	BNY Mellon Efficient Global IG Corporate Beta Fund	BNY Mellon Efficient U.S. Fallen Angels Beta Fund
USD	USD	USD	USD	EUR	USD	USD	USD
36,022,629	42,260,200	25,982,861	235,713,775	–	218,725,364	74,204,490	808,942,990
–	–	–	–	–	–	–	–
2,647,445	(5,812,307)	2,234,356	29,399,191	(16,270)	(4,583,159)	(3,019,166)	(34,756,967)
4,524,717 (7,317,259)	4,441,117 (15,593,648)	6,668,632 –	9,849,612 (69,504,569)	25,000,000 –	75,346,051 (20,427,286)	9,102,510 (8,895,171)	156,457,352 (125,064,123)
(2,792,542)	(11,152,531)	6,668,632	(59,654,957)	25,000,000	54,918,765	207,339	31,393,229
35,877,532	25,295,362	34,885,849	205,458,009	24,983,730	269,060,970	71,392,663	805,579,252
BNY Mellon Emerging Markets Debt Total Return Fund	BNY Mellon Euroland Bond Fund	BNY Mellon European Credit Fund	BNY Mellon Floating Rate Credit Fund	BNY Mellon Global Bond Fund	BNY Mellon Global Credit Fund	BNY Mellon Global Dynamic Bond Fund	BNY Mellon Global Emerging Markets Opportunities Fund
USD	EUR	EUR	EUR	USD	USD	USD	USD
30,450,493	186,122,307	58,400,917	31,240,515	487,468,836	1,040,060,466	182,577,833	22,096,301
–	–	–	–	–	–	–	–
(1,219,586)	(2,132,179)	4,557	275,100	(26,603,926)	(43,938,816)	(13,224,116)	(73,591)
15,595 (53,147)	14,902,545 (18,698,894)	5,525,490 (3,142,777)	38,334,773 (31,460,057)	68,562,333 (66,584,722)	707,168,987 (119,972,345)	22,720,379 (28,413,171)	257,405 (9,880,223)
(37,552)	(3,796,349)	2,382,713	6,874,716	1,977,611	587,196,642	(5,692,792)	(9,622,818)
29,193,355	180,193,779	60,788,187	38,390,331	462,842,521	1,583,318,292	163,660,925	12,399,892

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2024 (cont'd)

	BNY Mellon Global Equity Income Fund	BNY Mellon Global High Yield Bond Fund	BNY Mellon Global Infrastructure Income Fund	BNY Mellon Global Leaders Fund	BNY Mellon Global Opportunities Fund
	USD	USD	USD	USD	USD
Net assets attributable to redeemable participating shareholders at beginning of financial period	444,347,178	115,137,405	95,571,000	69,597,946	30,652,940
Notional exchange adjustment (Note 1)	–	–	–	–	–
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	2,809,144	930,487	317,272	6,858,749	4,160,885
Proceeds from redeemable participating shares issued	59,100,558	10,353,246	6,402,999	8,158,036	3,079,248
Cost of redeemable participating shares redeemed	(68,345,613)	(52,028,255)	(34,641,582)	(15,113,926)	(5,560,899)
Net increase/(decrease) in net assets from share transactions	(9,245,055)	(41,675,009)	(28,238,583)	(6,955,890)	(2,481,651)
Net assets attributable to redeemable participating shareholders at end of financial period	437,911,267	74,392,883	67,649,689	69,500,805	32,332,174
	BNY Mellon Mobility Innovation Fund	BNY Mellon Small Cap Euroland Fund	BNY Mellon Sustainable Global Dynamic Bond Fund	BNY Mellon Sustainable Global Emerging Markets Fund	BNY Mellon Sustainable Global Equity Fund
	USD	EUR	EUR	USD	USD
Net assets attributable to redeemable participating shareholders at beginning of financial period	424,709,029	50,458,855	332,781,654	11,080,716	438,759,735
Notional exchange adjustment (Note 1)	–	–	–	–	–
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	10,544,064	(1,049,365)	(3,595,921)	(397,485)	63,192,287
Proceeds from redeemable participating shares issued	9,302,577	24,527,463	13,436,002	67,020	60,105,998
Cost of redeemable participating shares redeemed	(112,735,753)	(11,766,995)	(63,848,637)	–	(78,416,016)
Net increase/(decrease) in net assets from share transactions	(103,433,176)	12,760,468	(50,412,635)	67,020	(18,310,018)
Net assets attributable to redeemable participating shareholders at end of financial period	331,819,917	62,169,958	278,773,098	10,750,251	483,642,004

^ The Company Total as at 30 June 2024 has been adjusted to account for cross investments by BNY Mellon Absolute Return Bond Fund, BNY Mellon Absolute Return Credit Fund, BNY Mellon Emerging Markets Corporate Debt Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund.

The accompanying notes form an integral part of these financial statements.

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2024 (cont'd)

BNY Mellon Global Real Return Fund (EUR)	BNY Mellon Global Real Return Fund (GBP)	BNY Mellon Global Real Return Fund (USD)	BNY Mellon Global Short- Dated High Yield Bond Fund	BNY Mellon Global Unconstrained Fund	BNY Mellon Japan Small Cap Equity Focus Fund	BNY Mellon Long-Term European Equity Fund	BNY Mellon Long-Term Global Equity Fund
EUR	GBP	USD	USD	USD	JPY	EUR	EUR
1,260,404,100	40,800,465	228,357,467	776,895,860	29,695,765	17,853,251,736	20,797,049	1,471,472,106
-	-	-	-	-	-	-	-
40,702,873	1,129,849	6,966,455	(8,450,213)	200,240	2,367,176,007	1,597,290	133,862,357
46,470,571 (318,746,690)	2,509,443 (6,856,992)	6,019,238 (35,755,947)	310,666,760 (114,518,659)	633,361 -	729,858,327 (12,715,104,458)	166,996 -	320,935,776 (299,963,631)
(272,276,119)	(4,347,549)	(29,736,709)	196,148,101	633,361	(11,985,246,131)	166,996	20,972,145
1,028,830,854	37,582,765	205,587,213	964,593,748	30,529,366	8,235,181,612	22,561,335	1,626,306,608
BNY Mellon Sustainable Global Real Return Fund (EUR)	BNY Mellon Targeted Return Bond Fund	BNY Mellon U.S. Equity Income Fund	BNY Mellon U.S. Municipal Infrastructure Debt Fund	Responsible Horizons EM Debt Impact Fund	Responsible Horizons Euro Corporate Bond Fund	Responsible Horizons Euro Impact Bond Fund	Total 30 June 2024 [*]
EUR	USD	USD	USD	USD	EUR	EUR	USD
16,994,689	94,159,520	416,636,356	804,519,905	60,653,405	1,114,260,032	35,272,822	14,768,728,316
-	-	-	-	-	-	-	(174,714,308)
179,615	164,203	25,641,993	(38,120,164)	129,704	(3,735,142)	(56,161)	152,356,864
508,596 (5,719,150)	2,916,381 -	261,493,047 (78,201,383)	99,544,050 (222,759,563)	103,017,319 (52,927,402)	187,239,177 (232,035,339)	50,850,614 (952,977)	3,395,758,888 (2,812,827,130)
(5,210,554)	2,916,381	183,291,664	(123,215,513)	50,089,917	(44,796,162)	49,897,637	582,931,758
11,963,750	97,240,104	625,570,013	643,184,228	110,873,026	1,065,728,728	85,114,298	15,329,302,630

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2023

	BNY Mellon Absolute Return Bond Fund	BNY Mellon Absolute Return Equity Fund	BNY Mellon Absolute Return Global Convertible Fund	BNY Mellon Asian Income Fund	BNY Mellon Asian Opportunities Fund
	EUR	GBP	EUR	USD	USD
Net assets attributable to redeemable participating shareholders at beginning of financial period	335,180,316	139,786,504	113,142,193	18,778,990	43,544,220
Notional exchange adjustment (Note 1)	–	–	–	–	–
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	14,431,941	(5,721,808)	(2,525)	580,596	1,480,173
Proceeds from redeemable participating shares issued	51,102,259	3,345,864	8,640,850	10,449,868	2,155,665
Cost of redeemable participating shares redeemed	(27,004,017)	(26,609,652)	(67,635,717)	(3,875,732)	(6,670,545)
Net increase/(decrease) in net assets from share transactions	24,098,242	(23,263,788)	(58,994,867)	6,574,136	(4,514,880)
Net assets attributable to redeemable participating shareholders at end of financial period	373,710,499	110,800,908	54,144,801	25,933,722	40,509,513

	BNY Mellon Emerging Markets Corporate Debt Fund	BNY Mellon Emerging Markets Debt Fund	BNY Mellon Emerging Markets Debt Local Currency Fund	BNY Mellon Emerging Markets Debt Opportunistic Fund	BNY Mellon Emerging Markets Debt Total Return Fund
	USD	USD	USD	USD	USD
Net assets attributable to redeemable participating shareholders at beginning of financial period	352,246,309	24,246,898	25,263,639	24,491,950	38,253,080
Notional exchange adjustment (Note 1)	–	–	–	–	–
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	3,236,986	910,845	2,176,605	926,129	2,544,142
Proceeds from redeemable participating shares issued	83,415,766	3,734,269	9,305,155	2,230,145	38,079
Cost of redeemable participating shares redeemed	(115,818,495)	(3,162,355)	(5,741,721)	(2,750,000)	(9,063,368)
Net increase/(decrease) in net assets from share transactions	(32,402,729)	571,914	3,563,434	(519,855)	(9,025,289)
Net assets attributable to redeemable participating shareholders at end of financial period	323,080,566	25,729,657	31,003,678	24,898,224	31,771,933

* This fund launched during the financial period.

The accompanying notes form an integral part of these financial statements.

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2023 (cont'd.)

BNY Mellon Blockchain Innovation Fund	BNY Mellon Brazil Equity Fund	BNY Mellon Dynamic Factor Premia V10 Fund	BNY Mellon Dynamic U.S. Equity Fund	BNY Mellon Efficient Global High Yield Beta Fund	BNY Mellon Efficient Global IG Corporate Beta Fund	BNY Mellon Efficient U.S. Fallen Angels Beta Fund	BNY Mellon Efficient U.S. High Yield Beta Fund
USD	USD	USD	USD	USD	USD	USD	USD
40,968,820	39,894,419	23,339,106	555,576,067	178,903,236	46,542,724	948,814,250	1,417,476,467
–	–	–	–	–	–	–	–
6,497,977	3,733,736	2,452,243	77,243,760	9,386,067	2,254,854	21,098,319	28,247,749
4,108,961	7,847,379	423,354	44,404,870	40,079,272	39,962,845	246,865,508	326,852,113
(6,352,341)	(11,799,052)	–	(162,747,124)	(23,369,051)	(25,026,198)	(76,104,759)	(539,304,729)
(2,243,380)	(3,951,673)	423,354	(118,342,254)	16,710,221	14,936,647	170,760,749	(212,452,616)
45,223,417	39,676,482	26,214,703	514,477,573	204,999,524	63,734,225	1,140,673,318	1,233,271,600
BNY Mellon Euroland Bond Fund	BNY Mellon European Credit Fund	BNY Mellon Floating Rate Credit Fund*	BNY Mellon Food Innovation Fund	BNY Mellon Future Earth Fund	BNY Mellon Future Life Fund	BNY Mellon Global Bond Fund	BNY Mellon Global Credit Fund
EUR	EUR	EUR	USD	USD	USD	USD	USD
176,583,489	43,864,621	–	1,926,984	1,683,423	2,102,066	408,355,513	384,749,177
–	–	–	–	–	–	–	–
3,137,483	903,720	(48,336)	(55,669)	53,965	49,785	(303,402)	5,254,135
8,159,294	13,196,307	30,000,260	13,530	8,229	10,607	170,437,728	133,404,722
(14,156,057)	(3,012,605)	–	–	–	–	(51,554,841)	(9,206,117)
(5,996,763)	10,183,702	30,000,260	13,530	8,229	10,607	118,882,887	124,198,605
173,724,209	54,952,043	29,951,924	1,884,845	1,745,617	2,162,458	526,934,998	514,201,917

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2023 (cont'd.)

	BNY Mellon Global Dynamic Bond Fund	BNY Mellon Global Emerging Markets Opportunities Fund	BNY Mellon Global Equity Income Fund	BNY Mellon Global High Yield Bond Fund	BNY Mellon Global Infrastructure Income Fund
	USD	USD	USD	USD	USD
Net assets attributable to redeemable participating shareholders at beginning of financial period	345,001,062	35,345,994	535,733,690	109,883,243	122,260,526
Notional exchange adjustment (Note 1)	–	–	–	–	–
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	(6,429,159)	2,242,888	28,696,197	4,652,287	5,704,934
Proceeds from redeemable participating shares issued	29,353,431	955,750	148,222,653	6,370,999	5,390,927
Cost of redeemable participating shares redeemed	(70,350,412)	(6,397,441)	(226,837,518)	(9,640,328)	(16,392,257)
Net increase/(decrease) in net assets from share transactions	(40,996,981)	(5,441,691)	(78,614,865)	(3,269,329)	(11,001,330)
Net assets attributable to redeemable participating shareholders at end of financial period	297,574,922	32,147,191	485,815,022	111,266,201	116,964,130

	BNY Mellon Long-Term Global Equity Fund	BNY Mellon Mobility Innovation Fund	BNY Mellon Small Cap Euroland Fund	BNY Mellon Smart Cures Innovation Fund	BNY Mellon Sustainable Global Dynamic Bond Fund
	EUR	USD	EUR	USD	EUR
Net assets attributable to redeemable participating shareholders at beginning of financial period	1,151,824,392	463,291,956	43,187,140	23,206,685	333,190,402
Notional exchange adjustment (Note 1)	–	–	–	–	–
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	170,538,118	83,054,377	4,667,040	(148,426)	(2,700,980)
Proceeds from redeemable participating shares issued	247,363,077	31,249,276	33,365,644	5,942	127,719,404
Cost of redeemable participating shares redeemed	(191,791,139)	(95,933,557)	(35,312,167)	–	(36,536,198)
Net increase/(decrease) in net assets from share transactions	55,571,938	(64,684,281)	(1,946,523)	5,942	91,183,206
Net assets attributable to redeemable participating shareholders at end of financial period	1,377,934,448	481,662,052	45,907,657	23,064,201	421,672,628

* This fund launched during the financial period.

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2023 (cont'd.)

BNY Mellon Global Leaders Fund	BNY Mellon Global Opportunities Fund	BNY Mellon Global Real Return Fund (EUR)	BNY Mellon Global Real Return Fund (GBP)	BNY Mellon Global Real Return Fund (USD)	BNY Mellon Global Short- Dated High Yield Bond Fund	BNY Mellon Global Unconstrained Fund	BNY Mellon Japan Small Cap Equity Focus Fund
USD	USD	EUR	GBP	USD	USD	USD	JPY
46,497,437	27,108,214	2,105,183,114	60,348,549	346,537,616	535,281,260	25,829,316	23,358,895,122
–	–	–	–	–	–	–	–
8,248,328	3,850,967	(66,118,835)	(2,751,349)	(8,582,496)	29,718,965	2,321,892	1,357,696,502
39,273,658	3,287,041	96,065,768	7,954,393	29,362,563	189,368,975	527,299	3,651,894,265
(13,642,190)	(3,510,027)	(448,329,783)	(10,898,065)	(59,220,799)	(101,448,703)	–	(5,276,943,154)
25,631,468	(222,986)	(352,264,015)	(2,943,672)	(29,858,236)	87,920,272	527,299	(1,625,048,889)
80,377,233	30,736,195	1,686,800,264	54,653,528	308,096,884	652,920,497	28,678,507	23,091,542,735
BNY Mellon Sustainable Global Emerging Markets Fund	BNY Mellon Sustainable Global Equity Fund	BNY Mellon Sustainable Global Real Return Fund (EUR)	BNY Mellon Targeted Return Bond Fund	BNY Mellon U.S. Equity Income Fund	BNY Mellon U.S. Municipal Infrastructure Debt Fund	Responsible Horizons EM Debt Impact Fund*	Responsible Horizons Euro Corporate Bond Fund
USD	USD	EUR	USD	USD	USD	USD	EUR
10,693,015	393,085,139	87,957,570	80,272,370	356,717,532	890,378,161	–	1,009,263,725
–	–	–	–	–	–	–	–
491,824	49,140,828	(4,166,478)	4,790,636	3,050,940	22,371,653	(307,356)	13,960,002
–	73,521,054	7,582,427	2,119,379	85,336,593	187,221,156	25,436,099	101,101,893
–	(79,752,506)	(24,389,662)	–	(119,391,319)	(158,087,049)	(217,973)	(94,307,248)
–	(6,231,452)	(16,807,235)	2,119,379	(34,054,726)	29,134,107	25,218,126	6,794,645
11,184,839	435,994,515	66,983,857	87,182,385	325,713,746	941,883,921	24,910,770	1,030,018,372

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS

For the financial period ended 30 June 2023 (cont'd.)

	Responsible Horizons Euro Impact Bond Fund	Total 30 June 2023 [^]
	EUR	USD
Net assets attributable to redeemable participating shareholders at beginning of financial period	25,869,822	15,115,203,291
Notional exchange adjustment (Note 1)	–	106,115,993
Increase/(decrease) in net assets attributable to redeemable participating shareholders from operations	335,208	544,317,375
Proceeds from redeemable participating shares issued	219,149	2,806,221,066
Cost of redeemable participating shares redeemed	–	(3,117,204,526)
Net increase/(decrease) in net assets from share transactions	219,149	(310,983,460)
Net assets attributable to redeemable participating shareholders at end of financial period	26,424,179	15,454,653,199

[^] The Company Total as at 30 June 2023 has been adjusted to account for cross investments by BNY Mellon Absolute Return Bond Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund.

The accompanying notes form an integral part of these financial statements.

BNY MELLON GLOBAL FUNDS, PLC

NOTES TO THE FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The significant accounting policies and estimation techniques applied in the preparation of these financial statements are set out below:

STATEMENT OF COMPLIANCE

The condensed financial statements for the financial period ended 30 June 2024 have been prepared in accordance with Financial Reporting Standard (“FRS”) FRS 104: “Interim Financial Reporting” and Irish statute comprising the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended) (the “UCITS Regulations”) and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the “Central Bank UCITS Regulations”). The condensed financial statements should be read in conjunction with the annual report and audited financial statement for the financial year ended 31 December 2023 which have been prepared in accordance with FRS 102: “The Financial Reporting Standard applicable in the United Kingdom and the Republic of Ireland” (“FRS 102”) and Irish statute.

BASIS OF PREPARATION

The financial statements have been prepared on a going concern basis for the Company under the historical cost convention as modified by the revaluation of financial assets and liabilities held at fair value through the profit or loss.

The format and certain wordings of the financial statements has been adapted from those contained in the Companies Act 2014, as amended, so that, in the opinion of the Directors, they more appropriately reflect the nature of the Company’s business as an investment fund.

The Company has availed of the exemption available to open-ended investment funds under Section 7 “Statement of Cash Flows” of FRS 102 not to prepare a cash flow statement on the basis that substantially all of the Company’s investments are highly liquid and carried at fair value, and the Company provides a statement of changes in net assets attributable to redeemable participating shareholders.

CRITICAL ACCOUNTING ESTIMATES AND JUDGEMENTS

The preparation of financial statements requires the use of certain critical accounting estimates. It also requires the Directors to exercise its judgement in the process of applying the Company’s accounting policies. Management makes estimates and assumptions concerning the future. The estimates and assumptions that have a significant risk of causing a material adjustment to the carrying amounts of assets and liabilities are discussed below within “Financial assets and liabilities at fair value through profit or loss – Fair value estimation”. The Company based its assumptions and estimates on parameters available when the financial statements were prepared. However, existing circumstances and assumptions about future developments may change due to market changes or circumstances arising beyond the control of the Funds. Such changes are reflected in the assumptions when they occur and are recognised prospectively.

FOREIGN CURRENCY TRANSLATION – FUNCTIONAL AND PRESENTATION CURRENCY

Items included in the Company’s financial statements are measured using the currency of the primary economic environment in which each Fund operates (the “functional currency”). The functional currency of each Fund has been evaluated by the Board of Directors based on the currency that most faithfully represents the economic effects of the underlying transactions, events, investors’ base and conditions. The financial statements of the Company are presented in US dollar, which is the Company’s presentational currency.

The functional and presentation currency of the Funds are US dollar, Euro, Sterling or Japanese yen as noted in the Statement of Financial Position.

Foreign currency assets and liabilities, including net assets attributable to redeemable participating shareholders are translated into the functional currency using the closing rate applicable at the financial period end date. Foreign currency income and expenses in the Statement of Comprehensive Income are translated into the functional currency at the exchange rates prevailing at the dates of the transactions. Proceeds from redeemable participating shares issued and the cost of redeemable participating shares redeemed are also translated into the functional currency at the exchange rates prevailing at the dates of the transactions. Foreign exchange gains and losses arising from transactions and translations are presented in the Statement of Comprehensive Income within “net gains/losses on financial assets/liabilities at fair value through profit or loss”.

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES cont'd.

FOREIGN CURRENCY TRANSLATION – FUNCTIONAL AND PRESENTATION CURRENCY cont'd.

For Company aggregation purposes, all assets and liabilities together with income and expenses for all classes of shares are translated into US dollar using the closing rate for assets and liabilities and the average rate for income and expenses including subscriptions and redemptions, as this is the currency of the primary economic environment in which the Company operates. A currency adjustment arises from the re-translation of the opening net assets at the financial period end exchange rates, as disclosed in the Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders. This method of allocation has no effect on the value of net assets allocated to the individual Funds.

FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS – CLASSIFICATION

This category has two sub-categories: financial assets and liabilities held for trading, and those designated at fair value through profit or loss at inception.

A financial asset or liability is classified as held for trading if it is acquired or incurred principally for the purpose of selling or repurchasing in the near term or if on initial recognition is part of a portfolio of identifiable financial investments that are managed together and for which there is evidence of a recent actual pattern of short-term profit taking. Derivatives are also categorised as held for trading.

Financial assets and liabilities designated at fair value through profit or loss at inception are financial instruments that are not classified as held for trading but are managed, and their performance is evaluated on a fair value basis in accordance with the investment strategy of the Funds as documented in the prospectus.

FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS – RECOGNITION, DERECOGNITION AND MEASUREMENT

Regular purchases and sales of investments are recognised on the trade date – the date on which the Company commits to purchase or sell the investment. Financial assets and liabilities at fair value through profit or loss are initially recognised at fair value. Transaction costs are expensed as incurred in the Statement of Comprehensive Income.

Financial assets and liabilities are derecognised when the rights to receive cash flows from or pay cash flows for the investments have expired or the Company has transferred substantially all risks and rewards of ownership.

Subsequent to initial recognition, all financial assets and liabilities at fair value through profit or loss are measured at fair value. Gains and losses arising from changes in the fair value of the “financial assets or financial liabilities at fair value through profit or loss” category are presented in the Statement of Comprehensive Income within “net gains/(losses) on financial assets/liabilities at fair value through profit or loss” in the financial period in which they arise using the average cost method.

For hedge share class level forward foreign currency contracts, the realised and unrealised gains or losses are allocated solely to the relevant share classes. The unrealised gains or losses on hedging activities are reflected in the “financial assets or financial liabilities at fair value through profit or loss” category in the Statement of Financial Position.

FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS – FAIR VALUE ESTIMATION

The fair value of financial assets and liabilities traded in active markets (such as publicly traded derivatives and trading securities) are based on quoted market prices at the financial period end date. In accordance with FRS 102, the Company has applied the recognition and measurement provisions of International Accounting Standards No. 39 “Financial Instruments: Recognition and Measurement” as adopted for use in the European Union. Accordingly, the quoted market price used for financial assets held is the mid-market price. When the Company holds derivatives with offsetting market risks, it uses mid-market prices as a basis for establishing fair values for the offsetting risk positions and applies this mid-market price to the net open position, as appropriate.

If a significant movement in fair value occurs subsequent to the valuation point of the Funds on the financial period end date, valuation techniques will be applied to determine the fair value. A significant event is any event that occurs after the last market price for a security, close of market or close of the foreign exchange, but before the Funds' valuation time that materially affects the integrity of the closing prices for any security, instrument, currency or securities affected by that event so that they cannot be considered readily available market quotations.

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES cont'd.

FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS – FAIR VALUE ESTIMATION

cont'd.

The fair value of financial assets and liabilities that are not traded in an active market (for example over-the-counter derivatives) is determined by using valuation techniques. The Company uses a variety of methods and makes assumptions that are based on market conditions existing at each reporting date. Valuation techniques used include the use of comparable recent arm's length transactions, reference to other instruments that are substantially the same, discounted cash flow analysis, option pricing models and other valuation techniques commonly used by market participants making the maximum use of market inputs and relying as little as possible on entity-specific inputs.

The carrying value less impairment provision of other receivables and payables are assumed to approximate their fair values.

The main valuation techniques of the Company are as follows:

- (a) Financial assets and liabilities listed and regularly traded on a recognised exchange and for which market quotations are readily available or traded on over-the-counter markets shall be valued at the mid-market price accordingly on the principal exchange in the market for such investment.
- (b) If the financial assets and liabilities are listed on several recognised exchanges, the mid-market price on the recognised exchange, which, in the opinion of the Directors in consultation with the relevant Investment Manager, constitutes the principal market for such assets, will be used.
- (c) If for specific financial assets or liabilities the mid-market price referred to in (a) or (b) above is not available or does not, in the opinion of the Directors in consultation with the relevant Investment Manager, reflect a fair or appropriate value, the value shall be calculated by alternative methods with care and in good faith by the Directors, with a view to establishing the probable realisation value for such assets.
- (d) In the event that any financial assets or liabilities are not listed or dealt on any recognised exchange, such assets shall be valued by the Directors with care and in good faith and in consultation with the relevant Investment Manager at the probable realisation value. Such probable realisation value may be determined by using a quotation from a broker.
- (e) Cash and other liquid assets are valued at their face value with interest accrued, where applicable.
- (f) Units or shares in collective investment schemes (other than those valued pursuant to (a) or (b) above), are valued at the latest available net asset value, as a best estimate of fair value of the relevant collective investment scheme.
- (g) Derivative instruments dealt on a market are fair valued at the settlement price for such instruments on such market. Where such derivative instruments are not dealt on a market, their value shall be the daily quotation from independent pricing service or market makers.
- (h) Forward foreign currency contracts are fair valued by an independent price source by reference to the price at which a new forward contract of the same size and maturity could be undertaken.
- (i) Initial margin deposits are made upon entering into futures contracts and are generally made in cash or cash equivalents. Futures contracts are fair valued based upon their quoted daily settlement prices. Changes in the value of open futures contracts are recognised as unrealised gains or losses on futures contracts until the contracts are terminated, at which time the realised gains and losses are recognised. Unrealised gains or losses on futures contracts are shown in the Schedule of Investments. The variation margin receivable or payable at the reporting date is reported as an asset or liability, as applicable, in the Statement of Financial Position.
- (j) The premium on purchased put options exercised is subtracted from the proceeds of the sale of the underlying security or foreign currency in determining the realised gain or loss. The premium on purchased call options exercised is added to the cost of the securities or foreign currencies purchased. Premiums paid from the purchase of options, which expire unexercised are treated as realised losses. The premium on written call options exercised is added to the proceeds from the sale of the underlying security or foreign currency in determining the realised gain or loss. The premium on written put options exercised is subtracted from the cost of the securities or foreign currencies purchased. Premiums received from written options, which expire unexercised are treated as realised gains.
- (k) Interest rate, credit default and total return swap contracts are fair valued daily based upon quotations from independent pricing service or market makers and the change in the value if any is recorded as unrealised gains or losses. Payments received or made as a result of the contract termination are recognised net of any upfront payment as realised gains or losses. Income on over-the-counter derivatives accrues to the Funds and is not subject to any returns sharing arrangements with BNY Mellon Fund Management (Luxembourg) S.A (the "Manager") or any other parties.
- (l) Commercial paper and time deposits are valued at amortised cost, as a best estimate of fair value. The Company may invest in financial instruments that are not traded in an active market, whereby fair value may be determined by applying valuation techniques, such as discounted cash flow analysis and other valuation techniques used by market participants.

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES cont'd.

FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS – FAIR VALUE ESTIMATION

cont'd.

- (m) Exchange traded funds are fair valued based upon quotations of the net asset value per share, as a best estimate of fair value, from independent pricing sources.
- (n) Certain Funds may enter into “TBA” (To Be Announced) purchase commitments to purchase securities for a fixed unit price at a future date beyond customary settlement time. Although the unit price has been established, the principal value has not been finalised. The Funds hold and maintain until settlement date, cash or high grade debt obligations in an amount sufficient to meet the purchase price, or the Funds may enter into offsetting contracts for the forward sale of other securities they own. Income on the securities will not be earned until settlement date. TBA purchase commitments may be considered securities in themselves and involve a risk of loss if the value of the security to be purchased declines prior to settlement date, which is in addition to the risk of decline in the value of the Funds’ other assets. Unsettled TBA purchase commitments are valued at the current market value of the underlying securities. Although the Funds may enter into TBA purchase commitments with the intention of acquiring securities for their portfolios or for delivery pursuant to option contracts that they have entered into, the Funds may dispose of a commitment prior to settlement if the Investment Manager deems it the appropriate action.
- (o) Equity swaps are priced in accordance with the pricing basis for the underlying equity positions. Finance charges on equity swaps are accrued daily, reset on a monthly basis and subject to settlement on disposal of equity swaps. Income on equity swaps accrues to the Funds and is not subject to any returns sharing arrangements with the Manager or any other parties.
- (p) Loans are fair valued based on valuations provided by the pricing vendor Markit. Fees earned or paid and the receipt of payments of principal are recorded as a component of “net gains/(losses) on financial assets/liabilities at fair value through profit or loss” in the Statement of Comprehensive Income. Where Markit is unable to provide a value for a loan, the loan is fair valued based on a quotation obtained from a loan house. Unsettled loans are fair valued based on the agreed purchase price until a valuation from pricing vendor becomes available.
- (q) Certain Funds may use Participatory Notes (“P-Notes”) that are either listed or traded on eligible markets. P-Notes provide the Funds with the opportunity for economic exposure to specific equities in restricted or emerging markets, i.e. India, Sri Lanka, Vietnam, Bangladesh, China and Brazil, where owning local equity or equity related securities might be less efficient than the use of P-Notes, leading to a reduction in costs. P-Notes are valued by reference to the mid-market price of the underlying security.

LOANS

Certain Funds of the Company may invest in direct debt instruments which are interests in amounts owed to lenders or lending syndicates by corporate, governmental, or other borrowers. A Fund’s investments in loans may be in the form of participations in loans or assignments of all or a portion of loans from third parties. A loan is often administered by a bank or other financial institution (the “lender”) that acts as agent for all holders. The agent administers the terms of the loan, as specified in the loan agreement. A Fund may invest in multiple series or tranches of a loan, which may have varying terms and carry different associated risks. A Fund generally has no right to enforce compliance with the terms of the loan agreement with the borrower. As a result, a Fund may be subject to the credit risk of both the borrower and the lender that is selling the loan agreement.

When a Fund purchases assignments from lenders, it acquires direct rights against the borrower of the loan. When investing in a loan, a Fund has the right to receive payments of principal, interest and any fees to which it is entitled only from the lender selling the loan agreement and only upon receipt of payments by the lender from the borrower.

RECEIVABLES

Receivables include cash and cash equivalents, income receivable, receivable for investments sold, expense cap receivable from the manager, margins on derivatives contracts, subscriptions receivable and other receivables. These amounts are recognised initially at fair value and subsequently measured at amortised cost.

FINANCIAL LIABILITIES AT AMORTISED COST

Financial liabilities at amortised cost include bank overdraft, payable for investments purchased, redemptions payable, expenses payable, performance fees payable, margins on derivatives contracts, cash collateral payable to broker, income payable on swaps, finance charges payable on swaps, tax payable and other payables. These amounts are recognised initially at fair value and subsequently measured at amortised cost.

OFFSETTING FINANCIAL INSTRUMENTS

Financial assets and liabilities are offset and the net amount reported in the Statement of Financial Position when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the asset and settle the liability simultaneously.

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES cont'd.

CROSS INVESTMENT

As at 30 June 2024, BNY Mellon Absolute Return Bond Fund, BNY Mellon Absolute Return Credit Fund, BNY Mellon Emerging Markets Corporate Debt Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund invest in other Funds of the Company (31 December 2023: BNY Mellon Absolute Return Bond Fund, BNY Mellon Absolute Return Credit Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund and 30 June 2023: BNY Mellon Absolute Return Bond Fund, BNY Mellon Euroland Bond Fund and BNY Mellon European Credit Fund). These cross investments have been eliminated in the financial statements of the Company. Where a Fund invests in another Fund or Funds of the Company, these cross investments have been deducted from the total net asset value when calculating the management fees payable. The realised gains and losses, including movements in unrealised gains and losses, on the cross investments have been eliminated in the Total Company amounts disclosed in the Statement of Comprehensive Income.

CASH AND CASH EQUIVALENTS AND BANK OVERDRAFTS

Cash and cash equivalents are valued at face value, with interest accrued where applicable at relevant valuation point on the relevant business day. Cash equivalents include deposits held at call with banks and other short-term investments in an active market with original maturities of three months or less. Bank overdrafts are shown separately in the Statement of Financial Position. Unrealised gains and losses on spot currency contracts are incorporated within the balances for cash and cash equivalents and bank overdraft, respectively.

COLLATERAL

Cash collateral provided by the Funds is identified in the Statement of Financial Position as “margins on derivatives contracts” and is not included as a component of cash and cash equivalents. Cash collateral received by the Funds is identified in the Statement of Financial Position as “cash collateral received from broker”. The obligation to return the cash collateral is identified in the Statement of Financial Position as “cash collateral payable to broker”. Cash collateral received is restricted and does not form part of the Funds’ cash and cash equivalents. For collateral other than cash, if the party to whom the collateral is provided has the right by contract or custom to sell or re-pledge the collateral, the Funds classify that asset in its Statement of Financial Position separately from other assets and identify the asset as pledged collateral. Where the party to whom the collateral is provided does not have the right to sell or re-pledge, a disclosure of the collateral provided is made in the Schedule of Investments, as indicated by a “*” tick mark.

TRANSACTION COSTS

Transaction costs are costs incurred to acquire financial assets or liabilities at fair value through profit or loss. They include fees and commissions paid to agents, advisers, brokers and dealers. In respect of equities and financial derivative instruments, the transaction costs, when incurred, are immediately recognised in the Statement of Comprehensive Income as an expense and are included in the “net gains/(losses) on financial assets/liabilities at fair value through profit or loss”. In respect of all other securities, the bid ask spread is embedded in the purchase and sale price of the securities and cannot be separately verified or disclosed.

DIVIDEND INCOME

Dividend income from financial assets at fair value through profit or loss is recognised in the Statement of Comprehensive Income within “dividend income” when the right of the Funds to receive payments is established. Dividend income is shown gross of any non-recoverable withholding taxes.

DIVIDEND EXPENSE

Interest on short equity swaps is recognised in the Statement of Comprehensive Income as “Dividend expense”, which may be subject to change, dependent on periodic resetting and/or final disposal of underlying swap instruments.

INTEREST INCOME

Interest income on interest bearing financial instruments is shown as a component of “net gains/(losses) on financial assets/liabilities at fair value through profit or loss”. Bank interest income is accounted for on a cash receipts basis.

TAXATION

Under current law and practice, there is no income, gains or other taxes payable by the Funds. The Funds currently incur withholding taxes imposed by certain countries on investment income and capital gains. Withholding taxes are disclosed separately in the Statement of Comprehensive Income and net of any tax credits.

Certain Funds accrue for capital gains tax on net realised and unrealised gains on investments. The capital gains tax is recorded in accordance with the tax regulation of each relevant country and rates on Irish investors. The capital gains tax expense and the amounts payable at the financial period end are reflected in the “withholding taxes on dividends and other investment income” and “tax payable” figures in the Statement of Comprehensive Income and the Statement of Financial Position, respectively.

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES cont'd.

EXPENSES

Expenses are accounted for on an accruals basis. Any costs associated with the termination of a Fund are paid for by the Manager.

SECURITIES LENDING

The Company has entered into a securities lending agreement (as amended, assigned, novated and assumed) with The Bank of New York Mellon, London Branch and the Depositary. The Company can lend securities with a value of up to 100% of any one line of stock, to borrowers approved by The Bank of New York Mellon. The Company receives securities, financial instruments or other assets as collateral against the loaned securities. The Company does accept cash as collateral but does not engage in cash collateral reinvestment. Collateral held (and pending) will not be less than 102% of the value of the securities on loan. Securities lending income is accounted for on a cash receipts basis. Details of the securities lending position at the financial period end are contained in Note 13 to the financial statements.

DISTRIBUTIONS TO REDEEMABLE PARTICIPATING SHAREHOLDERS

Distributions to redeemable participating shareholders are recognised as “finance costs” in the Statement of Comprehensive Income.

REDEEMABLE PARTICIPATING SHARES

The Company issues multiple classes of redeemable participating shares within each Fund which are redeemable at the holder's option and do not have identical rights. Such shares are classified as financial liabilities.

Redeemable participating shares can be put back to the Fund at any time for cash equal to a proportionate share of the Fund's net asset value attributable to the share class. The redeemable participating shares are carried at the redemption amount that is payable at the financial period end date if the holder exercises the right to put the share back to the Fund.

Redeemable participating shares are issued and redeemed at the holder's option at prices based on the Fund's net asset value per share at the time of issue or redemption. The Fund's net asset value per share is calculated by dividing the net assets attributable to the holders of each class of redeemable participating shares with the total number of outstanding redeemable participating shares for each respective class in accordance with the provisions of the prospectus in determining the net asset value per share for subscriptions and redemptions.

DILUTION ADJUSTMENT

To mitigate the effects of dilution, the Directors may, at their discretion, make a dilution adjustment to the net asset value per share. The Directors will retain the discretion in relation to the circumstances in which to make such a dilution adjustment.

The decision to make a dilution adjustment will depend on the volume of subscriptions or redemptions of shares in the Fund. The Directors may in their discretion make a dilution adjustment if, in their opinion, the existing shareholders, in the case of subscriptions, or remaining shareholders, in the case of redemptions, might otherwise be adversely affected. In particular, the dilution adjustment may be made in the following circumstances:

- where a Fund is in continual decline (i.e. is experiencing a net outflow of redemptions);
- if the Fund is experiencing large levels of net subscriptions or net redemptions relevant to its size; and
- in any other circumstances where the Directors believe it will be in the interests of shareholders to make a dilution adjustment.

The dilution adjustment will involve adding to the net asset value per share when the Fund is in a net subscription position, and deducting from the net asset value per share when the Fund is in a net redemption position, such figure as the Directors consider represents an appropriate figure to meet transaction costs, including but not restricted to market spreads, brokerage fees and taxes, to preserve the value of the underlying assets of the relevant Fund and in any other circumstances where the Directors believe it will be in the interests of the shareholders. The resultant amount will be the price rounded to such number of decimal places, as the Directors deem appropriate.

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES cont'd.

DILUTION ADJUSTMENT cont'd.

Where a dilution adjustment is made, it will increase the price at which shares shall be issued when there are net subscriptions and decrease the price at which shares shall be redeemed when there are net redemptions. The price at which each class of share shall be issued or redeemed (as appropriate) will be calculated separately but any dilution adjustment will in percentage terms affect the price of each class in an identical manner. Such dilution adjustment will not exceed 2% of the Fund's net asset value under normal market conditions; however, the Directors may temporarily increase the above mentioned maximum dilution adjustment if this is deemed necessary under exceptional market conditions and in the best interests of investors. As dilution is directly related to the inflows and outflows from a Fund, it is not possible to accurately predict whether dilution will occur at any future point in time. Consequently, it is also not possible to accurately predict how frequently the dilution adjustment will be applied.

2. SHARE CAPITAL

AUTHORISED SHARES

The initial authorised share capital of the Company is EUR 38,092 divided into 38,092 subscriber shares of EUR 1.00 each and 25,000,000,000 at no par value initially designated as unclassified shares. The unclassified shares are available for issue as participating shares.

SUBSCRIBER SHARES

The 38,092 subscriber shares at EUR 1.00 each were all issued as fully paid and are held by the Manager. The subscriber shares do not entitle the holders to any dividend and on a winding up, entitle the holders to receive the amount paid up thereon but not otherwise to participate in the assets of the Company. The subscriber shares do not form part of the net asset value of the Company and are thus disclosed in the financial statements by way of this note only. In the opinion of the Directors, this disclosure reflects the nature of the Company's investment business.

REDEEMABLE PARTICIPATING SHARES

Redeemable participating shares carry the right to a proportionate share in the assets of the Funds and the holder of the share is entitled to one vote each on a poll. Shares are redeemed by shareholders at prices based on the value of net assets of the relevant class.

The activity on redeemable participating shares for the financial period ended 30 June 2024 is as follows:

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Absolute Return Bond Fund						
	Class C	EUR	3,063	1,881	(326)	4,618
	Class R	EUR	28,415	58,395	(18,196)	68,614
	Class R (Hedged)	USD	6,366	3,437	(621)	9,182
	Class R (Inc)	EUR	11,135	4,340	(10,214)	5,261
	Class S	EUR	20,124	394,922	(9,492)	405,554
	Class T (Hedged)	USD	96,082	988	(1,310)	95,760
	Sterling T (Acc) (Hedged)	GBP	17,724	882	(10,745)	7,861
	Class W (Acc)	EUR	2,014	350	(624)	1,740
	Sterling W (Acc) (Hedged)	GBP	198,765	23,716	(140,244)	82,237
	Class X	EUR	440,331	17,166	(22,090)	435,407
	Sterling X (Acc) (Hedged)	GBP	1,227,650	19,758	(214,622)	1,032,786
	Sterling Z (Acc) (Hedged)^	GBP	–	110	–	110
	Sterling Z (Inc) (Hedged)^	GBP	–	100	–	100

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Absolute Return Credit Fund						
	Class A (Acc)	EUR	5,000	–	–	5,000
	Class C (Acc)	EUR	5,000	–	–	5,000
	Class E (Acc)	EUR	5,000	–	–	5,000
	Class E (Acc) (Hedged)	USD	10,000	–	–	10,000
	Class E (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class G (Acc)	EUR	5,000	–	–	5,000
	Class W (Acc)	EUR	24,941,245	–	–	24,941,245
	Class W (Inc)	EUR	5,000	–	–	5,000
	Class W (Acc)	USD	5,000	–	–	5,000
	Class W (Acc) (Hedged)	USD	10,000	–	–	10,000
BNY Mellon Absolute Return Global Convertible Fund						
	Class E (Acc) (Hedged)	JPY	39,423,002	6,146,692	(30,133)	45,539,561
	Class F (Acc)	EUR	359,195	–	(349,304)	9,891
	Class F (Acc) (Hedged)	CHF	22,722	–	–	22,722
	Class F (Acc) (Hedged)^	USD	156,212	–	(156,212)	–
	Sterling F (Acc) (Hedged)	GBP	10,035,990	–	(9,850,226)	185,764
	Class R (Acc)	EUR	50,000	5,207	(50,000)	5,207
	Class U (Acc)	EUR	5,000	–	–	5,000
	Class U (Acc) (Hedged)	USD	64,396	–	(47,831)	16,565
	Sterling U (Acc) (Hedged)	GBP	100,000	–	–	100,000
	Class X (Acc)	EUR	1,950,000	2,771,510	–	4,721,510
	Sterling X (Acc) (Hedged)	GBP	22,986,668	2,992,519	(2,636,618)	23,342,569
BNY Mellon Asian Income Fund						
	Class A (Acc)	EUR	42,279	61,422	(64)	103,637
	Class A (Inc)	USD	101,461	21,654	(166)	122,949
	Class A (Inc)	EUR	394,900	6,193	(1,168)	399,925
	Class B (Acc)	USD	57,267	–	–	57,267
	Class C (Acc)	USD	8,077,627	2,245,051	(10,319,139)	3,539
	Class W (Acc)	EUR	11,488,120	1,652,764	(2,161,052)	10,979,832
	Class W (Inc)	EUR	367,202	–	(97,487)	269,715
	Class W (Inc)	USD	3,362,448	9,493	(4,176)	3,367,765
	Sterling W (Inc)	GBP	124,013	1,604	(1,990)	123,627
BNY Mellon Asian Opportunities Fund						
	Class A	USD	3,319,587	549,954	(765,289)	3,104,252
	Class A	EUR	3,111,188	58,576	(524,172)	2,645,592
	Class B	USD	2,257,097	–	(126,728)	2,130,369
	Class B	EUR	45,467	–	–	45,467
	Class C	USD	155,956	–	(31,711)	124,245
	Class C	EUR	221,414	2,164	(6,466)	217,112
	Sterling C (Inc)	GBP	8,315	5	(3)	8,317
	Class W	USD	458,432	–	(77,526)	380,906

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Blockchain Innovation Fund						
	Class A (Acc)	USD	10,274,835	578,029	(2,123,824)	8,729,040
	Class A (Acc)	EUR	273,009	338,253	(132,596)	478,666
	Class B (Acc)	USD	2,091	1,503	(1,503)	2,091
	Class B (Acc)	HKD	5,000	–	–	5,000
	Class B (Acc)	SGD	10,676	–	(8,054)	2,622
	Class C (Acc)	USD	1,499,413	–	(126,503)	1,372,910
	Class E (Acc)	USD	17,600	–	–	17,600
	Class E (Acc)	EUR	57,757	–	–	57,757
	Class G (Acc)	USD	278,056	14,411	(43,812)	248,655
	Class G (Acc)	EUR	383,188	19,347	(61,868)	340,667
	Class G (Acc) (Hedged)	EUR	139,618	–	(32,314)	107,304
	Class H (Acc) (Hedged)	EUR	12,470,563	1,095,365	(2,010,803)	11,555,125
	Class I (Acc) (Hedged)	EUR	35,436	–	–	35,436
	Class J (Acc) (Hedged)	SGD	19,035	47,411	(59,685)	6,761
	Class K (Acc)	USD	431,500	–	(5,000)	426,500
	Class K (Acc)	EUR	811,928	–	(189,621)	622,307
	Class W (Acc)	USD	2,378,323	655,023	(593,259)	2,440,087
	Class W (Acc) (Hedged)	EUR	6,451,056	1,918,430	(1,653,288)	6,716,198
BNY Mellon Brazil Equity Fund						
	Class A	USD	6,771,591	94,281	(1,454,413)	5,411,459
	Class A	EUR	8,717,427	1,122,187	(3,220,495)	6,619,119
	Class B	USD	1,224,807	35,243	(150,000)	1,110,050
	Class B	EUR	130,022	83,416	–	213,438
	Sterling B (Acc)	GBP	122,547	1,277	(40,140)	83,684
	Class C	USD	2,190,533	120,042	(1,817,033)	493,542
	Class C	EUR	61,190	12,656	(2,778)	71,068
	Sterling C (Inc)	GBP	150,878	11,622	(65,988)	96,512
	Class G (Acc)	EUR	1,000,000	–	–	1,000,000
	Class H (Hedged)	EUR	668,531	71,314	(407,011)	332,834
	Class I (Acc) (Hedged)	EUR	2,225,541	–	(1,028,922)	1,196,619
	Class W (Acc)	USD	363,560	–	–	363,560
	Class W (Acc)	EUR	467,856	278,249	(75,892)	670,213
	Sterling W (Acc)	GBP	5,043,824	823,772	(2,763,269)	3,104,327

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Dynamic Factor Premia V10 Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Class C (Acc)	USD	5,000	–	–	5,000
	Class E (Acc)	USD	5,000	–	–	5,000
	Class E (Acc) (Hedged)	EUR	10,000	4,900,000	–	4,910,000
	Sterling E (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class W (Acc)	USD	24,905,477	–	–	24,905,477
	Class W (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling W (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class X (Acc)	USD	5,000	–	–	5,000
	Class X (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling X (Acc) (Hedged)	GBP	10,000	–	–	10,000
BNY Mellon Dynamic U.S. Equity Fund						
	Class A (Acc)	EUR	499	–	(45)	454
	Class A (Inc)	USD	315,410	2,451,089	(210,819)	2,555,680
	Class C (Acc)	USD	34,622,041	25	(3,789,596)	30,832,470
	Class G (Acc)	USD	43,110	305,513	–	348,623
	Class G (Acc)	EUR	1,267	–	(359)	908
	Class H (Acc) (Hedged)	EUR	40,292	23,510	(14,215)	49,587
	Class W (Acc)	USD	54,913,906	230,784	(23,100,155)	32,044,535
	Class W (Acc)	EUR	6,661	145,562	(2,828)	149,395
	Class W (Inc)	EUR	3,722	–	–	3,722
	Sterling W (Acc)	GBP	1,610,893	751,087	(177,938)	2,184,042
	Class X (Acc)	USD	29,088,319	–	(4,894,778)	24,193,541
BNY Mellon Efficient Euro High Yield Beta Fund*						
	Class A (Acc)^	EUR	–	5,000	–	5,000
	Class A (Inc)^	EUR	–	5,000	–	5,000
	Class E (Acc)^	EUR	–	5,000	–	5,000
	Class E (Inc)^	EUR	–	5,000	–	5,000
	Class W (Acc)^	EUR	–	24,975,000	–	24,975,000
	Class W (Inc)^	EUR	–	5,000	–	5,000

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Efficient Global High Yield Beta Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Class A (Inc)	USD	6,393	–	–	6,393
	Class C (Acc)	USD	5,000	–	–	5,000
	Class C (Inc)	USD	5,793	–	–	5,793
	Class E (Acc)	USD	5,000	–	–	5,000
	Class E (Acc) (Hedged)	EUR	50,017,180	5,100,663	(2,361,692)	52,756,151
	Sterling E (Acc) (Hedged)	GBP	80,996,018	36,753,036	(8,862,218)	108,886,836
	Sterling E (Inc) (Hedged)	GBP	20,967,872	4,180,441	(2,649,249)	22,499,064
	Sterling E (Inc) (Hedged) (M)	GBP	10,000	–	–	10,000
	Class H (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class H (Inc) (Hedged)	EUR	10,759	–	–	10,759
	Class W (Acc)	USD	4,611	–	–	4,611
	Class W (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class W (Acc) (Hedged)	EUR	32,672	–	–	32,672
	Class W (Acc) (Hedged)^	NOK	10,000	–	(10,000)	–
	Class W (Acc) (Hedged)^	SEK	10,000	–	(10,000)	–
	Sterling W (Acc) (Hedged)	GBP	20,658,873	5,607,518	(1,987,042)	24,279,349
	Class W (Inc)	USD	5,792	–	–	5,792
	Class W (Inc) (Hedged)	EUR	12,748	–	–	12,748
	Sterling W (Inc) (Hedged)	GBP	1,336,652	316,086	(132,817)	1,519,921
	Class X (Acc)	USD	5,000	–	–	5,000
BNY Mellon Efficient Global IG Corporate Beta Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Class E (Inc) (Hedged)	GBP	10,000	–	–	10,000
	Class E (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling L (Acc) (Hedged)	GBP	25,953,813	3,563,254	(2,487,484)	27,029,583
	Class W (Acc)	USD	5,000	–	–	5,000
	Class W (Acc) (Hedged)	EUR	14,925,534	1,952,310	(4,881,529)	11,996,315
	Class X (Acc) (Hedged)	EUR	22,422,141	987,039	(882,195)	22,526,985

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Efficient U.S. Fallen Angels Beta Fund						
	Class A (Acc)	USD	600,441	730,754	(10,019)	1,321,176
	Class C (Acc)	USD	2,246,371	–	(468,412)	1,777,959
	Class C (Inc)	USD	307,918	296,454	–	604,372
	Class E (Acc) (Hedged)	EUR	49,015,410	13,046,067	(15,679,555)	46,381,922
	Class I (Acc) (Hedged)	EUR	858,877	–	–	858,877
	Class N (Acc)^	HKD	–	5,000	–	5,000
	Class N (Acc)	USD	19,746,067	875,969	(1,168,127)	19,453,909
	Class N (Inc)^	HKD	–	5,000	–	5,000
	Class N (Acc) (Hedged)	EUR	297,152	3,233,541	–	3,530,693
	Class N (Inc) (M)	USD	796,426	382,077	(914)	1,177,589
	Class W (Acc)	USD	160,394,653	1,745,237	(54,385,729)	107,754,161
	Class W (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class W (Acc) (Hedged)	EUR	86,319,495	9,603,439	(895,519)	95,027,415
	Sterling W (Acc) (Hedged)	GBP	1,453,873	731,833	(1,005,599)	1,180,107
	Class W (Inc)	USD	9,168,156	70,853	(626,161)	8,612,848
	Class W (Inc) (Hedged)	EUR	16,177,068	–	(896,000)	15,281,068
	Sterling W (Inc) (Hedged)	GBP	3,702,835	108,936	(909,528)	2,902,243
	Class X (Acc)	JPY	693,736	61,531	(14,031)	741,236
	Class X (Acc)	USD	4,928	–	–	4,928
	Class X (Acc) (Hedged)	JPY	10,000	–	–	10,000
	Sterling X (Acc) (Hedged)	GBP	93,812,630	44,035,906	(775,937)	137,072,599
	Class X (Inc)	USD	179,701,242	13,337,134	(6,668,567)	186,369,809
	Sterling X (Inc) (Hedged)	GBP	122,253,582	22,955,373	(23,362,941)	121,846,014

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Efficient U.S. High Yield Beta Fund						
	Class A (Inc)	USD	250,255	66,402	(26,312)	290,345
	Class A (Inc)	EUR	4,899,539	1,601,037	(83,737)	6,416,839
	Class C (Acc)	USD	4,243	–	–	4,243
	Class E (Acc) (Hedged)	EUR	306,020	–	–	306,020
	Sterling E (Acc) (Hedged)	GBP	96,409,290	30,032,366	(21,752,615)	104,689,041
	Class G (Acc) (Hedged)	EUR	80,506	2,310,755	(1,168,663)	1,222,598
	Class H (Acc) (Hedged)	EUR	13,031	–	–	13,031
	Class K (Acc)	USD	4,408	–	–	4,408
	Class K (Acc) (Hedged)	EUR	11,719	–	–	11,719
	Class L (Acc)	USD	479,679,726	117,596,329	(26,440,445)	570,835,610
	Class L (Acc) (Hedged)	EUR	217,446,635	106,919,857	(21,036,346)	303,330,146
	Class L (Inc)	USD	396,650	–	–	396,650
	Class L (Inc) (Hedged)	EUR	1,168,658	2,381,408	(289,493)	3,260,573
	Sterling L (Acc) (Hedged)	GBP	11,041	–	–	11,041
	Sterling L (Inc) (Hedged)	GBP	271,219,871	36,652,960	(42,720,790)	265,152,041
	Class W (Acc)	USD	14,757,104	60,322	–	14,817,426
	Class W (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class W (Acc) (Hedged)	EUR	10,000	24,494	–	34,494
	Class W (Inc)	USD	840,500	–	–	840,500
	Class W (Inc) (Hedged)	EUR	3,108,338	–	(585,203)	2,523,135
	Sterling W (Inc) (Hedged)	GBP	6,186,902	1,919,366	(989,236)	7,117,032
	Class X (Acc)	USD	5,736	–	–	5,736
	Sterling X (Acc) (Hedged)^	GBP	10,000	–	(10,000)	–
	Sterling X (Inc) (Hedged)	GBP	147,311,516	75,496,342	(14,891,610)	207,916,248
BNY Mellon Emerging Markets Corporate Debt Fund						
	Class A	USD	184,327	3,959	(19,307)	168,979
	Class A	EUR	64,539	2,329	(12,581)	54,287
	Class A (Inc) (M)	HKD	229	–	(3)	226
	Class B	USD	1,207	–	(516)	691
	Class C	USD	48,581	591	(7,981)	41,191
	Class C	EUR	2,186	43,849	(44,301)	1,734
	Class G (Inc)	USD	9,893	2,210	(286)	11,817
	Class H (Hedged)	EUR	35,714	3,335	(4,257)	34,792
	Class I (Hedged)	EUR	53,361	676	(17,687)	36,350
	Class W	USD	82,631	5,349	(25,287)	62,693
	Class W	EUR	3,345	8,576	(220)	11,701
	Class W (Acc) (Hedged)	CHF	223,813	3,947	(6,710)	221,050
	Class W (Acc) (Hedged)	EUR	451,071	66,562	(100,668)	416,965
	Class W (Inc) (Hedged)	CHF	95,000	–	–	95,000
	Class W (Inc) (Hedged)	EUR	1,550	2,000	–	3,550
	Sterling W (Acc) (Hedged)	GBP	6,541	170	(348)	6,363
	Class X	USD	714,420	22,730	(54,174)	682,976

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Emerging Markets Debt Fund						
	Class A	USD	397,765	–	(24,266)	373,499
	Class A	EUR	1,973,777	97,686	(250,557)	1,820,906
	Class C	USD	2,920,430	20,645	(2,088,588)	852,487
	Class C	EUR	3,424,478	986,559	(1,034,213)	3,376,824
	Class C (Inc)^	USD	8,997	–	(8,997)	–
	Class H (Acc) (Hedged)	EUR	403,060	–	(17,480)	385,580
	Class W	USD	5,000	–	–	5,000
	Class X (Inc)	USD	3,124,289	222,649	(111,324)	3,235,614
BNY Mellon Emerging Markets Debt Local Currency Fund						
	Class A	USD	3,895,412	–	(310,658)	3,584,754
	Class A	EUR	7,092,563	349,098	(784,806)	6,656,855
	Class A (Inc)	USD	3,950	–	–	3,950
	Class A (Inc)	EUR	933,793	19,915	–	953,708
	Sterling A (Acc)	GBP	190,509	4,679	(161,507)	33,681
	Sterling B (Acc)	GBP	2,045	4,458	(2,045)	4,458
	Class C	USD	5,389,199	–	(442,273)	4,946,926
	Class C	EUR	783,322	103,066	(108,127)	778,261
	Class C (Inc)	USD	16,000	–	–	16,000
	Sterling C (Acc)	GBP	5,777	–	–	5,777
	Sterling C (Inc)	GBP	92,160	–	–	92,160
	Class H (Hedged)	EUR	1,475,334	11,857	(138,918)	1,348,273
	Class I (Hedged)	EUR	155,761	–	–	155,761
	Class W	USD	627,246	–	–	627,246
	Class W	EUR	1,750,576	–	(103,147)	1,647,429
	Class W (Hedged)	EUR	80,614	–	(24,828)	55,786
	Class W (Inc)	EUR	732,172	–	–	732,172
	Class W (Inc) (Hedged)	EUR	15,775	–	–	15,775
	Sterling W (Inc)	GBP	366,113	46,563	(50,887)	361,789
	Sterling W (Inc) (Hedged)	GBP	118,368	3,956	(33,906)	88,418
BNY Mellon Emerging Markets Debt Opportunistic Fund						
	Class A	EUR	50,599	114,896	(9,774)	155,721
	Class C	USD	256,500	–	–	256,500
	Class W (Acc)	USD	5,000	–	–	5,000
	Class X (Inc)	USD	27,339,036	6,156,979	(1,576,038)	31,919,977
BNY Mellon Emerging Markets Debt Total Return Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Sterling E (Inc) (Hedged)	GBP	32,970,825	–	(20,000)	32,950,825
	Class H (Acc) (Hedged)	EUR	13,965	–	–	13,965
	Class W (Acc)	USD	5,889	–	–	5,889
	Class W (Acc) (Hedged)	EUR	13,053	–	–	13,053
	Sterling W (Acc) (Hedged)	GBP	104,800	8,950	(31,199)	82,551
	Class X (Acc)	USD	5,000	–	–	5,000

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Euroland Bond Fund						
	Class A	EUR	49,605,499	2,889,920	(4,422,576)	48,072,843
	Class A (Inc)	EUR	4,130,644	391,967	(303,040)	4,219,571
	Class B	EUR	3,749	–	(346)	3,403
	Class B (Inc)	EUR	24,235	–	–	24,235
	Class C	EUR	10,909,930	733,882	(1,041,357)	10,602,455
	Class C (Inc)	EUR	736,353	968	(95,284)	642,037
	Class G (Acc)	EUR	390,035	–	(7,650)	382,385
	Class H (Hedged)	CHF	942,943	116,403	(256,858)	802,488
	Class I (Hedged)	CHF	4,858,837	–	–	4,858,837
	Class W (Acc)	EUR	48,570,628	4,202,386	(5,531,282)	47,241,732
	Class Z	EUR	13,696,474	2,814,533	(2,418,831)	14,092,176
BNY Mellon European Credit Fund						
	Class A	EUR	13,227	4,515	(932)	16,810
	Class C	EUR	29,553	–	(3,384)	26,169
	Class W (Acc)	EUR	1,272	2,520	–	3,792
	Class X	EUR	404,610	30,127	(19,908)	414,829
BNY Mellon Floating Rate Credit Fund						
	Class A (Acc)	EUR	5,000	1,495,640	(18,627)	1,482,013
	Class A (Inc)^	EUR	–	5,000	–	5,000
	Class E (Acc)	EUR	5,000	3,773,776	(61,678)	3,717,098
	Class E (Acc) (Hedged)	USD	10,000	–	–	10,000
	Class E (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Sterling E (Acc) (Hedged)^	GBP	–	10,000	–	10,000
	Sterling E (Inc) (Hedged)^	GBP	–	531,235	(2,485)	528,750
	Class W (Acc)	EUR	5,000	28,963,377	–	28,968,377
	Class W (Acc) (Hedged)	USD	10,000	–	–	10,000
	Class W (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class W (Inc)	EUR	29,928,540	–	(29,923,540)	5,000
	Class X (Acc)^	EUR	–	5,000	–	5,000
	Sterling X (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling X (Inc) (Hedged)	GBP	10,002	–	–	10,002

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Bond Fund						
	Class A	USD	45,754,518	626,636	(4,185,960)	42,195,194
	Class A	EUR	9,607,585	184,588	(939,314)	8,852,859
	Class A (Inc)	USD	5,000	28,370,757	(1,930,470)	26,445,287
	Class B	USD	649,343	–	(24,649)	624,694
	Class C	USD	86,739,929	5,162,232	(11,163,336)	80,738,825
	Class C	EUR	39,880,789	7,752,862	(7,738,180)	39,895,471
	Class C (Inc)	USD	170,672	–	(35,000)	135,672
	Sterling C (Inc)	GBP	899,297	18,127	(30,974)	886,450
	Class H (Hedged)	EUR	761,112	16,072	(77,926)	699,258
	Class I (Hedged)	EUR	137,895	–	(49,517)	88,378
	Class I (Acc) (Hedged)^	AUD	13,695	–	(13,695)	–
	Class W (Acc)	USD	75,280	–	–	75,280
	Class W (Acc)	EUR	1,257,823	81,363	(361,696)	977,490
	Sterling W (Acc) (Hedged)	GBP	3,546,822	104,587	(280,227)	3,371,182
	Sterling W (Inc) (Hedged)^^	GBP	–	667,637	(287,909)	379,728
	Class X	USD	9,562,811	–	–	9,562,811
	Class Z (Acc)	USD	124,558	35,500	(5,000)	155,058
	Class Z (Inc)	USD	361,060	205,561	(116,232)	450,389
	Class Z (Acc) (Hedged)	EUR	306,070	128,183	–	434,253
	Class Z (Inc) (Hedged)	EUR	10,000	19,250	(10,000)	19,250
	Sterling Z (Acc) (Hedged)	GBP	1,272,613	420,503	(272,399)	1,420,717
	Sterling Z (Inc) (Hedged)	GBP	65,767,942	8,347,466	(14,037,116)	60,078,292

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Credit Fund						
	Class A (Acc)	USD	4,215,126	4,749,252	(6,462)	8,957,916
	Class A (Inc) (Q)	USD	5,055,451	31,927,452	(1,835,794)	35,147,109
	Class C (Acc)	USD	690,109	6,592,873	–	7,282,982
	Class C (Inc)	USD	1,588,831	2,130,871	(164,765)	3,554,937
	Class G (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class H (Acc) (Hedged)	EUR	14,068,952	2,934,684	(358,115)	16,645,521
	Class H (Inc) (Hedged) (Q)	SGD	3,137,479	835,471	(51,057)	3,921,893
	Sterling H (Inc) (Hedged)^	GBP	–	494,499	(49,796)	444,703
	Class H (Inc) (Hedged)^	EUR	–	10,000	–	10,000
	Class I (Acc) (Hedged)	CHF	10,000	23,500	(10,000)	23,500
	Class I (Acc) (Hedged)	EUR	49,277	212,522	–	261,799
	Class I (Inc) (Hedged)^	CHF	10,000	–	(10,000)	–
	Sterling I (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling I (Inc) (Hedged)	GBP	10,000	–	–	10,000
	Class I (Inc) (Hedged)	EUR	10,000	5,465,248	(606,267)	4,868,981
	Class K (Acc)	USD	78,364,100	122,998,696	(16,900,546)	184,462,250
	Class K (Inc)	USD	5,000	–	–	5,000
	Class K (Acc) (Hedged)	AUD	10,000	–	–	10,000
	Class K (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class K (Inc) (Hedged)	EUR	10,000	–	–	10,000
	Class K (Inc) (M)	USD	27,675,027	54,244,803	(14,840,569)	67,079,261
	Sterling K (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling K (Inc) (Hedged)	GBP	10,000	–	–	10,000
	Class L (Acc)	USD	24,444,724	67,247,351	(1,745,066)	89,947,009
	Class L (Acc) (Hedged)	EUR	12,948,411	43,623,801	(1,131,636)	55,440,576
	Class L (Inc)	USD	4,637,328	31,888,685	(2,368,322)	34,157,691
	Class L (Inc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling L (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling L (Inc) (Hedged)	GBP	10,000	756,457	(3,856)	762,601
	Class W (Acc)	USD	191,657,563	108,878,666	(38,682,611)	261,853,618
	Class W (Acc) (Hedged)	CHF	24,692,447	6,460,545	(1,408,613)	29,744,379
	Class W (Acc) (Hedged)	EUR	84,662,988	57,938,604	(8,393,368)	134,208,224
	Class W (Inc)	USD	10,143,063	2,198,019	(665,801)	11,675,281
	Class W (Inc) (Hedged)	CHF	20,803,850	2,676,110	(1,594,561)	21,885,399
	Class W (Inc) (Hedged)	EUR	532,610	–	(19,805)	512,805
	Class W (Inc) (Hedged) (Q)^	SGD	–	209,501	–	209,501
	Sterling W (Acc) (Hedged)	GBP	6,593,240	2,216,272	(655,442)	8,154,070
	Sterling W (Inc) (Hedged)	GBP	4,950,275	54,618	(519,803)	4,485,090
	Class X (Acc)	USD	39,255,712	–	–	39,255,712
	Class X (Acc)	JPY	96,938,879	26,874,111	(2,364,375)	121,448,615
	Class X (Acc) (Hedged)	CAD	258,752,751	–	–	258,752,751
	Class X (Acc) (Hedged)	JPY	37,521,954	15,531,382	(16,912,875)	36,140,461
	Class Z (Inc)^	USD	–	5,000	–	5,000
	Sterling Z (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class Z (Inc) (Hedged)^	EUR	–	2,805,504	–	2,805,504
	Sterling Z (Inc) (Hedged)	GBP	10,000	9,249,530	(244,718)	9,014,812

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Dynamic Bond Fund						
	Class A	USD	1,331,032	269,229	(154,052)	1,446,209
	Class A	EUR	1,066,433	432,381	(252,562)	1,246,252
	Class A (Inc)	USD	192,329	21,825	(83,490)	130,664
	Class C	USD	41,486,244	10,232,262	(7,308,040)	44,410,466
	Class G (Acc)	EUR	921,548	20,000	(9,000)	932,548
	Class H (Hedged)	EUR	1,596,684	57,484	(127,356)	1,526,812
	Class H (Inc) (Hedged)	EUR	301,310	30,011	(84,888)	246,433
	Class I (Hedged)	EUR	1,345,199	33,508	(130,288)	1,248,419
	Class I (Acc) (Hedged)	SGD	5,877,438	–	–	5,877,438
	Class I (Inc) (Hedged)	EUR	1,194,859	–	(199,000)	995,859
	Class W	USD	9,426,467	2,668,104	(987,260)	11,107,311
	Sterling W (Acc)	GBP	17,168	32,449	(11,423)	38,194
	Class W (Hedged)	EUR	15,804,593	312,148	(6,615,073)	9,501,668
	Class W (Inc) (Hedged)	EUR	5,097,013	1,516,901	(6,255,227)	358,687
	Sterling W (Acc) (Hedged)	GBP	4,581,936	81,285	(1,669,838)	2,993,383
	Class X (Acc) (Hedged)	JPY	28,616,899	–	(42,560)	28,574,339
	Class X (Inc) (Hedged)	JPY	88,624,858	469,091	(192,025)	88,901,924
	Sterling Z (Acc)	GBP	869,893	16,755	(502,966)	383,682
	Sterling Z (Inc)	GBP	178,024	–	(107,874)	70,150
	Sterling Z (Acc) (Hedged)	GBP	10,639	–	–	10,639
	Sterling Z (Inc) (Hedged)	GBP	11,480	–	–	11,480
BNY Mellon Global Emerging Markets Opportunities Fund						
	Class A	USD	153,585	–	(20,289)	133,296
	Class A	EUR	578,520	54,009	(117,450)	515,079
	Class A (Inc)	EUR	308,216	3,659	(6,739)	305,136
	Class B (Inc)	USD	101,512	–	(19,797)	81,715
	Class B (Inc)	EUR	75,283	–	(1,000)	74,283
	Class C	USD	45,000	–	–	45,000
	Class C (Acc)	USD	9,182,302	185	(6,228,273)	2,954,214
	Class C (Inc)	USD	72,536	–	–	72,536
	Class E (Acc)	USD	2,278,059	13,803	(31,000)	2,260,862
	Class E (Acc)	CHF	302,627	–	(3,700)	298,927
	Class H (Hedged)	EUR	356,517	1,237	(35,225)	322,529
	Class I (Hedged)	EUR	322,193	–	–	322,193
	Class W (Acc)	USD	56,374	–	(1,647)	54,727
	Class W (Acc)	EUR	573,403	25,071	(78,838)	519,636
	Class W (Inc)	USD	90,781	–	–	90,781
	Class W (Inc)	EUR	58,242	–	(16,500)	41,742

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Equity Income Fund						
	Class A	USD	12,500,338	3,808,849	(3,419,975)	12,889,212
	Class A	EUR	25,268,186	3,236,335	(4,422,648)	24,081,873
	Class A (Inc)	USD	1,870,926	167,608	(219,842)	1,818,692
	Class A (Inc)	EUR	9,390,718	812,673	(504,827)	9,698,564
	Sterling A (Acc)	GBP	128,891	11,576	(4,375)	136,092
	Class B	USD	3,527,353	–	(485,012)	3,042,341
	Class B	EUR	889,160	19,000	(37,115)	871,045
	Class B (Inc)	USD	2,079,665	182,150	(118,082)	2,143,733
	Class B (Inc)	EUR	1,705,237	195,299	(24,837)	1,875,699
	Sterling B (Inc)	GBP	587,744	1,407	(114,076)	475,075
	Class C	USD	2,880,051	277,768	(1,841,570)	1,316,249
	Class C	EUR	18,566,174	1,716,533	(2,934,707)	17,348,000
	Class C (Inc)	USD	1,834,182	17,361	(325,950)	1,525,593
	Class C (Inc)	EUR	8,378,194	–	–	8,378,194
	Sterling C (Inc)	GBP	434,880	80,073	(16,815)	498,138
	Class G (Acc)	EUR	2,238,555	101,536	(89,936)	2,250,155
	Class G (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class H (Hedged)	EUR	3,118,201	66,967	(571,913)	2,613,255
	Class H (Inc) (Hedged)	EUR	4,310,238	137,911	(518,710)	3,929,439
	Class I (Hedged)	EUR	1,547,165	162,379	(75,658)	1,633,886
	Class J (Acc) (Hedged)^	AUD	–	10,000	–	10,000
	Class J (Acc) (Hedged)^	CAD	–	10,000	–	10,000
	Class J (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class J (Acc) (Hedged)^	SGD	–	10,000	–	10,000
	Class J (Inc) (Hedged)^	AUD	–	10,000	–	10,000
	Class J (Inc) (Hedged)^	CAD	–	10,000	–	10,000
	Class J (Inc) (Hedged)^	EUR	–	10,000	–	10,000
	Class J (Inc) (Hedged)^	SGD	–	10,000	–	10,000
	Class W	USD	4,317,509	162,363	(448,137)	4,031,735
	Class W	EUR	22,815,111	5,732,809	(4,021,877)	24,526,043
	Class W (Acc)	CHF	10,000	–	(5,000)	5,000
	Class W (Acc) (Hedged)	EUR	630,017	211,802	(402,753)	439,066
	Class W (Inc)	USD	11,932,443	119,195	(815,884)	11,235,754
	Class W (Inc)	EUR	9,930,055	1,179,111	(1,113,819)	9,995,347
	Sterling W (Acc)	GBP	1,479,034	584,959	(277,137)	1,786,856
	Sterling W (Inc)	GBP	10,192,478	498,299	(1,074,877)	9,615,900
	Class Z (Acc)	USD	1,801,773	–	(5,536)	1,796,237
	Class Z (Acc)	EUR	28,755	–	–	28,755
	Class Z (Inc)	USD	1,944,829	49,200	(291,200)	1,702,829
	Class Z (Inc)	EUR	343,235	30,000	(3,500)	369,735
	Sterling Z (Inc)	GBP	2,884,358	161,219	(433,695)	2,611,882

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global High Yield Bond Fund						
	Class A	EUR	3,865,166	1,964,643	(883,467)	4,946,342
	Class C	USD	34,225,723	1,321,204	(19,818,401)	15,728,526
	Class C	EUR	9,342	57	(57)	9,342
	Class C (Inc)^	USD	6,791	–	(6,791)	–
	Class H (Hedged)	EUR	1,304,810	37,699	(99,928)	1,242,581
	Class I (Hedged)	EUR	10,570,213	–	(9,100,000)	1,470,213
	Class W (Acc)	USD	1,471,440	124,250	(172,200)	1,423,490
	Sterling W (Acc) (Hedged)	GBP	913,560	123,950	(3,560)	1,033,950
	Class X (Inc)	USD	16,972,842	957,833	(3,034,795)	14,895,880
	Class X (Inc) (Hedged)	EUR	18,687,205	950,058	(3,587,320)	16,049,943
BNY Mellon Global Infrastructure Income Fund						
	Class A (Acc)	USD	69,818	37,903	–	107,721
	Class A (Inc)	USD	136,472	16,018	(123,185)	29,305
	Class A (Inc)	EUR	1,226,836	281,350	(207,184)	1,301,002
	Class B (Acc)	SGD	783,826	25,669	(107,535)	701,960
	Class B (Acc)	USD	2,880,976	5,329	(82,228)	2,804,077
	Class B (Inc)	USD	15,432,679	1,235,099	(2,512,605)	14,155,173
	Class B (Inc)	SGD	2,379,500	17,093	(156,812)	2,239,781
	Class B (Inc) (M)	USD	15,534	105,621	(27,914)	93,241
	Class B (Inc) (M)^	SGD	5,749	–	(5,749)	–
	Class E (Inc)	USD	61,078,872	3,748,656	(32,125,498)	32,702,030
	Class E (Inc)	EUR	165,005	6,327	(11,084)	160,248
	Sterling E (Inc) (Hedged)	GBP	2,542,483	210,210	(952,973)	1,799,720
	Class H (Acc) (Hedged)	EUR	719,837	75,072	(96,110)	698,799
	Class H (Inc) (Hedged)	EUR	2,191,510	161,121	–	2,352,631
	Class J (Acc) (Hedged)	SGD	889,068	14,209	(145,111)	758,166
	Class J (Inc) (Hedged)	SGD	16,811,592	987,881	(2,814,355)	14,985,118
	Class W (Acc)	USD	89,769	–	(3,791)	85,978
	Class W (Acc) (Hedged)	EUR	224,420	67,161	–	291,581
	Class W (Inc)	USD	150,219	–	–	150,219
	Class W (Inc) (Hedged)	EUR	13,356	–	–	13,356

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Leaders Fund						
	Class A (Acc)	USD	380,690	21,599	(47,750)	354,539
	Class A (Acc)	EUR	2,292	–	(1,121)	1,171
	Class B (Acc)	USD	715,407	88,082	(57,672)	745,817
	Class C (Acc)	USD	10,489,107	–	(2,624,288)	7,864,819
	Class E (Acc)	USD	7,358,032	287,741	(2,583,895)	5,061,878
	Class E (Acc)	EUR	1,124,882	1,911,921	(9,344)	3,027,459
	Sterling E (Acc)	GBP	5,667,041	99,248	(421,683)	5,344,606
	Class H (Acc) (Hedged)	EUR	187,540	24,860	(28,144)	184,256
	Class H (Acc) (Hedged)	NOK	353,270	–	(62,270)	291,000
	Class H (Acc) (Hedged)^	SEK	12,645	–	(12,645)	–
	Class W (Acc)	USD	432,146	184,780	(24,714)	592,212
	Class W (Acc)	EUR	5,000	–	–	5,000
	Class W (Acc) (Hedged)^	NOK	12,751	–	(12,751)	–
	Class W (Acc) (Hedged)^	SEK	12,475	–	(12,475)	–
	Sterling W (Acc)	GBP	4,185,087	1,132,089	(613,665)	4,703,511
	Sterling X (Acc)^	GBP	–	6,003	–	6,003
BNY Mellon Global Opportunities Fund						
	Class A	USD	1,600,371	386,492	(693,156)	1,293,707
	Class A	EUR	5,543,573	391,271	(710,910)	5,223,934
	Class B	USD	669,634	212	(212)	669,634
	Class C	USD	316,459	238	(1,720)	314,977
	Class C	EUR	49,849	–	(1,239)	48,610
	Class H (Hedged)	EUR	132,689	5,513	–	138,202
	Class I (Hedged)^	EUR	5,923	–	(5,923)	–
	Class W (Acc)	USD	3,819	–	–	3,819
BNY Mellon Global Real Return Fund (EUR)						
	Class A	EUR	247,849,578	4,056,416	(54,719,086)	197,186,908
	Class A (Inc)	EUR	10,423,984	23,438	(1,640,245)	8,807,177
	Class C	EUR	36,399,891	1,585,693	(7,217,028)	30,768,556
	Class C (Inc)	EUR	1,487,090	13	(359,146)	1,127,957
	Class G (Acc)	EUR	1,664,776	9,564	(377,706)	1,296,634
	Class G (Inc)	EUR	295,738	1,486	(110,889)	186,335
	Class H (Acc) (Hedged)	SGD	1,193,568	6,347	(101,588)	1,098,327
	Class H (Acc) (Hedged)	USD	1,609,536	–	(43,363)	1,566,173
	Sterling H (Acc) (Hedged)	GBP	812,408	8,091	(190,997)	629,502
	Class W	EUR	293,257,606	9,364,178	(67,254,095)	235,367,689
	Class W (Acc) (Hedged)	CHF	430,428	9,364	(430,428)	9,364
	Class W (Inc)	EUR	1,937,641	–	(525,261)	1,412,380
	Class X	EUR	277,814,537	6,302,867	(72,382,700)	211,734,704
	Class Z (Acc)	EUR	16,238,566	103,692	(16,184,670)	157,588

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Real Return Fund (GBP)						
	Sterling A (Acc)	GBP	–	–	–	–
	Sterling B (Acc)	GBP	415,235	107,712	(38,055)	484,892
	Sterling B (Inc)	GBP	1,730,164	24,829	(456,306)	1,298,687
	Sterling C (Inc)	GBP	29,100	–	–	29,100
	Sterling W (Acc)	GBP	6,958,513	316,112	(828,512)	6,446,113
	Sterling W (Inc)	GBP	3,537,690	106,793	(305,079)	3,339,404
	Sterling X (Acc)	GBP	17,225,480	766,912	(3,244,878)	14,747,514
BNY Mellon Global Real Return Fund (USD)						
	Class A	USD	53,350,869	143,632	(7,506,236)	45,988,265
	Class C	USD	20,702,767	590,274	(4,806,059)	16,486,982
	Class G (Acc)	USD	126,082	74,859	(64,582)	136,359
	Class W	USD	3,521,153	4,108	(1,110,489)	2,414,772
	Class W (Inc)	USD	8,221,308	822,515	(1,882,073)	7,161,750
	Class X	USD	44,368,182	535,496	(5,170,267)	39,733,411

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Short-Dated High Yield Bond Fund						
	Class A (Acc)	USD	6,996,885	7,893,169	(1,407,086)	13,482,968
	Class A (Inc)	USD	3,083,039	2,432,506	(427,840)	5,087,705
	Class C (Acc)	USD	15,365,526	5,174,726	(7,834,259)	12,705,993
	Class G (Acc)	USD	7,434,512	8,511,923	(362,103)	15,584,332
	Class G (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class H (Acc) (Hedged)	CHF	10,000	95,341	(10,000)	95,341
	Class H (Acc) (Hedged)	EUR	84,697,550	39,829,206	(7,274,022)	117,252,734
	Class H (Inc) (Hedged)	EUR	6,499,315	5,985,462	(478,745)	12,006,032
	Class I (Acc) (Hedged)	CHF	1,371,400	565,320	(561,000)	1,375,720
	Class I (Acc) (Hedged)	EUR	23,000,184	11,570,475	(2,933,326)	31,637,333
	Class I (Inc) (Hedged)	EUR	4,923,671	1,290,744	(571,854)	5,642,561
	Class L (Acc)^	USD	–	5,000	–	5,000
	Class L (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Sterling L (Acc) (Hedged)^	GBP	–	108,604	(10,000)	98,604
	Sterling L (Inc) (Hedged)^	GBP	–	755,495	(14,875)	740,620
	Class W (Acc)	USD	74,149,053	15,308,700	(10,082,929)	79,374,824
	Class W (Acc) (Hedged)	CHF	1,582,285	966,930	(49,363)	2,499,852
	Class W (Acc) (Hedged)	EUR	182,347,868	74,569,057	(23,996,056)	232,920,869
	Class W (Inc)	USD	7,057,548	757,644	(1,346,253)	6,468,939
	Class W (Inc) (Hedged)	EUR	30,972,375	26,415,244	(688,320)	56,699,299
	Sterling W (Acc) (Hedged)	GBP	39,562,516	23,124,162	(8,702,437)	53,984,241
	Sterling W (Inc) (Hedged)	GBP	8,957,383	2,256,255	(1,053,002)	10,160,636
	Class X (Acc)	USD	14,613,737	–	(2,359,412)	12,254,325
	Sterling X (Acc) (Hedged)	GBP	11,603,421	–	(3,270,000)	8,333,421
	Class Y (Acc)	USD	20,728,656	–	(5,483,278)	15,245,378
	Sterling Y (Acc) (Hedged)	GBP	4,101,471	–	–	4,101,471
	Class Z (Acc)	USD	5,000	–	–	5,000
	Class Z (Inc)	USD	454,100	–	(151,367)	302,733
	Sterling Z (Acc) (Hedged)	GBP	394,245	252,072	(169,672)	476,645
	Sterling Z (Inc) (Hedged)	GBP	54,758,426	3,804,925	(6,443,598)	52,119,753
BNY Mellon Global Unconstrained Fund						
	Class W (Acc)	USD	5,000	–	–	5,000
	Class X (Acc) (Hedged)	CAD	28,492,519	–	–	28,492,519

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Japan Small Cap Equity Focus Fund						
	Class A (Acc)	EUR	277,017	184,808	(186,253)	275,572
	Class C	JPY	484,378	24,168	(31,000)	477,546
	Class E (Acc) (Hedged)	CHF	1,075,522	–	(1,050,000)	25,522
	Class E (Acc) (Hedged)	USD	25,597,224	6,406	(25,597,224)	6,406
	Class G (Acc) (Hedged)	EUR	4,551	–	–	4,551
	Class H (Acc) (Hedged)	SGD	259,695	87,293	(57,329)	289,659
	Class H (Acc) (Hedged)^	NOK	5,209	–	(5,209)	–
	Class H (Acc) (Hedged)^	SEK	5,480	–	(5,480)	–
	Class H (Hedged)	EUR	866,597	11,638	(26,759)	851,476
	Class H (Hedged)	USD	107,088	6,428	(18,091)	95,425
	Class I (Hedged)	EUR	120,476	827,940	(72,992)	875,424
	Class I (Hedged)	USD	3,525	–	–	3,525
	Class W	JPY	29,915,658	719,401	(14,166,028)	16,469,031
	Class W (Acc)	EUR	22,007,422	–	(11,003,709)	11,003,713
	Class W (Acc) (Hedged)	EUR	160,759	1,155	(617)	161,297
	Class W (Acc) (Hedged)^	NOK	5,272	–	(5,272)	–
	Class W (Acc) (Hedged)^	SEK	5,526	–	(5,526)	–
	Sterling W (Acc)	GBP	547,072	50,366	(215,984)	381,454
	Sterling W (Inc)	GBP	2,585,995	2,341	(2,546,048)	42,288
BNY Mellon Long-Term European Equity Fund						
	Class A (Acc)	EUR	5,000	–	–	5,000
	Class A (Inc)	EUR	5,000	–	–	5,000
	Class B (Acc)	EUR	5,000	–	–	5,000
	Class C (Acc)	EUR	5,000	–	–	5,000
	Class E (Acc)	EUR	5,000	150,000	–	155,000
	Class E (Acc)	USD	5,000	–	–	5,000
	Class E (Inc)	EUR	5,000	–	–	5,000
	Class W (Acc)	EUR	5,000	–	–	5,000
	Class W (Acc)	USD	22,418,930	–	–	22,418,930
	Class W (Inc)	EUR	5,000	–	–	5,000
	Class W (Inc)	USD	5,000	–	–	5,000

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Long-Term Global Equity Fund						
	Class A	EUR	95,016,700	15,643,099	(18,508,032)	92,151,767
	Class A	USD	24,203,115	5,054,305	(4,863,587)	24,393,833
	Class A (Inc)	EUR	2,351,157	946,715	(150,289)	3,147,583
	Sterling A (Acc)	GBP	1,054,645	359,957	(47,236)	1,367,366
	Class B	EUR	1,253,389	158,038	(112,924)	1,298,503
	Class B	USD	30,893,538	3,666,394	(4,728,147)	29,831,785
	Class B (Acc)	SGD	24,444,951	6,955,338	(2,370,600)	29,029,689
	Sterling B (Inc)	GBP	393,586	15,281	(17,622)	391,245
	Class C	EUR	46,700,505	1,943,119	(6,772,091)	41,871,533
	Class C	USD	29,398,788	4,190,392	(1,826,655)	31,762,525
	Class G (Acc)	EUR	4,033,915	2,217,244	(3,903,532)	2,347,627
	Class J (Acc) (Hedged)	JPY	2,826,112	918,656	(54,679)	3,690,089
	Class J (Acc) (Hedged)	SGD	4,139,824	578,711	(190,793)	4,527,742
	Class S	EUR	22,802,433	552,452	(16,106,186)	7,248,699
	Class S (Acc) 1	USD	108,330	29,670	(3,597)	134,403
	Class W	EUR	106,076,194	16,368,628	(10,151,697)	112,293,125
	Class W	USD	35,596,334	45,202,016	(5,943,544)	74,854,806
	Class W (Hedged)	USD	442,026	349,891	(8,371)	783,546
	Class W (Acc) (Hedged)^	SEK	10,000	–	(10,000)	–
	Class W (Acc) (Hedged)	SGD	22,392,273	3,904,529	(1,781,064)	24,515,738
	Class W (Inc)	USD	14,891,540	378,299	(9,421,780)	5,848,059
	Sterling W (Acc)	GBP	5,101,900	416,073	(1,236,611)	4,281,362
	Sterling W (Inc)	GBP	225,453	866,115	(19,983)	1,071,585
	Class X (Acc)	USD	5,000	–	–	5,000
	Sterling X	GBP	2,752,135	–	–	2,752,135

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Mobility Innovation Fund						
	Class A (Acc)	USD	19,444,309	363,367	(3,767,203)	16,040,473
	Class A (Acc)	EUR	35,448,830	537,781	(19,633,300)	16,353,311
	Class A (Inc)	USD	679,042	22,997	(13,344)	688,695
	Class A (Inc)	EUR	5,038,388	185,217	(563,937)	4,659,668
	Class B (Acc)	USD	15,429,328	12,658	(1,470,267)	13,971,719
	Class B (Acc)	SGD	658,485	82,858	(235,873)	505,470
	Class C (Acc)	USD	906,632	–	(683,778)	222,854
	Class C (Acc)	EUR	9,781,261	317,122	(1,958,368)	8,140,015
	Class C (Inc)	EUR	847,502	–	(30,000)	817,502
	Class E (Acc)	USD	45,531,994	504,169	(14,038,416)	31,997,747
	Class E (Acc)	CHF	12,235,865	331,337	(1,729,005)	10,838,197
	Class E (Acc)	EUR	3,740,015	5,000	(634,031)	3,110,984
	Class E (Acc) (Hedged)	CHF	13,286,763	265,697	(2,703,744)	10,848,716
	Class E (Acc) (Hedged)	EUR	11,143,286	66,428	(2,041,287)	9,168,427
	Sterling E (Acc) (Hedged)	GBP	5,254,175	–	(1,583,784)	3,670,391
	Class G (Acc)	USD	115,000	–	–	115,000
	Class G (Acc)	CHF	354,765	–	(13,240)	341,525
	Class G (Acc)	EUR	378,751	44,469	(220,092)	203,128
	Class G (Acc) (Hedged)	EUR	440,090	4,888	(82,104)	362,874
	Class H (Acc) (Hedged)	CHF	9,519	–	–	9,519
	Class H (Acc) (Hedged)	EUR	18,869,174	440,701	(2,895,612)	16,414,263
	Class H (Inc) (Hedged)	EUR	412,742	4,253	(63,720)	353,275
	Class J (Acc) (Hedged)	EUR	615,969	–	–	615,969
	Class K (Acc)	USD	12,367,358	76,711	(1,137,418)	11,306,651
	Class K (Acc) (Hedged)	CHF	2,486,478	7,068	(323,248)	2,170,298
	Class K (Acc) (Hedged)	EUR	9,884,256	31,158	(2,619,361)	7,296,053
	Class K (Acc) (Hedged)	SGD	852,155	–	(7,178)	844,977
	Class K (Inc)	USD	771,092	–	(12,676)	758,416
	Class K (Inc) (Hedged)	CHF	162,825	–	(5,000)	157,825
	Class K (Inc) (Hedged)	EUR	451,503	–	(46,750)	404,753
	Class K (Inc) (Hedged)	SGD	288,743	–	–	288,743
	Sterling K (Acc) (Hedged)	GBP	858,871	–	(31,675)	827,196
	Class W (Acc)	USD	15,895,551	1,006,038	(6,922,853)	9,978,736
	Class W (Acc) (Hedged)	CHF	23,020	–	–	23,020
	Class W (Acc) (Hedged)	EUR	33,512,820	506,074	(7,844,116)	26,174,778
	Sterling W (Acc)	GBP	1,748,949	799,435	(174,333)	2,374,051
	Class W (Inc)	USD	902,783	270,446	(171,103)	1,002,126
	Class W (Inc) (Hedged)	EUR	28,874	7,712	(28,976)	7,610
BNY Mellon Small Cap Euroland Fund						
	Class A	EUR	2,449,913	510,576	(392,407)	2,568,082
	Class A	USD	150,513	13,746	(34,566)	129,693
	Class B	EUR	83,978	1,403	–	85,381
	Class C	EUR	51,769	1,000	(2,730)	50,039
	Class W (Acc)	EUR	22,982,199	13,724,743	(6,108,314)	30,598,628

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Sustainable Global Dynamic Bond Fund						
	Class A (Acc)	EUR	2,106,224	–	(926,702)	1,179,522
	Class A (Acc)	USD	195,195	–	(126,069)	69,126
	Class A (Inc)	EUR	1,289,829	–	(57,829)	1,232,000
	Class E (Acc)	EUR	80,148,385	–	(18,770,993)	61,377,392
	Class E (Acc) (Hedged)	CHF	12,544,150	499,104	(588,758)	12,454,496
	Class G (Acc)	EUR	1,159,758	30,500	(48,000)	1,142,258
	Class H (Acc) (Hedged)	CHF	265,442	–	–	265,442
	Class W (Acc)	EUR	60,889,997	1,548,890	(7,931,310)	54,507,577
	Class W (Acc) (Hedged)	CHF	34,305,139	356,180	(28,585,003)	6,076,316
	Class W (Acc) (Hedged)	USD	5,453,508	162,175	(2,622,633)	2,993,050
	Sterling W (Acc) (Hedged)	GBP	473,355	358	–	473,713
	Class W (Inc)	EUR	4,432,206	77,619	(449,513)	4,060,312
	Class W (Inc) (Hedged)	USD	136,795,447	7,155,699	(5,449,497)	138,501,649
	Sterling W (Inc) (Hedged)	GBP	975,742	16,040	(111,947)	879,835
	Class X (Acc)	EUR	5,974,005	–	(145,630)	5,828,375
	Class Z (Acc)^	EUR	5,000	–	(5,000)	–
	Class Z (Inc)^	EUR	5,286	–	(5,286)	–
	Class Z (Inc) (Hedged)^	USD	10,937	–	(10,937)	–
BNY Mellon Sustainable Global Emerging Markets Fund						
	Class A (Acc)	EUR	5,000	–	–	5,000
	Class C (Acc)	EUR	5,000	–	–	5,000
	Class C (Acc)	USD	5,000	–	–	5,000
	Class E (Acc)	USD	5,000	–	–	5,000
	Class E (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling E (Acc)	GBP	5,000	–	–	5,000
	Sterling E (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling E (Inc)	GBP	5,000	–	–	5,000
	Sterling E (Inc) (Hedged)	GBP	10,000	–	–	10,000
	Class H (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class W (Acc)	USD	9,881,540	–	–	9,881,540
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling W (Acc)	GBP	5,000	–	–	5,000
	Sterling W (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling W (Inc)	GBP	5,000	–	–	5,000
	Sterling W (Inc) (Hedged)	GBP	10,000	–	–	10,000
BNY Mellon Sustainable Global Equity Fund						
	Class A	USD	9,420,383	4,197,731	(5,199,568)	8,418,546
	Class A	EUR	1,513,282	3,697,601	(3,833,168)	1,377,715
	Class B	USD	3,288,888	–	(80,487)	3,208,401
	Class B	EUR	16,994	–	–	16,994
	Class C	USD	3,173,404	210,206	(431,802)	2,951,808
	Class W (Acc)	USD	22,860,840	4,522,785	(4,807,544)	22,576,081
	Class W (Acc)	EUR	168,140,328	10,660,412	(17,554,017)	161,246,723

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Sustainable Global Real Return Fund (EUR)						
	Class A (Acc)	EUR	4,152,815	143,713	(1,279,982)	3,016,546
	Class E (Acc)	EUR	10,726,064	–	(2,561,763)	8,164,301
	Class E (Acc) (Hedged)	USD	23,250	–	(7,800)	15,450
	Class G (Acc)	EUR	88,946	10,109	(6,260)	92,795
	Class W (Acc)	EUR	1,965,734	–	(1,849,923)	115,811
	Class W (Acc) (Hedged)	USD	277,138	–	(91,347)	185,791
	Sterling W (Acc) (Hedged)	GBP	75,161	3,993	(4,344)	74,810
	Class W (Inc)	EUR	5,129	–	–	5,129
BNY Mellon Targeted Return Bond Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Sterling W (Acc) (Hedged)	GBP	66,922,741	133,300	–	67,056,041
BNY Mellon U.S. Equity Income Fund						
	Class A (Acc)	USD	5,783	2,793	(8,301)	275
	Class A (Acc)	EUR	918,197	383,724	(336,781)	965,140
	Class A (Inc)	USD	5,661	71,496,268	(774,621)	70,727,308
	Class B (Inc)	USD	200,316	17,018	(107,009)	110,325
	Class C (Acc)	USD	4,655	–	–	4,655
	Class C (Inc)	USD	3,356	6,611,252	–	6,614,608
	Class E (Inc)	USD	1,721,876	68,040	(136,818)	1,653,098
	Class E (Inc)	EUR	120,763	–	(25,013)	95,750
	Sterling E (Acc)	GBP	5,589,759	481,852	(653,017)	5,418,594
	Sterling E (Inc)	GBP	122,803,365	48,613,503	(12,224,377)	159,192,491
	Sterling E (Inc) (Hedged)	GBP	5,995,468	99,420	(500,060)	5,594,828
	Class H (Acc) (Hedged)	EUR	806,014	–	(125,959)	680,055
	Class W (Acc)	USD	32,590,447	1,014,622	(8,885,006)	24,720,063
	Class W (Acc)	EUR	15,066,060	325,226	(1,626,770)	13,764,516
	Sterling W (Acc)	GBP	540,942	2,069	(319,974)	223,037
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class W (Inc)	USD	12,935,612	23,753,419	(8,878,900)	27,810,131
	Sterling W (Acc) (Hedged)	GBP	11,866,179	16,739,880	(1,835,216)	26,770,843
	Sterling W (Inc)	GBP	8,472,513	1,745,830	(5,187,107)	5,031,236

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon U.S. Municipal Infrastructure Debt Fund						
	Class A (Acc)	USD	2,078,336	1,010,676	(842,977)	2,246,035
	Class A (Inc)	USD	195,900	60,238	(50,385)	205,753
	Class A (Inc) (M)	USD	641,514	8,907	(373,900)	276,521
	Class C (Acc)	USD	25,304,799	7,849,978	(6,637,758)	26,517,019
	Class E (Acc)	USD	17,233,771	2,750,000	(2,788,446)	17,195,325
	Class E (Acc) (Hedged)	CHF	1,981,700	–	(820,000)	1,161,700
	Class E (Acc) (Hedged)	EUR	11,391,743	–	(10,338,788)	1,052,955
	Class G (Acc)	USD	417,855	466,436	–	884,291
	Class G (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class H (Acc) (Hedged)	CHF	100,389	12,209	(100,389)	12,209
	Class H (Acc) (Hedged)	EUR	15,806,463	2,019,269	(3,654,044)	14,171,688
	Class H (Inc) (Hedged)	EUR	558,056	63,883	(26,863)	595,076
	Class I (Acc) (Hedged)	EUR	251,350	11,315	(251,350)	11,315
	Class W (Acc)	USD	143,757,722	5,204,219	(30,132,507)	118,829,434
	Class W (Acc)	EUR	14,682,250	2,251,680	(6,532,214)	10,401,716
	Class W (Acc) (Hedged)	CHF	36,480,195	3,760,000	(31,654,750)	8,585,445
	Class W (Acc) (Hedged)	EUR	211,832,308	42,850,611	(33,111,954)	221,570,965
	Class W (Inc)	USD	2,803,167	454,428	(574,217)	2,683,378
	Class W (Inc) (Hedged)	CHF	9,000,000	–	–	9,000,000
	Class W (Inc) (Hedged)	EUR	183,769,800	14,086,847	(2,013,959)	195,842,688
	Class W (Inc) (M)	SGD	130,730	55,201	(97,384)	88,547
	Sterling W (Acc) (Hedged)	GBP	648,577	62,000	(690,577)	20,000
	Class Z (Acc) (Hedged)	CHF	86,589,129	153,175	(86,646,721)	95,583
	Class Z (Acc) (Hedged)	EUR	101,011	11,718	(101,011)	11,718
Responsible Horizons EM Debt Impact Fund						
	Class E (Acc)	USD	8,367,573	28,602,649	(401,451)	36,568,771
	Class E (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class E (Acc) (Hedged)	EUR	10,000	4,115,358	(250,885)	3,874,473
	Class G (Acc)	USD	5,000	–	–	5,000
	Class G (Inc)	USD	5,106	–	–	5,106
	Class W (Acc)	USD	5,000	48,554,155	–	48,559,155
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class W (Inc)	USD	51,043,701	–	(51,038,701)	5,000
	Class W (Inc) (Hedged)	EUR	10,222	–	–	10,222
	Sterling W (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class X (Acc)	USD	5,000	13,084,112	–	13,089,112
Responsible Horizons Euro Corporate Bond Fund						
	Class A (Acc)	EUR	5,000	19,508,637	(115,011)	19,398,626
	Class G (Acc)	EUR	19,834,706	20,695,236	(2,203,790)	38,326,152
	Class W (Acc)	EUR	876,509,797	79,493,813	(214,384,883)	741,618,727
	Class W (Inc)	EUR	2,995,687	–	–	2,995,687
	Class W (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class X (Acc)	EUR	4,999	33,397,042	–	33,402,041
	Class Z (Acc)	EUR	289,890,166	29,769,413	(31,431,056)	288,228,523

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
Responsible Horizons Euro Impact Bond Fund						
	Class A (Acc)	EUR	5,000	–	–	5,000
	Class C (Acc)	EUR	5,000	–	–	5,000
	Class E (Acc)	EUR	7,374,440	7,166,551	(670,000)	13,870,991
	Class E (Acc) (Hedged)	USD	10,000	–	–	10,000
	Sterling E (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class G (Acc)	EUR	5,000	–	–	5,000
	Class H (Acc) (Hedged)	NOK	10,000	–	–	10,000
	Class W (Acc)	EUR	29,918,534	10,391,537	(119,595)	40,190,476
	Class W (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class W (Acc) (Hedged)	USD	10,000	–	–	10,000
	Sterling W (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class X (Acc)	EUR	5,000	–	–	5,000
	Class X (Acc) (Hedged)	NOK	10,000	36,125,148	(229,668)	35,905,480
	Class X (Acc) (Hedged)	USD	10,000	–	–	10,000
	Sterling X (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class Z (Acc)^	EUR	–	5,000	–	5,000
	Class Z (Inc)^	EUR	–	5,000	–	5,000

* Please refer to Note 18 of the financial statements.

^ This share class was launched or closed during the financial period.

^^ This share class was fully redeemed in a prior financial year.

The activity on redeemable participating shares for the financial period ended 30 June 2023 was as follows:

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Absolute Return Bond Fund						
	Class C	EUR	3,099	–	–	3,099
	Class R	EUR	27,831	3,278	(5,839)	25,270
	Class R (Hedged)	USD	7,620	2	(1,627)	5,995
	Class R (Inc)	EUR	7,825	2,213	(4,654)	5,384
	Class S	EUR	28,989	695	(6,454)	23,230
	Class T (Hedged)	CHF	133	105	(133)	105
	Class T (Hedged)	USD	112,526	–	(16,378)	96,148
	Sterling T (Acc) (Hedged)	GBP	67,226	795	(50,936)	17,085
	Class W (Acc)	EUR	1,392	173,480	(4,686)	170,186
	Sterling W (Acc) (Hedged)	GBP	757,471	33,831	(15,506)	775,796
	Class X	EUR	628,696	21,009	(122,873)	526,832
	Sterling X (Acc) (Hedged)	GBP	1,049,732	178,068	(150)	1,227,650

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Absolute Return Equity Fund						
	Class D (Acc) (Hedged)	EUR	1,478,138	–	(1,287,341)	190,797
	Class R (Hedged)	CHF	347,365	–	–	347,365
	Class R (Hedged)	EUR	36,171,373	678,609	(13,119,882)	23,730,100
	Class R (Hedged)	USD	2,831,281	524	(1,280,706)	1,551,099
	Class R (Inc) (Hedged)	EUR	2,256,390	–	(745,273)	1,511,117
	Sterling R (Acc)	GBP	673,097	107,872	(58,461)	722,508
	Sterling S (Acc)	GBP	207,323	69,506	(143,261)	133,568
	Class T (Hedged)	EUR	19,189,345	811,760	(6,777,613)	13,223,492
	Class T (Hedged)	USD	588,862	–	–	588,862
	Class U (Hedged)	EUR	64,616,478	943,848	(1,567,406)	63,992,920
	Class U (Hedged)^	USD	401,118	–	(401,118)	–
	Class U (Inc) (Hedged)	EUR	19	–	–	19
	Sterling U (Acc)	GBP	6,177,858	105,322	(2,613,093)	3,670,087
	Sterling X (Acc)	GBP	9,693,951	496,638	–	10,190,589
BNY Mellon Absolute Return Global Convertible Fund						
	Class F (Acc)	EUR	3,658,258	200,912	(2,721,886)	1,137,284
	Class F (Acc) (Hedged)	CHF	1,136,529	–	(16,304)	1,120,225
	Class F (Acc) (Hedged)	USD	43,507,457	12,977	(43,364,222)	156,212
	Sterling F (Acc) (Hedged)	GBP	17,286,683	4,370,139	(2,662,968)	18,993,854
	Class R (Acc)	EUR	50,000	–	–	50,000
	Class U (Acc)	EUR	9,982,068	–	(14,500)	9,967,568
	Class U (Acc) (Hedged)^	CHF	11,661,093	177,361	(11,838,454)	–
	Class U (Acc) (Hedged)	USD	732,049	–	(636,386)	95,663
	Sterling U (Acc) (Hedged)	GBP	100,000	–	–	100,000
	Class X (Acc)	EUR	4,458	–	–	4,458
	Sterling X (Acc) (Hedged)	GBP	18,130,830	2,650,702	(5,046,422)	15,735,110
BNY Mellon Asian Income Fund						
	Class A (Acc)	EUR	30,279	–	–	30,279
	Class A (Inc)	USD	101,461	–	–	101,461
	Class A (Inc)	EUR	293,940	218,038	–	511,978
	Class B (Acc)	USD	57,267	–	–	57,267
	Class C (Acc)	USD	4,589	5,245,484	–	5,250,073
	Class W (Acc)	EUR	13,289,539	2,406,682	(3,313,330)	12,382,891
	Class W (Inc)	EUR	580,919	–	(82,086)	498,833
	Class W (Inc)	USD	2,986,041	362,289	–	3,348,330
	Sterling W (Inc)	GBP	167,579	9,105	(10,729)	165,955

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Asian Opportunities Fund						
	Class A	USD	3,690,727	436,015	(589,971)	3,536,771
	Class A	EUR	4,346,223	86,050	(1,046,659)	3,385,614
	Class B	USD	2,380,690	–	(35,638)	2,345,052
	Class B	EUR	119,301	–	(73,834)	45,467
	Class C	USD	190,011	–	(33,385)	156,626
	Class C	EUR	233,109	562	(376)	233,295
	Sterling C (Inc)	GBP	8,315	–	–	8,315
	Class W	USD	461,842	–	–	461,842
BNY Mellon Blockchain Innovation Fund						
	Class A (Acc)	USD	12,623,535	624,441	(1,622,136)	11,625,840
	Class A (Acc)	EUR	488,451	96,883	(296,278)	289,056
	Class B (Acc)	USD	2,833	2,091	–	4,924
	Class B (Acc)	EUR	5,000	–	–	5,000
	Class B (Acc)^	HKD	–	5,000	–	5,000
	Class B (Acc)	SGD	10,822	–	–	10,822
	Class C (Acc)	USD	2,099,680	2,268	(317,053)	1,784,895
	Class E (Acc)	USD	39,840	–	(22,240)	17,600
	Class E (Acc)	EUR	3,125,131	–	(69,500)	3,055,631
	Class G (Acc)	USD	331,549	11,239	(14,027)	328,761
	Class G (Acc)	EUR	37,070	–	–	37,070
	Class G (Acc) (Hedged)	EUR	103,040	79,928	(39,912)	143,056
	Class H (Acc) (Hedged)	EUR	15,592,031	1,321,244	(1,911,875)	15,001,400
	Class I (Acc) (Hedged)	EUR	10,000	35,436	–	45,436
	Class J (Acc) (Hedged)	SGD	115,001	3,053	(105,001)	13,053
	Class K (Acc)	USD	432,700	–	(1,200)	431,500
	Class K (Acc)	EUR	1,482,522	4,671	(266,393)	1,220,800
	Class W (Acc)	USD	7,642,024	636,261	(1,667,062)	6,611,223
	Class W (Acc) (Hedged)	EUR	2,948,598	2,078,113	(413,563)	4,613,148
	Sterling W (Acc)^	GBP	–	5,000	–	5,000

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Brazil Equity Fund						
	Class A	USD	8,645,228	80,135	(1,257,798)	7,467,565
	Class A	EUR	8,795,800	2,718,358	(2,622,039)	8,892,119
	Class B	USD	1,224,807	–	–	1,224,807
	Class B	EUR	105,398	42,802	(18,178)	130,022
	Sterling B (Acc)	GBP	318,089	43,836	(232,629)	129,296
	Class C	USD	2,722,427	124,333	(143,245)	2,703,515
	Class C	EUR	176,747	9,579	(92,709)	93,617
	Sterling C (Inc)	GBP	131,690	59,546	(12,256)	178,980
	Class G (Acc)	EUR	1,653,156	–	(653,156)	1,000,000
	Class G (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class H (Hedged)	EUR	813,814	207,839	(218,253)	803,400
	Class I (Acc) (Hedged)	EUR	2,578,654	20,158	(372,993)	2,225,819
	Class W (Acc)	USD	363,560	–	–	363,560
	Class W (Acc)	EUR	3,631,946	64,452	(3,231,408)	464,990
	Sterling W (Acc)	GBP	3,663,698	1,715,860	(950,590)	4,428,968
BNY Mellon Dynamic Factor Premia V10 Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Class C (Acc)	USD	5,000	–	–	5,000
	Class E (Acc)	USD	5,000	–	–	5,000
	Class E (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling E (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class W (Acc)	USD	24,905,477	–	–	24,905,477
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling W (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class X (Acc)	USD	5,000	–	–	5,000
	Class X (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling X (Acc) (Hedged)	GBP	10,000	–	–	10,000
BNY Mellon Dynamic U.S. Equity Fund						
	Class A (Acc)	EUR	1,104,018	–	(1,099,784)	4,234
	Class A (Inc)	USD	303,925	11,449	(953)	314,421
	Class C (Acc)	USD	49,671,663	15,048,181	(1,767)	64,718,077
	Class G (Acc)	USD	740,116	–	(702,295)	37,821
	Class G (Acc)	EUR	634,330	–	(633,422)	908
	Class G (Acc) (Hedged)	EUR	7,358	–	–	7,358
	Class H (Acc) (Hedged)	EUR	40,293	–	–	40,293
	Class W (Acc)	USD	72,731,174	4,869,121	(37,663,298)	39,936,997
	Class W (Acc)	EUR	112,895,128	4,558,479	(25,543,869)	91,909,738
	Class W (Inc)	EUR	89,786,660	–	(33,972,386)	55,814,274
	Sterling W (Acc)	GBP	1,060,552	647,106	(45,407)	1,662,251
	Class X (Acc)	USD	36,883,625	–	(17,738)	36,865,887

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Efficient Global High Yield Beta Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Class A (Inc)	USD	5,515	958	(179)	6,294
	Class C (Acc)	USD	5,000	–	–	5,000
	Class C (Inc)	USD	5,515	358	(179)	5,694
	Class E (Acc) (Hedged)	EUR	37,116,679	13,797,954	(4,062,571)	46,852,062
	Sterling E (Acc) (Hedged)	GBP	63,244,625	13,022,425	(11,636,946)	64,630,104
	Sterling E (Inc) (Hedged)	GBP	25,139,097	598,505	(1,602,752)	24,134,850
	Class H (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class H (Inc) (Hedged)	EUR	22,908	1,199	(13,348)	10,759
	Class W (Acc)	USD	4,611	–	–	4,611
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class W (Acc) (Hedged)	NOK	10,000	–	–	10,000
	Class W (Acc) (Hedged)	SEK	10,000	–	–	10,000
	Sterling W (Acc) (Hedged)	GBP	36,835,867	3,401,199	(2,779,447)	37,457,619
	Class W (Inc)	USD	5,515	358	(179)	5,694
	Class W (Inc) (Hedged)	EUR	12,141	776	(388)	12,529
	Sterling W (Inc) (Hedged)	GBP	1,356,264	181,005	(91,061)	1,446,208
	Class X (Acc)	USD	5,000	–	–	5,000
BNY Mellon Efficient Global IG Corporate Beta Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Sterling L (Acc) (Hedged)	GBP	29,546,356	8,542,006	(19,051,561)	19,036,801
	Class W (Acc)	USD	5,000	–	–	5,000
	Class W (Acc) (Hedged)	EUR	16,188,563	796,274	(3,106,290)	13,878,547
	Class X (Acc) (Hedged)	EUR	19,396	25,305,071	(565,499)	24,758,968

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Efficient U.S. Fallen Angels Beta Fund						
	Class A (Acc)	USD	645,735	150,920	(297,001)	499,654
	Class C (Acc)	USD	2,363,640	279,929	(136,710)	2,506,859
	Class C (Inc)	USD	307,918	–	–	307,918
	Class E (Acc) (Hedged)	EUR	81,310,026	42,539,321	(10,741,289)	113,108,058
	Class I (Acc) (Hedged)	EUR	614,142	–	(47,481)	566,661
	Class N (Acc)	USD	20,922,851	773,688	(953,527)	20,743,012
	Class N (Acc) (Hedged)	EUR	301,375	–	–	301,375
	Class N (Inc) (M)	USD	256,835	73,729	(502)	330,062
	Class W (Acc)	USD	156,637,446	46,831,436	(5,406,157)	198,062,725
	Class W (Acc) (Hedged)	EUR	5,467,644	8,509,101	(3,211,523)	10,765,222
	Sterling W (Acc) (Hedged)	GBP	10,924	1,312,215	–	1,323,139
	Class W (Inc)	USD	5,351	9,686,589	(24,641)	9,667,299
	Class W (Inc) (Hedged)	EUR	15,942,739	–	–	15,942,739
	Sterling W (Inc) (Hedged)^	GBP	–	10,000	–	10,000
	Class X (Acc)^	JPY	–	129,889	(4)	129,885
	Class X (Acc)	USD	305,489,162	–	–	305,489,162
	Class X (Acc) (Hedged)^	JPY	–	10,000	–	10,000
	Sterling X (Acc) (Hedged)	GBP	144,657,552	12,461,045	(18,497,949)	138,620,648
	Class X (Inc)	USD	167,977,241	10,837,623	(5,418,812)	173,396,052
	Sterling X (Inc) (Hedged)	GBP	51,358,672	71,117,170	(10,255,010)	112,220,832
BNY Mellon Efficient U.S. High Yield Beta Fund						
	Class A (Inc)	USD	208,353	1,000	–	209,353
	Class A (Inc)	EUR	3,314,746	49,384	(79,000)	3,285,130
	Class C (Acc)	USD	4,243	–	–	4,243
	Class E (Acc) (Hedged)	EUR	7,626,370	166,428	(1,244,127)	6,548,671
	Sterling E (Acc) (Hedged)	GBP	34,304,814	72,578,640	(11,054,059)	95,829,395
	Class G (Acc) (Hedged)	EUR	80,506	–	–	80,506
	Class H (Acc) (Hedged)	EUR	13,031	5,976	–	19,007
	Class K (Acc)	USD	68,424	–	–	68,424
	Class K (Acc) (Hedged)	EUR	11,719	–	–	11,719
	Class L (Acc)	USD	720,208,145	20,829,290	(263,697,203)	477,340,232
	Class L (Acc) (Hedged)	EUR	334,831,903	28,388,270	(145,006,592)	218,213,581
	Class L (Inc)	USD	815,435	216,234	(635,019)	396,650
	Class L (Inc) (Hedged)	EUR	10,418	2,218,531	(1,049,474)	1,179,475
	Sterling L (Acc) (Hedged)	GBP	11,041	–	–	11,041
	Sterling L (Inc) (Hedged)	GBP	190,922,699	22,116,017	(50,606,512)	162,432,204
	Class W (Acc)	USD	13,893,024	–	–	13,893,024
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class W (Inc)	USD	5,726	96,519	(224)	102,021
	Class W (Inc) (Hedged)	EUR	3,045,933	99,024	–	3,144,957
	Sterling W (Inc) (Hedged)	GBP	10,930	840	(420)	11,350
	Class X (Acc)	USD	5,736	–	–	5,736
	Sterling X (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling X (Inc) (Hedged)	GBP	28,836,787	104,073,726	(17,773,071)	115,137,442

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Emerging Markets Corporate Debt Fund						
	Class A	USD	188,199	9,045	(6,135)	191,109
	Class A	EUR	75,848	1,756	(10,075)	67,529
	Class A (Inc) (M)	HKD	238	–	(9)	229
	Class B	USD	1,365	516	(328)	1,553
	Class C	USD	69,562	7,496	(5,703)	71,355
	Class C	EUR	74,735	6,122	(52,827)	28,030
	Class G (Inc)	USD	5,882	5,640	(1,176)	10,346
	Class H (Hedged)	EUR	58,937	9,850	(23,065)	45,722
	Class I (Hedged)	EUR	87,529	14,606	(17,250)	84,885
	Class W	USD	119,809	14,988	(11,926)	122,871
	Class W	EUR	3,895	100	(498)	3,497
	Class W (Acc) (Hedged)	CHF	249,941	4,582	(12,206)	242,317
	Class W (Acc) (Hedged)	EUR	1,204,727	210,254	(716,328)	698,653
	Class W (Inc) (Hedged)	CHF	95,000	–	–	95,000
	Class W (Inc) (Hedged)	EUR	1,550	–	–	1,550
	Sterling W (Acc) (Hedged)	GBP	19,572	268	(2,741)	17,099
	Class X	USD	635,416	280,225	(144,926)	770,715
BNY Mellon Emerging Markets Debt Fund						
	Class A	USD	421,614	24,350	(24,465)	421,499
	Class A	EUR	2,888,577	68,340	(768,938)	2,187,979
	Class C	USD	4,363,879	85,154	(301,919)	4,147,114
	Class C	EUR	2,436,901	1,352,020	(262,859)	3,526,062
	Class C (Inc)	USD	8,649	440	(220)	8,869
	Class H (Acc) (Hedged)	EUR	413,956	–	(42,695)	371,261
	Class W	USD	5,000	–	–	5,000
	Class X (Inc)	USD	2,928,215	179,460	(89,730)	3,017,945

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Emerging Markets Debt Local Currency Fund						
	Class A	USD	5,028,712	132,774	(846,523)	4,314,963
	Class A	EUR	7,846,027	31,456	(1,087,507)	6,789,976
	Class A (Inc)	USD	4,445	23	(11)	4,457
	Class A (Inc)	EUR	2,029,714	76,810	(1,295,375)	811,149
	Sterling A (Acc)	GBP	182,428	14,451	(6,370)	190,509
	Sterling B (Acc)	GBP	2,045	–	–	2,045
	Class C	USD	658,109	6,340,204	–	6,998,313
	Class C	EUR	740,973	51,894	(30,493)	762,374
	Class C (Inc)	USD	16,000	–	–	16,000
	Class C (Inc)^	EUR	10,001	–	(10,001)	–
	Sterling C (Acc)	GBP	1,615	4,162	–	5,777
	Sterling C (Inc)	GBP	92,159	1	–	92,160
	Class H (Hedged)	EUR	2,301,116	76,260	(204,487)	2,172,889
	Class I (Hedged)	EUR	3,012,933	6,173	(2,863,345)	155,761
	Sterling J (Inc) (Hedged)	GBP	11,000	–	–	11,000
	Class W	USD	1,331,786	382,156	(33,500)	1,680,442
	Class W	EUR	1,821,226	24,818	–	1,846,044
	Class W (Hedged)	EUR	348,694	47,748	–	396,442
	Class W (Inc)	EUR	767,287	–	–	767,287
	Class W (Inc) (Hedged)	EUR	15,116	809	(404)	15,521
	Sterling W (Inc)	GBP	423,658	43,615	(15,012)	452,261
	Sterling W (Inc) (Hedged)	GBP	36,225	101,332	(16,641)	120,916
BNY Mellon Emerging Markets Debt Opportunistic Fund						
	Class A	EUR	45,932	–	–	45,932
	Class C	USD	256,500	–	–	256,500
	Class W (Acc)	USD	5,000	–	–	5,000
	Class X (Inc)	USD	31,525,732	2,945,061	(3,577,456)	30,893,337
BNY Mellon Emerging Markets Debt Total Return Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Sterling E (Inc) (Hedged)	GBP	45,460,546	–	(10,479,454)	34,981,092
	Class H (Acc) (Hedged)	EUR	13,965	–	–	13,965
	Class W (Acc)	USD	5,889	–	–	5,889
	Class W (Acc) (Hedged)	EUR	7,349	13,053	(7,349)	13,053
	Sterling W (Acc) (Hedged)	GBP	272,340	19,658	(172,846)	119,152
	Class X (Acc)	USD	5,000	–	–	5,000

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Euroland Bond Fund						
	Class A	EUR	52,754,579	1,570,525	(3,966,884)	50,358,220
	Class A (Inc)	EUR	4,462,638	183,795	(388,315)	4,258,118
	Class B	EUR	4,688	–	(939)	3,749
	Class B (Inc)	EUR	16,640	7,595	–	24,235
	Class C	EUR	9,502,561	851,872	(231,882)	10,122,551
	Class C (Inc)	EUR	1,705,112	677	(969,873)	735,916
	Class G (Acc)	EUR	1,395,456	280,265	(1,172,084)	503,637
	Class H (Hedged)	CHF	1,111,778	1,800	(102,633)	1,010,945
	Class I (Hedged)	CHF	4,983,837	–	–	4,983,837
	Class W (Acc)	EUR	48,401,864	913,790	(2,243,963)	47,071,691
	Class Z	EUR	12,990,606	2,151,011	(2,240,283)	12,901,334
BNY Mellon European Credit Fund						
	Class A	EUR	6,156	1,805	(374)	7,587
	Class C	EUR	42,526	29	(11,741)	30,814
	Class W (Acc)	EUR	1,124	148	–	1,272
	Class X	EUR	321,154	103,463	(13,407)	411,210
BNY Mellon Floating Rate Credit Fund*						
	Class A (Acc)^	EUR	–	5,000	–	5,000
	Class E (Acc)^	EUR	–	5,000	–	5,000
	Class E (Acc) (Hedged)^	USD	–	10,000	–	10,000
	Class E (Acc) (Hedged)^	CHF	–	10,000	–	10,000
	Class W (Acc)^	EUR	–	5,000	–	5,000
	Class W (Acc) (Hedged)^	USD	–	10,000	–	10,000
	Class W (Acc) (Hedged)^	CHF	–	10,000	–	10,000
	Class W (Inc)^	EUR	–	29,923,141	–	29,923,141
	Sterling X (Acc) (Hedged)^	GBP	–	10,000	–	10,000
	Sterling X (Inc) (Hedged)^	GBP	–	10,000	–	10,000
BNY Mellon Food Innovation Fund						
	Class E (Acc)	EUR	4,319	–	–	4,319
	Class W (Acc)	USD	2,000,000	–	–	2,000,000
BNY Mellon Future Earth Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Class B (Acc)	USD	5,000	–	–	5,000
	Class C (Acc)	USD	5,000	–	–	5,000
	Class E (Acc)	EUR	5,000	–	–	5,000
	Class H (Acc) (Hedged)	EUR	100,000	–	–	100,000
	Class I (Acc) (Hedged)	EUR	100,000	–	–	100,000
	Class W (Acc)	USD	1,617,245	–	–	1,617,245
	Class W (Acc) (Hedged)	EUR	100,000	–	–	100,000

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Future Life Fund						
	Class E (Acc)	EUR	5,000	–	–	5,000
	Class W (Acc)	USD	2,000,000	–	–	2,000,000
BNY Mellon Global Bond Fund						
	Class A	USD	35,625,636	15,520,154	(1,893,128)	49,252,662
	Class A	EUR	10,384,396	347,871	(551,932)	10,180,335
	Class B	USD	711,615	–	–	711,615
	Class C	USD	51,923,175	34,073,364	(1,158,793)	84,837,746
	Class C	EUR	49,703,308	9,394,255	(7,574,391)	51,523,172
	Class C (Inc)	USD	490,922	170,910	(17,000)	644,832
	Sterling C (Inc)	GBP	2,322,827	260,039	(202,263)	2,380,603
	Class H (Hedged)	EUR	820,567	31,567	(28,970)	823,164
	Class I (Hedged)	EUR	1,289,024	20,527	(876,949)	432,602
	Class I (Acc) (Hedged)	AUD	13,695	–	–	13,695
	Class W (Acc)	USD	32,874,527	547,548	(25,306,801)	8,115,274
	Class W (Acc)	EUR	103,872	998,447	(2,187)	1,100,132
	Sterling W (Acc) (Hedged)	GBP	3,300,990	484,027	(257,885)	3,527,132
	Class X	USD	9,562,811	–	–	9,562,811
	Class Z (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Sterling Z (Acc) (Hedged)	GBP	825,057	137,086	(91,472)	870,671
	Sterling Z (Inc) (Hedged)	GBP	45,967,249	39,212,332	(3,388,787)	81,790,794

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Credit Fund						
	Class A (Acc)	USD	5,010	109	(119)	5,000
	Class A (Inc) (Q)^	USD	–	5,000	–	5,000
	Class C (Acc)^	USD	–	5,000	–	5,000
	Class C (Inc)^	USD	–	5,000	–	5,000
	Class H (Acc) (Hedged)	EUR	13,482,983	769,471	(887,774)	13,364,680
	Class H (Inc)(Hedged)(Q)^	SGD	–	10,000	–	10,000
	Class I (Acc) (Hedged)^	CHF	–	10,000	–	10,000
	Class I (Acc) (Hedged)^	EUR	–	40,000	–	40,000
	Sterling I (Acc) (Hedged)^	GBP	–	10,000	–	10,000
	Class I (Inc) (Hedged)^	CHF	–	10,000	–	10,000
	Sterling I (Inc) (Hedged)^	GBP	–	10,000	–	10,000
	Class I (Inc) (Hedged)^	EUR	–	10,000	–	10,000
	Class K (Acc)^	USD	–	50,753,482	–	50,753,482
	Class K (Inc)^	USD	–	5,000	–	5,000
	Class K (Acc) (Hedged)^	AUD	–	948,550	–	948,550
	Class K (Inc) (Hedged)^	EUR	–	10,000	–	10,000
	Class K (Inc) (M)^	USD	–	1,486,323	–	1,486,323
	Sterling K (Acc) (Hedged)^	GBP	–	10,000	–	10,000
	Sterling K (Inc) (Hedged)^	GBP	–	10,000	–	10,000
	Class L (Acc)^	USD	–	10,346,040	–	10,346,040
	Class L (Acc) (Hedged)^	EUR	–	6,017,697	–	6,017,697
	Class L (Inc)^	USD	–	5,000	–	5,000
	Class L (Inc) (Hedged)^	EUR	–	10,000	–	10,000
	Sterling L (Acc) (Hedged)^	GBP	–	10,000	–	10,000
	Sterling L (Inc) (Hedged)^	GBP	–	10,000	–	10,000
	Class W (Acc)	USD	11,726,957	16,354,400	(1,062,893)	27,018,464
	Class W (Acc) (Hedged)	CHF	10,000	–	–	10,000
	Class W (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class W (Inc)^	USD	–	5,000	–	5,000
	Class W (Inc) (Hedged)^	CHF	–	10,000	–	10,000
	Class W (Inc) (Hedged)^	EUR	–	10,000	–	10,000
	Sterling W (Acc) (Hedged)	GBP	328,343	2,088,811	(20,861)	2,396,293
	Sterling W (Inc) (Hedged)^	GBP	–	10,000	–	10,000
	Class X (Acc)	USD	39,259,788	–	–	39,259,788
	Class X (Acc)	JPY	53,642,694	27,832,192	(1,459,662)	80,015,224
	Class X (Acc) (Hedged)	CAD	270,562,492	–	–	270,562,492
	Class X (Acc) (Hedged)	JPY	38,887,925	7,927,669	(8,537,381)	38,278,213

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Dynamic Bond Fund						
	Class A	USD	1,680,577	91,390	(327,822)	1,444,145
	Class A	EUR	1,818,811	146,823	(583,319)	1,382,315
	Class A (Inc)	USD	189,431	1,305	–	190,736
	Class C	USD	100,034,845	6,277,996	(29,223,306)	77,089,535
	Class G (Acc)	EUR	53,189	481,384	–	534,573
	Class H (Hedged)	EUR	2,253,737	795,562	(587,431)	2,461,868
	Class H (Inc) (Hedged)	EUR	315,615	137,558	(84,904)	368,269
	Class I (Hedged)	EUR	6,297,124	230,704	(388,805)	6,139,023
	Class I (Acc) (Hedged)	SGD	7,451,415	–	(1,573,977)	5,877,438
	Class I (Inc) (Hedged)	EUR	1,401,789	10,000	(185,850)	1,225,939
	Class W	USD	62,196,617	4,311,669	(1,698,833)	64,809,453
	Class W (Hedged)	EUR	36,517,204	579,807	(22,364,792)	14,732,219
	Class W (Inc) (Hedged)	EUR	2,612,478	2,083,514	(215,154)	4,480,838
	Sterling W (Acc) (Hedged)	GBP	6,306,175	686,507	(1,368,012)	5,624,670
	Class X (Acc) (Hedged)	JPY	19,574,750	9,115,055	(29,309)	28,660,496
	Class X (Inc) (Hedged)	JPY	88,235,063	–	(190,584)	88,044,479
	Sterling Z (Acc)	GBP	843,373	127,363	(60,426)	910,310
	Sterling Z (Inc)	GBP	372,679	29,740	(90,324)	312,095
	Sterling Z (Acc) (Hedged)	GBP	10,639	–	–	10,639
	Sterling Z (Inc) (Hedged)	GBP	11,169	395	(198)	11,366
BNY Mellon Global Emerging Markets Opportunities Fund						
	Class A	USD	169,733	8,916	(8,088)	170,561
	Class A	EUR	588,080	50,500	(118,325)	520,255
	Class A (Inc)	EUR	310,837	4,659	(10,917)	304,579
	Class B (Inc)	USD	171,300	135	(134)	171,301
	Class B (Inc)	EUR	87,558	400	(14,595)	73,363
	Class C	USD	45,000	–	–	45,000
	Class C (Acc)	USD	14,461,828	278,151	(1,628,591)	13,111,388
	Class C (Inc)	USD	63,957	66,775	(7,524)	123,208
	Class E (Acc)	USD	4,249,156	–	(1,966,097)	2,283,059
	Class E (Acc)	CHF	521,187	–	(6,596)	514,591
	Class H (Hedged)	EUR	371,394	45,646	(8,651)	408,389
	Class I (Hedged)	EUR	261,228	60,965	–	322,193
	Class W (Acc)	USD	90,579	6,095	(30,721)	65,953
	Class W (Acc)	EUR	3,484,582	146,095	(522,154)	3,108,523
	Class W (Inc)	USD	93,796	–	–	93,796
	Class W (Inc)	EUR	58,242	–	–	58,242

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Equity Income Fund						
	Class A	USD	7,964,547	4,367,369	(668,853)	11,663,063
	Class A	EUR	27,970,261	7,016,006	(7,008,566)	27,977,701
	Class A (Inc)	USD	1,908,381	550,906	(355,987)	2,103,300
	Class A (Inc)	EUR	6,722,750	2,851,517	(766,180)	8,808,087
	Sterling A (Acc)	GBP	166,071	–	(18,052)	148,019
	Class B	USD	3,660,074	24,745	(326,983)	3,357,836
	Class B	EUR	944,817	116,229	(46,543)	1,014,503
	Class B (Inc)	USD	2,470,450	53,356	(99,336)	2,424,470
	Class B (Inc)	EUR	1,053,272	110,917	(450)	1,163,739
	Sterling B (Inc)	GBP	661,435	7,892	(45,283)	624,044
	Class C	USD	25,495,698	1,003,091	(24,162,142)	2,336,647
	Class C	EUR	14,178,763	5,927,452	(1,160,663)	18,945,552
	Class C (Inc)	USD	1,355,853	1,834,114	(66,862)	3,123,105
	Class C (Inc)	EUR	17,406,154	–	–	17,406,154
	Sterling C (Inc)	GBP	470,414	12,464	(21,677)	461,201
	Class G (Acc)	EUR	1,682,601	3,157,907	(2,141,363)	2,699,145
	Class H (Hedged)	EUR	3,765,737	1,672,912	(1,753,727)	3,684,922
	Class H (Inc) (Hedged)	EUR	4,777,220	222,831	(505,926)	4,494,125
	Class I (Hedged)	EUR	1,500,165	50,177	(65,351)	1,484,991
	Class W	USD	6,266,572	14,674,206	(8,066,577)	12,874,201
	Class W	EUR	43,305,001	11,713,676	(33,196,578)	21,822,099
	Class W (Acc)^	CHF	–	5,000	–	5,000
	Class W (Acc) (Hedged)	EUR	241,328	82,738	(3,233)	320,833
	Class W (Inc)	USD	12,928,258	253,804	(246,547)	12,935,515
	Class W (Inc)	EUR	11,665,929	264,568	(1,213,879)	10,716,618
	Sterling W (Acc)	GBP	860,011	354,453	(112,617)	1,101,847
	Sterling W (Inc)	GBP	13,099,983	722,738	(2,608,775)	11,213,946
	Class Z (Acc)	USD	2,175,181	–	–	2,175,181
	Class Z (Acc)	EUR	28,755	–	–	28,755
	Class Z (Inc)	USD	2,091,949	–	(147,120)	1,944,829
	Class Z (Inc)	EUR	354,535	11,500	(7,500)	358,535
	Sterling Z (Inc)	GBP	3,307,770	238,562	(278,310)	3,268,022
BNY Mellon Global High Yield Bond Fund						
	Class A	EUR	4,301,767	247,834	(708,643)	3,840,958
	Class C	USD	38,667,798	2,249,421	(3,687,449)	37,229,770
	Class C	EUR	9,342	–	–	9,342
	Class C (Inc)	USD	6,496	382	(191)	6,687
	Class H (Hedged)	EUR	817,508	476,308	(39,556)	1,254,260
	Class I (Hedged)	EUR	10,326,967	300,000	–	10,626,967
	Class W (Acc)	USD	1,167,196	43,700	(45,400)	1,165,496
	Sterling W (Acc) (Hedged)	GBP	806,750	3,750	(20,650)	789,850
	Class X (Inc)	USD	18,011,514	840,434	(1,307,302)	17,544,646
	Class X (Inc) (Hedged)	EUR	19,049,370	899,208	(1,576,371)	18,372,207

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Infrastructure Income Fund						
	Class A (Acc)	USD	12,481	8,433	–	20,914
	Class A (Inc)	USD	381,654	–	(242,075)	139,579
	Class A (Inc)	EUR	1,178,815	49,887	(8,241)	1,220,461
	Class B (Acc)	SGD	896,935	4,563	(17,184)	884,314
	Class B (Acc)	USD	4,082,822	28,728	(1,018,492)	3,093,058
	Class B (Inc)	USD	20,601,410	583,195	(1,724,347)	19,460,258
	Class B (Inc)	SGD	3,301,302	9,251	(524,598)	2,785,955
	Class B (Inc) (M)	USD	5,476	709	(448)	5,737
	Class B (Inc) (M)	SGD	5,471	336	(168)	5,639
	Class E (Inc)	USD	80,658,010	3,861,099	(6,323,932)	78,195,177
	Class E (Inc)	EUR	2,026,814	65,169	(1,922,556)	169,427
	Sterling E (Inc) (Hedged)	GBP	2,844,069	103,091	(267,362)	2,679,798
	Class H (Acc) (Hedged)	EUR	692,437	44,395	(60,677)	676,155
	Class H (Inc) (Hedged)	EUR	2,095,555	121,302	(19,028)	2,197,829
	Class J (Acc) (Hedged)	SGD	1,108,960	13,496	(110,377)	1,012,079
	Class J (Inc) (Hedged)	SGD	17,474,335	645,939	(1,831,018)	16,289,256
	Class W (Acc)	USD	5,250,993	21,704	(3,269,609)	2,003,088
	Class W (Acc) (Hedged)	EUR	10,961	–	–	10,961
	Class W (Inc)	USD	5,875	218	(109)	5,984
	Class W (Inc) (Hedged)	EUR	12,802	469	(234)	13,037
BNY Mellon Global Leaders Fund						
	Class A (Acc)	USD	386,215	7,679	(1,361)	392,533
	Class A (Acc)	EUR	2,292	–	–	2,292
	Class B (Acc)	USD	5,581,715	88,150	(4,873,971)	795,894
	Class C (Acc)	USD	2,735,778	15,047,874	(180,020)	17,603,632
	Class E (Acc)	USD	10,105,452	25,566	(2,045,984)	8,085,034
	Class E (Acc)	EUR	1,112,222	400,000	(414,787)	1,097,435
	Sterling E (Acc)	GBP	4,628,828	909,812	(433,762)	5,104,878
	Class H (Acc) (Hedged)	EUR	129,232	76,279	(13,284)	192,227
	Class H (Acc) (Hedged)	NOK	169,798	183,472	–	353,270
	Class H (Acc) (Hedged)	SEK	12,645	–	–	12,645
	Class W (Acc)	USD	480,133	134,768	–	614,901
	Class W (Acc) (Hedged)	NOK	12,751	–	–	12,751
	Class W (Acc) (Hedged)	SEK	12,475	–	–	12,475
	Sterling W (Acc)	GBP	1,969,232	1,635,818	(412,044)	3,193,006
BNY Mellon Global Opportunities Fund						
	Class A	USD	1,637,112	503,622	(603,393)	1,537,341
	Class A	EUR	5,853,863	412,628	(382,535)	5,883,956
	Class B	USD	701,844	24	(23,356)	678,512
	Class C	USD	431,992	16,451	(13,330)	435,113
	Class C	EUR	48,610	15,052	–	63,662
	Class H (Hedged)	EUR	133,505	–	(816)	132,689
	Class I (Hedged)	EUR	5,923	–	–	5,923
	Class W (Acc)	USD	1,106	3,819	(1,106)	3,819

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Real Return Fund (EUR)						
	Class A	EUR	490,810,230	13,874,830	(160,277,861)	344,407,199
	Class A (Inc)	EUR	15,403,277	764,213	(2,808,359)	13,359,131
	Class C	EUR	73,528,450	3,625,580	(31,065,080)	46,088,950
	Class C (Inc)	EUR	6,785,556	425,896	(5,149,886)	2,061,566
	Class G (Acc)	EUR	7,092,309	116,715	(3,329,079)	3,879,945
	Class G (Inc)	EUR	1,482,735	687	(689,747)	793,675
	Class H (Acc) (Hedged)	SGD	2,682,148	57,679	(124,949)	2,614,878
	Class H (Acc) (Hedged)	USD	3,345,453	–	(961,154)	2,384,299
	Sterling H (Acc) (Hedged)	GBP	1,125,034	4,687	(212,052)	917,669
	Class W	EUR	372,306,796	35,166,124	(54,542,245)	352,930,675
	Class W (Acc) (Hedged)	CHF	669,705	–	(97,500)	572,205
	Class W (Inc)	EUR	1,689,537	248,104	–	1,937,641
	Class X	EUR	463,754,981	7,775,053	(27,841,617)	443,688,417
	Class Z (Acc)	EUR	71,041,929	1,015,623	(51,040,725)	21,016,827
BNY Mellon Global Real Return Fund (GBP)						
	Sterling B (Acc)	GBP	716,217	63,674	(353,744)	426,147
	Sterling B (Inc)	GBP	1,421,111	271,220	(22,113)	1,670,218
	Sterling C (Inc)	GBP	29,100	–	–	29,100
	Sterling W (Acc)	GBP	13,673,237	811,894	(2,408,000)	12,077,131
	Sterling W (Inc)	GBP	9,907,797	1,032,263	(1,915,769)	9,024,291
	Sterling X (Acc)	GBP	19,803,854	3,324,569	(3,627,466)	19,500,957
BNY Mellon Global Real Return Fund (USD)						
	Class A	USD	80,824,243	985,236	(14,153,060)	67,656,419
	Class C	USD	47,543,989	13,118,950	(9,492,359)	51,170,580
	Class C (Inc)	USD	70,000	–	–	70,000
	Class G (Acc)	USD	335,650	–	(209,568)	126,082
	Class W	USD	8,151,494	354,962	(882,939)	7,623,517
	Class W (Inc)	USD	11,623,275	644,419	(2,296,971)	9,970,723
	Class X	USD	56,569,764	1,627,321	(8,388,314)	49,808,771

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Global Short-Dated High Yield Bond Fund						
	Class A (Acc)	USD	5,061,671	1,552,835	(1,168,512)	5,445,994
	Class A (Inc)	USD	526,976	1,549,399	(82,680)	1,993,695
	Class C (Acc)	USD	7,438,827	2,928,840	(638,114)	9,729,553
	Class G (Acc)	USD	415,710	573,007	(142,596)	846,121
	Class H (Acc) (Hedged)^	CHF	–	10,000	–	10,000
	Class H (Acc) (Hedged)	EUR	57,032,855	18,915,649	(7,567,103)	68,381,401
	Class H (Inc) (Hedged)	EUR	2,302,689	547,749	(708,325)	2,142,113
	Class I (Acc) (Hedged)^	CHF	–	1,366,000	–	1,366,000
	Class I (Acc) (Hedged)	EUR	13,175,037	15,706,411	(12,772,564)	16,108,884
	Class I (Inc) (Hedged)	EUR	5,169,256	3,989,340	(1,260,765)	7,897,831
	Class W (Acc)	USD	68,146,548	7,372,357	(2,541,528)	72,977,377
	Class W (Acc) (Hedged)	CHF	1,511,521	366,507	(637,694)	1,240,334
	Class W (Acc) (Hedged)	EUR	134,310,866	37,969,985	(30,774,656)	141,506,195
	Class W (Inc)	USD	7,372,317	–	(130,445)	7,241,872
	Class W (Inc) (Hedged)	EUR	1,442,898	564,936	(30,640)	1,977,194
	Sterling W (Acc) (Hedged)	GBP	27,465,162	40,019,616	(16,419,722)	51,065,056
	Sterling W (Inc) (Hedged)	GBP	4,189,975	2,372,198	(1,944,204)	4,617,969
	Class X (Acc)	USD	26,502,550	–	–	26,502,550
	Sterling X (Acc) (Hedged)	GBP	16,867,300	–	(2,500,000)	14,367,300
	Class Y (Acc)	USD	26,151,076	–	(149,408)	26,001,668
	Sterling Y (Acc) (Hedged)	GBP	4,101,471	–	–	4,101,471
	Class Z (Acc)	USD	5,000	–	–	5,000
	Class Z (Inc)	USD	731,150	–	(8,200)	722,950
	Sterling Z (Acc) (Hedged)	GBP	409,394	50,939	(98,672)	361,661
	Sterling Z (Inc) (Hedged)	GBP	57,815,367	6,809,758	(3,891,105)	60,734,020
BNY Mellon Global Unconstrained Fund						
	Class W (Acc)	USD	5,000	–	–	5,000
	Class X (Acc) (Hedged)	CAD	28,492,519	–	–	28,492,519

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Japan Small Cap Equity Focus Fund						
	Class A (Acc)	EUR	464,525	455,290	(565,277)	354,538
	Class C	JPY	1,526,737	34,654	(568,331)	993,060
	Class C	USD	25,486,694	–	(25,481,694)	5,000
	Class E (Acc) (Hedged)	CHF	1,085,722	–	–	1,085,722
	Class E (Acc) (Hedged)	USD	25,597,224	–	–	25,597,224
	Class G (Acc) (Hedged)	EUR	886,242	113,675	(865,315)	134,602
	Class H (Acc) (Hedged)	SGD	239,287	57,042	(42,108)	254,221
	Class H (Acc) (Hedged)	NOK	5,209	–	–	5,209
	Class H (Acc) (Hedged)	SEK	5,480	–	–	5,480
	Class H (Hedged)	EUR	1,173,520	21,251	(250,859)	943,912
	Class H (Hedged)	USD	122,926	8,214	(24,637)	106,503
	Class I (Hedged)	EUR	1,519,105	2,396,802	(3,181,577)	734,330
	Class I (Hedged)	USD	505,966	–	–	505,966
	Class W	JPY	28,857,278	2,660,309	–	31,517,587
	Class W (Acc)	EUR	25,226,957	–	(3,219,535)	22,007,422
	Class W (Acc) (Hedged)	EUR	510,498	–	(349,318)	161,180
	Class W (Acc) (Hedged)	NOK	5,272	–	–	5,272
	Class W (Acc) (Hedged)	SEK	5,526	–	–	5,526
	Sterling W (Acc)	GBP	1,569,221	269,858	(92,735)	1,746,344
	Sterling W (Inc)	GBP	4,586,990	24,207	(234,894)	4,376,303

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Long-Term Global Equity Fund						
	Class A	EUR	74,315,353	18,431,900	(7,414,356)	85,332,897
	Class A	USD	25,581,285	2,208,766	(2,791,607)	24,998,444
	Class A (Inc)	EUR	2,096,166	140,291	(71,404)	2,165,053
	Sterling A (Acc)	GBP	1,342,363	20,637	(250,770)	1,112,230
	Class B	EUR	1,453,836	69,392	(291,572)	1,231,656
	Class B	USD	29,425,909	1,532,857	(2,264,891)	28,693,875
	Class B (Acc)	SGD	17,869,795	4,719,782	(1,260,141)	21,329,436
	Sterling B (Inc)	GBP	532,542	68,560	(199,853)	401,249
	Class C	EUR	33,109,996	3,100,302	(922,138)	35,288,160
	Class C	USD	21,461,797	21,603,247	(3,257,024)	39,808,020
	Class G (Acc)	EUR	2,632,848	1,033,894	(925,937)	2,740,805
	Class J (Acc) (Hedged)	JPY	1,178,838	1,217,419	–	2,396,257
	Class J (Acc) (Hedged)	SGD	3,772,219	393,952	(315,673)	3,850,498
	Class S	EUR	34,346,639	502,250	(12,314,819)	22,534,070
	Class S (Acc) 1	USD	24,404,326	50,931	(24,404,326)	50,931
	Class W	EUR	106,561,267	16,715,802	(7,855,391)	115,421,678
	Class W	USD	34,197,600	9,745,531	(7,395,571)	36,547,560
	Class W (Hedged)	USD	658,350	488	(214,299)	444,539
	Class W (Acc) (Hedged)^	SEK	–	10,000	–	10,000
	Class W (Acc) (Hedged)	SGD	312,421	19,751,033	(631,304)	19,432,150
	Class W (Inc)	USD	12,187,778	–	(4,970,491)	7,217,287
	Sterling W (Acc)	GBP	4,971,885	340,838	(303,290)	5,009,433
	Sterling W (Inc)	GBP	529,394	2,218	(295,754)	235,858
	Class X (Acc)	USD	5,000	–	–	5,000
	Sterling X	GBP	3,647,568	–	–	3,647,568

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Mobility Innovation Fund						
	Class A (Acc)	USD	23,064,756	925,143	(3,361,655)	20,628,244
	Class A (Acc)	EUR	53,523,217	1,633,429	(12,154,310)	43,002,336
	Class A (Inc)	USD	699,065	5,131	(16,121)	688,075
	Class A (Inc)	EUR	5,910,416	354,709	(490,994)	5,774,131
	Class B (Acc)	USD	20,647,981	69,002	(3,357,828)	17,359,155
	Class B (Acc)	SGD	648,250	3,138	(261)	651,127
	Class C (Acc)	USD	1,036,247	198,401	(8,100)	1,226,548
	Class C (Acc)	EUR	16,320,782	3,088,112	(7,298,045)	12,110,849
	Class C (Inc)	EUR	885,502	–	(38,000)	847,502
	Class E (Acc)	USD	53,210,646	1,129,899	(4,905,186)	49,435,359
	Class E (Acc)	CHF	13,626,756	269,633	(979,810)	12,916,579
	Class E (Acc)	EUR	5,859,056	59,778	(1,182,528)	4,736,306
	Class E (Acc) (Hedged)	CHF	14,538,997	421,380	(724,864)	14,235,513
	Class E (Acc) (Hedged)	EUR	14,210,369	1,557,897	(1,516,561)	14,251,705
	Sterling E (Acc) (Hedged)	GBP	6,900,020	–	(1,388,179)	5,511,841
	Class G (Acc)	USD	122,000	–	–	122,000
	Class G (Acc)	CHF	406,765	–	(43,800)	362,965
	Class G (Acc)	EUR	1,317,856	19,278	(1,057,196)	279,938
	Class G (Acc) (Hedged)	EUR	736,477	6,971	–	743,448
	Class H (Acc) (Hedged)	CHF	9,519	–	–	9,519
	Class H (Acc) (Hedged)	EUR	20,975,386	2,010,289	(2,484,854)	20,500,821
	Class H (Inc) (Hedged)	EUR	403,573	78,938	(66,803)	415,708
	Class J (Acc) (Hedged)	EUR	615,969	57,512	(57,512)	615,969
	Class K (Acc)	USD	14,335,215	77,227	(1,155,467)	13,256,975
	Class K (Acc) (Hedged)	CHF	2,697,636	6,113	(176,715)	2,527,034
	Class K (Acc) (Hedged)	EUR	11,753,745	186,797	(885,224)	11,055,318
	Class K (Acc) (Hedged)	SGD	1,427,155	–	(575,000)	852,155
	Class K (Inc)	USD	1,425,062	–	(50,674)	1,374,388
	Class K (Inc) (Hedged)	CHF	225,940	–	(31,315)	194,625
	Class K (Inc) (Hedged)	EUR	554,074	–	(60,571)	493,503
	Class K (Inc) (Hedged)	SGD	288,744	–	–	288,744
	Sterling K (Acc) (Hedged)	GBP	893,317	–	(34,446)	858,871
	Class W (Acc)	USD	25,524,921	4,415,920	(8,902,050)	21,038,791
	Class W (Acc) (Hedged)	CHF	626,696	–	(589,675)	37,021
	Class W (Acc) (Hedged)	EUR	44,779,303	4,717,318	(13,144,258)	36,352,363
	Sterling W (Acc)	GBP	1,539,060	702,438	(321,020)	1,920,478
	Class W (Inc)	USD	1,023,682	2,108	(104,958)	920,832
	Class W (Inc) (Hedged)	EUR	28,853	41	(20)	28,874
BNY Mellon Small Cap Euroland Fund						
	Class A	EUR	2,350,657	242,951	(170,352)	2,423,256
	Class A	USD	127,213	25,448	(5,185)	147,476
	Class B	EUR	103,626	–	–	103,626
	Class C	EUR	3,590,168	364,435	(3,902,834)	51,769
	Class C	USD	3,515	–	–	3,515
	Class W (Acc)	EUR	2,254,752	21,925,796	(2,313,527)	21,867,021

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Smart Cures Innovation Fund						
	Class A (Acc)	USD	5,000	8,141	–	13,141
	Class B (Acc)	USD	5,000	–	–	5,000
	Class B (Acc)	SGD	5,000	–	–	5,000
	Class C (Acc)	USD	5,000	–	–	5,000
	Class E (Acc)	USD	5,000	–	–	5,000
	Sterling E (Acc)	GBP	5,000	–	–	5,000
	Sterling E (Acc) (Hedged)	GBP	100,000	–	–	100,000
	Class H (Acc) (Hedged)	EUR	102,782	–	–	102,782
	Class I (Acc) (Hedged)	EUR	100,000	–	–	100,000
	Class J (Acc) (Hedged)	SGD	100,000	–	–	100,000
	Class W (Acc)	USD	31,403,221	–	–	31,403,221
	Class W (Acc) (Hedged)	EUR	100,000	–	–	100,000
BNY Mellon Sustainable Global Dynamic Bond Fund						
	Class A (Acc)	EUR	3,232,421	104,954	(375,656)	2,961,719
	Class A (Acc)	USD	195,195	–	–	195,195
	Class A (Inc)	EUR	1,232,000	57,829	–	1,289,829
	Class C (Acc)	EUR	5,000	–	–	5,000
	Class E (Acc)	EUR	85,221,952	–	–	85,221,952
	Class E (Acc) (Hedged)	CHF	13,672,390	413,221	(933,461)	13,152,150
	Class G (Acc)	EUR	1,245,158	–	(184,500)	1,060,658
	Class H (Acc) (Hedged)	CHF	405,656	–	(100,000)	305,656
	Class H (Acc) (Hedged)	USD	10,000	–	–	10,000
	Class H (Inc) (Hedged)	USD	10,000	151	(75)	10,076
	Class V (Acc)	EUR	5,355	–	–	5,355
	Class W (Acc)	EUR	94,805,391	1,589,315	(23,054,533)	73,340,173
	Class W (Acc) (Hedged)	CHF	43,743,017	807,438	(8,773,969)	35,776,486
	Class W (Acc) (Hedged)	USD	6,168,168	229,846	(320,225)	6,077,789
	Sterling W (Acc) (Hedged)	GBP	475,712	–	–	475,712
	Class W (Inc)	EUR	5,152	3,554,635	(95,411)	3,464,376
	Class W (Inc) (Hedged)^	USD	–	123,874,324	(1,808,542)	122,065,782
	Sterling W (Inc) (Hedged)	GBP	364,488	563,545	(14,998)	913,035
	Class X (Acc)	EUR	92,201,686	–	(1,501,338)	90,700,348
	Class Z (Acc)	EUR	5,000	–	–	5,000
	Class Z (Inc)	EUR	5,155	156	(78)	5,233
	Class Z (Inc) (Hedged)	USD	727,500	10,828	(727,500)	10,828

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon Sustainable Global Emerging Markets Fund						
	Class A (Acc)	EUR	5,000	–	–	5,000
	Class C (Acc)	EUR	5,000	–	–	5,000
	Class C (Acc)	USD	5,000	–	–	5,000
	Class E (Acc)	USD	5,000	–	–	5,000
	Class E (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling E (Acc)	GBP	5,000	–	–	5,000
	Sterling E (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling E (Inc)	GBP	5,000	–	–	5,000
	Sterling E (Inc) (Hedged)	GBP	10,000	–	–	10,000
	Class H (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class W (Acc)	USD	9,881,540	–	–	9,881,540
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Sterling W (Acc)	GBP	5,000	–	–	5,000
	Sterling W (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Sterling W (Inc)	GBP	5,000	–	–	5,000
	Sterling W (Inc) (Hedged)	GBP	10,000	–	–	10,000
BNY Mellon Sustainable Global Equity Fund						
	Class A	USD	9,718,216	10,230,075	(10,731,598)	9,216,693
	Class A	EUR	1,465,868	5,241,582	(5,293,160)	1,414,290
	Class B	USD	3,341,417	–	(35,422)	3,305,995
	Class B	EUR	16,994	–	–	16,994
	Class C	USD	3,975,107	171,732	(734,353)	3,412,486
	Class I (Hedged)	EUR	243,605	6,410	(243,605)	6,410
	Class W (Acc)	USD	20,195,045	2,612,575	(1,432,856)	21,374,764
	Class W (Acc)	EUR	180,538,554	11,858,000	(15,321,292)	177,075,262
BNY Mellon Sustainable Global Real Return Fund (EUR)						
	Class A (Acc)	EUR	31,337,358	1,655,965	(14,881,949)	18,111,374
	Class A (Inc)	EUR	5,009	19	(9)	5,019
	Class E (Acc)	EUR	49,726,465	5,077,200	(6,270,480)	48,533,185
	Class E (Acc) (Hedged)	USD	1,174,769	–	(157,702)	1,017,067
	Class G (Acc)	EUR	5,373	109,794	(80,969)	34,198
	Class W (Acc)	EUR	6,061,342	54,909	(3,919,507)	2,196,744
	Class W (Acc) (Hedged)	USD	321,005	3,035	(49,077)	274,963
	Sterling W (Acc) (Hedged)	GBP	214,103	5,500	(20,287)	199,316
	Class W (Inc)	EUR	5,078	101	(50)	5,129
	Sterling W (Inc) (Hedged)	GBP	11,660	235	(118)	11,777
BNY Mellon Targeted Return Bond Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Sterling W (Acc) (Hedged)	GBP	66,656,752	130,699	–	66,787,451

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon U.S. Equity Income Fund						
	Class A (Acc)	USD	5,000	–	–	5,000
	Class A (Acc)	EUR	4,931,148	607,567	(4,540,271)	998,444
	Class A (Inc)^	USD	–	5,000	–	5,000
	Class B (Inc)	USD	431,649	218,376	(184,839)	465,186
	Class C (Acc)	USD	49,616,806	4,655	(49,616,806)	4,655
	Class C (Inc)	USD	20,613,046	–	(12,304,639)	8,308,407
	Class E (Inc)	USD	1,956,046	58,350	(260,455)	1,753,941
	Class E (Inc)	EUR	114,240	33,100	(21,687)	125,653
	Sterling E (Acc)	GBP	5,384,166	1,450,845	(650,554)	6,184,457
	Sterling E (Inc)	GBP	79,739,701	25,376,454	(11,604,296)	93,511,859
	Sterling E (Inc) (Hedged)	GBP	2,972,560	1,623,042	(167,604)	4,427,998
	Class H (Acc) (Hedged)	EUR	176,756	2,688,423	(277,531)	2,587,648
	Class W (Acc)	USD	24,346,611	253,445	(1,011,749)	23,588,307
	Class W (Acc)	EUR	13,743,501	2,900,386	(2,588,673)	14,055,214
	Sterling W (Acc)	GBP	5,000	629,897	(570)	634,327
	Class W (Acc) (Hedged)	EUR	10,000	–	–	10,000
	Class W (Inc)	USD	6,000,000	6,226,530	(400,000)	11,826,530
	Sterling W (Acc) (Hedged)	GBP	12,266,682	3,534,576	(4,050,472)	11,750,786
	Sterling W (Inc)	GBP	4,705,019	3,920,635	(3,386,164)	5,239,490

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
BNY Mellon U.S. Municipal Infrastructure Debt Fund						
	Class A (Acc)	USD	781,356	1,282,624	(420,217)	1,643,763
	Class A (Inc)	USD	14,748	397,274	(66,450)	345,572
	Class A (Inc) (M)	USD	7,145	628,364	(140)	635,369
	Class C (Acc)	USD	115,216,320	8,987,164	(49,791,905)	74,411,579
	Class E (Acc)	USD	14,377,971	–	(1,205,000)	13,172,971
	Class E (Acc) (Hedged)	CHF	4,081,700	–	(2,033,000)	2,048,700
	Class E (Acc) (Hedged)	EUR	5,712,788	6,182,272	(70,000)	11,825,060
	Class G (Acc)	USD	135,460	–	–	135,460
	Class H (Acc) (Hedged)^	AUD	–	10,000	–	10,000
	Class H (Acc) (Hedged)	CHF	136,996	–	(18,286)	118,710
	Class H (Acc) (Hedged)	EUR	16,219,094	4,570,932	(4,848,503)	15,941,523
	Class H (Inc) (Hedged)^	AUD	–	10,000	–	10,000
	Class H (Inc) (Hedged)	EUR	645,751	159,452	(192,283)	612,920
	Class I (Acc) (Hedged)	EUR	267,250	8,600	–	275,850
	Class W (Acc)	USD	265,857,664	16,297,838	(32,203,577)	249,951,925
	Class W (Acc)	EUR	10,673,372	6,194,576	(1,863,070)	15,004,878
	Class W (Acc) (Hedged)	CHF	28,195,493	1,312,792	(1,100,000)	28,408,285
	Class W (Acc) (Hedged)	EUR	138,442,823	113,493,931	(32,016,296)	219,920,458
	Class W (Inc)	USD	19,425,715	680,372	(15,934,391)	4,171,696
	Class W (Inc) (Hedged)	CHF	7,000,000	–	–	7,000,000
	Class W (Inc) (Hedged)	EUR	174,758,566	4,351,735	(1,475,330)	177,634,971
	Class W (Inc) (M)	HKD	5,038	196	(98)	5,136
	Class W (Inc) (M)	SGD	20,592	10,201	(4,506)	26,287
	Sterling W (Acc) (Hedged)	GBP	450,577	–	–	450,577
	Class Z (Acc) (Hedged)	CHF	98,462,794	729,022	(6,030,399)	93,161,417
	Class Z (Acc) (Hedged)	EUR	279,475	–	–	279,475
Responsible Horizons EM Debt Impact Fund*						
	Class E (Acc)^	USD	–	5,000	–	5,000
	Class E (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class G (Acc)^	USD	–	5,000	–	5,000
	Class G (Inc)^	USD	–	5,084	(42)	5,042
	Class W (Acc)^	USD	–	5,000	–	5,000
	Class W (Acc) (Hedged)^	EUR	–	10,000	–	10,000
	Class W (Inc)^	USD	–	25,377,538	(221,200)	25,156,338
	Class W (Inc) (Hedged)^	EUR	–	10,176	(88)	10,088
	Sterling W (Acc) (Hedged)^	GBP	–	10,000	–	10,000
Responsible Horizons Euro Corporate Bond Fund						
	Class A (Acc)	EUR	5,000	–	–	5,000
	Class G (Acc)	EUR	11,072,915	1,808,129	(806,039)	12,075,005
	Class W (Acc)	EUR	888,040,615	94,989,521	(101,326,028)	881,704,108
	Class W (Inc)	EUR	2,500,000	430,000	–	2,930,000
	Class X (Acc)	EUR	4,999	–	–	4,999
	Class Z (Acc)	EUR	270,472,003	9,358,215	(5,424,027)	274,406,191

2. SHARE CAPITAL cont'd.

REDEEMABLE PARTICIPATING SHARES cont'd.

Fund	Share Class	Currency	Shares in issue at beginning of financial period	Shares issued during the financial period	Shares redeemed during the financial period	Shares in issue at end of financial period
Responsible Horizons Euro Impact Bond Fund						
	Class A (Acc)	EUR	5,000	–	–	5,000
	Class C (Acc)	EUR	5,000	–	–	5,000
	Class E (Acc)	EUR	5,000	–	–	5,000
	Class E (Acc) (Hedged)	USD	10,000	–	–	10,000
	Sterling E (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class G (Acc)	EUR	5,000	–	–	5,000
	Class W (Acc)	EUR	29,918,534	–	–	29,918,534
	Class W (Acc) (Hedged)	USD	10,000	–	–	10,000
	Sterling W (Acc) (Hedged)	GBP	10,000	–	–	10,000
	Class X (Acc)	EUR	5,000	–	–	5,000
	Class X (Acc) (Hedged)	USD	10,000	–	–	10,000
	Sterling X (Acc) (Hedged)	GBP	10,000	–	–	10,000

* This Fund was launched during the financial period.

^ This share class was launched or closed during the financial period.

3. MANAGEMENT AND PERFORMANCE FEES

MANAGEMENT FEES

The Manager is entitled to receive out of the assets of a Fund an annual management fee in respect of each class, accruing daily and payable monthly in arrears at an agreed annual rate as set out in the relevant supplement of the prospectus. The table below outlines the range of annual management fee rates for each share class:

Share Class	Rate	Share Class	Rate
Class A	0.40% - 2.00%	Class N	0.90%
Class B	0.75% - 1.50%	Class R	1.00% - 1.50%
Class C	0.30% - 1.00%	Class S	0.40% - 0.50%
Class E	0.08% - 0.55%	Class T	0.50%
Class F	0.35%	Class U	0.75%
Class G	0.20% - 1.00%	Class W	0.15% - 0.75%
Class H	0.40% - 2.00%	Class X	None
Class I	0.45% - 1.00%	Class Y	None
Class J	1.40% - 1.50%	Class Z	0.25% - 0.65%
Class K	0.30% - 1.40%		
Class L	0.14% - 0.30%		

Management fees accrued to the Manager and the amounts due at the financial period end are included in the "Management Fee" and "Expenses Payable" figures in the Statement of Comprehensive Income and the Statement of Financial Position, respectively.

3. MANAGEMENT AND PERFORMANCE FEES cont'd.

PERFORMANCE FEES

In addition to the annual management fee, the Manager is entitled to an annual performance fee (the “Performance Fee”) in respect of certain classes of the following Funds, as detailed in the relevant supplement of the prospectus. The table below outlines the performance fee rates and benchmarks of the respective share class:

Fund	Benchmark	Rate
BNY Mellon Absolute Return Bond Fund	3 month EURIBOR / SOFR (90-day compounded) / SONIA (90-day compounded) / SARON (90-day compounded) / TONAR (90-day compounded)	Class D, R, S and T – 10.00%
BNY Mellon Absolute Return Equity Fund*	1 month EURIBOR / SOFR (30-day compounded) / SONIA (30-day compounded) / SARON (30-day compounded)	Class D, R, S, T and U – 15.00%
BNY Mellon Absolute Return Global Convertible Fund	1 month EURIBOR / SOFR (30-day compounded) / SONIA (30-day compounded) / SARON (30-day compounded) / TONAR (30-day compounded)	Class D, F, R, S, T and U – 15.00%
BNY Mellon Dynamic U.S. Equity Fund^	S&P 500 Net Total Return Index in USD terms	Class D, F, S, T and U – 10.00%
BNY Mellon Global Leaders Fund^	MSCI World Index (with net dividends reinvested) in Euro/USD terms	Class U – 20.00%
BNY Mellon Long-Term Global Equity Fund	MSCI World Daily (with net dividends reinvested) in Euro/USD terms	Class S – 15.00%

* This Fund closed in the prior financial year.

^ This Fund did not have issued share classes entitled to a performance fee, in the current or prior financial periods.

Performance fees accrued to the Manager and the amounts due at the financial period end are included in the “Performance Fee” and “Performance Fees Payable” figures in the Statement of Comprehensive Income and the Statement of Financial Position, respectively.

The table below outlines the performance fee charge, as per the Statement of Comprehensive Income for the financial periods ended 30 June 2024 and 30 June 2023, broken down for the in scope share classes on the Funds:

Fund	Share Class	Currency	Base Currency of Fund	Base Currency Performance Fee 30 June 2024	Base Currency Performance Fee 30 June 2023
BNY Mellon Absolute Return Bond Fund			Total	66,494	21,272
	Class R	EUR	EUR	–	–
	Class R (Hedged)	USD	EUR	1,875	321
	Class R (Inc)	EUR	EUR	–	–
	Class S	EUR	EUR	28,574	–
	Class T (Hedged)	CHF	EUR	N/A	–
	Class T (Hedged)	USD	EUR	30,096	18,198
	Sterling T (Acc) (Hedged)	GBP	EUR	5,949	2,753

3. MANAGEMENT AND PERFORMANCE FEES cont'd.

PERFORMANCE FEES (continued)

Fund	Share Class	Currency	Base Currency of Fund	Base Currency Performance Fee 30 June 2024	Base Currency Performance Fee 30 June 2023
BNY Mellon Absolute Return Equity Fund⁴			Total	N/A	–
	Class D (Acc) (Hedged)	EUR	GBP	N/A	–
	Class R (Hedged)	CHF	GBP	N/A	–
	Class R (Hedged)	EUR	GBP	N/A	–
	Class R (Hedged)	USD	GBP	N/A	–
	Class R (Inc) (Hedged)	EUR	GBP	N/A	–
	Sterling R (Acc)	GBP	GBP	N/A	–
	Sterling S (Acc)	GBP	GBP	N/A	–
	Class T (Hedged)	EUR	GBP	N/A	–
	Class T (Hedged)	USD	GBP	N/A	–
	Class U (Hedged)	EUR	GBP	N/A	–
	Class U (Hedged)	USD	GBP	N/A	–
	Class U (Inc) (Hedged)	EUR	GBP	N/A	–
	Sterling U (Acc)	GBP	GBP	N/A	–
BNY Mellon Absolute Return Global Convertible Fund			Total	46	–
	Class F (Acc)	EUR	EUR	–	–
	Class F (Acc) (Hedged)	CHF	EUR	32	–
	Class F (Acc) (Hedged) [^]	USD	EUR	14	–
	Sterling F (Acc) (Hedged)	GBP	EUR	–	–
	Class R (Acc)	EUR	EUR	–	–
	Class U (Acc)	EUR	EUR	–	–
	Class U (Acc) (Hedged)	USD	EUR	–	–
	Sterling U (Acc) (Hedged)	GBP	EUR	–	–
BNY Mellon Long-Term Global Equity Fund			Total	1,149	376,009
	Class S	EUR	EUR	1,149	279,028
	Class S (Acc) 1	USD	EUR	–	96,981

[^] This share class was launched or closed during the financial period.
[<] This Fund closed in the second half of 2023.

4. ADMINISTRATION FEES

The Manager pays to BNY Mellon Fund Services (Ireland) Designated Activity Company (the “Administrator”) out of the assets of each Fund an annual fee which shall accrue daily and be payable monthly in arrears as detailed in the prospectus. The annual fee accrued to the Administrator is attributable to all share classes and represents a deduction from the net asset value of the Fund and, accordingly, each class. Fees accrued to the Administrator and the amounts due at the financial period end are included in the “Operating Expenses” and “Expenses Payable” figures in the Statement of Comprehensive Income and the Statement of Financial Position, respectively.

5. DEPOSITARY FEES

The Company pays to the Depositary out of the assets of each Fund an annual fee which shall accrue daily and be payable monthly in arrears as detailed in the prospectus. The annual fee accrued to the Depositary is attributable to all share classes and represents a deduction from the net asset value of the Fund and, accordingly, each class. Fees accrued to the Depositary and the amounts due at the financial period end are included in the “Depositary Fee” and “Expenses Payable” figures in the Statement of Comprehensive Income and the Statement of Financial Position, respectively.

6. EXPENSE CAP

From time to time, for certain Funds, an expense cap is introduced, whereby expenses exceeding an agreed level of a relevant Fund's net asset value are borne by BNY Mellon Fund Management (Luxembourg) S.A. (the "Manager") or its affiliate. The expense cap is then applied to the relevant Fund until such time as the Board agrees to amend the relevant expense cap. Any amendment to an expense cap resulting in an increase in expenses will be communicated to impacted shareholders. At the date of these financial statements, the following expenses caps are in place:

Fund	Agreed Total Expense Ratio ("TER") Limit
BNY Mellon Absolute Return Credit Fund	TER limit of Annual Management Charge ("AMC") plus 15 basis points
BNY Mellon Absolute Return Global Convertible Fund	TER limit of AMC plus 15 basis points
BNY Mellon Asian Income Fund	TER limit of AMC plus 9 basis points
BNY Mellon Blockchain Innovation Fund	TER limit of AMC plus 13 basis points
BNY Mellon Dynamic Factor Premia V10 Fund	TER limit of AMC plus 10 basis points ⁽¹⁾
BNY Mellon Dynamic U.S. Equity Fund	TER limit of AMC plus 10 basis points ⁽²⁾
BNY Mellon Efficient Euro High Yield Beta Fund* (capped from launch date of 24 June 2024)	TER limit of AMC plus 9.5 basis points
BNY Mellon Efficient Global High Yield Beta Fund	TER limit of AMC plus 9.5 basis points ⁽³⁾
BNY Mellon Efficient Global IG Corporate Beta Fund	TER limit of AMC plus 9.5 basis points ⁽⁴⁾
BNY Mellon Efficient U.S. Fallen Angels Beta Fund	TER limit of AMC plus 9.5 basis points ⁽⁵⁾
BNY Mellon Efficient U.S. High Yield Beta Fund	TER limit of AMC plus 9.5 basis points ⁽⁶⁾
BNY Mellon Emerging Markets Debt Local Currency Fund (capped from 1 March 2023)	TER limit of AMC plus 26 basis points
BNY Mellon Emerging Markets Debt Total Return Fund	TER limit of AMC plus 17 basis points ⁽⁷⁾
BNY Mellon Floating Rate Credit Fund	TER limit of AMC plus 12 basis points ⁽⁸⁾
BNY Mellon Global Credit Fund ⁽⁹⁾	
BNY Mellon Global Emerging Markets Opportunities Fund	TER limit of AMC plus 30 basis points
BNY Mellon Global Infrastructure Income Fund	TER limit of AMC plus 13 basis points
BNY Mellon Global Leaders Fund	TER limit of AMC plus 15 basis points
BNY Mellon Global Short-Dated High Yield Bond Fund ⁽¹⁰⁾	
BNY Mellon Global Unconstrained Fund	TER limit of AMC plus 15 basis points ⁽¹¹⁾
BNY Mellon Japan Small Cap Equity Focus Fund	TER limit of AMC plus 17 basis points
BNY Mellon Long-Term European Equity Fund	TER limit of AMC plus 15 basis points
BNY Mellon Mobility Innovation Fund	TER limit of AMC plus 13 basis points
BNY Mellon Sustainable Global Dynamic Bond Fund	TER limit of AMC plus 12.5 basis points ⁽¹²⁾
BNY Mellon Sustainable Global Emerging Markets Fund	TER limit of AMC plus 18 basis points
BNY Mellon Sustainable Global Real Return Fund (EUR)	TER limit of AMC plus 15 basis points
BNY Mellon U.S. Equity Income Fund	TER limit of AMC plus 15 basis points
BNY Mellon U.S. Municipal Infrastructure Debt Fund	TER limit of AMC plus 15 basis points
Responsible Horizons EM Debt Impact Fund	TER limit of AMC plus 10 basis points ⁽¹³⁾
Responsible Horizons Euro Corporate Bond Fund (expense cap ceased on 15 February 2024)	TER limit of AMC plus 9 basis points ⁽¹⁴⁾
Responsible Horizons Euro Impact Bond Fund	TER limit of AMC plus 9 basis points ⁽¹⁵⁾

⁽¹⁾ With exception for EUR X (Acc) (Hedged), Sterling X (Acc) and USD X (Acc) share classes subject to TER limit of no AMC plus 6.3 basis points, up to 11 July 2024; effective 12 July 2024, this was changed to TER limit of no AMC plus 10 basis points.

⁽²⁾ With exception for USD X (Acc) share class subject to TER limit of no AMC plus 6 basis points.

⁽³⁾ With exception for USD X (Acc) share class subject to TER limit of no AMC plus 5.8 basis points, up to 11 July 2024; effective 12 July 2024, this was changed to TER limit of no AMC plus 9.5 basis points.

⁽⁴⁾ With exception for Sterling L (Acc) (Hedged) share class subject to TER limit of no AMC plus 8 basis points; resulting in Management Fee Waiver for Sterling L (Acc) (Hedged) share class in the amount of USD 12,404 for the financial period ended 30 June 2024 (USD 9,578 for the financial period ended 30 June 2023); and EUR X (Acc) (Hedged) share class subject to TER limit of no AMC plus 5.8 basis points.

⁽⁵⁾ With exception for JPY X (Acc), JPY X (Acc) (Hedged), Sterling X (Acc) (Hedged), Sterling X (Inc) (Hedged), USD X (Acc) and USD X (Inc) share classes subject to TER limit of no AMC plus 5.8 basis points.

⁽⁶⁾ With exception for USD L (Acc), USD L (Inc), EUR L (Acc) (Hedged), EUR L (Inc) (Hedged), Sterling L (Acc) (Hedged), Sterling L (Inc) (Hedged), Sterling X (Acc) (Hedged), Sterling X (Inc) (Hedged) and USD X (Acc) share classes subject to TER limit of no AMC plus 5.8 basis points.

⁽⁷⁾ With exception for USD X (Acc) share class subject to TER limit of no AMC plus 13 basis points, up to 11 July 2024; effective 12 July 2024, this

6. EXPENSE CAP cont'd.

was changed to TER limit of no AMC plus 17 basis points.

⁽⁸⁾ With exception for CHF E (Acc) (Hedged), EUR E (Acc), Sterling E (Acc) (Hedged) and Sterling E (Inc) (Hedged) share classes subject to TER limit of AMC plus 6 basis points; and EUR X (Acc), Sterling X (Acc) (Hedged) and Sterling X (Inc) Hedged share classes subject to TER limit of no AMC plus 8 basis points, up to 11 July 2024; effective 12 July 2024, this was changed to TER limit of AMC plus 12 basis points.

⁽⁹⁾ AUD K (Acc) (Hedged), EUR K (Acc) (Hedged), EUR K (Inc) (Hedged), Sterling K (Acc) (Hedged), Sterling K (Inc) (Hedged), USD K (Acc), USD K (Inc), USD K (Inc) (M), EUR L (Acc) (Hedged), EUR L (Inc) (Hedged), Sterling L (Acc) (Hedged), Sterling L (Inc) (Hedged), USD L (Acc) and USD L (Inc) share classes subject to a TER limit of AMC plus 6 basis points; USD X (Acc) share class subject to TER limit of no AMC plus 7 basis points; CAD X (Acc) (Hedged) share class subject to TER limit of no AMC plus 10 basis points; and EUR Z (Inc) (Hedged), Sterling Z (Acc) (Hedged), Sterling Z (Inc) (Hedged) and USD Z (Inc) share classes subject to TER limit of AMC plus 10 basis points.

⁽¹⁰⁾ Applicable to EUR L (Acc) (Hedged), Sterling L (Acc) (Hedged), Sterling L (Inc) (Hedged) and USD L (Acc) share classes subject to TER limit of AMC plus 8 basis points; and Sterling Y (Acc) (Hedged) and USD Y (Acc) share classes subject to TER limit of no AMC plus 6 basis points.

⁽¹¹⁾ Applicable to CAD X (Acc) (Hedged) share class.

⁽¹²⁾ With exception for CHF E (Acc) Hedged and EUR E (Acc) share classes subject to TER limit of AMC plus 5 basis points.

⁽¹³⁾ With exception for USD X (Acc) share class subject to TER limit of no AMC plus 7 basis points.

⁽¹⁴⁾ With exception for EUR X (Acc) share class subject to TER limit of no AMC plus 6 basis points.

⁽¹⁵⁾ With exception for EUR X (Acc), Sterling X (Acc) (Hedged) and USD X (Acc) (Hedged) share classes subject to TER limit of no AMC plus 5.5 basis points.

* Please refer to Note 18 of the financial statements.

The total cost of excess above the cap charged to the Company during the financial period ended 30 June 2024 was USD 1,275,184 (30 June 2023: USD 1,220,863).

7. OPERATING EXPENSES

The operating expenses in the Statement of Comprehensive Income comprise of the following:

Expense	30 June 2024	30 June 2023
	USD	USD
Administration fee	5,597,447	5,263,448
Audit fee	282,827	272,241
Directors' fee	75,160	49,707
Other expenses	1,447,825	2,248,169
Total operating expenses	7,403,259	7,833,565

8. CASH AND CASH EQUIVALENTS

Cash held by the Company is deposited with The Bank of New York Mellon SA/NV, Dublin Branch and held by counterparties (Bank of America Merrill Lynch, Barclays Bank PLC, BNP Paribas, Canadian Imperial Bank of Commerce, Citigroup Global Markets Limited, Credit Suisse AG, Goldman Sachs, HSBC Bank plc, JPMorgan Chase Bank, Lloyds Bank plc, Morgan Stanley, Natixis CIB, Royal Bank of Canada, Royal Bank of Scotland, State Street Bank, Toronto Dominion and UBS AG) in respect of collateral and margin requirements. Cash balances include cash invested into short-term investment vehicles daily.

Cash account arrangements have been put in place in respect of the Funds as a consequence of the requirements relating to the subscription and redemption collection accounts pursuant to the Central Bank of Ireland (Supervision and Enforcement) Act 2013 (Section 48(i)) Investor Money Regulations 2015 for Fund Service Providers ("Investor Money Regulations").

These cash accounts, held with the Global Sub-Custodian for collection of subscriptions and payment of redemptions and distributions for the Funds, are deemed assets of the Funds. The balances on these cash accounts as at 30 June 2024 and 31 December 2023 are deemed immaterial in respect of the relevant Fund to which they are due, with exception for GBP 267,577 as at 31 December 2023 on BNY Mellon Absolute Return Equity Fund (closed 9 October 2023), USD 122,352 as at 31 December 2023 on BNY Mellon Asian Opportunities Fund and EUR 23,285 as at 30 June 2024 (31 December 2023: EUR 22,608) on BNY Mellon Pan European Fund (closed 9 March 2017).

9. TAXATION

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Tax Consolidation Acts, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income and gains.

9. TAXATION cont'd.

However, Irish tax may arise on the happening of a “chargeable event”. A chargeable event includes any distribution payments to shareholders or any encashment, redemption, cancellation or transfer of shares and the holding of shares at the end of each eight year period beginning with the acquisition of the shares.

No Irish tax will arise on the Company in respect of chargeable events in respect of:

- (a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company; or the Company has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations; and
- (b) certain exempted Irish resident investors who have provided the Company with the necessary signed statutory declarations.

Distributions, interest and capital gains (if any) received on investments made by the Company may be subject to withholding taxes imposed by the country from which the investment income/gains are received and such taxes may not be recoverable by the Company or its shareholders.

Certain Funds accrue for Brazilian and Indian capital gains tax on net realised and unrealised gains on investments. As at, 30 June 2024 a capital gains tax payable of USD 18,743 for BNY Mellon Asian Income Fund (31 December 2023: USD 34,405), a capital gains tax payable of USD 345,048 for BNY Mellon Asian Opportunities Fund (31 December 2023: USD 293,332), capital gains tax payable of USD 525,801 for BNY Mellon Brazil Equity Fund (31 December 2023: USD 861,322), a capital gains tax payable of USD 97,019 for BNY Mellon Global Emerging Markets Opportunities Fund (31 December 2023: USD 113,062) capital gains tax payable of USD 53,971 for BNY Mellon Sustainable Global Emerging Markets Fund (31 December 2023: USD 61,718), a capital gains tax payable of USD 25,822 for BNY Mellon Sustainable Global Equity Fund and a capital gains tax payable of EUR 1,156 for BNY Mellon Sustainable Global Real Return Fund (EUR) Fund (31 December 2023: EUR 3,865) have been recorded in the Statement of Financial Position.

For the financial period ended 30 June 2024, a provision credit release of USD 15,662 for BNY Mellon Asian Income Fund (30 June 2023: USD 8,043 capital gains tax expense), a capital gains tax expense of USD 51,715 for BNY Mellon Asian Opportunities Fund (30 June 2023: USD 145,190 capital gains tax expense), a capital gains tax expense of USD 360 and a provision credit release of USD 335,521 for BNY Mellon Brazil Equity Fund (30 June 2023: USD 85,803 capital gains tax expense and a provision credit release of USD 804,930), nothing for BNY Mellon Future Earth Fund (closed 10 November 2023) (30 June 2023: USD 584 capital gains tax expense), nothing for BNY Mellon Future Life Fund (closed 10 November 2023) (30 June 2023: USD 663 capital gains tax expense), a provision credit release of USD 16,043 for BNY Mellon Global Emerging Markets Opportunities Fund (30 June 2023: USD 67,937 capital gains tax expense), a provision credit release of USD 7,747 for BNY Mellon Sustainable Global Emerging Markets Fund (30 June 2023: USD 49,493 capital gains tax expense), a capital gains tax expense of USD 25,822 for BNY Mellon Sustainable Global Equity Fund and a provision credit release of EUR 2,709 for BNY Mellon Sustainable Global Real Return Fund (EUR) Fund (30 June 2023: EUR 15,355 capital gains tax expense) have been recorded in the Statement of Comprehensive Income under “Withholding taxes on dividends and other investment income”.

10. RELATED PARTIES

In the Directors opinion, the Manager, the Investment Managers (Newton Investment Management Limited, Walter Scott & Partners Limited, Newton Investment Management North America LLC, ARX Investimentos Ltda, Insight Investment Management (Global) Limited, Insight North America LLC, Newton Investment Management Japan Ltd), the Sub-Investment Managers (Insight North America LLC, Newton Investment Management Limited and Newton Investment Management North America LLC), the Delegated Investment Manager (Insight North America LLC) and the Distributors are considered as related parties of the Company.

The Manager pays out of the fee received by it, the fees of the Investment Managers and the Distributors at an annual rate agreed between the parties. Fees paid in respect of all other material related party transactions during the financial year are fully disclosed in the Statement of Comprehensive Income and in Note 3 Management and Performance Fees, Note 4 Administration Fees, Note 5 Depositary Fees, Note 6 Expense Cap and Note 7 Operating Expenses of the financial statements.

The Directors are related parties of the Company.

Sandeep Sumal is a full-time employee of the BNY Mellon Group.

10. RELATED PARTIES cont'd.

Mark Flaherty is a full-time employee of the BNY Mellon Fund Management (Luxembourg) S.A. (the "Manager").

Mark Flaherty and Sandeep Sumal also serve as Directors of the Manager.

Caylie Stallard and Sarah Cox are full-time employees of the Global Sub-Distributor, BNY Mellon Investment Management EMEA Limited.

Caylie Stallard, Mark Flaherty, Sarah Cox and Sandeep Sumal have waived their right to receive a fee for their services as Directors.

BNY Mellon Investment Management Seed Capital Limited, related entity of the Company, held a material beneficial interest in the share classes of the Funds listed below as at 30 June 2024 and 31 December 2023.

Investor Name	Fund	Base Currency	30 June 2024	31 December 2023
BNY Mellon Investment Management Seed Capital Limited				
	BNY Mellon Absolute Return Credit Fund	EUR	26,025,284	25,090,133
	BNY Mellon Dynamic Factor Premia V10 Fund	USD	29,015,096	25,982,861
	BNY Mellon Efficient Euro High Yield Beta Fund*	EUR	24,983,730	N/A
	BNY Mellon Floating Rate Credit Fund	EUR	32,015,145	31,240,515
	BNY Mellon Long-Term European Equity Fund	EUR	22,391,886	20,797,049
	BNY Mellon Sustainable Global Emerging Markets Fund	USD	10,750,251	11,080,716
	Responsible Horizons EM Debt Impact Fund	USD	52,597,018	51,849,324
	Responsible Horizons Euro Impact Bond Fund	EUR	28,374,893	28,165,385

* Please refer to Note 18 of the financial statements.

The following Funds invest in collective investment schemes managed by their own Investment Managers and in other Funds of the Company.

Fund	Collective Investment Scheme	Currency	30 June 2024	31 December 2023
BNY Mellon Absolute Return Bond Fund				
	BNY Mellon Absolute Return Global Convertible Bond Fund	EUR	4,403,601	1,973,400
	BNY Mellon Global Short-Dated High Yield Bond Fund	EUR	15,685,280	17,540,634
BNY Mellon Absolute Return Credit Fund				
	BNY Mellon Absolute Return Global Convertible Bond Fund	EUR	510,547	–
	BNY Mellon Global Short-Dated High Yield Bond Fund	EUR	1,311,021	1,213,024
BNY Mellon Absolute Return Global Convertible Fund				
	Insight Liquidity Funds Plc - ILF EUR Liquidity Fund	EUR	5,851,304	6,126,086
BNY Mellon Emerging Markets Corporate Debt Fund				
	BNY Mellon Global Funds Plc-Responsible Horizons EM Debt Impact Fund	USD	14,205,421	–
	Insight Liquidity Funds Plc - ILF USD Liquidity Fund	USD	–	4,685,000
BNY Mellon Emerging Markets Debt Total Return Fund				
	Insight Liquidity Funds Plc - ILF USD Liquidity Fund	USD	325,782	2,554,238
BNY Mellon Euroland Bond Fund				
	BNY Mellon Emerging Markets Debt Fund	EUR	2,517,309	2,345,587
BNY Mellon European Credit Fund				
	BNY Mellon Emerging Markets Corporate Debt Fund	EUR	–	935,651
	BNY Mellon Global Short-Dated High Yield Bond Fund	EUR	447,195	413,729

10. RELATED PARTIES cont'd.

Fund	Collective Investment Scheme	Currency	30 June 2024	31 December 2023
BNY Mellon Floating Rate Credit Fund				
	Insight Liquidity Funds Plc - ILF EUR Liquidity Fund	EUR	1,705,166	1,317,282
BNY Mellon Global Credit Fund				
	Insight Liquidity Funds Plc - ILF USD Liquidity Fund	USD	72,639,597	–
BNY Mellon Global Dynamic Bond Fund				
	BNY Mellon Investment Funds - BNY Mellon Global High Yield Bond Fund	USD	4,700,217	5,126,696
BNY Mellon Global Short-Dated High Yield Bond Fund				
	Insight Liquidity Funds Plc - ILF USD Liquidity Fund	USD	40,632,820	18,330,775
Responsible Horizons Euro Impact Bond Fund				
	Insight Liquidity Funds Plc - ILF EUR Liquidity Fund	EUR	3,546,153	–

During the financial period, companies related to the Depositary and the Investment Managers were selected by the Investment Managers to execute investment transactions and foreign exchange transactions and to accept deposits on behalf of the Investment Managers. The Bank of New York Mellon, New York and The Bank of New York Mellon, London Branch were counterparties to forward foreign currency contracts open at the financial period end as disclosed in appendices to the Schedule of Investments. The counterparties were selected by the Investment Managers and the terms of such transactions were negotiated by the Investment Managers with such companies.

The Manager owns 38,092 (31 December 2023: 38,092) of the Company's subscriber shares as disclosed in Note 2 of the financial statements. There was no ultimate controlling party of the Company during the financial period ended 30 June 2024 or financial year ended 31 December 2023.

11. SOFT COMMISSION AND DIRECTED BROKERAGE ARRANGEMENTS

During the financial period, ARX Investimentos Ltda (the "Investment Manager") have entered into soft commission arrangements (also referred to as soft dollar arrangements) with brokers in respect of which certain goods and services used to support the investment process were received. The Investment Manager does not make direct payment for these services but either remunerates brokers through commissions paid on transactions or arranges for executing counterparties to pay some or all of their allocated research commission away to other brokers or non-brokering research providers. The goods and services utilised for the Company include economic and political analysis, industry, sector or company specific, investment related research and broker provide active order management. The Investment Manager considers these arrangements to be of benefit to its clients and the brokerage rates are not in excess of customary institutional full service brokerage rates.

12. EXCHANGE RATES

The financial statements are prepared in US dollar. The following exchange rates have been used to translate assets and liabilities in other currencies to US dollar:

Currency	30 June 2024	31 December 2023
Argentinian peso	911.4974	808.4625
Australian dollar	1.4990	1.4675
Brazilian real	5.5901	4.8576
Canadian dollar	1.3681	1.3251
Chilean peso	941.0500	881.0100
Chinese yuan	7.3004	7.1257
Colombian peso	4,150.7750	3,875.3400
Czech koruna	23.3914	22.3638
Danish krone	6.9639	6.7527
Dominican peso	59.1000	N/A

12. EXCHANGE RATES cont'd.

Currency	30 June 2024	31 December 2023
Euro	0.9338	0.9058
Hong Kong dollar	7.8091	7.8085
Hungarian forint	368.8082	346.9135
Indian rupee	83.3875	83.2138
Indonesian rupiah	16,375.0000	15,397.0000
Israeli shekel	3.7772	3.6206
Japanese yen	160.8900	141.0000
Korean won	1,376.5000	1,287.9000
Malaysian ringgit	4.7175	4.5950
Mexican peso	18.2950	16.9810
New Zealand dollar	1.6418	1.5819
Norwegian krone	10.6770	10.1599
Peruvian nuevo sol	3.8436	3.6993
Philippine peso	58.6090	55.3750
Polish zloty	4.0257	3.9348
Romanian leu	4.6474	4.5059
Russian rouble	85.7500	89.2500
Singapore dollar	1.3560	1.3198
South African rand	18.1938	18.2925
Sterling	0.7911	0.7845
Swedish krona	10.5990	10.0861
Swiss franc	0.8985	0.8411
Taiwanese dollar	32.4415	30.6905
Thai baht	36.6975	34.1325
Turkish lira	32.6548	29.4688
Uruguayan peso	39.4450	39.0600

In respect of the aggregation of the Funds' financial statements, the following exchange rates against the US dollar were used in the preparation of the accounts:

	Closing Rates		Average Rates	
	30 June 2024	31 December 2023	30 June 2024	30 June 2023
Euro	0.9338	0.9058	0.9247	0.9253
Japanese Yen	160.8900	141.0000	151.8837	134.7249
Sterling	0.7911	0.7845	0.7904	0.8107

13. EFFICIENT PORTFOLIO MANAGEMENT

The Company and each Fund may invest in Financial Derivative Instruments ("FDIs") for investment purposes where specified in the relevant supplement to the prospectus. In addition, each Fund may utilise techniques and instruments for efficient portfolio management purposes or to protect against foreign exchange rate risks, subject to the conditions and within the limits laid down by the Central Bank.

Such techniques and instruments include, but are not limited to, futures, options, swaps, warrants, P-Notes, stock lending arrangements, repurchase/reverse repurchase agreements, forward foreign currency contracts and when issued and/or delayed delivery securities.

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Efficient portfolio management transactions relating to the assets of a Fund may be entered into with one of the following aims: a reduction of risk, a reduction of cost with no increase or a minimal increase in risk or generation of additional capital or income with no, or an acceptably low level of risk (relative to the expected return). The Company currently invests in futures, options, swaps, forward foreign currency contracts and P-Notes, as evidenced in the relevant Schedule of Investments. Details of all open transactions at the financial period end are disclosed in the Schedule of Investments.

The Company has entered into a securities lending agreement (as amended, assigned, novated and assumed) with The Bank of New York Mellon, London Branch and the Depositary. The securities lending income is currently split between the Company and The Bank of New York Mellon, London Branch in the proportion 81%:19%.

Securities lending transactions and the related collateral are settled and cleared in accordance with the tri-party and bilateral agreements.

The Company earned revenue from securities lending during the financial period ended 30 June 2024, as detailed in the table below:

Fund	Base Currency	Gross Earnings	Direct Costs (Paid to The Bank of New York Mellon SA/NV) (19%)	Net Earnings to Company (81%) [^]
BNY Mellon Absolute Return Bond Fund	EUR	33,331	(6,333)	26,998
BNY Mellon Absolute Return Global Convertible Fund	EUR	3,039	(577)	2,462
BNY Mellon Asian Opportunities Fund	USD	464	(88)	376
BNY Mellon Dynamic U.S. Equity Fund	USD	2,639	(501)	2,138
BNY Mellon Efficient Global High Yield Beta Fund	USD	4,862	(924)	3,938
BNY Mellon Efficient Global IG Corporate Beta Fund	USD	843	(160)	683
BNY Mellon Efficient U.S. High Yield Beta Fund	USD	165,761	(31,495)	134,266
BNY Mellon Emerging Markets Debt Fund	USD	795	(151)	644
BNY Mellon Emerging Markets Debt Local Currency Fund	USD	1,097	(208)	889
BNY Mellon Emerging Markets Debt Opportunistic Fund	USD	763	(145)	618
BNY Mellon Emerging Markets Debt Total Return Fund	USD	2,397	(455)	1,942
BNY Mellon Euroland Bond Fund	EUR	21,479	(4,081)	17,398
BNY Mellon European Credit Fund	EUR	5,667	(1,077)	4,590
BNY Mellon Global Bond Fund	USD	11,270	(2,142)	9,128
BNY Mellon Global Dynamic Bond Fund	USD	18,910	(3,593)	15,317
BNY Mellon Global Emerging Markets Opportunities Fund	USD	68	(13)	55
BNY Mellon Global High Yield Bond Fund	USD	50,821	(9,656)	41,165
BNY Mellon Global Infrastructure Income Fund	USD	6,809	(1,294)	5,515
BNY Mellon Global Leaders Fund	USD	3,472	(660)	2,812
BNY Mellon Global Opportunities Fund	USD	249	(47)	202
BNY Mellon Global Real Return Fund (EUR)	EUR	69,639	(13,231)	56,408
BNY Mellon Global Real Return Fund (GBP)	GBP	3,348	(636)	2,712
BNY Mellon Global Real Return Fund (USD)	USD	36,548	(6,944)	29,604
BNY Mellon Global Unconstrained Fund	USD	2,360	(448)	1,912
BNY Mellon Japan Small Cap Equity Focus Fund	JPY	17,370,709	(3,300,435)	14,070,274
BNY Mellon Small Cap Euroland Fund	EUR	12,535	(2,381)	10,154
BNY Mellon U.S. Equity Income Fund	USD	9,025	(1,715)	7,310

[^] Disclosed as "Securities lending income" on the Statement of Comprehensive Income.

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

The Company earned revenue from securities lending during the financial period ended 30 June 2023, as detailed in the table below:

Fund	Base Currency	Gross Earnings	Direct Costs (Paid to The Bank of New York Mellon SA/NV) (19%)	Net Earnings to Company (81%) [^]
BNY Mellon Absolute Return Bond Fund	EUR	28,969	(5,504)	23,465
BNY Mellon Absolute Return Equity Fund	GBP	3,940	(748)	3,192
BNY Mellon Absolute Return Global Convertible Fund	EUR	747	(141)	606
BNY Mellon Asian Income Fund	USD	315	(60)	255
BNY Mellon Asian Opportunities Fund	USD	1,272	(242)	1,030
BNY Mellon Dynamic U.S. Equity Fund	USD	6,371	(1,210)	5,161
BNY Mellon Efficient Global High Yield Beta Fund	USD	13,311	(2,529)	10,782
BNY Mellon Efficient Global IG Corporate Beta Fund	USD	569	(108)	461
BNY Mellon Efficient U.S. High Yield Beta Fund	USD	175,460	(33,338)	142,122
BNY Mellon Emerging Markets Corporate Debt Fund	USD	177,366	(33,699)	143,667
BNY Mellon Emerging Markets Debt Fund	USD	2,491	(474)	2,017
BNY Mellon Emerging Markets Debt Local Currency Fund	USD	3,337	(634)	2,703
BNY Mellon Emerging Markets Debt Opportunistic Fund	USD	3,248	(617)	2,631
BNY Mellon Emerging Markets Debt Total Return Fund	USD	4,991	(948)	4,043
BNY Mellon Euroland Bond Fund	EUR	18,590	(3,532)	15,058
BNY Mellon European Credit Fund	EUR	7,235	(1,375)	5,860
BNY Mellon Global Bond Fund	USD	10,021	(1,904)	8,117
BNY Mellon Global Credit Fund	USD	27,098	(5,148)	21,950
BNY Mellon Global Dynamic Bond Fund	USD	16,497	(3,134)	13,363
BNY Mellon Global Emerging Markets Opportunities Fund	USD	531	(101)	430
BNY Mellon Global Equity Income Fund	USD	50,983	(9,687)	41,296
BNY Mellon Global High Yield Bond Fund	USD	40,170	(7,632)	32,538
BNY Mellon Global Infrastructure Income Fund	USD	27,039	(5,138)	21,901
BNY Mellon Global Leaders Fund	USD	3,001	(571)	2,430
BNY Mellon Global Opportunities Fund	USD	1,594	(303)	1,291
BNY Mellon Global Real Return Fund (EUR)	EUR	107,741	(20,471)	87,270
BNY Mellon Global Real Return Fund (GBP)	GBP	3,167	(602)	2,565
BNY Mellon Global Real Return Fund (USD)	USD	12,445	(2,364)	10,081
BNY Mellon Global Short-Dated High Yield Bond Fund	USD	106,395	(20,215)	86,180
BNY Mellon Global Unconstrained Fund	USD	3,841	(730)	3,111
BNY Mellon Japan Small Cap Equity Focus Fund	JPY	15,881,464	(3,017,478)	12,863,986
BNY Mellon Small Cap Euroland Fund	EUR	29,350	(5,576)	23,774
BNY Mellon Sustainable Global Equity Fund	USD	15,303	(2,908)	12,395
BNY Mellon U.S. Equity Income Fund	USD	3,154	(599)	2,555

[^] Disclosed as "Securities lending income" on the Statement of Comprehensive Income.

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

The value of securities on loan by counterparty and the value and type of collateral held by the Company in respect of those securities as at 30 June 2024 are detailed as follows:

Fund	Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 30 June 2024	Aggregate value of collateral held at 30 June 2024	Value of collateral as % of securities on loan at 30 June 2024
BNY Mellon Absolute Return Bond Fund				EUR	EUR	%
	BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	4,804,549	4,967,673	103.40%
	BNP Paribas	France	G10 minus Belgium (Euroclear Triparty)	3,072,601	3,139,853	102.19%
	Societe Generale	France	Government Debt & Supranationals (TriParty)	6,192,390	6,548,547	105.75%
	Societe Generale	France	Government Debt & Supranationals (Euroclear TriParty)	141,688	144,528	102.00%
	Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	3,966,697	4,049,741	102.09%
	Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	474,538	507,688	106.99%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	4,412,717	4,504,913	102.09%
	Goldman Sachs International	United States of America	G10 Debt (TriParty)	1,365,466	1,433,789	105.00%
	Goldman Sachs International	United States of America	Government Debt & Supranationals (TriParty)	1,210,472	1,271,147	105.01%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	2,325,854	2,440,208	104.92%
	Deutsche Bank AG	Germany	G10 minus Belgium (Euroclear Triparty)	1,428,969	1,457,571	102.00%
	RBC Europe Limited	United Kingdom	G10 minus Belgium (Euroclear Triparty)	940,219	986,281	104.90%
	Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	852,277	871,871	102.30%
	HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	504,699	514,851	102.01%
	J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	382,200	398,532	104.27%
				32,075,335	33,237,193	103.62%
BNY Mellon Absolute Return Global Convertible Fund				EUR	EUR	%
	The Bank of Nova Scotia	Canada	G10 Debt (TriParty)	1,715,079	1,801,006	105.01%
				1,715,079	1,801,006	105.01%
BNY Mellon Asian Opportunities Fund				USD	USD	%
	Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	662,015	697,072	105.30%
				662,015	697,072	105.30%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 30 June 2024	Aggregate value of collateral held at 30 June 2024	Value of collateral as % of securities on loan at 30 June 2024
BNY Mellon Dynamic U.S. Equity Fund			USD	USD	%
Barclays Bank PLC	United Kingdom	Government Debt & Supranationals (TriParty)	254,010	266,976	105.10%
Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	48,258	49,268	102.09%
BofA Securities Inc.	United States of America	U.S. Government Debt (Bilateral)	295,779	301,898	102.07%
Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	232,649	244,969	105.30%
BNP Paribas Arbitrage	Netherlands	Equity Indices (TriParty)	131,021	146,127	111.53%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	10,765	11,844	110.02%
			972,482	1,021,082	105.00%
BNY Mellon Efficient U.S. High Yield Beta Fund			USD	USD	%
Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	75,387,091	76,965,327	102.09%
Barclays Capital Inc	United States of America	U.S. Government Debt (Bilateral)	6,974,442	7,150,402	102.52%
BNP Paribas Securities Corp.	United States of America	U.S. Government Debt (Bilateral)	1,539,344	1,573,490	102.22%
J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (TriParty)	18,250	19,165	105.01%
			83,919,127	85,708,384	102.13%
BNY Mellon Emerging Markets Debt Fund			USD	USD	%
Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	577,216	605,596	104.92%
HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	512,216	530,491	103.57%
Barclays Bank PLC	United Kingdom	Government Debt - Supranationals (Clearstream)	264,843	283,548	107.06%
Nomura International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	186,385	197,933	106.20%
Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	178,385	188,265	105.54%
			1,719,045	1,805,833	105.05%
BNY Mellon Emerging Markets Debt Local Currency Fund			USD	USD	%
J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	354,421	378,220	106.71%
			354,421	378,220	106.71%
BNY Mellon Emerging Markets Debt Opportunistic Fund			USD	USD	%
Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	616,306	646,608	104.92%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund	Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 30 June 2024	Aggregate value of collateral held at 30 June 2024	Value of collateral as % of securities on loan at 30 June 2024
BNY Mellon Emerging Markets Debt Opportunistic Fund cont'd.				USD	USD	%
	HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	359,315	366,542	102.01%
	UBS AG	Switzerland	Government Debt - Supranationals (Clearstream)	159,051	170,332	107.09%
	J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (TriParty)	76,020	79,828	105.01%
				1,210,692	1,263,310	104.35%
BNY Mellon Emerging Markets Debt Total Return Fund				USD	USD	%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	639,241	670,670	104.92%
	HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	585,768	612,171	104.51%
	Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	582,774	611,385	104.91%
	BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	173,835	177,721	102.24%
				1,981,618	2,071,947	104.56%
BNY Mellon Euroland Bond Fund				EUR	EUR	%
	Goldman Sachs International	United States of America	Government Debt & Supranationals (Euroclear TriParty)	2,420,747	2,469,311	102.01%
	Goldman Sachs International	United States of America	Government Debt & Supranationals (TriParty)	1,092,115	1,146,857	105.01%
	Goldman Sachs International	United States of America	G10 Debt (TriParty)	674,708	708,468	105.00%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	3,943,498	4,025,893	102.09%
	J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	2,446,094	2,550,618	104.27%
	J.P. Morgan Securities PLC	United Kingdom	G10 minus Belgium (Euroclear TriParty)	1,055,752	1,108,374	104.98%
	Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	3,381,222	3,467,265	102.54%
	Deutsche Bank AG	Germany	Government Debt & Supranationals (Euroclear TriParty)	1,548,454	1,581,858	102.16%
	Deutsche Bank AG	Germany	G10 minus Belgium (Euroclear TriParty)	1,546,004	1,576,948	102.00%
	Societe Generale	France	G10 minus Belgium (Euroclear TriParty)	1,401,824	1,492,021	106.43%
	Societe Generale	France	Government Debt & Supranationals (Euroclear TriParty)	848,037	865,033	102.00%
	Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	2,025,808	2,167,325	106.99%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 30 June 2024	Aggregate value of collateral held at 30 June 2024	Value of collateral as % of securities on loan at 30 June 2024
BNY Mellon Euroland Bond Fund cont'd.			EUR	EUR	%
BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	1,776,011	1,821,676	102.57%
Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,671,326	1,753,498	104.92%
HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	861,189	878,511	102.01%
UBS AG	Switzerland	OECD Sovereign Debt - Supranationals (Clearstream)	113,426	116,138	102.39%
			26,806,215	27,729,794	103.45%
BNY Mellon European Credit Fund			EUR	EUR	%
BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	2,340,339	2,396,069	102.38%
BNP Paribas	France	G10 minus Belgium (Euroclear Triparty)	101,964	104,195	102.19%
Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,602,003	1,680,768	104.92%
Deutsche Bank AG	Germany	G10 minus Belgium (Euroclear Triparty)	1,176,575	1,202,057	102.17%
Deutsche Bank AG	Germany	G10 Debt (Euroclear TriParty)	228,123	233,379	102.30%
Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,022,435	1,045,942	102.30%
HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	857,466	874,714	102.01%
UBS AG	Switzerland	OECD Sovereign Debt - Supranationals (Clearstream)	668,849	684,839	102.39%
RBC Europe Limited	United Kingdom	G10 minus Belgium (Euroclear Triparty)	409,045	429,084	104.90%
J.P.Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	243,090	253,477	104.27%
			8,649,889	8,904,524	102.94%
BNY Mellon Global Bond Fund			USD	USD	%
Nomura International PLC	United Kingdom	G10 minus Belgium (Euroclear Triparty)	10,248,796	10,455,022	102.01%
Nomura International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	760,866	776,249	102.02%
BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	6,627,595	6,775,759	102.24%
HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	4,242,271	4,408,962	103.93%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 30 June 2024	Aggregate value of collateral held at 30 June 2024	Value of collateral as % of securities on loan at 30 June 2024
BNY Mellon Global Bond Fund cont'd.			USD	USD	%
Goldman Sachs International	United States of America	Government Debt & Supranationals (Euroclear TriParty)	3,309,904	3,376,306	102.01%
Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,747,820	1,833,628	104.91%
UBS AG	Switzerland	G10 Debt (Euroclear TriParty)	302,350	312,297	103.29%
Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	184,291	188,016	102.02%
			27,423,893	28,126,239	102.56%
BNY Mellon Global Dynamic Bond Fund			USD	USD	%
Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	2,825,173	2,964,077	104.92%
Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	2,250,291	2,297,401	102.09%
Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	436,406	466,892	106.99%
UBS AG	Switzerland	G10 Debt (Euroclear TriParty)	2,244,519	2,318,360	103.29%
UBS AG	Switzerland	OECD Sovereign Debt - Supranationals (Clearstream)	152,100	155,736	102.39%
Goldman Sachs International	United States of America	Government Debt & Supranationals (Euroclear TriParty)	1,294,452	1,320,421	102.01%
BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	1,114,231	1,160,722	104.17%
			10,317,172	10,683,609	103.55%
BNY Mellon Global Emerging Markets Opportunities Fund			USD	USD	%
Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	249,407	262,614	105.30%
			249,407	262,614	105.30%
BNY Mellon Global High Yield Bond Fund			USD	USD	%
Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	2,560,795	2,614,405	102.09%
Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	1,475,860	1,578,959	106.99%
Barclays Bank PLC	United Kingdom	Government Debt - Supranationals (Clearstream)	795,691	851,889	107.06%
Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	901,431	927,215	102.86%
Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	834,741	853,933	102.30%
Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	753,991	784,447	104.04%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund	Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 30 June 2024	Aggregate value of collateral held at 30 June 2024	Value of collateral as % of securities on loan at 30 June 2024
BNY Mellon Global High Yield Bond Fund cont'd.				USD	USD	%
	BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	550,336	566,565	102.95%
	BNP Paribas	France	G10 minus Belgium (Euroclear Triparty)	162,220	170,533	105.12%
	Barclays Capital Inc	United States of America	U.S. Government Debt (Bilateral)	572,640	587,087	102.52%
	BNP Paribas Securities Corp.	United States of America	U.S. Government Debt (Bilateral)	471,734	482,198	102.22%
	Goldman Sachs International	United States of America	Government Debt & Supranationals (TriParty)	345,798	363,132	105.01%
	Goldman Sachs International	United States of America	G10 Debt (TriParty)	112,867	118,514	105.00%
	UBS AG	Switzerland	U.S. Government Debt (Bilateral)	150,828	154,187	102.23%
				9,688,932	10,053,064	103.76%
BNY Mellon Global Infrastructure Income Fund				USD	USD	%
	Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	1,727,078	1,818,534	105.30%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (TriParty)	75,277	79,099	105.08%
	Citigroup Global Markets Limited	United Kingdom	Equity Indices (TriParty)	602,952	663,468	110.04%
	Citigroup Global Markets Limited	United Kingdom	G10 Debt (TriParty)	105,218	110,638	105.15%
				2,510,525	2,671,739	106.42%
BNY Mellon Global Real Return Fund (EUR)				EUR	EUR	%
	HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	41,736,530	43,070,894	103.20%
	Barclays Capital Securities Ltd.	United Kingdom	Equity Indices	23,615,152	25,977,590	110.00%
	Morgan Stanley & Co. International PLC	United Kingdom	Equity Indices	16,539,072	18,193,743	110.00%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,431,843	1,461,759	102.09%
	Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	4,341,471	4,571,368	105.30%
	J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	3,211,787	3,533,683	110.02%
	RBC Europe Limited	United Kingdom	G10 minus Belgium (Euroclear Triparty)	3,052,898	3,202,461	104.90%
	Societe Generale	France	Government Debt & Supranationals (Euroclear TriParty)	1,878,025	1,915,664	102.00%
	Goldman Sachs International	United States of America	G10 Debt (TriParty)	1,501,390	1,576,515	105.00%
	Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	1,271,402	1,360,219	106.99%
	Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	101,195	103,314	102.09%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 30 June 2024	Aggregate value of collateral held at 30 June 2024	Value of collateral as % of securities on loan at 30 June 2024
BNY Mellon Global Real Return Fund (EUR) cont'd.			EUR	EUR	%
ING Bank NV	Netherlands	Equity Indices (TriParty)	157,362	173,100	110.00%
			98,838,127	105,140,400	106.38%
BNY Mellon Global Real Return Fund (GBP)			GBP	GBP	%
Merrill Lynch International	United Kingdom	UK Gilts (Euroclear TriParty)	1,933,387	1,972,069	102.00%
HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	536,550	570,583	106.34%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	118,415	130,282	110.02%
			2,588,352	2,672,934	103.27%
BNY Mellon Global Real Return Fund (USD)			USD	USD	%
Morgan Stanley & Co. International PLC	United Kingdom	Equity Indices	3,246,995	3,571,844	110.00%
Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	869,573	887,741	102.09%
HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	2,974,221	3,162,870	106.34%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	663,036	729,487	110.02%
Goldman Sachs International	United States of America	G10 Debt (TriParty)	566,275	594,609	105.00%
BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	351,039	358,886	102.24%
Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	204,481	208,762	102.09%
Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	183,098	192,794	105.30%
ING Bank NV	Netherlands	Equity Indices (TriParty)	30,828	33,911	110.00%
			9,089,546	9,740,904	107.17%
BNY Mellon Global Unconstrained Fund			USD	USD	%
Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	840,742	882,018	104.91%
Barclays Bank PLC	United Kingdom	Equity/FTSE/S&P/NIKKEI	493,441	542,796	110.00%
Barclays Bank PLC	United Kingdom	Government Debt & Supranationals (TriParty)	133,912	140,747	105.10%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	198,868	218,799	110.02%
			1,666,963	1,784,360	107.04%
BNY Mellon Japan Small Cap Equity Focus Fund			JPY	JPY	%
Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	297,996,435	313,776,527	105.30%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 30 June 2024	Aggregate value of collateral held at 30 June 2024	Value of collateral as % of securities on loan at 30 June 2024
BNY Mellon Japan Small Cap Equity Focus Fund cont'd.			JPY	JPY	%
UBS AG	Switzerland	G10 Debt (TriParty)	295,471,267	312,548,293	105.78%
UBS AG	Switzerland	Government Debt & Supranationals (TriParty)	255,501,204	268,424,210	105.06%
J.P.Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	136,590,462	150,279,948	110.02%
Morgan Stanley & Co. International PLC	United Kingdom	G10 Debt (TriParty)	50,217,148	52,803,133	105.15%
			1,035,776,516	1,097,832,111	105.99%
BNY Mellon Small Cap Euroland Fund			EUR	EUR	%
Citigroup Global Markets Limited	United Kingdom	Equity Indices (TriParty)	2,372,671	2,610,564	110.03%
Nomura International PLC	United Kingdom	Equity Indices (TriParty)	817,146	901,660	110.34%
Citigroup Global Markets Limited	United Kingdom	G10 Debt (TriParty)	15,373	16,165	105.15%
Nomura International PLC	United Kingdom	G10 Debt (TriParty)	963,604	1,012,984	105.12%
Barclays Capital Securities Ltd.	United Kingdom	G10 Debt (TriParty)	874,454	918,335	105.02%
UBS AG	Switzerland	Equity Indices (TriParty)	1,257,557	1,397,746	111.15%
HSBC Bank plc	United Kingdom	Equity Indices (TriParty)	772,437	850,406	110.09%
HSBC Bank plc	United Kingdom	G10 Debt (TriParty)	228,609	240,458	105.18%
Barclays Capital Securities Ltd.	United Kingdom	Equity Indices (TriParty)	1,458	1,603	109.99%
Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	460,298	484,672	105.30%
Merrill Lynch International	United Kingdom	Government Debt & Supranationals (TriParty)	35,963	37,790	105.08%
The Bank of Nova Scotia	Canada	Equity Indices (TriParty)	409,872	450,975	110.03%
Morgan Stanley & Co. International PLC	United Kingdom	G10 Debt (TriParty)	197,043	207,191	105.15%
Macquarie Bank Limited	Australia	Equity Indices (TriParty)	193,944	213,680	110.18%
Goldman Sachs International	United States of America	Equity Indices (TriParty)	111,795	122,980	110.00%
BNP Paribas Arbitrage	Netherlands	Equity Indices (TriParty)	100,530	112,120	111.53%
Societe Generale	France	Equity Indices (TriParty)	70,694	81,143	114.78%
			8,883,448	9,660,472	108.75%
BNY Mellon U.S. Equity Income Fund			USD	USD	%
Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	2,930,125	2,991,467	102.09%
HSBC Bank plc	United Kingdom	G10 Debt (TriParty)	259,913	273,384	105.18%
HSBC Bank plc	United Kingdom	Equity Indices (TriParty)	29,614	32,603	110.09%
			3,219,652	3,297,454	102.42%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

The value of securities on loan by counterparty and the value and type of collateral held by the Company in respect of those securities as at 31 December 2023 are detailed as follows:

Fund	Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 31 December 2023	Aggregate value of collateral held at 31 December 2023	Value of collateral as % of securities on loan at 31 December 2023
BNY Mellon Absolute Return Bond Fund				EUR	EUR	%
	BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	8,320,283	8,740,176	105.05%
	BNP Paribas	France	G10 minus Belgium (Euroclear Triparty)	3,064,631	3,130,939	102.16%
	Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	3,937,382	4,019,874	102.10%
	Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	2,971,404	3,032,522	102.06%
	Goldman Sachs International	United States of America	Government Debt & Supranationals (TriParty)	1,863,754	1,957,983	105.06%
	Goldman Sachs International	United States of America	G10 Debt (TriParty)	1,818,586	1,909,574	105.00%
	Deutsche Bank AG	Germany	G10 minus Belgium (Euroclear Triparty)	3,030,302	3,091,684	102.03%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	2,496,439	2,546,454	102.00%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	833,043	850,173	102.06%
	Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	426,882	449,364	105.27%
	UBS AG	Switzerland	OECD Sovereign Debt - Supranationals (Clearstream)	787,983	803,775	102.00%
	Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	490,259	500,978	102.19%
	J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	103,746	105,839	102.02%
				30,144,693	31,139,337	103.30%
BNY Mellon Absolute Return Global Convertible Fund				EUR	EUR	%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	4,952,984	5,052,214	102.00%
	The Bank of Nova Scotia	Canada	G10 Debt (TriParty)	2,478,694	2,602,811	105.01%
				7,431,678	7,655,025	103.01%
BNY Mellon Dynamic U.S. Equity Fund				USD	USD	%
	MUFG Securities EMEA plc	United Kingdom	Equity Indices (TriParty)	1,781,412	2,142,398	120.26%
	BofA Securities Inc.	United States of America	U.S. Government Debt (Bilateral)	304,692	311,165	102.12%
	Barclays Bank PLC	United Kingdom	Government Debt & Supranationals (TriParty)	225,720	247,553	109.67%
	J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	199,124	219,046	110.00%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund	Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 31 December 2023	Aggregate value of collateral held at 31 December 2023	Value of collateral as % of securities on loan at 31 December 2023
BNY Mellon Dynamic U.S. Equity Fund				USD	USD	%
	Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	103,810	109,306	105.29%
	Barclays Capital Inc	United States of America	U.S. Government Debt (Bilateral)	48,063	49,066	102.09%
	BNP Paribas Arbitrage	Netherlands	Equity Indices (TriParty)	40,633	44,869	110.43%
				2,703,454	3,123,403	115.53%
BNY Mellon Efficient Global High Yield Beta Fund				USD	USD	%
	UBS AG	Switzerland	U.S. Government Debt (Bilateral)	842,261	866,700	102.90%
	BNP Paribas Securities Corp.	United States of America	U.S. Government Debt (Bilateral)	517,973	528,548	102.04%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	385,037	392,751	102.00%
	National Bank Financial Inc	Canada	U.S. Government Debt (Bilateral)	99,147	101,179	102.05%
				1,844,418	1,889,178	102.43%
BNY Mellon Efficient Global IG Corporate Beta Fund				USD	USD	%
	UBS AG	Switzerland	U.S. Government Debt (Bilateral)	206,553	212,547	102.90%
	Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	102,856	105,105	102.19%
	National Bank Financial Inc	Canada	U.S. Government Debt (Bilateral)	99,599	101,641	102.05%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	70,224	73,766	105.04%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	10,145	10,354	102.06%
				489,377	503,413	102.87%
BNY Mellon Efficient U.S. High Yield Beta Fund				USD	USD	%
	Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	61,745,399	63,039,025	102.10%
	BNP Paribas Securities Corp.	United States of America	U.S. Government Debt (Bilateral)	2,191,967	2,236,719	102.04%
	Barclays Capital Inc	United States of America	U.S. Government Debt (Bilateral)	2,019,192	2,061,331	102.09%
	National Bank Financial Inc	Canada	U.S. Government Debt (Bilateral)	44,407	45,317	102.05%
				66,000,965	67,382,392	102.09%
BNY Mellon Emerging Markets Debt Fund				USD	USD	%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	436,444	459,736	105.34%
				436,444	459,736	105.34%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund	Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 31 December 2023	Aggregate value of collateral held at 31 December 2023	Value of collateral as % of securities on loan at 31 December 2023
BNY Mellon Emerging Markets Debt Total Return Fund				USD	USD	%
	HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	793,749	834,414	105.12%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	707,178	742,845	105.04%
				1,500,927	1,577,259	105.09%
BNY Mellon Euroland Bond Fund				EUR	EUR	%
	Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	5,186,476	5,386,278	103.85%
	Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	4,024,702	4,107,484	102.06%
	Deutsche Bank AG	Germany	G10 minus Belgium (Euroclear TriParty)	3,728,844	3,824,129	102.56%
	Goldman Sachs International	United States of America	Government Debt & Supranationals (Euroclear TriParty)	2,518,066	2,568,484	102.00%
	Goldman Sachs International	United States of America	Government Debt & Supranationals (TriParty)	511,068	536,907	105.06%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	2,317,608	2,365,266	102.06%
	Merrill Lynch International	United Kingdom	Equity Indices	450,076	495,098	110.00%
	Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	106,720	112,341	105.27%
	Nomura International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,808,236	1,870,886	103.46%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,766,027	1,801,408	102.00%
	J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,579,069	1,610,921	102.02%
	RBC Europe Limited	United Kingdom	G10 minus Belgium (Euroclear TriParty)	828,886	871,280	105.11%
	HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	374,457	381,947	102.00%
	UBS AG	Switzerland	OECD Sovereign Debt - Supranationals (Clearstream)	319,773	326,181	102.00%
	BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	197,117	201,063	102.00%
				25,717,124	26,459,675	102.89%
BNY Mellon European Credit Fund				EUR	EUR	%
	Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,240,639	1,267,766	102.19%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund	Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 31 December 2023	Aggregate value of collateral held at 31 December 2023	Value of collateral as % of securities on loan at 31 December 2023
BNY Mellon European Credit Fund cont'd.				EUR	EUR	%
	J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	767,546	783,028	102.02%
	J.P. Morgan Securities PLC	United Kingdom	G10 minus Belgium (Euroclear Triparty)	336,271	353,636	105.16%
	Deutsche Bank AG	Germany	G10 minus Belgium (Euroclear Triparty)	622,847	635,463	102.03%
	UBS AG	Switzerland	Government Debt - Supranationals (Clearstream)	181,788	191,566	105.38%
	UBS AG	Switzerland	OECD Sovereign Debt - Supranationals (Clearstream)	154,426	157,522	102.00%
	RBC Europe Limited	United Kingdom	G10 minus Belgium (Euroclear Triparty)	217,491	228,614	105.11%
	Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	106,720	112,341	105.27%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	93,667	95,593	102.06%
	Societe Generale	France	Government Debt & Supranationals (Euroclear TriParty)	196,503	200,455	102.01%
	BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	160,909	164,130	102.00%
	HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	91,741	93,577	102.00%
				4,170,549	4,283,690	102.71%
BNY Mellon Global Bond Fund				USD	USD	%
	BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	22,547,978	23,469,217	104.09%
	Nomura International PLC	United Kingdom	G10 minus Belgium (Euroclear Triparty)	6,243,885	6,372,421	102.06%
	Nomura International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	191,968	201,585	105.01%
	Deutsche Bank AG	Germany	Government Debt & Supranationals (Euroclear TriParty)	1,107,809	1,131,555	102.14%
	Deutsche Bank AG	Germany	G10 minus Belgium (Euroclear Triparty)	740,017	755,007	102.03%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	531,749	558,567	105.04%
	UBS AG	Switzerland	G10 Debt (Euroclear TriParty)	501,424	511,504	102.01%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	196,159	200,192	102.06%
				32,060,989	33,200,048	103.55%
BNY Mellon Global Dynamic Bond Fund				USD	USD	%
	Barclays Capital Securities Ltd.	United Kingdom	Equity Indices	8,973,316	9,870,968	110.00%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund	Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 31 December 2023	Aggregate value of collateral held at 31 December 2023	Value of collateral as % of securities on loan at 31 December 2023
BNY Mellon Global Dynamic Bond Fund cont'd.				USD	USD	%
	UBS AG	Switzerland	G10 Debt (Euroclear TriParty)	2,322,671	2,369,367	102.01%
	UBS AG	Switzerland	Government Debt - Supranationals (Clearstream)	898,388	946,709	105.38%
	Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	1,152,443	1,176,588	102.10%
	Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	589,511	601,636	102.06%
	Citigroup Global Markets Inc	United Kingdom	U.S. Government Debt (Bilateral)	454,250	793,683	174.72%
	Toronto Dominion Bank	Canada	Government Debt & Supranationals (Euroclear TriParty)	305,029	334,381	109.62%
				14,695,608	16,093,332	109.51%
BNY Mellon Global High Yield Bond Fund				USD	USD	%
	Barclays Bank PLC	United Kingdom	U.S. Government Debt (Bilateral)	5,209,046	5,318,181	102.10%
	Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	1,738,419	1,774,176	102.06%
	Barclays Bank PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	109,085	111,303	102.03%
	BNP Paribas	France	Government Debt & Supranationals (Euroclear TriParty)	1,180,798	1,215,189	102.91%
	BNP Paribas	France	G10 minus Belgium (Euroclear TriParty)	279,249	293,454	105.09%
	Morgan Stanley & Co. International PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	1,384,802	1,430,336	103.29%
	Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	474,725	485,105	102.19%
	Barclays Capital Inc	United States of America	U.S. Government Debt (Bilateral)	364,241	371,843	102.09%
	BNP Paribas Securities Corp.	United States of America	U.S. Government Debt (Bilateral)	292,017	297,979	102.04%
	Goldman Sachs International	United States of America	Government Debt & Supranationals (TriParty)	251,006	263,697	105.06%
				11,283,388	11,561,263	102.46%
BNY Mellon Global Infrastructure Income Fund				USD	USD	%
	Citigroup Global Markets Limited	United Kingdom	Equity Indices (TriParty)	2,167,522	2,384,387	110.01%
	Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	1,524,895	1,605,619	105.29%
	Merrill Lynch International	United Kingdom	Government Debt & Supranationals (TriParty)	116,731	122,835	105.23%
				3,809,148	4,112,841	107.97%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 31 December 2023	Aggregate value of collateral held at 31 December 2023	Value of collateral as % of securities on loan at 31 December 2023
BNY Mellon Global Opportunities Fund			USD	USD	%
The Bank of Nova Scotia	Canada	Equity Indices (TriParty)	431,995	475,599	110.09%
			431,995	475,599	110.09%
BNY Mellon Global Real Return Fund (EUR)			EUR	EUR	%
HSBC Bank plc	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	71,654,092	73,244,148	102.22%
Barclays Capital Securities Ltd.	United Kingdom	Equity Indices	49,560,100	54,517,879	110.00%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	6,534,791	7,188,579	110.00%
Citigroup Global Markets Limited	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	4,204,080	4,295,998	102.19%
Citigroup Global Markets Limited	United Kingdom	G10 Debt (Euroclear TriParty)	512,166	522,721	102.06%
Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	2,455,292	2,505,793	102.06%
UBS AG	Switzerland	G10 Debt (Euroclear TriParty)	483,194	492,908	102.01%
UBS AG	Switzerland	OECD Sovereign Debt - Supranationals (Clearstream)	414,307	422,610	102.00%
ING Bank NV	Netherlands	Equity Indices (TriParty)	251,597	276,984	110.09%
			136,069,618	143,467,622	105.44%
BNY Mellon Global Real Return Fund (GBP)			GBP	GBP	%
Citigroup Global Markets Limited	United Kingdom	UK Gilts (Euroclear TriParty)	2,884,071	2,942,015	102.01%
Merrill Lynch International	United Kingdom	UK Gilts (Euroclear TriParty)	1,896,953	1,934,992	102.01%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	209,319	230,261	110.00%
			4,990,343	5,107,267	102.34%
BNY Mellon Global Real Return Fund (USD)			USD	USD	%
Barclays Bank PLC	United Kingdom	Equity/FTSE/S&P/NIKKEI	21,002,227	23,102,689	110.00%
Barclays Bank PLC	United Kingdom	OECD Sovereign Debt - Supranationals (Clearstream)	228,447	233,145	102.06%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	1,194,236	1,313,716	110.00%
J.P. Morgan Securities PLC	United Kingdom	Government Debt & Supranationals (Euroclear TriParty)	362,088	369,392	102.02%
Deutsche Bank AG	Germany	G10 minus Belgium (Euroclear TriParty)	501,357	511,513	102.03%
ING Bank NV	Netherlands	Equity Indices (TriParty)	96,171	105,875	110.09%
			23,384,526	25,636,330	109.63%
BNY Mellon Global Unconstrained Fund			USD	USD	%
Barclays Capital Securities Ltd.	United Kingdom	Equity Indices	1,136,913	1,250,645	110.00%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 31 December 2023	Aggregate value of collateral held at 31 December 2023	Value of collateral as % of securities on loan at 31 December 2023
BNY Mellon Global Unconstrained Fund cont'd.			USD	USD	%
Barclays Bank PLC	United Kingdom	Equity/FTSE/S&P/NIKKEI	611,824	673,014	110.00%
The Bank of Nova Scotia	Canada	Equity Indices (TriParty)	123,247	135,687	110.09%
			1,871,984	2,059,346	110.01%
BNY Mellon Japan Small Cap Equity Focus Fund			JPY	JPY	%
UBS AG	Switzerland	Equity Indices (TriParty)	672,247,815	741,991,068	110.37%
Citigroup Global Markets Limited	United Kingdom	Equity Indices (TriParty)	472,733,097	520,041,558	110.01%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	397,046,412	436,769,919	110.00%
Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	74,996,208	78,966,345	105.29%
HSBC Bank plc	United Kingdom	Equity Indices (TriParty)	36,026,769	39,675,990	110.13%
BNP Paribas Arbitrage	Netherlands	Equity Indices (TriParty)	26,826,801	29,623,818	110.43%
			1,679,877,102	1,847,068,698	109.95%
BNY Mellon Small Cap Euroland Fund			EUR	EUR	%
BNP Paribas Arbitrage	Netherlands	Equity Indices (TriParty)	1,137,522	1,256,122	110.43%
BNP Paribas Arbitrage	Netherlands	G10 Debt (TriParty)	82,250	86,383	105.03%
Citigroup Global Markets Limited	United Kingdom	Equity Indices (TriParty)	1,108,573	1,219,503	110.01%
Barclays Capital Securities Ltd.	United Kingdom	G10 Debt (TriParty)	966,872	1,015,446	105.02%
The Bank of Nova Scotia	Canada	Equity Indices (TriParty)	728,822	802,387	110.09%
Societe Generale	France	Equity Indices (TriParty)	578,782	636,717	110.01%
Goldman Sachs International	United States of America	Equity Indices (TriParty)	270,520	297,614	110.02%
Goldman Sachs International	United States of America	G10 Debt (TriParty)	256,449	269,279	105.00%
UBS AG	Switzerland	Equity Indices (TriParty)	234,449	258,773	110.37%
UBS AG	Switzerland	G10 Debt (TriParty)	218,652	229,859	105.13%
Macquarie Bank Limited	Australia	Equity Indices (TriParty)	224,725	252,493	112.36%
Morgan Stanley & Co. International PLC	United Kingdom	G10 Debt (TriParty)	120,004	126,266	105.22%
Merrill Lynch International	United Kingdom	G10 Debt (TriParty)	116,445	122,609	105.29%
			6,044,065	6,573,451	108.76%
BNY Mellon U.S. Equity Income Fund			USD	USD	%
Barclays Bank PLC	United Kingdom	Government Debt & Supranationals (TriParty)	10,219,802	11,208,308	109.67%
UBS AG	Switzerland	G10 Debt (TriParty)	8,242,286	8,664,740	105.13%
UBS AG	Switzerland	Equity Indices (TriParty)	381,211	420,760	110.37%

13. EFFICIENT PORTFOLIO MANAGEMENT cont'd.

Fund Counterparty	Country of Incorporation	Collateral Type	Aggregate value of securities on loan at 31 December 2023	Aggregate value of collateral held at 31 December 2023	Value of collateral as % of securities on loan at 31 December 2023
BNY Mellon U.S. Equity Income Fund cont'd.			USD	USD	%
J.P. Morgan Securities PLC	United Kingdom	Equity Indices (TriParty)	3,308,480	3,639,484	110.00%
HSBC Bank plc	United Kingdom	G10 Debt (TriParty)	578,840	608,552	105.13%
			22,730,619	24,541,844	107.97%

14. NET ASSET VALUE

The net asset value of each class of redeemable participating share is determined by dividing the value of the net assets of the share class by the total number of redeemable participating shares in issue at the financial period end.

The published net asset value of each class of redeemable participating share is as follows:

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Absolute Return Bond Fund					
Total net assets		EUR	313,134,660	291,785,157	373,710,499
Net asset value per:					
	Class C	EUR	112.3135	107.3489	101.8583
	Class R	EUR	109.0093	104.3722	99.2067
	Class R (Hedged)	USD	124.4953	118.6216	112.1747
	Class R (Inc)	EUR	102.3070	99.0722	95.1225
	Class S	EUR	118.7099	113.5585	107.6697
	Class T (Hedged)	CHF	–	–	95.0258
	Class T (Hedged)	USD	138.5543	131.7256	124.2905
	Sterling T (Acc) (Hedged)	GBP	130.8180	124.5104	117.6336
	Class W (Acc)	EUR	106.7715	102.1025	96.9297
	Sterling W (Acc) (Hedged)	GBP	117.1682	111.3660	104.9538
	Class X	EUR	129.1045	122.9744	116.2780
	Sterling X (Acc) (Hedged)	GBP	142.5283	134.9590	126.7094
	Sterling Z (Acc) (Hedged)^	GBP	102.4662	–	–
	Sterling Z (Inc) (Hedged)^	GBP	102.3985	–	–

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Absolute Return Credit Fund					
Total net assets		EUR	26,025,284	25,090,133	–
Net asset value per:					
	Class A (Acc)	EUR	1.0369	1.0033	–
	Class C (Acc)	EUR	1.0395	1.0035	–
	Class E (Acc)	EUR	1.0417	1.0037	–
	Class E (Acc) (Hedged)	USD	1.0500	1.0046	–
	Class E (Acc) (Hedged)	CHF	1.0273	1.0024	–
	Class G (Acc)	EUR	1.0395	1.0035	–
	Class W (Acc)	EUR	1.0410	1.0036	–
	Class W (Inc)	EUR	1.0396	1.0036	–
	Class W (Acc)	USD	1.0351	1.0323	–
	Class W (Acc) (Hedged)	USD	1.0492	1.0045	–
BNY Mellon Absolute Return Equity Fund**					
Total net assets		GBP	–	–	110,800,908
Net asset value per:					
	Class D (Acc) (Hedged)	EUR	–	–	0.9259
	Class R (Hedged)	CHF	–	–	0.8569
	Class R (Hedged)	EUR	–	–	1.0335
	Class R (Hedged)	USD	–	–	1.0828
	Class R (Inc) (Hedged)	EUR	–	–	0.9008
	Sterling R (Acc)	GBP	–	–	1.1443
	Sterling S (Acc)	GBP	–	–	1.2159
	Class T (Hedged)	EUR	–	–	1.0970
	Class T (Hedged)	USD	–	–	1.1349
	Class U (Hedged)	EUR	–	–	0.9806
	Class U (Inc) (Hedged)	EUR	–	–	0.9449
	Sterling U (Acc)	GBP	–	–	1.2319
	Sterling X (Acc)	GBP	–	–	1.4234
BNY Mellon Absolute Return Global Convertible Fund					
Total net assets		EUR	60,496,079	67,474,300	54,144,801
Net asset value per:					
	Class E (Acc) (Hedged)	JPY	101.2909	101.1450	–
	Class F (Acc)	EUR	1.0144	0.9891	0.9700
	Class F (Acc) (Hedged)	CHF	0.9556	0.9436	0.9366
	Class F (Acc) (Hedged)^	USD	–	1.1199	1.0894
	Sterling F (Acc) (Hedged)	GBP	1.1287	1.0935	1.0649
	Class R (Acc)	EUR	0.9635	0.9445	0.9316
	Class U (Acc)	EUR	1.0742	1.0496	1.0312
	Class U (Acc) (Hedged)	USD	1.1308	1.0963	1.0686
	Sterling U (Acc) (Hedged)	GBP	1.0125	0.9832	0.9595
	Class X (Acc)	EUR	1.0419	1.0140	1.0829
	Sterling X (Acc) (Hedged)	GBP	1.0300	0.9963	0.9684

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Asian Income Fund					
Total net assets		USD	18,606,278	29,900,543	25,933,722
Net asset value per:					
	Class A (Acc)	EUR	1.5763	1.4901	1.4394
	Class A (Inc)	USD	0.8718	0.8646	0.8383
	Class A (Inc)	EUR	1.1386	1.0918	1.0798
	Class B (Acc)	USD	1.2943	1.2608	1.1900
	Class C (Acc)	USD	1.4211	1.3807	1.2999
	Class W (Acc)	EUR	1.1682	1.0961	1.0518
	Class W (Inc)	EUR	1.3064	1.2447	1.2239
	Class W (Inc)	USD	1.0187	1.0041	0.9674
	Sterling W (Inc)	GBP	1.3590	1.3302	1.2916
BNY Mellon Asian Opportunities Fund					
Total net assets		USD	35,257,194	36,883,296	40,509,513
Net asset value per:					
	Class A	USD	4.2341	4.0282	4.1693
	Class A	EUR	3.4830	3.2035	3.3843
	Class B	USD	4.6823	4.4436	4.5878
	Class B	EUR	1.8645	1.7106	1.8025
	Class C	USD	5.4327	5.1429	5.2966
	Class C	EUR	3.7815	3.4610	3.6379
	Sterling C (Inc)	GBP	3.8207	3.5929	3.7290
	Class W	USD	1.5368	1.4531	1.4946
BNY Mellon Blockchain Innovation Fund					
Total net assets		USD	35,877,532	36,022,629	45,223,417
Net asset value per:					
	Class A (Acc)	USD	1.2319	1.1200	1.0414
	Class A (Acc)	EUR	0.6368	0.5619	0.5286
	Class B (Acc)	USD	0.6878	0.6236	0.5782
	Class B (Acc)	EUR	–	–	1.0370
	Class B (Acc)	HKD	12.1604	11.0296	10.2680
	Class B (Acc)	SGD	1.2448	1.1002	1.0460
	Class C (Acc)	USD	0.7414	0.6709	0.6208
	Class E (Acc)	USD	1.3395	1.2096	1.1172
	Class E (Acc)	EUR	1.4189	1.2430	1.1613
	Class G (Acc)	USD	1.0129	0.9165	0.8481
	Class G (Acc)	EUR	0.7897	0.6932	0.6492
	Class G (Acc) (Hedged)	EUR	0.6112	0.5581	0.5222
	Class H (Acc) (Hedged)	EUR	1.0808	0.9917	0.9323
	Class I (Acc) (Hedged)	EUR	0.6839	0.6245	0.5843
	Class J (Acc) (Hedged)	SGD	1.2282	1.1253	1.0549
	Class K (Acc)	USD	1.2766	1.1579	1.0743
	Class K (Acc)	EUR	1.3519	1.1897	1.1169
	Class W (Acc)	USD	1.3253	1.1980	1.1075
	Class W (Acc) (Hedged)	EUR	0.6895	0.6291	0.5880
	Sterling W (Acc)	GBP	–	–	1.0476

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Brazil Equity Fund					
Total net assets		USD	25,295,362	42,260,200	39,676,482
Net asset value per:					
	Class A	USD	0.9842	1.1662	1.0754
	Class A	EUR	1.2756	1.4634	1.3686
	Class B	USD	0.8607	1.0173	0.9358
	Class B	EUR	1.1372	1.3013	1.2137
	Sterling B (Acc)	GBP	1.0141	1.1904	1.0977
	Class C	USD	1.1635	1.3718	1.2587
	Class C	EUR	1.5115	1.7251	1.6053
	Sterling C (Inc)	GBP	1.0187	1.2222	1.1243
	Class G (Acc)	EUR	1.0642	1.2145	1.1300
	Class G (Acc) (Hedged)	EUR	–	–	0.9581
	Class H (Hedged)	EUR	0.7847	0.9392	0.8761
	Class I (Acc) (Hedged)	EUR	0.7823	0.9317	0.8648
	Class W (Acc)	USD	1.0204	1.2016	1.1012
	Class W (Acc)	EUR	1.2453	1.4196	1.3192
	Sterling W (Acc)	GBP	1.3006	1.5211	1.3981
BNY Mellon Dynamic Factor Premia V10 Fund					
Total net assets		USD	34,885,849	25,982,861	26,214,703
Net asset value per:					
	Class A (Acc)	USD	1.1397	1.0223	1.0367
	Class C (Acc)	USD	1.1541	1.0345	1.0453
	Class E (Acc)	USD	1.1678	1.0444	1.0530
	Class E (Acc) (Hedged)	EUR	1.1189	1.0076	1.0227
	Sterling E (Acc) (Hedged)	GBP	1.1589	1.0374	1.0456
	Class W (Acc)	USD	1.1604	1.0390	1.0488
	Class W (Acc) (Hedged)	CHF	1.0455	0.9542	–
	Class W (Acc) (Hedged)	EUR	1.1113	1.0023	1.0186
	Sterling W (Acc) (Hedged)	GBP	1.1512	1.0318	1.0412
	Class X (Acc)	USD	1.1780	1.0519	1.0586
	Class X (Acc) (Hedged)	EUR	1.1285	1.0148	1.0283
	Sterling X (Acc) (Hedged)	GBP	1.1690	1.0447	1.0511
BNY Mellon Dynamic U.S. Equity Fund					
Total net assets		USD	205,458,009	235,713,775	514,477,573
Net asset value per:					
	Class A (Acc)	EUR	1.2966	1.0997	1.0412
	Class A (Inc)	USD	2.1341	1.8825	1.7622
	Class C (Acc)	USD	2.2081	1.9323	1.8070
	Class G (Acc)	USD	1.7072	1.4939	1.3976
	Class G (Acc)	EUR	1.7737	1.5058	1.4249
	Class G (Acc) (Hedged)	EUR	–	–	1.2244
	Class H (Acc) (Hedged)	EUR	1.6972	1.4985	1.4175
	Class W (Acc)	USD	2.2360	1.9548	1.8261
	Class W (Acc)	EUR	2.1033	1.7849	1.6903
	Class W (Inc)	EUR	1.6834	1.4429	1.3652
	Sterling W (Acc)	GBP	1.2647	1.0967	1.0283
	Class X (Acc)	USD	2.3043	2.0101	1.8738

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Efficient Euro High Yield Beta Fund*					
Total net assets		EUR	24,983,730	–	–
Net asset value per:					
	Class A (Acc)^	EUR	0.9993	–	–
	Class A (Inc)^	EUR	0.9993	–	–
	Class E (Acc)^	EUR	0.9994	–	–
	Class E (Inc)^	EUR	0.9994	–	–
	Class W (Acc)^	EUR	0.9993	–	–
	Class W (Inc)^	EUR	0.9994	–	–
BNY Mellon Efficient Global High Yield Beta Fund					
Total net assets		USD	269,060,970	218,725,364	204,999,524
Net asset value per:					
	Class A (Acc)	USD	1.0978	1.0665	0.9952
	Class A (Inc)	USD	0.8982	0.9036	0.8733
	Class C (Acc)	USD	1.1020	1.0702	0.9981
	Class C (Inc)	USD	0.9017	0.9067	0.8757
	Class E (Acc)	USD	1.1174	1.0840	–
	Class E (Acc) (Hedged)	EUR	1.0430	1.0197	0.9588
	Sterling E (Acc) (Hedged)	GBP	1.0878	1.0567	0.9865
	Sterling E (Inc) (Hedged)	GBP	0.8894	0.8945	0.8656
	Sterling E (Inc) (Hedged) (M)	GBP	1.0669	1.0744	–
	Class H (Acc) (Hedged)	EUR	1.0309	1.0093	0.9505
	Class H (Inc) (Hedged)	EUR	0.8421	0.8537	0.8333
	Class W (Acc)	USD	1.1076	1.0749	1.0019
	Class W (Acc) (Hedged)	CHF	1.0858	1.0754	–
	Class W (Acc) (Hedged)	EUR	1.0388	1.0161	0.9558
	Class W (Acc) (Hedged)^	NOK	–	10.4070	9.7765
	Class W (Acc) (Hedged)^	SEK	–	10.2442	9.6438
	Sterling W (Acc) (Hedged)	GBP	1.0838	1.0533	0.9838
	Class W (Inc)	USD	0.9049	0.9095	0.8780
	Class W (Inc) (Hedged)	EUR	0.8487	0.8596	0.8383
	Sterling W (Inc) (Hedged)	GBP	0.8861	0.8916	0.8632
	Class X (Acc)	USD	1.1159	1.0817	1.0073
BNY Mellon Efficient Global IG Corporate Beta Fund					
Total net assets		USD	71,392,663	74,204,490	63,734,225
Net asset value per:					
	Class A (Acc)	USD	0.9764	0.9710	0.9198
	Class E (Inc) (Hedged)	GBP	0.9998	1.0073	–
	Class E (Acc) (Hedged)	GBP	1.0129	1.0073	–
	Sterling L (Acc) (Hedged)	GBP	0.9637	0.9579	0.9078
	Class W (Acc)	USD	0.9849	0.9784	0.9259
	Class W (Acc) (Hedged)	EUR	0.9158	0.9173	0.8764
	Class X (Acc) (Hedged)	EUR	1.1052	1.1056	1.0551

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Efficient U.S. Fallen Angels Beta Fund					
Total net assets		USD	805,579,252	808,942,990	1,140,673,318
Net asset value per:					
	Class A (Acc)	USD	1.0883	1.0874	1.0121
	Class C (Acc)	USD	1.0946	1.0929	1.0164
	Class C (Inc)	USD	0.8377	0.8674	0.8367
	Class E (Acc) (Hedged)	EUR	0.9581	0.9624	0.9021
	Class I (Acc) (Hedged)	EUR	0.9474	0.9533	0.8949
	Class N (Acc)^	HKD	9.9775	–	–
	Class N (Acc)	USD	0.9539	0.9545	0.8898
	Class N (Inc)^	HKD	9.8464	–	–
	Class N (Acc) (Hedged)	EUR	0.9038	0.9114	0.8576
	Class N (Inc) (M)	USD	0.8051	0.8359	0.8092
	Class W (Acc)	USD	1.1007	1.0982	1.0206
	Class W (Acc) (Hedged)	CHF	1.0759	1.0956	–
	Class W (Acc) (Hedged)	EUR	0.9525	0.9577	0.8984
	Sterling W (Acc) (Hedged)	GBP	1.0674	1.0665	0.9935
	Class W (Inc)	USD	0.8470	0.8765	0.8448
	Class W (Inc) (Hedged)	EUR	0.8488	0.8851	0.8619
	Sterling W (Inc) (Hedged)	GBP	1.0166	1.0532	1.0183
	Class X (Acc)	JPY	133.5232	116.5540	110.7070
	Class X (Acc)	USD	1.1147	1.1103	1.0302
	Class X (Acc) (Hedged)	JPY	100.7083	103.3268	98.7499
	Sterling X (Acc) (Hedged)	GBP	1.0903	1.0875	1.0113
	Class X (Inc)	USD	0.9163	0.9466	0.9108
	Sterling X (Inc) (Hedged)	GBP	0.8305	0.8589	0.8290

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Efficient U.S. High Yield Beta Fund					
Total net assets		USD	1,760,410,335	1,467,640,011	1,233,271,600
Net asset value per:					
	Class A (Inc)	USD	0.8148	0.8293	0.8050
	Class A (Inc)	EUR	0.8988	0.8874	0.8715
	Class C (Acc)	USD	1.2604	1.2329	1.1488
	Class E (Acc) (Hedged)	EUR	1.1075	1.0906	1.0243
	Sterling E (Acc) (Hedged)	GBP	1.1871	1.1615	1.0837
	Class G (Acc) (Hedged)	EUR	1.0747	1.0593	0.9963
	Class H (Acc) (Hedged)	EUR	1.0520	1.0374	0.9764
	Class K (Acc)	USD	1.2302	1.2032	1.1215
	Class K (Acc) (Hedged)	EUR	1.0900	1.0745	1.0106
	Class L (Acc)	USD	1.2440	1.2155	1.1316
	Class L (Acc) (Hedged)	EUR	1.1024	1.0856	1.0202
	Class L (Inc)	USD	0.9235	0.9386	0.9098
	Class L (Inc) (Hedged)	EUR	0.8697	0.8907	0.8724
	Sterling L (Acc) (Hedged)	GBP	1.1065	1.0828	1.0103
	Sterling L (Inc) (Hedged)	GBP	0.7998	0.8139	0.7914
	Class W (Acc)	USD	1.2685	1.2400	1.1547
	Class W (Acc) (Hedged)	CHF	1.0842	1.0817	–
	Class W (Acc) (Hedged)	EUR	1.1225	1.1060	1.0397
	Class W (Inc)	USD	0.9126	0.9279	0.8998
	Class W (Inc) (Hedged)	EUR	0.7141	0.7316	0.7169
	Sterling W (Inc) (Hedged)	GBP	0.8911	0.9071	0.8824
	Class X (Acc)	USD	1.0419	1.0173	0.9463
	Sterling X (Acc) (Hedged)^	GBP	–	1.1515	1.0735
	Sterling X (Inc) (Hedged)	GBP	0.8592	0.8735	0.8488
BNY Mellon Emerging Markets Corporate Debt Fund					
Total net assets		USD	270,791,105	283,929,865	323,080,566
Net asset value per:					
	Class A	USD	140.3405	135.4959	127.8908
	Class A	EUR	166.5036	155.3992	149.6931
	Class A (Inc) (M)	HKD	893.5055	878.5833	847.4461
	Class B	USD	156.5386	150.9466	142.2967
	Class C	USD	163.0239	156.8885	147.6038
	Class C	EUR	192.4551	178.8525	171.8073
	Class G (Inc)	USD	86.4213	84.9656	81.6993
	Class H (Hedged)	EUR	119.4135	116.1972	110.6449
	Class I (Hedged)	EUR	128.1980	124.3488	118.0301
	Class W	USD	166.9644	160.5210	150.8709
	Class W	EUR	206.6423	191.9295	184.0931
	Class W (Acc) (Hedged)	CHF	99.3298	97.4568	93.4224
	Class W (Acc) (Hedged)	EUR	99.3236	96.2429	91.2618
	Class W (Inc) (Hedged)	CHF	78.6513	78.9235	77.4415
	Class W (Inc) (Hedged)	EUR	75.9850	75.2760	73.0542
	Sterling W (Acc) (Hedged)	GBP	148.2704	142.7643	134.4053
	Class X	USD	187.5591	179.6860	168.2825

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Emerging Markets Debt Fund					
Total net assets		USD	18,655,546	23,635,305	25,729,657
Net asset value per:					
	Class A	USD	2.2720	2.2071	2.0821
	Class A	EUR	2.1211	1.9991	1.9080
	Class C	USD	2.4988	2.4215	2.2786
	Class C	EUR	2.3277	2.1887	2.0838
	Class C (Inc)^	USD	–	0.6657	0.6452
	Class H (Acc) (Hedged)	EUR	1.0412	1.0197	0.9710
	Class W	USD	1.2742	1.2332	1.1590
	Class X (Inc)	USD	0.8301	0.8288	0.8033
BNY Mellon Emerging Markets Debt Local Currency Fund					
Total net assets		USD	25,155,781	28,563,501	31,003,678
Net asset value per:					
	Class A	USD	1.0180	1.0703	1.0100
	Class A	EUR	1.1833	1.2069	1.1523
	Class A (Inc)	USD	0.4215	0.4588	0.4450
	Class A (Inc)	EUR	0.6398	0.6755	0.6630
	Sterling A (Acc)	GBP	1.0511	1.0967	1.0387
	Sterling B (Acc)	GBP	1.0986	1.1441	1.0824
	Class C	USD	1.3813	1.4486	1.3636
	Class C	EUR	1.2917	1.3143	1.2516
	Class C (Inc)	USD	0.4519	0.4918	0.4772
	Sterling C (Acc)	GBP	1.6207	1.6856	1.5924
	Sterling C (Inc)	GBP	0.7092	0.7654	0.7454
	Class H (Hedged)	EUR	0.7852	0.8326	0.7937
	Class I (Hedged)	EUR	0.8146	0.8616	0.8193
	Sterling J (Inc) (Hedged)	GBP	–	–	0.3926
	Class W	USD	0.8409	0.8803	0.8271
	Class W	EUR	1.0146	1.0305	0.9796
	Class W (Hedged)	EUR	0.7282	0.7688	0.7302
	Class W (Inc)	EUR	0.5272	0.5566	0.5463
	Class W (Inc) (Hedged)	EUR	0.5400	0.5926	0.5814
	Sterling W (Inc)	GBP	0.5535	0.5974	0.5819
	Sterling W (Inc) (Hedged)	GBP	0.4133	0.4505	0.4388
BNY Mellon Emerging Markets Debt Opportunistic Fund					
Total net assets		USD	25,949,241	22,900,692	24,898,224
Net asset value per:					
	Class A	EUR	1.2931	1.2665	1.2060
	Class C	USD	1.0848	1.0922	1.0254
	Class W (Acc)	USD	1.0425	1.0477	0.9820
	Class X (Inc)	USD	0.7973	0.8246	0.7953

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Emerging Markets Debt Total Return Fund					
Total net assets		USD	29,193,355	30,450,493	31,771,933
Net asset value per:					
	Class A (Acc)	USD	0.9539	0.9505	0.9008
	Sterling E (Inc) (Hedged)	GBP	0.6977	0.7208	0.7114
	Class H (Acc) (Hedged)	EUR	0.8640	0.8681	0.8307
	Class W (Acc)	USD	0.9824	0.9769	0.9237
	Class W (Acc) (Hedged)	EUR	0.8433	0.8454	0.8072
	Sterling W (Acc) (Hedged)	GBP	0.8854	0.8819	0.8357
	Class X (Acc)	USD	1.0213	1.0124	0.9545
BNY Mellon Euroland Bond Fund					
Total net assets		EUR	180,193,779	186,122,307	173,724,209
Net asset value per:					
	Class A	EUR	1.7643	1.7777	1.6827
	Class A (Inc)	EUR	1.0379	1.0554	1.0072
	Class B	EUR	1.2518	1.2602	1.1913
	Class B (Inc)	EUR	1.0439	1.0615	1.0130
	Class C	EUR	1.9567	1.9668	1.8569
	Class C (Inc)	EUR	1.1340	1.1530	1.1004
	Class G (Acc)	EUR	0.9522	0.9571	0.9036
	Class H (Hedged)	CHF	1.0772	1.0996	1.0527
	Class I (Hedged)	CHF	1.1651	1.1863	1.1329
	Class W (Acc)	EUR	0.9924	0.9973	0.9414
	Class Z	EUR	1.0976	1.1027	1.0406
BNY Mellon European Credit Fund					
Total net assets		EUR	60,788,187	58,400,917	54,952,043
Net asset value per:					
	Class A	EUR	118.0784	117.1169	110.0696
	Class C	EUR	124.9561	123.6309	115.9024
	Class W (Acc)	EUR	104.0329	102.8784	96.3989
	Class X	EUR	132.9195	131.1564	122.6206
BNY Mellon Floating Rate Credit Fund					
Total net assets		EUR	38,390,331	31,240,515	29,951,924
Net asset value per:					
	Class A (Acc)	EUR	1.0937	1.0540	0.9983
	Class A (Inc)^	EUR	1.0140	–	–
	Class E (Acc)	EUR	1.1045	1.0591	0.9984
	Class E (Acc) (Hedged)	USD	1.1221	1.0684	0.9986
	Class E (Acc) (Hedged)	CHF	1.0784	1.0472	0.9982
	Sterling E (Acc) (Hedged)^	GBP	1.0391	–	–
	Sterling E (Inc) (Hedged)^	GBP	1.0261	–	–
	Class W (Acc)	EUR	1.1021	1.0581	0.9984
	Class W (Acc) (Hedged)	USD	1.1195	1.0673	0.9986
	Class W (Acc) (Hedged)	CHF	1.0760	1.0461	0.9982
	Class W (Inc)	EUR	1.0481	1.0411	0.9984
	Class X (Acc)^	EUR	1.0164	–	–
	Sterling X (Acc) (Hedged)	GBP	1.1232	1.0687	0.9986
	Sterling X (Inc) (Hedged)	GBP	1.0634	1.0498	0.9986

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Food Innovation Fund**					
Total net assets		USD	–	–	1,884,845
Net asset value per:					
	Class E (Acc)	EUR	–	–	1.0660
	Class W (Acc)	USD	–	–	0.9399
BNY Mellon Future Earth Fund**					
Total net assets		USD	–	–	1,745,617
Net asset value per:					
	Class A (Acc)	USD	–	–	0.8739
	Class B (Acc)	USD	–	–	0.8836
	Class C (Acc)	USD	–	–	0.8946
	Class E (Acc)	EUR	–	–	1.0293
	Class H (Acc) (Hedged)	EUR	–	–	0.8230
	Class I (Acc) (Hedged)	EUR	–	–	0.8425
	Class W (Acc)	USD	–	–	0.8991
	Class W (Acc) (Hedged)	EUR	–	–	0.8467
BNY Mellon Future Life Fund**					
Total net assets		USD	–	–	2,162,458
Net asset value per:					
	Class E (Acc)	EUR	–	–	1.2360
	Class W (Acc)	USD	–	–	1.0779
BNY Mellon Global Bond Fund					
Total net assets		USD	462,842,521	487,468,836	526,934,998
Net asset value per:					
	Class A	USD	1.9277	2.0234	1.9720
	Class A	EUR	1.6060	1.6297	1.6209
	Class A (Inc)	USD	0.9613	1.0097	–
	Class B	USD	1.9866	2.0836	2.0292
	Class C	USD	2.1369	2.2373	2.1751
	Class C	EUR	1.7900	1.8122	1.7990
	Class C (Inc)	USD	0.7735	0.8215	0.8100
	Sterling C (Inc)	GBP	1.2270	1.2940	1.2840
	Class H (Hedged)	EUR	0.9346	0.9897	0.9745
	Class I (Hedged)	EUR	1.0068	1.0636	1.0456
	Class I (Acc) (Hedged)^	AUD	–	0.7843	0.7694
	Class W (Acc)	USD	0.9139	0.9564	0.9293
	Class W (Acc)	EUR	0.8938	0.9049	0.8976
	Sterling W (Acc) (Hedged)	GBP	0.8483	0.8897	0.8672
	Sterling W (Inc) (Hedged)^^	GBP	0.9803	–	–
	Class X	USD	2.3094	2.4113	2.3376
	Class Z (Acc)	USD	1.0021	1.0482	–
	Class Z (Inc)	USD	0.9913	1.0482	–
	Class Z (Acc) (Hedged)	EUR	0.9447	0.9968	0.9773
	Class Z (Inc) (Hedged)	EUR	0.9756	1.0405	–
	Sterling Z (Acc) (Hedged)	GBP	0.8185	0.8580	0.8360
	Sterling Z (Inc) (Hedged)	GBP	0.7709	0.8205	0.8101

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Global Credit Fund					
Total net assets		USD	1,583,318,292	1,040,060,466	514,201,917
Net asset value per:					
	Class A (Acc)	USD	0.9845	0.9770	0.9272
	Class A (Inc) (Q)	USD	1.0316	1.0435	1.0011
	Class C (Acc)	USD	1.0654	1.0547	0.9984
	Class C (Inc)	USD	1.0442	1.0547	0.9984
	Class G (Acc) (Hedged)^	EUR	1.0175	–	–
	Class H (Acc) (Hedged)	EUR	1.0655	1.0661	1.0212
	Class H (Inc) (Hedged) (Q)	SGD	1.0122	1.0333	1.0001
	Sterling H (Inc) (Hedged)^	GBP	1.0137	–	–
	Class H (Inc) (Hedged)^	EUR	1.0040	–	–
	Class I (Acc) (Hedged)	CHF	1.0214	1.0326	0.9977
	Class I (Acc) (Hedged)	EUR	1.0431	1.0410	0.9947
	Class I (Inc) (Hedged)^	CHF	–	1.0326	0.9977
	Sterling I (Acc) (Hedged)	GBP	1.0614	1.0524	0.9984
	Sterling I (Inc) (Hedged)	GBP	1.0405	1.0524	0.9984
	Class I (Inc) (Hedged)	EUR	1.0260	1.0445	0.9980
	Class K (Acc)	USD	1.0790	1.0669	1.0086
	Class K (Inc)	USD	1.0499	1.0738	1.0150
	Class K (Acc) (Hedged)	AUD	1.0511	1.0461	–
	Class K (Acc) (Hedged)	EUR	1.0025	–	–
	Class K (Inc) (Hedged)	EUR	1.0231	1.0548	1.0067
	Class K (Inc) (M)	USD	1.0222	1.0341	0.9987
	Sterling K (Acc) (Hedged)	GBP	1.0781	1.0677	1.0116
	Sterling K (Inc) (Hedged)	GBP	1.0429	1.0677	1.0116
	Class L (Acc)	USD	1.0821	1.0689	1.0095
	Class L (Acc) (Hedged)	EUR	1.0545	1.0501	1.0011
	Class L (Inc)	USD	1.0511	1.0756	1.0158
	Class L (Inc) (Hedged)	EUR	1.0242	1.0566	1.0074
	Sterling L (Acc) (Hedged)	GBP	1.0810	1.0695	1.0124
	Sterling L (Inc) (Hedged)	GBP	1.0366	1.0626	1.0058
	Class W (Acc)	USD	1.3277	1.3137	1.2429
	Class W (Acc) (Hedged)	CHF	1.0763	1.0875	1.0494
	Class W (Acc) (Hedged)	EUR	1.0447	1.0421	0.9951
	Class W (Inc)	USD	1.0448	1.0554	0.9984
	Class W (Inc) (Hedged)	CHF	1.0026	1.0336	0.9977
	Class W (Inc) (Hedged)	EUR	1.0264	1.0452	0.9980
	Class W (Inc) (Hedged) (Q)^	SGD	1.0010	–	–
	Sterling W (Acc) (Hedged)	GBP	1.2228	1.2118	1.1491
	Sterling W (Inc) (Hedged)	GBP	1.0411	1.0529	0.9984
	Class X (Acc)	USD	1.3648	1.3473	1.2715
	Class X (Acc)	JPY	141.2961	122.2493	118.1032
	Class X (Acc) (Hedged)	CAD	1.3212	1.3086	1.2396
	Class X (Acc) (Hedged)	JPY	86.2922	87.7820	85.3878
	Class Z (Inc)^	USD	1.0187	–	–
	Sterling Z (Acc) (Hedged)	GBP	1.0798	1.0691	–
	Class Z (Inc) (Hedged)^	EUR	1.0133	–	–
	Sterling Z (Inc) (Hedged)	GBP	1.0669	1.0691	–

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Global Dynamic Bond Fund					
Total net assets		USD	163,660,925	182,577,833	297,574,922
Net asset value per:					
	Class A	USD	1.2521	1.2435	1.2258
	Class A	EUR	1.3596	1.3055	1.3141
	Class A (Inc)	USD	0.9810	0.9921	0.9939
	Class C	USD	1.3631	1.3503	1.3279
	Class G (Acc)	EUR	1.2021	1.1512	1.1552
	Class H (Hedged)	EUR	0.9516	0.9522	0.9470
	Class H (Inc) (Hedged)	EUR	0.8072	0.8231	0.8321
	Class I (Hedged)	EUR	1.0101	1.0083	1.0006
	Class I (Acc) (Hedged)	SGD	0.9583	0.9580	0.9501
	Class I (Inc) (Hedged)	EUR	0.8086	0.8237	0.8328
	Class W	USD	1.1832	1.1707	1.1500
	Sterling W (Acc)	GBP	0.9972	0.9800	–
	Class W (Hedged)	EUR	1.0036	1.0006	0.9913
	Class W (Inc) (Hedged)	EUR	0.8400	0.8565	0.8659
	Sterling W (Acc) (Hedged)	GBP	1.1085	1.0981	1.0801
	Class X (Acc) (Hedged)	JPY	92.7431	94.1927	94.9990
	Class X (Inc) (Hedged)	JPY	81.1906	84.5255	87.3400
	Sterling Z (Acc)	GBP	1.0494	1.0305	1.0191
	Sterling Z (Inc)	GBP	0.9367	0.9411	0.9502
	Sterling Z (Acc) (Hedged)	GBP	1.0002	0.9901	0.9731
	Sterling Z (Inc) (Hedged)	GBP	0.8965	0.9076	0.9111
BNY Mellon Global Emerging Markets Opportunities Fund					
Total net assets		USD	12,399,892	22,096,301	32,147,191
Net asset value per:					
	Class A	USD	1.1726	1.1466	1.1487
	Class A	EUR	1.5069	1.4249	1.4564
	Class A (Inc)	EUR	1.3341	1.2613	1.2897
	Class B (Inc)	USD	1.1955	1.1660	1.1653
	Class B (Inc)	EUR	1.4199	1.3389	1.3651
	Class C	USD	1.4479	1.4088	1.4044
	Class C (Acc)	USD	1.5969	1.5537	1.5489
	Class C (Inc)	USD	1.2599	1.2312	1.2275
	Class E (Acc)	USD	1.6213	1.5731	1.5640
	Class E (Acc)	CHF	1.3958	1.2603	1.3495
	Class H (Hedged)	EUR	0.9803	0.9670	0.9801
	Class I (Hedged)	EUR	1.1006	1.0804	1.0895
	Class W (Acc)	USD	1.8754	1.8224	1.8145
	Class W (Acc)	EUR	1.3619	1.2792	1.3004
	Class W (Inc)	USD	1.2818	1.2543	1.2488
	Class W (Inc)	EUR	1.4939	1.4142	1.4371

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Global Equity Income Fund					
Total net assets		USD	437,911,267	444,347,178	485,815,022
Net asset value per:					
	Class A	USD	2.2904	2.2567	2.1863
	Class A	EUR	3.1744	3.0246	2.9911
	Class A (Inc)	USD	1.5126	1.5118	1.4929
	Class A (Inc)	EUR	1.4447	1.3959	1.4067
	Sterling A (Acc)	GBP	2.1654	2.1190	2.0676
	Class B	USD	2.8493	2.8004	2.7063
	Class B	EUR	3.2048	3.0455	3.0039
	Class B (Inc)	USD	1.8770	1.8713	1.8433
	Class B (Inc)	EUR	2.2729	2.1908	2.2032
	Sterling B (Inc)	GBP	2.3195	2.2969	2.2803
	Class C	USD	2.7417	2.6879	2.5911
	Class C	EUR	3.5444	3.3596	3.3060
	Class C (Inc)	USD	2.0011	1.9901	1.9554
	Class C (Inc)	EUR	2.3100	2.2208	2.2269
	Sterling C (Inc)	GBP	2.4692	2.4378	2.4142
	Class G (Acc)	EUR	1.6167	1.5325	1.5067
	Class G (Acc) (Hedged)^	EUR	1.0192	-	-
	Class H (Hedged)	EUR	1.6374	1.6276	1.5939
	Class H (Inc) (Hedged)	EUR	1.1697	1.1793	1.1775
	Class I (Hedged)	EUR	1.8369	1.8167	1.7702
	Class J (Acc) (Hedged)^	AUD	0.9879	-	-
	Class J (Acc) (Hedged)^	CAD	0.9896	-	-
	Class J (Acc) (Hedged)^	EUR	0.9870	-	-
	Class J (Acc) (Hedged)^	SGD	0.9867	-	-
	Class J (Inc) (Hedged)^	AUD	0.9876	-	-
	Class J (Inc) (Hedged)^	CAD	0.9893	-	-
	Class J (Inc) (Hedged)^	EUR	0.9867	-	-
	Class J (Inc) (Hedged)^	SGD	0.9864	-	-
	Class W	USD	2.4386	2.3879	2.2990
	Class W	EUR	2.9778	2.8191	2.7695
	Class W (Acc)	CHF	1.0587	0.9646	0.9998
	Class W (Acc) (Hedged)	EUR	1.3200	1.3039	1.2689
	Class W (Inc)	USD	1.7178	1.7062	1.6744
	Class W (Inc)	EUR	2.1054	2.0215	2.0244
	Sterling W (Acc)	GBP	3.0998	3.0148	2.9260
	Sterling W (Inc)	GBP	2.1861	2.1562	2.1337
	Class Z (Acc)	USD	2.0519	2.0082	1.9325
	Class Z (Acc)	EUR	2.3890	2.2604	2.2200
	Class Z (Inc)	USD	1.3513	1.3415	1.3158
	Class Z (Inc)	EUR	1.4381	1.3811	1.3824
	Sterling Z (Inc)	GBP	1.3672	1.3478	1.3327

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Global High Yield Bond Fund					
Total net assets		USD	74,392,883	115,137,405	111,266,201
Net asset value per:					
	Class A	EUR	3.0013	2.8178	2.6753
	Class C	USD	1.5500	1.5027	1.3960
	Class C	EUR	3.1556	2.9578	2.8043
	Class C (Inc)^	USD	–	0.8479	0.8130
	Class H (Hedged)	EUR	1.2730	1.2453	1.1687
	Class I (Hedged)	EUR	1.3159	1.2862	1.2057
	Class W (Acc)	USD	1.2685	1.2268	1.1368
	Sterling W (Acc) (Hedged)	GBP	1.1321	1.0964	1.0179
	Class X (Inc)	USD	0.9144	0.9107	0.8685
	Class X (Inc) (Hedged)	EUR	0.7802	0.7829	0.7537
BNY Mellon Global Infrastructure Income Fund					
Total net assets		USD	67,649,689	95,571,000	116,964,130
Net asset value per:					
	Class A (Acc)	USD	1.1009	1.0607	1.0362
	Class A (Inc)	USD	0.8408	0.8264	0.8381
	Class A (Inc)	EUR	0.8949	0.8533	0.8755
	Class B (Acc)	SGD	1.3649	1.2772	1.2759
	Class B (Acc)	USD	1.1298	1.0861	1.0587
	Class B (Inc)	USD	0.8633	0.8466	0.8566
	Class B (Inc)	SGD	1.1164	1.0656	1.1052
	Class B (Inc) (M)	USD	0.9894	0.9797	0.9805
	Class B (Inc) (M)^	SGD	–	0.9971	1.0228
	Class E (Inc)	USD	0.9156	0.8934	0.8994
	Class E (Inc)	EUR	0.9750	0.9229	0.9400
	Sterling E (Inc) (Hedged)	GBP	0.8275	0.8093	0.8187
	Class H (Acc) (Hedged)	EUR	0.9470	0.9207	0.9096
	Class H (Inc) (Hedged)	EUR	0.7216	0.7156	0.7345
	Class J (Acc) (Hedged)	SGD	1.3716	1.3313	1.3110
	Class J (Inc) (Hedged)	SGD	1.1203	1.1092	1.1346
	Class W (Acc)	USD	1.1788	1.1292	1.0967
	Class W (Acc) (Hedged)	EUR	1.0134	0.9796	0.9621
	Class W (Inc)	USD	0.9006	0.8800	0.8872
	Class W (Inc) (Hedged)	EUR	0.7753	0.7645	0.7800

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Global Leaders Fund					
Total net assets		USD	69,500,805	69,597,946	80,377,233
Net asset value per:					
	Class A (Acc)	USD	2.1814	1.9962	1.9580
	Class A (Acc)	EUR	1.9188	1.7037	1.6908
	Class B (Acc)	USD	1.7101	1.5611	1.5274
	Class C (Acc)	USD	2.3530	2.1425	2.0911
	Class E (Acc)	USD	2.1355	1.9397	1.8884
	Class E (Acc)	EUR	1.6125	1.4212	1.3998
	Sterling E (Acc)	GBP	2.4402	2.1983	2.1483
	Class H (Acc) (Hedged)	EUR	1.8136	1.6742	1.6602
	Class H (Acc) (Hedged)	NOK	14.3849	13.2533	13.1330
	Class H (Acc) (Hedged)^	SEK	–	13.1009	13.0166
	Class W (Acc)	USD	2.3982	2.1810	2.1260
	Class W (Acc)	EUR	1.1657	1.0284	–
	Class W (Acc) (Hedged)^	NOK	–	14.0321	13.8176
	Class W (Acc) (Hedged)^	SEK	–	13.8635	13.6874
	Sterling W (Acc)	GBP	2.3943	2.1595	2.1132
	Sterling X (Acc)^	GBP	1.0113	–	–
BNY Mellon Global Opportunities Fund					
Total net assets		USD	32,332,174	30,652,940	30,736,195
Net asset value per:					
	Class A	USD	4.4834	3.9263	3.7452
	Class A	EUR	3.7499	3.1749	3.0887
	Class B	USD	4.9507	4.3248	4.1150
	Class C	USD	5.4132	4.7171	4.4771
	Class C	EUR	4.5132	3.8015	3.6832
	Class H (Hedged)	EUR	1.9701	1.7407	1.6786
	Class I (Hedged)^	EUR	–	1.9251	1.8472
	Class W (Acc)	USD	1.8314	1.5937	1.5106
BNY Mellon Global Real Return Fund (EUR)					
Total net assets		EUR	1,028,830,854	1,260,404,100	1,686,800,264
Net asset value per:					
	Class A	EUR	1.4360	1.3724	1.3217
	Class A (Inc)	EUR	1.1402	1.1062	1.0653
	Class C	EUR	1.5426	1.4706	1.4128
	Class C (Inc)	EUR	1.2000	1.1670	1.1211
	Class G (Acc)	EUR	1.1846	1.1293	1.0849
	Class G (Inc)	EUR	1.1040	1.0737	1.0315
	Class H (Acc) (Hedged)	SGD	1.1288	1.0807	1.0410
	Class H (Acc) (Hedged)	USD	1.1539	1.0948	1.0453
	Sterling H (Acc) (Hedged)	GBP	1.1152	1.0595	1.0131
	Class W	EUR	1.4240	1.3558	1.3009
	Class W (Acc) (Hedged)	CHF	1.1046	1.0650	1.0337
	Class W (Inc)	EUR	1.0516	1.0240	0.9825
	Class X	EUR	1.6288	1.5448	1.4763
	Class Z (Acc)	EUR	1.2011	1.1431	1.0963

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Global Real Return Fund (GBP)					
Total net assets		GBP	37,582,765	40,800,465	54,653,528
Net asset value per:					
	Sterling B (Acc)	GBP	1.3395	1.2860	1.2290
	Sterling B (Inc)	GBP	1.2350	1.1921	1.1393
	Sterling C (Inc)	GBP	1.2586	1.2178	1.1609
	Sterling W (Acc)	GBP	1.4237	1.3617	1.2965
	Sterling W (Inc)	GBP	1.2350	1.1964	1.1391
	Sterling X (Acc)	GBP	1.4912	1.4200	1.3464
BNY Mellon Global Real Return Fund (USD)					
Total net assets		USD	205,587,213	228,357,467	308,096,884
Net asset value per:					
	Class A	USD	1.6925	1.6239	1.5494
	Class C	USD	1.8238	1.7455	1.6613
	Class C (Inc)	USD	–	–	1.2657
	Class G (Acc)	USD	1.3225	1.2657	1.2047
	Class W	USD	1.5073	1.4408	1.3696
	Class W (Inc)	USD	1.2686	1.2437	1.1823
	Class X	USD	2.1337	2.0314	1.9232

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Global Short-Dated High Yield Bond Fund					
Total net assets		USD	964,593,748	776,895,860	652,920,497
Net asset value per:					
	Class A (Acc)	USD	1.3462	1.2974	1.2177
	Class A (Inc)	USD	0.9723	0.9612	0.9256
	Class C (Acc)	USD	1.3979	1.3438	1.2581
	Class G (Acc)	USD	1.2543	1.2057	1.1289
	Class G (Acc) (Hedged)^	EUR	1.0165	–	–
	Class H (Acc) (Hedged)	CHF	1.0619	1.0441	0.9993
	Class H (Acc) (Hedged)	EUR	1.1571	1.1235	1.0636
	Class H (Inc) (Hedged)	EUR	0.8412	0.8377	0.8140
	Class I (Acc) (Hedged)	CHF	1.0825	1.0618	1.0138
	Class I (Acc) (Hedged)	EUR	1.2011	1.1633	1.0986
	Class I (Inc) (Hedged)	EUR	0.8411	0.8376	0.8142
	Class L (Acc)^	USD	1.0204	–	–
	Class L (Acc) (Hedged)^	EUR	1.0174	–	–
	Sterling L (Acc) (Hedged)^	GBP	1.0362	–	–
	Sterling L (Inc) (Hedged)^	GBP	1.0246	–	–
	Class W (Acc)	USD	1.4246	1.3677	1.2789
	Class W (Acc) (Hedged)	CHF	1.1382	1.1150	1.0631
	Class W (Acc) (Hedged)	EUR	1.1992	1.1600	1.0942
	Class W (Inc)	USD	0.9766	0.9653	0.9296
	Class W (Inc) (Hedged)	EUR	0.8422	0.8386	0.8153
	Sterling W (Acc) (Hedged)	GBP	1.3215	1.2703	1.1898
	Sterling W (Inc) (Hedged)	GBP	0.9174	0.9076	0.8759
	Class X (Acc)	USD	1.4856	1.4223	1.3262
	Sterling X (Acc) (Hedged)	GBP	1.2766	1.2237	1.1429
	Class Y (Acc)	USD	1.4871	1.4237	1.3274
	Sterling Y (Acc) (Hedged)	GBP	1.3790	1.3217	1.2343
	Class Z (Acc)	USD	1.1949	1.1465	1.0714
	Class Z (Inc)	USD	1.0115	0.9998	0.9628
	Sterling Z (Acc) (Hedged)	GBP	1.2237	1.1756	1.1009
	Sterling Z (Inc) (Hedged)	GBP	0.9422	0.9321	0.8997
BNY Mellon Global Unconstrained Fund					
Total net assets		USD	30,529,366	29,695,765	28,678,507
Net asset value per:					
	Class W (Acc)	USD	1.4708	1.3856	1.3387
	Class X (Acc) (Hedged)	CAD	1.4664	1.3812	1.3351

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Japan Small Cap Equity Focus Fund					
Total net assets		JPY	8,235,181,612	17,853,251,736	23,091,542,735
Net asset value per:					
	Class A (Acc)	EUR	1.0327	0.9906	1.0799
	Class C	JPY	292.2770	254.2329	275.9040
	Class C	USD	–	–	0.8160
	Class E (Acc) (Hedged)	CHF	1.4333	1.2347	1.3273
	Class E (Acc) (Hedged)	USD	1.6895	1.4281	1.5044
	Class G (Acc) (Hedged)	EUR	1.3167	1.1237	1.1972
	Class H (Acc) (Hedged)	SGD	2.2168	1.9039	2.0383
	Class H (Acc) (Hedged)^	NOK	–	13.6851	14.6511
	Class H (Acc) (Hedged)^	SEK	–	13.4567	14.4404
	Class H (Hedged)	EUR	2.5658	2.2006	2.3571
	Class H (Hedged)	USD	3.0556	2.6025	2.7615
	Class I (Hedged)	EUR	2.8880	2.4657	2.6270
	Class I (Hedged)	USD	3.3724	2.8582	3.0208
	Class W	JPY	300.3167	260.9025	282.7895
	Class W (Acc)	EUR	1.0144	0.9660	1.0459
	Class W (Acc) (Hedged)	EUR	1.4068	1.1990	1.2764
	Class W (Acc) (Hedged)^	NOK	–	14.2705	15.1834
	Class W (Acc) (Hedged)^	SEK	–	14.0569	14.9906
	Sterling W (Acc)	GBP	2.4671	2.4133	2.5833
	Sterling W (Inc)	GBP	0.9529	0.9376	1.0021
BNY Mellon Long-Term European Equity Fund**					
Total net assets		EUR	22,561,335	20,797,049	–
Net asset value per:					
	Class A (Acc)	EUR	1.1066	1.0341	–
	Class A (Inc)	EUR	1.1066	1.0341	–
	Class B (Acc)	EUR	1.1118	1.0365	–
	Class C (Acc)	EUR	1.1171	1.0388	–
	Class E (Acc)	EUR	1.1230	1.0414	–
	Class E (Acc)	USD	1.0700	1.0264	–
	Class E (Inc)	EUR	1.1228	1.0414	–
	Class W (Acc)	EUR	1.1194	1.0396	–
	Class W (Acc)	USD	1.0670	1.0251	–
	Class W (Inc)	EUR	1.1198	1.0400	–
	Class W (Inc)	USD	1.0670	1.0250	–

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Long-Term Global Equity Fund					
Total net assets		EUR	1,626,306,608	1,471,472,106	1,377,934,448
Net asset value per:					
	Class A	EUR	4.1218	3.7676	3.6811
	Class A	USD	2.7803	2.6206	2.5315
	Class A (Inc)	EUR	2.6454	2.4181	2.3626
	Sterling A (Acc)	GBP	4.0924	3.8249	3.7075
	Class B	EUR	3.9466	3.5985	3.5071
	Class B	USD	2.9857	2.8061	2.7034
	Class B (Acc)	SGD	1.7210	1.5747	1.5548
	Sterling B (Inc)	GBP	3.5782	3.3355	3.2254
	Class C	EUR	4.8442	4.4061	4.2834
	Class C	USD	3.2718	3.0678	2.9483
	Class G (Acc)	EUR	1.7717	1.6115	1.5666
	Class J (Acc) (Hedged)	JPY	111.1449	103.5337	102.9721
	Class J (Acc) (Hedged)	SGD	1.9541	1.7845	1.7399
	Class S	EUR	5.0088	4.5448	4.3953
	Class S (Acc) 1	USD	1.6562	1.5492	1.4815
	Class W	EUR	3.5976	3.2681	3.1732
	Class W	USD	2.9688	2.7811	2.6694
	Class W (Hedged)	USD	3.9276	3.5439	3.4138
	Class W (Acc) (Hedged)^	SEK	–	11.3412	11.0272
	Class W (Acc) (Hedged)	SGD	1.8028	1.6403	1.5933
	Class W (Inc)	USD	2.7893	2.6184	2.5137
	Sterling W (Acc)	GBP	3.7711	3.5028	3.3744
	Sterling W (Inc)	GBP	3.5449	3.3006	3.1794
	Class X (Acc)	USD	1.3823	1.2894	1.2325
	Sterling X	GBP	3.4724	3.2121	3.0824

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Mobility Innovation Fund					
Total net assets		USD	331,819,917	424,709,029	481,662,052
Net asset value per:					
	Class A (Acc)	USD	1.4253	1.3553	1.3647
	Class A (Acc)	EUR	1.6841	1.5545	1.5838
	Class A (Inc)	USD	1.4250	1.3550	1.3644
	Class A (Inc)	EUR	1.5518	1.4316	1.4584
	Class B (Acc)	USD	1.4636	1.3886	1.3951
	Class B (Acc)	SGD	0.8725	0.8060	0.8298
	Class C (Acc)	USD	1.5275	1.4456	1.4488
	Class C (Acc)	EUR	1.5764	1.4475	1.4683
	Class C (Inc)	EUR	1.6384	1.5043	1.5252
	Class E (Acc)	USD	1.5527	1.4659	1.4654
	Class E (Acc)	CHF	1.6201	1.4319	1.5235
	Class E (Acc)	EUR	1.6903	1.5482	1.5659
	Class E (Acc) (Hedged)	CHF	1.5239	1.4696	1.5025
	Class E (Acc) (Hedged)	EUR	1.5619	1.4880	1.5043
	Sterling E (Acc) (Hedged)	GBP	1.3969	1.3224	1.3273
	Class G (Acc)	USD	1.2508	1.1838	1.1864
	Class G (Acc)	CHF	1.2376	1.0965	1.1694
	Class G (Acc)	EUR	1.4713	1.3516	1.3704
	Class G (Acc) (Hedged)	EUR	1.1444	1.0930	1.1078
	Class H (Acc) (Hedged)	CHF	0.7810	0.7585	0.7811
	Class H (Acc) (Hedged)	EUR	1.2201	1.1708	1.1922
	Class H (Inc) (Hedged)	EUR	1.2191	1.1698	1.1912
	Class J (Acc) (Hedged)	EUR	1.4751	1.4123	1.4349
	Class K (Acc)	USD	1.7078	1.6203	1.6279
	Class K (Acc) (Hedged)	CHF	1.4246	1.3806	1.4188
	Class K (Acc) (Hedged)	EUR	1.4763	1.4135	1.4362
	Class K (Acc) (Hedged)	SGD	0.8179	0.7836	0.7955
	Class K (Inc)	USD	1.7079	1.6204	1.6280
	Class K (Inc) (Hedged)	CHF	1.4231	1.3791	1.4173
	Class K (Inc) (Hedged)	EUR	1.4747	1.4120	1.4346
	Class K (Inc) (Hedged)	SGD	1.5925	1.5259	1.5490
	Sterling K (Acc) (Hedged)	GBP	1.5460	1.4709	1.4837
	Class W (Acc)	USD	1.5253	1.4422	1.4439
	Class W (Acc) (Hedged)	CHF	1.0007	0.9663	0.9897
	Class W (Acc) (Hedged)	EUR	1.3059	1.2460	1.2616
	Sterling W (Acc)	GBP	0.9267	0.8691	0.8733
	Class W (Inc)	USD	1.5151	1.4349	1.4366
	Class W (Inc) (Hedged)	EUR	1.2930	1.2361	1.2515
BNY Mellon Small Cap Euroland Fund					
Total net assets		EUR	62,169,958	50,458,855	45,907,657
Net asset value per:					
	Class A	EUR	7.0512	7.0539	6.6648
	Class A	USD	1.6176	1.6735	1.5495
	Class B	EUR	3.6496	3.6419	3.4325
	Class C	EUR	8.5690	8.5297	8.0191
	Class C	USD	–	–	1.7535
	Class W (Acc)	EUR	1.4094	1.4012	1.3157

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Smart Cures Innovation Fund**					
Total net assets		USD	–	–	23,064,201
Net asset value per:					
	Class A (Acc)	USD	–	–	0.7012
	Class B (Acc)	USD	–	–	0.7092
	Class B (Acc)	SGD	–	–	0.7185
	Class C (Acc)	USD	–	–	0.7182
	Class E (Acc)	USD	–	–	0.7274
	Sterling E (Acc)	GBP	–	–	0.7634
	Sterling E (Acc) (Hedged)	GBP	–	–	0.7027
	Class H (Acc) (Hedged)	EUR	–	–	0.6606
	Class I (Acc) (Hedged)	EUR	–	–	0.6768
	Class J (Acc) (Hedged)	SGD	–	–	0.6936
	Class W (Acc)	USD	–	–	0.7220
	Class W (Acc) (Hedged)	EUR	–	–	0.6802
BNY Mellon Sustainable Global Dynamic Bond Fund					
Total net assets		EUR	278,773,098	332,781,654	421,672,628
Net asset value per:					
	Class A (Acc)	EUR	0.9536	0.9559	0.9470
	Class A (Acc)	USD	0.8992	0.9323	0.9050
	Class A (Inc)	EUR	0.8861	0.9049	0.9118
	Class C (Acc)	EUR	–	–	0.9674
	Class E (Acc)	EUR	1.0090	1.0063	0.9919
	Class E (Acc) (Hedged)	CHF	0.9303	0.9396	0.9368
	Class G (Acc)	EUR	0.9792	0.9791	0.9676
	Class H (Acc) (Hedged)	CHF	0.8858	0.8993	0.9013
	Class H (Acc) (Hedged)	USD	–	–	1.0129
	Class H (Inc) (Hedged)	USD	–	–	1.0052
	Class V (Acc)	EUR	–	–	0.9503
	Class W (Acc)	EUR	0.9946	0.9933	0.9804
	Class W (Acc) (Hedged)	CHF	0.9147	0.9261	0.9246
	Class W (Acc) (Hedged)	USD	1.0222	1.0135	0.9920
	Sterling W (Acc) (Hedged)	GBP	1.0003	0.9930	0.9733
	Class W (Inc)	EUR	0.8611	0.8793	0.8860
	Class W (Inc) (Hedged)	USD	0.9848	0.9986	0.9975
	Sterling W (Inc) (Hedged)	GBP	0.9086	0.9223	0.9229
	Class X (Acc)	EUR	1.0229	1.0189	1.0031
	Class Z (Acc)^	EUR	–	0.9435	0.9306
	Class Z (Inc)^	EUR	–	0.8823	0.8891
	Class Z (Inc) (Hedged)^	USD	–	0.9225	0.9215

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon Sustainable Global Emerging Markets Fund					
Total net assets		USD	10,750,251	11,080,716	11,184,839
Net asset value per:					
	Class A (Acc)	EUR	0.9575	0.9598	0.9950
	Class C (Acc)	EUR	0.9745	0.9721	1.0027
	Class C (Acc)	USD	1.0700	1.1040	1.1158
	Class E (Acc)	USD	1.0804	1.1117	1.1205
	Class E (Acc) (Hedged)	EUR	1.0329	1.0723	1.0932
	Sterling E (Acc)	GBP	0.9417	0.9624	0.9775
	Sterling E (Acc) (Hedged)	GBP	1.0593	1.0925	1.1060
	Sterling E (Inc)	GBP	0.9331	0.9624	0.9775
	Sterling E (Inc) (Hedged)	GBP	1.0497	1.0925	1.1060
	Class H (Acc) (Hedged)	EUR	1.0051	1.0514	1.0803
	Class W (Acc)	USD	1.0747	1.1075	1.1179
	Class W (Acc) (Hedged)	EUR	1.0275	1.0682	1.0907
	Sterling W (Acc)	GBP	0.9368	0.9588	0.9753
	Sterling W (Acc) (Hedged)	GBP	1.0537	1.0883	1.1035
	Sterling W (Inc)	GBP	0.9310	0.9588	0.9753
	Sterling W (Inc) (Hedged)	GBP	1.0472	1.0883	1.1035
BNY Mellon Sustainable Global Equity Fund					
Total net assets		USD	483,642,004	438,759,735	435,994,515
Net asset value per:					
	Class A	USD	3.7051	3.2318	3.1202
	Class A	EUR	3.1036	2.6299	2.5938
	Class B	USD	4.0818	3.5515	3.4203
	Class B	EUR	3.7768	3.1770	3.1226
	Class C	USD	4.5352	3.9363	3.7814
	Class I (Hedged)	EUR	–	–	1.6343
	Class W (Acc)	USD	2.0676	1.7923	1.7196
	Class W (Acc)	EUR	2.1696	1.8185	1.7806
BNY Mellon Sustainable Global Real Return Fund (EUR)					
Total net assets		EUR	11,963,750	16,994,689	66,983,857
Net asset value per:					
	Class A (Acc)	EUR	0.9919	0.9548	0.9280
	Class A (Inc)	EUR	–	–	0.9251
	Class E (Acc)	EUR	1.0372	0.9935	0.9608
	Class E (Acc) (Hedged)	USD	1.1089	1.0543	1.0093
	Class G (Acc)	EUR	1.0819	1.0389	1.0072
	Class W (Acc)	EUR	1.0254	0.9835	0.9523
	Class W (Acc) (Hedged)	USD	0.9811	0.9340	0.8965
	Sterling W (Acc) (Hedged)	GBP	1.0572	1.0079	0.9690
	Class W (Inc)	EUR	0.9794	0.9594	0.9290
	Sterling W (Inc) (Hedged)	GBP	–	–	0.9460
BNY Mellon Targeted Return Bond Fund					
Total net assets		USD	97,240,104	94,159,520	87,182,385
Net asset value per:					
	Class A (Acc)	USD	1.1524	1.1134	1.0437
	Sterling W (Acc) (Hedged)	GBP	1.1457	1.1039	1.0321

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon U.S. Equity Income Fund					
Total net assets		USD	625,570,013	416,636,356	325,713,746
Net asset value per:					
	Class A (Acc)	USD	1.2459	1.1814	1.1114
	Class A (Acc)	EUR	1.7499	1.6101	1.5328
	Class A (Inc)	USD	1.1377	1.0904	1.0358
	Class B (Inc)	USD	1.4570	1.3929	1.3220
	Class C (Acc)	USD	1.2262	1.1570	1.0831
	Class C (Inc)	USD	1.6235	1.5483	1.4662
	Class E (Inc)	USD	1.6787	1.5965	1.5074
	Class E (Inc)	EUR	1.7148	1.5822	1.5115
	Sterling E (Acc)	GBP	1.9563	1.8257	1.7108
	Sterling E (Inc)	GBP	1.6593	1.5652	1.4836
	Sterling E (Inc) (Hedged)	GBP	1.4975	1.4270	1.3514
	Class H (Acc) (Hedged)	EUR	1.1869	1.1352	1.0787
	Class W (Acc)	USD	1.9504	1.8379	1.7184
	Class W (Acc)	EUR	1.8358	1.6783	1.5878
	Sterling W (Acc)	GBP	1.0922	1.0209	0.9581
	Class W (Acc) (Hedged)	EUR	1.2155	1.1553	1.0908
	Class W (Inc)	USD	1.6546	1.5759	1.4901
	Sterling W (Acc) (Hedged)	GBP	1.1449	1.0810	1.0136
	Sterling W (Inc)	GBP	1.6211	1.5319	1.4550

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
BNY Mellon U.S. Municipal Infrastructure Debt Fund					
Total net assets		USD	643,184,228	804,519,905	941,883,921
Net asset value per:					
	Class A (Acc)	USD	0.9301	0.9268	0.8960
	Class A (Inc)	USD	0.8318	0.8459	0.8339
	Class A (Inc) (M)	USD	0.8016	0.8158	0.8054
	Class C (Acc)	USD	1.1563	1.1493	1.1082
	Class E (Acc)	USD	1.1178	1.1100	1.0693
	Class E (Acc) (Hedged)	CHF	0.9198	0.9329	0.9175
	Class E (Acc) (Hedged)	EUR	1.0078	1.0095	0.9819
	Class G (Acc)	USD	0.9074	0.9019	0.8697
	Class G (Acc) (Hedged)^	EUR	1.0199	–	–
	Class H (Acc) (Hedged)	AUD	–	–	0.9903
	Class H (Acc) (Hedged)	CHF	0.8198	0.8347	0.8238
	Class H (Acc) (Hedged)	EUR	0.9581	0.9626	0.9396
	Class H (Inc) (Hedged)	AUD	–	–	0.9906
	Class H (Inc) (Hedged)	EUR	0.7561	0.7751	0.7716
	Class I (Acc) (Hedged)	EUR	0.8850	0.8875	0.8641
	Class W (Acc)	USD	1.1647	1.1571	1.1152
	Class W (Acc)	EUR	1.0245	0.9877	0.9631
	Class W (Acc) (Hedged)	CHF	0.9314	0.9455	0.9302
	Class W (Acc) (Hedged)	EUR	1.0016	1.0032	0.9763
	Class W (Inc)	USD	0.9010	0.9134	0.8979
	Class W (Inc) (Hedged)	CHF	0.7849	0.8124	0.8152
	Class W (Inc) (Hedged)	EUR	0.7904	0.8079	0.8018
	Class W (Inc) (M)	HKD	–	–	9.9534
	Class W (Inc) (M)	SGD	0.9848	0.9731	0.9827
	Sterling W (Acc) (Hedged)	GBP	0.8993	0.8951	0.8649
	Class Z (Acc) (Hedged)	CHF	0.8299	0.8427	0.8290
	Class Z (Acc) (Hedged)	EUR	0.8651	0.8665	0.8431
Responsible Horizons EM Debt Impact Fund					
Total net assets		USD	110,873,026	60,653,405	24,910,770
Net asset value per:					
	Class E (Acc)	USD	1.0845	1.0528	0.9974
	Class E (Acc) (Hedged)	CHF	1.0494	1.0398	–
	Class E (Acc) (Hedged)	EUR	1.0559	1.0330	0.9874
	Class G (Acc)	USD	1.0774	1.0483	0.9953
	Class G (Inc)	USD	1.0141	1.0134	0.9872
	Class W (Acc)	USD	1.0814	1.0508	0.9966
	Class W (Acc) (Hedged)	EUR	1.0528	1.0312	0.9866
	Class W (Inc)	USD	1.0143	1.0141	0.9877
	Class W (Inc) (Hedged)	EUR	0.9876	0.9948	0.9780
	Sterling W (Acc) (Hedged)	GBP	1.0735	1.0448	0.9925
	Class X (Acc)	USD	1.0893	1.0558	–

14. NET ASSET VALUE cont'd.

Fund	Share Class	Currency	30 June 2024	31 December 2023	30 June 2023
Responsible Horizons Euro Corporate Bond Fund					
Total net assets		EUR	1,065,728,728	1,114,260,032	1,030,018,372
Net asset value per:					
	Class A (Acc)	EUR	0.9288	0.9207	0.8670
	Class G (Acc)	EUR	0.9443	0.9337	0.8770
	Class W (Acc)	EUR	0.9476	0.9365	0.8792
	Class W (Inc)	EUR	0.9131	0.9151	0.8685
	Class W (Acc) (Hedged)	CHF	1.0607	1.0619	–
	Class X (Acc)	EUR	0.9598	0.9467	0.8871
	Class Z (Acc)	EUR	0.9504	0.9388	0.8809
Responsible Horizons Euro Impact Bond Fund					
Total net assets		EUR	85,114,298	35,272,822	26,424,179
Net asset value per:					
	Class A (Acc)	EUR	0.9370	0.9319	0.8763
	Class C (Acc)	EUR	0.9428	0.9368	0.8802
	Class E (Acc)	EUR	0.9461	0.9390	0.8817
	Class E (Acc) (Hedged)	USD	0.9909	0.9763	0.9089
	Sterling E (Acc) (Hedged)	GBP	0.9767	0.9636	0.8982
	Class G (Acc)	EUR	0.9428	0.9368	0.8802
	Class H (Acc) (Hedged)	NOK	10.7323	10.6483	–
	Class W (Acc)	EUR	0.9442	0.9376	0.8806
	Class W (Acc) (Hedged)	CHF	1.0538	1.0600	–
	Class W (Acc) (Hedged)	USD	0.9891	0.9750	0.9080
	Sterling W (Acc) (Hedged)	GBP	0.9747	0.9622	0.8972
	Class X (Acc)	EUR	0.9486	0.9411	0.8831
	Class X (Acc) (Hedged)	NOK	10.7685	10.6571	–
	Class X (Acc) (Hedged)	USD	0.9939	0.9786	0.9105
	Sterling X (Acc) (Hedged)	GBP	0.9795	0.9658	0.8997
	Class Z (Acc)^	EUR	1.0000	–	–
	Class Z (Inc)^	EUR	1.0000	–	–

* Please refer to Note 18 of the financial statements.

** This Fund launched or closed in the second half of 2023, hence only one comparative is disclosed.

^ This share class was launched or closed during the financial period.

15. RISK MANAGEMENT OBJECTIVES AND POLICIES

STRATEGY IN USING FINANCIAL INSTRUMENTS

The Company's investment activities expose it to the various types of risk, which are associated with the financial instruments and markets in which it invests: market risk (including market price risk, interest rate risk and currency risk), credit risk and liquidity risk. The Company has in place risk management programmes that seek to limit the potential adverse effects of these risks on the Funds' financial performances.

The assets of each Fund will be invested separately in accordance with the investment objectives and policies of the relevant Fund, which are set out in the relevant supplements to the prospectus. Where a Fund maintains in its name reference to a particular currency, country, region, economic sector or type of security, at least three quarters of the assets of that Fund will comprise investments corresponding to the relevant currency, country, region, economic sector or type of security (as appropriate).

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

STRATEGY IN USING FINANCIAL INSTRUMENTS cont'd.

The Funds may use FDI for efficient portfolio management purposes or to protect against foreign exchange risks. Some Funds have the facility to use FDI for investment purposes according to the Central Bank UCITS Regulations. In their Risk Management Process ("RMP") it explains whether each Fund uses the commitment approach or Value at Risk ("VaR") to calculate its global exposure. The commitment approach measures the leverage effect produced by the use of derivatives and is calculated by converting all derivative positions, whether used as part of the Fund's general investment policy, for purposes of risk reduction or for the purpose of efficient portfolio management, based on the market values of the underlying assets or contracts. VaR for a pre-defined time horizon measures the threshold loss in value of a portfolio of financial instruments that may be exceeded for a given probability (either Absolute⁽¹⁾ or Relative⁽²⁾). The quality of the VaR model forecasts is demonstrated by back-testing. As a complement to VaR, stress testing is used to evaluate the potential impact on portfolio values of extreme, although plausible, events or movements in a set of financial variables.

For a more detailed discussion, the RMP for each of the Funds is available on request.

⁽¹⁾ This is defined as the VaR of the Fund capped as a percentage of NAV.

⁽²⁾ This is defined as the VaR of the Fund divided by the VaR of a benchmark or reference portfolio.

FINANCIAL RISK MANAGEMENT PROCESS

In order to achieve its investment objectives, the Company buys, sells and holds financial assets and liabilities. As a consequence, the Company is exposed to market price risk, interest rate risk, currency risk, credit risk and liquidity risk arising from the financial instruments it holds. The Company's overall risk management programme focuses on the unpredictability of financial markets and seeks to minimise potential adverse effects on the Company's financial performance. The Company uses FDI to moderate certain risk exposures.

The risk management policies employed by the Company to manage these risks are discussed below.

INVESTMENT RISK

Activities of each Fund expose it to a variety of financial risks: market risk (including market price risk, interest rate risk and currency risk), credit risk and liquidity risk.

MARKET RISK

Market risk is the risk that the fair value of a financial instrument will fluctuate because of changes in market prices. Market risk comprises three types of risk: market price risk, interest rate risk and currency risk.

MARKET PRICE RISK

Market price risk is the risk that the fair value of a financial instrument will fluctuate because of changes in market prices (other than those arising from interest rate risk and currency risk), whether those changes are caused by factors specific to individual financial instruments or its issuer, or other factors affecting similar financial instruments traded in the market.

Many of the Funds trade in financial instruments, taking positions in traded securities in the equity and equity derivative markets. The investments of the Funds are subject to market fluctuations and there can be no assurances that investments will appreciate in value, therefore presenting a risk of loss of capital.

The Investment Managers manage market price risk through building diversified investment portfolios across a range of industry and/or geographic sectors as is appropriate for the Funds and in accordance with the Central Bank UCITS Regulations and the investment objectives of the Funds. An analysis of exposures to market price risk is provided in the Schedule of Investments for each Fund. The market positions of the Funds are monitored on a daily basis by the Investment Managers, reviewed on a monthly basis by the Investment Management Oversight Committee and on a quarterly basis by the Board of Directors.

The Company's market risk strategy is driven by the Company's investment risk and return objectives. The Board of Directors has instructed the Investment Managers to manage each of the risks in accordance with an established risk management system.

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

MARKET PRICE RISK cont'd.

VaR is the risk measurement methodology used to assess the Funds' leverage and market risk volatility. When the VaR is calculated as a percentage of the net asset value of the Funds (absolute or relative VaR), it may not be greater than the Regulatory limits, as detailed in the prospectus. VaR is calculated on a daily basis using a one-tailed 99% confidence level and pre-determined holding period on either an absolute (where the figure is compared to the net asset value of the Fund) or relative basis (where VaR is compared to the benchmark or reference portfolio). The historical observation period will not be less than one year unless a shorter period is justified.

Some limitations of VaR analysis are:

- the models' methodologies are based on historical data and cannot take account of the fact that future market price movements, correlations between markets and levels of market liquidity in conditions of market stress may bear no relation to historical patterns;
- the market price risk information is a relative estimate of risk rather than a precise and accurate number; and
- the market price information represents a hypothetical outcome and is not intended to be predictive.

Leverage is calculated as the sum of the notionals of the derivatives used. (This may be supplemented with leverage calculated on the basis of a commitment approach. The creation of leveraged exposure to an index via FDI, or the inclusion of a leverage feature in an index, must also be taken into account in meeting the prospectus disclosure requirements).

INTEREST RATE RISK

Interest rate risk is defined as the risk that the fair value of a financial instrument will fluctuate because of changes in market interest rates. This risk arises on financial instruments whose fair value is affected by changes in interest rates.

The majority of the Company's financial assets and liabilities i.e. those Funds holding substantially equity or equity derivative instruments are non-interest bearing, as a result, these assets are not subject to significant amounts of risk due to fluctuations in the prevailing levels of market interest rates. Any excess cash and cash equivalents are invested at short-term market interest rates.

For those Funds holding primarily interest bearing securities and as such exposed to the risk of fluctuations in the prevailing levels of market interest rates, the Investment Managers monitor the Funds' exposure to interest fluctuations on a daily basis. Whilst primarily an investment decision, the Investment Managers employ proprietary systems and processes to best position the Funds to benefit from or limit the risk of any fluctuations in the prevailing market levels of market interest rates.

The Investment Managers will endeavour to acquire interest bearing securities in liquid markets. However, not all securities invested by the Funds will be listed or rated and consequently liquidity may be low. Moreover the accumulation and disposal of holdings in some securities may be time consuming and need to be conducted at unfavourable prices. The Funds may also encounter difficulties in disposing of assets at their fair price due to adverse market conditions leading to limited liquidity. The financial markets of emerging market countries in general, are less liquid than those of the more developed nations. Purchases and sales of investments may take longer than would otherwise be expected on developed stock markets and transactions may need to be conducted at unfavourable prices.

CURRENCY RISK

Currency risk is the risk that a fair value of a financial instrument will fluctuate because of changes in foreign exchange rates. The risk arises on financial instruments that are denominated in a currency other than the functional currency in which they are measured.

The Investment Managers monitor the Company's currency position on a daily basis and may act to manage the Company's currency exposure through the use of FDI such as forward foreign currency contracts or options. The Investment Managers of hedged non-base share classes may also use derivative instruments such as forward foreign currency contracts or options as a key component of their operating strategy. Currency risk does not arise from financial instruments denominated in the functional currency.

CREDIT RISK

Credit risk is the risk that one party to a financial instrument will cause a financial loss for the other party by failing to discharge an obligation. This includes counterparty risk and issuer risk. Financial assets, which potentially expose the Company to credit risk, consist principally of interest bearing securities such as bonds, financial derivative instruments and investments in cash balances and deposits with and receivable from brokers.

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

CREDIT RISK cont'd.

The extent of the Company's exposure to credit risk in respect of these financial assets approximates their carrying values as recorded in the Statement of Financial Position.

The Investment Managers manage issuer risk through building diversified portfolios with a limited concentration of exposure (10%) to any one issuer in accordance with the Central Bank UCITS Regulations and the investment objectives of the Funds. Additionally, if required the Investment Managers will limit ownership of debt instruments to those instruments carrying a credit rating equal to or in excess of that provided for in the individual investment objectives of the Funds.

Substantially all of the assets of the Company are held by the Depositary. Bankruptcy or insolvency of the Depositary may cause the Company's rights with respect to securities and other positions held by the Depositary to be delayed or limited.

The Company only transacts with depositaries that are regulated entities subject to prudential supervision, or with high credit ratings assigned by international credit-rating agencies. The Directors monitor the credit quality of the Depositary, The Bank of New York Mellon SA/NV, Dublin Branch, on a quarterly basis in order to mitigate risk. Its long-term senior debt and long-term deposit rating by Standard & Poor's is AA- (31 December 2023: AA-) as at the end of the financial period.

The Company's securities and other positions are segregated from the assets of either the Depositary or its agents. Thus in the event of insolvency or bankruptcy of the Depositary, the Company's securities and other positions are segregated from those of the Depositary or its agents. The Company will, however, be exposed to the credit risk of the Depositary, or any custodian used by the Depositary, in relation to the Company's cash held by the Depositary and the subscription and redemption cash collection accounts held by the Global Sub-Custodian. In the event of insolvency or bankruptcy of the Depositary, the Company will be treated as a general creditor of the Depositary in relation to cash holdings of the Company.

Counterparty/issuer risk is monitored in the following manner:

- Each Investment Manager maintains an approved broker list which is subject to ongoing monitoring. The trading system only permits trading with approved brokers. New brokers are added, subject to a formal review process that includes a review of the broker's creditworthiness and financial strength.
- Measurement and monitoring of counterparty or issuer trade exposure is conducted daily and consists of reviewing all outstanding positions held.

The permanent risk function of the Company oversees this process as well as performing independent checks.

For Funds using the cash sweep management, cash balances are automatically swept into the short-term investment vehicle daily. The cash investment auto-sweep is part of the daily cash management procedure. All money market funds available through the cash sweep management are triple-A rated by Standard & Poor's and Moody's and maintain a stable net asset value. US dollar, Euro and Sterling prime and treasury funds are available for investments, in addition to a number of funds in additional currencies, depending on the domicile of the investor and the tax implications.

All transactions in listed securities are settled or paid upon delivery using approved brokers. The risk of broker default is considered minimal as delivery of securities sold is only made once the broker has received payment. Payment is made on a purchase once the securities have been received by the broker.

Credit default swaps provide a measure of protection against defaults of debt issuers. The use of credit default swaps does not assure their use will be effective or will have the desired result. The credit events are specified in the contract and are intended to identify the occurrence of a significant deterioration in the creditworthiness of the reference asset. As a seller of protection on credit default swaps, the Funds will generally receive from the buyer of protection a fixed rate of income throughout the term of the swap provided that there is no credit event. As the seller, the Funds would effectively add leverage to their portfolios because, in addition to their total net assets, the Funds would be subject to investment exposure on the notional amounts of the swaps.

The maximum potential amount of future payments (undiscounted) that a Fund as a seller of protection could be required to make under a credit default swap equals the notional amount of the agreement. These potential amounts would be partially offset by any recovery values of the respective referenced obligations, upfront payments received upon entering into the agreement, or net amounts received from the settlement of buy protection credit default swap entered into by the Funds for the same referenced entity or entities.

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

CREDIT RISK cont'd.

Where possible the Company restricts its exposure to credit losses on the trading derivative instruments it holds by entering into master netting arrangements which is a bilateral agreement between the Funds and the counterparties (approved brokers) with whom the Funds undertake a significant volume of over-the-counter derivative transactions (including total return swaps). Derivatives are held with counterparties on an unsegregated basis. Master netting arrangements do not result in an offset of balance sheet assets and liabilities, as transactions are usually settled on a gross basis. However, the credit risk associated with favourable contracts is reduced by a master netting arrangement to the extent that if an event of default occurs, all amounts with the counterparty are terminated and settled on a net basis. The Company's overall exposure to credit risk on derivative instruments subject to a master netting arrangement can change substantially within a short period, as it is affected by each transaction subject to the arrangement.

Certain over-the-counter derivatives are cleared through central clearing houses. Under this arrangement, over-the-counter trades entered with counterparties are given up to clearing houses, which after acceptance effectively replace the counterparty for the risk aspects of the trade.

The Company employs a risk management process which will enable it to measure, monitor and manage the risks attached to financial derivative positions and details of this process have been provided to the Central Bank.

For the purpose of providing margin or collateral in respect of transactions in financial derivative instruments, the Funds of the Company may transfer, mortgage, charge or encumber any assets or cash forming part of the Funds. The Funds may also be exposed to a credit risk in relation to the counterparties with whom they transact or place margin or collateral in respect of transactions in financial derivative instruments and may bear the risk of counterparty default.

The Funds may receive cash and eligible non-cash collateral in relation to derivative trading to reduce counterparty exposure. Cash collateral received by each Fund is shown as an asset in the Statement of Financial Position, which is offset by a corresponding liability.

Those Funds entering into securities lending arrangements are also exposed to counterparty risk. To minimise such risk, collateral is held, exceeding in value the amount of securities on loan. Details of these are provided in Note 13 of the financial statements.

A number of Funds have investments in leveraged loans which are held on an unsegregated basis with the agent banks. These loans are not held with the Depositary and accordingly the Funds are subject to the credit risk of the borrower. The Funds are also subject to the credit risk of the agent banks.

LIQUIDITY RISK

Liquidity risk is the risk that the Company may not be able to generate sufficient cash resources to settle its obligations in full as they fall due or can only do so on terms that are materially disadvantageous.

The Company is exposed to the daily settlement of margin calls on derivatives and to daily cash redemptions of redeemable participating shares. Each Fund therefore invests the majority of its assets in investments that are traded in an active market and can be readily disposed of; it invests only a limited proportion of its assets in investments not actively traded on a listed exchange. Listed securities of each Fund are considered readily realisable, as they are listed on a regulated stock exchange.

The Investment Managers utilise derivative instruments and debt securities, if appropriate, such as exchange traded index future contracts to allow exposure to markets whilst maintaining sufficient liquidity.

Where any Fund acquires securities on the over-the-counter markets, there is no guarantee that the Fund will be able to realise the fair value of such securities due to their tendency to have limited liquidity and comparatively high price volatility.

The Company has the ability to borrow in the short term to ensure settlement. An overdraft facility is in place and has been utilised for settlement liquidity purposes. The Depositary shall be entitled to use available cash in the Fund's account and to liquidate securities in the account as is necessary to meet the Fund's obligations in connection with the provision of an overdraft facility to the Fund and/or unpaid amounts.

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

LIQUIDITY RISK cont'd.

The Company's financial assets and liabilities are held for trading and are acquired principally for the purpose of selling in the short term. As these securities are not expected to be held to maturity or termination, the current market value represents the estimated cash flow that may be required to dispose of the securities. Future cash flows of the Funds and realised liabilities may differ from current liabilities based on changes in market conditions.

Redeemable shares are redeemed on demand at the holders' option. However, the Directors do not envisage that the contractual maturity will be representative of the actual cash outflows, as holders of these instruments typically retain them for the medium to long term.

In order to manage the Company's overall liquidity and to facilitate an orderly disposition of securities, the Directors are able to refuse to repurchase any shares in excess of one tenth of the shares in issue in a Fund on any one valuation day by way of the provisions in the prospectus.

NUMBER OF SHAREHOLDERS

The Company did not have less than 10 redeemable participating shareholders at the end of the current financial period and prior financial year.

CAPITAL RISK MANAGEMENT

The capital of the Funds is represented by the net assets at the end of the financial period. The amount of net assets can change significantly on a daily basis as the Funds are subject to daily subscriptions and redemptions at the discretion of shareholders. The Funds' objective when managing capital is to safeguard the Funds' ability to continue as a going concern in order to provide returns for shareholders and benefits for other stakeholders and to maintain a strong capital base to support the development of the investment activities of the Funds.

In order to maintain or adjust the capital structure, it is part of the Company's policy to perform the following:

- The level of daily subscriptions and redemptions relative to the assets it expects to be able to liquidate is monitored and the amount of distributions payable to redeemable participating shareholders is adjusted accordingly.
- Redeemable participating shares are issued and redeemed in accordance with the prospectus and supplements of the Funds, which include the ability to restrict redemptions and requirement for certain minimum holdings and subscriptions.

FAIR VALUE ESTIMATION

The Company has classified fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making the measurements. The fair value hierarchy has the following levels:

Level 1: Quoted prices (unadjusted) in active markets for identical assets or liabilities.

Level 2: Inputs other than quoted prices included within level 1 that are observable for the asset or liability, either directly (that is, as prices) or indirectly (that is, derived from prices).

Level 3: Inputs for the asset or liability that are not based on observable market data (that is, unobservable inputs).

Instruments whose values are based on quoted market prices in active markets, and therefore classified within level 1, include active listed equities, exchange traded funds and derivatives, highly liquid government bonds (G7 countries), certificate of deposit and other quoted securities. The Company does not adjust the quoted price for these instruments.

Financial instruments that trade in markets that are not considered to be active but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified within level 2. These include investment-grade government (non-G7 countries) and corporate bonds, over-the-counter derivatives, collective investment schemes, money market instruments, P-Notes and certain listed equities. As level 2 investments include positions that are not traded in active markets and/or are subject to transfer restrictions, valuations may be adjusted to reflect illiquidity and/or non-transferability, which are generally based on available market information.

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Investments classified within level 3 have significant unobservable inputs, as they trade infrequently. Level 3 instruments include leveraged loans and corporate debt securities which are priced at costs or fair valued using single broken quote. Unobservable inputs shall be used to measure fair value to the extent that relevant observable inputs are not available, thereby allowing for situations in which there is little, if any, market activity for the asset or liability at the measurement date. However, the fair value measurement objective remains the same, i.e. an exit price from the perspective of a market participant that holds the asset or owes the liability. Therefore, unobservable inputs shall reflect the assumptions that market participants would use when pricing the asset or liability, including assumptions about risk. The sensitivity of unobservable inputs used in the fair valuation of these level 3 securities is not readily determinable.

The following table provides an analysis of financial instruments that are measured at fair value as at 30 June 2024:

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Absolute Return Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	39,864,873	202,425,537	16,562	242,306,972
	Collective investment schemes	–	20,088,881	–	20,088,881
	Credit default swaps	–	1,547,489	–	1,547,489
	Forward contracts	–	1,918,927	–	1,918,927
	Futures	1,613,898	–	–	1,613,898
	Interest rate swaps	–	2,381,076	–	2,381,076
	Leveraged loans	–	15,991,475	696,454	16,687,929
	Options	–	145,257	–	145,257
	Total return swaps	–	44,352	–	44,352
	Financial assets	41,478,771	244,542,994	713,016	286,734,781
	Credit default swaps	–	(3,100,279)	–	(3,100,279)
	Forward contracts	–	(2,436,184)	–	(2,436,184)
	Futures	(1,210,998)	–	–	(1,210,998)
	Interest rate swaps	–	(128,017)	–	(128,017)
	Options	–	(430,444)	–	(430,444)
	Total return swaps	–	(225,562)	–	(225,562)
	Financial liabilities	(1,210,998)	(6,320,486)	–	(7,531,484)
BNY Mellon Absolute Return Credit Fund					
		EUR	EUR	EUR	EUR
	Bonds	2,613,582	19,595,875	–	22,209,457
	Collective investment schemes	–	1,821,568	–	1,821,568
	Credit default swaps	–	143,869	–	143,869
	Forward contracts	–	230	–	230
	Futures	35,964	–	–	35,964
	Options	–	20,759	–	20,759
	Total return swaps	–	6,716	–	6,716
	Financial assets	2,649,546	21,589,017	–	24,238,563
	Credit default swaps	–	(440,232)	–	(440,232)
	Forward contracts	–	(141,026)	–	(141,026)
	Futures	(155,483)	–	–	(155,483)
	Options	–	(67,322)	–	(67,322)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
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BNY Mellon Absolute Return Credit Fund cont'd.

	EUR	EUR	EUR	EUR
Total return swaps	–	(11,682)	–	(11,682)
Financial liabilities	(155,483)	(660,262)	–	(815,745)

BNY Mellon Absolute Return Global Convertible Fund

	EUR	EUR	EUR	EUR
Bonds	22,059,418	3,089,937	–	25,149,355
Certificate of deposits	13,317,148	–	–	13,317,148
Collective investment schemes	–	5,851,304	–	5,851,304
Commercial paper	–	19,344,054	–	19,344,054
Equity swaps	–	2,153,695	–	2,153,695
Forward contracts	–	87,532	–	87,532
Futures	29,261	–	–	29,261
Total return swaps	–	2,337,102	–	2,337,102
Financial assets	35,405,827	32,863,624	–	68,269,451
Equity swaps	–	(2,147,136)	–	(2,147,136)
Forward contracts	–	(749,991)	–	(749,991)
Futures	(25,795)	–	–	(25,795)
Total return swaps	–	(2,459,926)	–	(2,459,926)
Financial liabilities	(25,795)	(5,357,053)	–	(5,382,848)

BNY Mellon Asian Income Fund

	USD	USD	USD	USD
Equities	16,808,200	1,469,512	–	18,277,712
Financial assets	16,808,200	1,469,512	–	18,277,712

BNY Mellon Asian Opportunities Fund

	USD	USD	USD	USD
Equities	34,834,181	–	–	34,834,181
Financial assets	34,834,181	–	–	34,834,181

BNY Mellon Blockchain Innovation Fund

	USD	USD	USD	USD
Equities	36,394,733	–	–	36,394,733
Forward contracts	–	2,462	–	2,462
Financial assets	36,394,733	2,462	–	36,397,195
Forward contracts	–	(72,026)	–	(72,026)
Financial liabilities	–	(72,026)	–	(72,026)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Brazil Equity Fund					
		USD	USD	USD	USD
	Equities	22,454,878	2,489,202	–	24,944,080
	Forward contracts	–	529	–	529
	Financial assets	22,454,878	2,489,731	–	24,944,609
	Forward contracts	–	(5,631)	–	(5,631)
	Financial liabilities	–	(5,631)	–	(5,631)
BNY Mellon Dynamic Factor Premia V10 Fund					
		USD	USD	USD	USD
	Bonds	32,276,644	–	–	32,276,644
	Credit default swaps	–	179,695	–	179,695
	Equity swaps	–	762,105	–	762,105
	Forward contracts	–	303,210	–	303,210
	Futures	78,496	–	–	78,496
	Financial assets	32,355,140	1,245,010	–	33,600,150
	Credit default swaps	–	(171,535)	–	(171,535)
	Equity swaps	–	(512,256)	–	(512,256)
	Forward contracts	–	(247,590)	–	(247,590)
	Futures	(387,171)	–	–	(387,171)
	Financial liabilities	(387,171)	(931,381)	–	(1,318,552)
BNY Mellon Dynamic U.S. Equity Fund					
		USD	USD	USD	USD
	Bonds	14,858,539	–	–	14,858,539
	Equities	177,667,764	–	–	177,667,764
	Futures	25,086	–	–	25,086
	Options	809,738	–	–	809,738
	Financial assets	193,361,127	–	–	193,361,127
	Forward contracts	–	(213)	–	(213)
	Financial liabilities	–	(213)	–	(213)
BNY Mellon Efficient Euro High Yield Beta Fund*					
		EUR	EUR	EUR	EUR
	Bonds	–	24,476,602	–	24,476,602
	Credit default swaps	–	18,512	–	18,512
	Futures	3,361	–	–	3,361
	Financial assets	3,361	24,495,114	–	24,498,475
	Futures	(935)	–	–	(935)
	Financial liabilities	(935)	–	–	(935)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Efficient Global High Yield Beta Fund					
		USD	USD	USD	USD
	Bonds	–	264,554,423	–	264,554,423
	Credit default swaps	–	162,319	–	162,319
	Forward contracts	–	227,769	–	227,769
	Futures	49,522	–	–	49,522
	Financial assets	49,522	264,944,511	–	264,994,033
	Forward contracts	–	(1,328,215)	–	(1,328,215)
	Futures	(11,344)	–	–	(11,344)
	Financial liabilities	(11,344)	(1,328,215)	–	(1,339,559)
BNY Mellon Efficient Global IG Corporate Beta Fund					
		USD	USD	USD	USD
	Bonds	–	69,844,563	–	69,844,563
	Forward contracts	–	74,222	–	74,222
	Futures	35,010	–	–	35,010
	Financial assets	35,010	69,918,785	–	69,953,795
	Forward contracts	–	(318,803)	–	(318,803)
	Futures	(28,154)	–	–	(28,154)
	Financial liabilities	(28,154)	(318,803)	–	(346,957)
BNY Mellon Efficient U.S. Fallen Angels Beta Fund					
		USD	USD	USD	USD
	Bonds	–	789,601,994	–	789,601,994
	Forward contracts	–	6,276	–	6,276
	Futures	42,333	–	–	42,333
	Financial assets	42,333	789,608,270	–	789,650,603
	Forward contracts	–	(2,308,367)	–	(2,308,367)
	Futures	(21,011)	–	–	(21,011)
	Financial liabilities	(21,011)	(2,308,367)	–	(2,329,378)
BNY Mellon Efficient U.S. High Yield Beta Fund					
		USD	USD	USD	USD
	Bonds	–	1,730,538,319	–	1,730,538,319
	Credit default swaps	–	1,248,608	–	1,248,608
	Forward contracts	–	30,424	–	30,424
	Futures	127,640	–	–	127,640
	Financial assets	127,640	1,731,817,351	–	1,731,944,991
	Forward contracts	–	(4,917,392)	–	(4,917,392)
	Financial liabilities	–	(4,917,392)	–	(4,917,392)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Emerging Markets Corporate Debt Fund					
		USD	USD	USD	USD
	Bonds	5,190,258	242,942,175	–	248,132,433
	Collective investment schemes	–	14,205,421	–	14,205,421
	Forward contracts	–	639,970	–	639,970
	Futures	109,169	–	–	109,169
	Financial assets	5,299,427	257,787,566	–	263,086,993
	Forward contracts	–	(425,372)	–	(425,372)
	Futures	(288,819)	–	–	(288,819)
	Financial liabilities	(288,819)	(425,372)	–	(714,191)
BNY Mellon Emerging Markets Debt Fund					
		USD	USD	USD	USD
	Bonds	2,571,745	15,881,548	–	18,453,293
	Forward contracts	–	17,708	–	17,708
	Futures	27,965	–	–	27,965
	Financial assets	2,599,710	15,899,256	–	18,498,966
	Forward contracts	–	(1,611)	–	(1,611)
	Futures	(8,836)	–	–	(8,836)
	Financial liabilities	(8,836)	(1,611)	–	(10,447)
BNY Mellon Emerging Markets Debt Local Currency Fund					
		USD	USD	USD	USD
	Bonds	–	23,340,967	–	23,340,967
	Forward contracts	–	350,984	–	350,984
	Financial assets	–	23,691,951	–	23,691,951
	Forward contracts	–	(122,351)	–	(122,351)
	Financial liabilities	–	(122,351)	–	(122,351)
BNY Mellon Emerging Markets Debt Opportunistic Fund					
		USD	USD	USD	USD
	Bonds	1,873,585	23,205,810	–	25,079,395
	Forward contracts	–	247,117	–	247,117
	Futures	16,903	–	–	16,903
	Financial assets	1,890,488	23,452,927	–	25,343,415
	Forward contracts	–	(79,798)	–	(79,798)
	Futures	(11,545)	–	–	(11,545)
	Financial liabilities	(11,545)	(79,798)	–	(91,343)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Emerging Markets Debt Total Return Fund					
		USD	USD	USD	USD
	Bonds	2,039,102	26,156,315	–	28,195,417
	Collective investment schemes	–	325,782	–	325,782
	Forward contracts	–	384,322	–	384,322
	Futures	45,888	–	–	45,888
	Financial assets	2,084,990	26,866,419	–	28,951,409
	Forward contracts	–	(252,631)	–	(252,631)
	Futures	(13,080)	–	–	(13,080)
	Financial liabilities	(13,080)	(252,631)	–	(265,711)
BNY Mellon Euroland Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	7,634,499	163,598,936	–	171,233,435
	Collective investment schemes	–	2,517,309	–	2,517,309
	Forward contracts	–	74,301	–	74,301
	Futures	324,424	–	–	324,424
	Interest rate swaps	–	467,523	–	467,523
	Financial assets	7,958,923	166,658,069	–	174,616,992
	Credit default swaps	–	(243,684)	–	(243,684)
	Forward contracts	–	(77,708)	–	(77,708)
	Futures	(547,721)	–	–	(547,721)
	Interest rate swaps	–	(39,080)	–	(39,080)
	Financial liabilities	(547,721)	(360,472)	–	(908,193)
BNY Mellon European Credit Fund					
		EUR	EUR	EUR	EUR
	Bonds	–	59,116,161	–	59,116,161
	Collective investment schemes	–	447,195	–	447,195
	Futures	41,523	–	–	41,523
	Financial assets	41,523	59,563,356	–	59,604,879
	Forward contracts	–	(4,741)	–	(4,741)
	Futures	(73,518)	–	–	(73,518)
	Financial liabilities	(73,518)	(4,741)	–	(78,259)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Floating Rate Credit Fund					
		EUR	EUR	EUR	EUR
	Bonds	–	32,455,438	693,576	33,149,014
	Collective investment schemes	–	1,705,166	–	1,705,166
	Credit default swaps	–	14,190	–	14,190
	Forward contracts	–	11,804	–	11,804
	Interest rate swaps	–	12,151	–	12,151
	Leveraged loans	–	2,472,231	–	2,472,231
	Financial assets	–	36,670,980	693,576	37,364,556
	Forward contracts	–	(59,363)	–	(59,363)
	Interest rate swaps	–	(73,844)	–	(73,844)
	Financial liabilities	–	(133,207)	–	(133,207)
BNY Mellon Global Bond Fund					
		USD	USD	USD	USD
	Bonds	151,684,839	302,965,290	–	454,650,129
	Forward contracts	–	1,577,036	–	1,577,036
	Futures	836,383	–	–	836,383
	Options	413,434	–	–	413,434
	Financial assets	152,934,656	304,542,326	–	457,476,982
	Forward contracts	–	(5,532,882)	–	(5,532,882)
	Futures	(563,881)	–	–	(563,881)
	Financial liabilities	(563,881)	(5,532,882)	–	(6,096,763)
BNY Mellon Global Credit Fund					
		USD	USD	USD	USD
	Bonds	113,803,221	1,326,190,868	100,831	1,440,094,920
	Collective investment schemes	–	72,639,597	–	72,639,597
	Credit default swaps	–	2,209,642	–	2,209,642
	Forward contracts	–	13,780,972	–	13,780,972
	Futures	2,949,989	–	–	2,949,989
	Interest rate swaps	–	148,047	–	148,047
	Options	–	496,603	–	496,603
	Total return swaps	–	56,628	–	56,628
	Financial assets	116,753,210	1,415,522,357	100,831	1,532,376,398
	Credit default swaps	–	(5,496,845)	–	(5,496,845)
	Forward contracts	–	(2,634,828)	–	(2,634,828)
	Futures	(3,395,385)	–	–	(3,395,385)
	Interest rate swaps	–	(91,560)	–	(91,560)
	Options	–	(1,649,965)	–	(1,649,965)
	Total return swaps	–	(15,408)	–	(15,408)
	Financial liabilities	(3,395,385)	(9,888,606)	–	(13,283,991)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Global Dynamic Bond Fund					
		USD	USD	USD	USD
	Bonds	28,494,702	127,349,133	–	155,843,835
	Collective investment schemes	–	4,700,217	–	4,700,217
	Forward contracts	–	1,571,094	–	1,571,094
	Futures	541,274	–	–	541,274
	Options	128,929	–	–	128,929
	Financial assets	29,164,905	133,620,444	–	162,785,349
	Forward contracts	–	(3,590,676)	–	(3,590,676)
	Futures	(770,729)	–	–	(770,729)
	Financial liabilities	(770,729)	(3,590,676)	–	(4,361,405)
BNY Mellon Global Emerging Markets Opportunities Fund					
		USD	USD	USD	USD
	Equities	12,307,214	–	–	12,307,214
	Forward contracts	–	75	–	75
	Financial assets	12,307,214	75	–	12,307,289
	Forward contracts	–	(3,570)	–	(3,570)
	Financial liabilities	–	(3,570)	–	(3,570)
BNY Mellon Global Equity Income Fund					
		USD	USD	USD	USD
	Equities	423,915,871	11,499,033	–	435,414,904
	Forward contracts	–	1,653	–	1,653
	Financial assets	423,915,871	11,500,686	–	435,416,557
	Forward contracts	–	(65,657)	–	(65,657)
	Financial liabilities	–	(65,657)	–	(65,657)
BNY Mellon Global High Yield Bond Fund					
		USD	USD	USD	USD
	Bonds	–	67,821,738	–	67,821,738
	Forward contracts	–	83,262	–	83,262
	Leveraged loans	–	2,158,659	–	2,158,659
	Financial assets	–	70,063,659	–	70,063,659
	Forward contracts	–	(130,157)	–	(130,157)
	Financial liabilities	–	(130,157)	–	(130,157)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Global Infrastructure Income Fund					
		USD	USD	USD	USD
	Equities	66,872,505	–	–	66,872,505
	Forward contracts	–	4,121	–	4,121
	Financial assets	66,872,505	4,121	–	66,876,626
	Forward contracts	–	(59,236)	–	(59,236)
	Financial liabilities	–	(59,236)	–	(59,236)
BNY Mellon Global Leaders Fund					
		USD	USD	USD	USD
	Equities	72,621,210	–	–	72,621,210
	Forward contracts	–	902	–	902
	Financial assets	72,621,210	902	–	72,622,112
	Forward contracts	–	(1,453)	–	(1,453)
	Financial liabilities	–	(1,453)	–	(1,453)
BNY Mellon Global Opportunities Fund					
		USD	USD	USD	USD
	Equities	32,014,081	–	–	32,014,081
	Financial assets	32,014,081	–	–	32,014,081
	Forward contracts	–	(1,390)	–	(1,390)
	Financial liabilities	–	(1,390)	–	(1,390)
BNY Mellon Global Real Return Fund (EUR)					
		EUR	EUR	EUR	EUR
	Bonds	125,063,139	219,498,845	–	344,561,984
	Collective investment schemes	4,461,662	13,700,867	–	18,162,529
	Equities	444,073,199	–	–	444,073,199
	Equity investment instruments	–	33,225,405	–	33,225,405
	Equity swaps	–	177,412	–	177,412
	Exchange traded commodities	59,899,347	–	–	59,899,347
	Forward contracts	–	1,548,283	–	1,548,283
	Futures	635,039	–	–	635,039
	Options	8,234,754	–	–	8,234,754
	Warrants	–	8,803,159	73,342,083	82,145,242
	Financial assets	642,367,140	276,953,971	73,342,083	992,663,194
	Forward contracts	–	(5,071,802)	–	(5,071,802)
	Futures	(181,266)	–	–	(181,266)
	Options	(4,687,366)	–	–	(4,687,366)
	Financial liabilities	(4,868,632)	(5,071,802)	–	(9,940,434)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Global Real Return Fund (GBP)					
		GBP	GBP	GBP	GBP
	Bonds	8,052,906	3,802,341	–	11,855,247
	Collective investment schemes	191,911	305,127	–	497,038
	Equities	16,046,607	–	–	16,046,607
	Equity investment instruments	–	1,115,673	–	1,115,673
	Equity swaps	–	5,846	–	5,846
	Exchange traded commodities	2,133,851	–	–	2,133,851
	Forward contracts	–	226,608	–	226,608
	Futures	23,836	–	–	23,836
	Options	275,102	–	–	275,102
	Warrants	–	291,508	2,658,009	2,949,517
	Financial assets	26,724,213	5,747,103	2,658,009	35,129,325
	Forward contracts	–	(47,055)	–	(47,055)
	Futures	(6,303)	–	–	(6,303)
	Options	(145,569)	–	–	(145,569)
	Financial liabilities	(151,872)	(47,055)	–	(198,927)
BNY Mellon Global Real Return Fund (USD)					
		USD	USD	USD	USD
	Bonds	42,678,712	24,202,008	–	66,880,720
	Collective investment schemes	1,085,264	1,715,550	–	2,800,814
	Equities	89,000,961	–	–	89,000,961
	Equity investment instruments	–	6,107,226	–	6,107,226
	Equity swaps	–	32,898	–	32,898
	Exchange traded commodities	12,278,134	–	–	12,278,134
	Forward contracts	–	638,425	–	638,425
	Futures	127,214	–	–	127,214
	Options	1,584,541	–	–	1,584,541
	Warrants	–	1,616,835	14,443,948	16,060,783
	Financial assets	146,754,826	34,312,942	14,443,948	195,511,716
	Forward contracts	–	(110,117)	–	(110,117)
	Futures	(34,569)	–	–	(34,569)
	Options	(886,724)	–	–	(886,724)
	Financial liabilities	(921,293)	(110,117)	–	(1,031,410)
BNY Mellon Global Short-Dated High Yield Bond Fund					
		USD	USD	USD	USD
	Bonds	–	922,034,735	5,163,380	927,198,115
	Collective investment schemes	–	40,632,820	–	40,632,820
	Forward contracts	–	4,649,957	–	4,649,957
	Leveraged loans	–	9,300,185	–	9,300,185
	Financial assets	–	976,617,697	5,163,380	981,781,077

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Global Short-Dated High Yield Bond Fund cont'd.					
		USD	USD	USD	USD
	Forward contracts	–	(3,613,798)	–	(3,613,798)
	Financial liabilities	–	(3,613,798)	–	(3,613,798)
BNY Mellon Global Unconstrained Fund					
		USD	USD	USD	USD
	Bonds	4,919,373	1,973,676	–	6,893,049
	Collective investment schemes	–	474,890	–	474,890
	Equities	19,518,981	368,490	–	19,887,471
	Equity investment instruments	–	1,114,640	–	1,114,640
	Exchange traded commodities	679,067	–	–	679,067
	Forward contracts	–	142,003	–	142,003
	Financial assets	25,117,421	4,073,699	–	29,191,120
	Forward contracts	–	(5,008)	–	(5,008)
	Financial liabilities	–	(5,008)	–	(5,008)
BNY Mellon Japan Small Cap Equity Focus Fund					
		JPY	JPY	JPY	JPY
	Equities	7,994,806,500	–	–	7,994,806,500
	Forward contracts	–	19,539,644	–	19,539,644
	Financial assets	7,994,806,500	19,539,644	–	8,014,346,144
	Forward contracts	–	(634,321)	–	(634,321)
	Financial liabilities	–	(634,321)	–	(634,321)
BNY Mellon Long-Term European Equity Fund					
		EUR	EUR	EUR	EUR
	Equities	22,018,874	–	–	22,018,874
	Financial assets	22,018,874	–	–	22,018,874
BNY Mellon Long-Term Global Equity Fund					
		EUR	EUR	EUR	EUR
	Equities	1,579,354,080	–	–	1,579,354,080
	Forward contracts	–	31,796	–	31,796
	Financial assets	1,579,354,080	31,796	–	1,579,385,876
	Forward contracts	–	(60,400)	–	(60,400)
	Financial liabilities	–	(60,400)	–	(60,400)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Mobility Innovation Fund					
		USD	USD	USD	USD
	Equities	326,438,588	3,395,041	–	329,833,629
	Forward contracts	–	16,504	–	16,504
	Financial assets	326,438,588	3,411,545	–	329,850,133
	Forward contracts	–	(493,381)	–	(493,381)
	Financial liabilities	–	(493,381)	–	(493,381)
BNY Mellon Small Cap Euroland Fund					
		EUR	EUR	EUR	EUR
	Equities	60,767,261	855,405	–	61,622,666
	Financial assets	60,767,261	855,405	–	61,622,666
BNY Mellon Sustainable Global Dynamic Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	50,166,996	221,592,507	–	271,759,503
	Forward contracts	–	2,638,248	–	2,638,248
	Futures	891,424	–	–	891,424
	Options	212,641	–	–	212,641
	Financial assets	51,271,061	224,230,755	–	275,501,816
	Forward contracts	–	(3,848,522)	–	(3,848,522)
	Futures	(1,334,210)	–	–	(1,334,210)
	Financial liabilities	(1,334,210)	(3,848,522)	–	(5,182,732)
BNY Mellon Sustainable Global Emerging Markets Fund					
		USD	USD	USD	USD
	Equities	10,212,423	–	–	10,212,423
	Financial assets	10,212,423	–	–	10,212,423
	Forward contracts	–	(461)	–	(461)
	Financial liabilities	–	(461)	–	(461)
BNY Mellon Sustainable Global Equity Fund					
		USD	USD	USD	USD
	Equities	478,403,087	–	–	478,403,087
	Financial assets	478,403,087	–	–	478,403,087

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon Sustainable Global Real Return Fund (EUR)					
		EUR	EUR	EUR	EUR
	Bonds	1,443,201	2,519,855	–	3,963,056
	Collective investment schemes	50,436	98,886	–	149,322
	Equities	5,132,490	–	–	5,132,490
	Equity investment instruments	–	332,973	–	332,973
	Equity swaps	–	1,912	–	1,912
	Exchange traded commodities	936,487	–	–	936,487
	Forward contracts	–	22,524	–	22,524
	Futures	8,495	–	–	8,495
	Options	90,463	–	–	90,463
	Warrants	–	106,445	839,040	945,485
	Financial assets	7,661,572	3,082,595	839,040	11,583,207
	Forward contracts	–	(62,225)	–	(62,225)
	Futures	(2,483)	–	–	(2,483)
	Options	(43,261)	–	–	(43,261)
	Financial liabilities	(45,744)	(62,225)	–	(107,969)
BNY Mellon Targeted Return Bond Fund					
		USD	USD	USD	USD
	Bonds	–	89,947,002	–	89,947,002
	Credit default swaps	–	217,447	–	217,447
	Forward contracts	–	897,361	–	897,361
	Futures	130,369	–	–	130,369
	Options	–	35,981	–	35,981
	Total return swaps	–	14,822	–	14,822
	Financial assets	130,369	91,112,613	–	91,242,982
	Credit default swaps	–	(357,957)	–	(357,957)
	Forward contracts	–	(574,186)	–	(574,186)
	Futures	(361,533)	–	–	(361,533)
	Options	–	(117,400)	–	(117,400)
	Total return swaps	–	(1,198)	–	(1,198)
	Financial liabilities	(361,533)	(1,050,741)	–	(1,412,274)
BNY Mellon U.S. Equity Income Fund					
		USD	USD	USD	USD
	Equities	602,449,803	–	–	602,449,803
	Forward contracts	–	4,585	–	4,585
	Financial assets	602,449,803	4,585	–	602,454,388
	Forward contracts	–	(266,659)	–	(266,659)
	Financial liabilities	–	(266,659)	–	(266,659)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 30 June 2024
BNY Mellon U.S. Municipal Infrastructure Debt Fund					
		USD	USD	USD	USD
	Bonds	–	636,889,963	–	636,889,963
	Forward contracts	–	10,711	–	10,711
	Financial assets	–	636,900,674	–	636,900,674
	Forward contracts	–	(1,666,337)	–	(1,666,337)
	Financial liabilities	–	(1,666,337)	–	(1,666,337)
Responsible Horizons EM Debt Impact Fund					
		USD	USD	USD	USD
	Bonds	–	75,666,065	–	75,666,065
	Forward contracts	–	396,930	–	396,930
	Futures	176,653	–	–	176,653
	Financial assets	176,653	76,062,995	–	76,239,648
	Forward contracts	–	(23,013)	–	(23,013)
	Futures	(136,243)	–	–	(136,243)
	Financial liabilities	(136,243)	(23,013)	–	(159,256)
Responsible Horizons Euro Corporate Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	–	1,013,624,843	–	1,013,624,843
	Forward contracts	–	3,917	–	3,917
	Futures	760,122	–	–	760,122
	Financial assets	760,122	1,013,628,760	–	1,014,388,882
	Forward contracts	–	(8,225)	–	(8,225)
	Futures	(952,549)	–	–	(952,549)
	Financial liabilities	(952,549)	(8,225)	–	(960,774)
Responsible Horizons Euro Impact Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	198,160	81,190,076	–	81,388,236
	Collective investment schemes	–	3,546,153	–	3,546,153
	Forward contracts	–	222,603	–	222,603
	Futures	48,281	–	–	48,281
	Financial assets	246,441	84,958,832	–	85,205,273
	Forward contracts	–	(7,110)	–	(7,110)
	Futures	(16,875)	–	–	(16,875)
	Financial liabilities	(16,875)	(7,110)	–	(23,985)

* Please refer to Note 18 of the financial statements.

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

The following tables provide an analysis of financial instruments that were measured at fair value as at 31 December 2023:

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Absolute Return Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	12,762,503	208,758,938	–	221,521,441
	Collective investment schemes	–	19,514,034	–	19,514,034
	Credit default swaps	–	1,367,500	–	1,367,500
	Forward contracts	–	4,942,977	–	4,942,977
	Futures	3,012,146	–	–	3,012,146
	Interest rate swaps	–	5,402,639	–	5,402,639
	Leveraged loans	–	16,320,122	921,583	17,241,705
	Options	–	18,023	–	18,023
	Total return swaps	–	492,970	–	492,970
	Financial assets	15,774,649	256,817,203	921,583	273,513,435
	Credit default swaps	–	(4,071,099)	–	(4,071,099)
	Forward contracts	–	(6,580,113)	–	(6,580,113)
	Futures	(6,392,397)	–	–	(6,392,397)
	Interest rate swaps	–	(1,434,617)	–	(1,434,617)
	Options	–	(43,833)	–	(43,833)
	Total return swaps	–	(3,208,824)	–	(3,208,824)
	Financial liabilities	(6,392,397)	(15,338,486)	–	(21,730,883)
BNY Mellon Absolute Return Credit Fund					
		EUR	EUR	EUR	EUR
	Bonds	11,114,148	11,980,863	–	23,095,011
	Collective investment schemes	–	1,213,024	–	1,213,024
	Forward contracts	–	153,062	–	153,062
	Futures	5,951	–	–	5,951
	Total return swaps	–	198,736	–	198,736
	Financial assets	11,120,099	13,545,685	–	24,665,784
	Credit default swaps	–	(645,574)	–	(645,574)
	Forward contracts	–	(1,103)	–	(1,103)
	Futures	(226,228)	–	–	(226,228)
	Total return swaps	–	(64,378)	–	(64,378)
	Financial liabilities	(226,228)	(711,055)	–	(937,283)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Absolute Return Global Convertible Fund					
		EUR	EUR	EUR	EUR
	Bonds	23,568,397	5,322,628	–	28,891,025
	Certificate of deposits	10,841,107	–	–	10,841,107
	Collective investment schemes	–	6,126,086	–	6,126,086
	Commercial paper	–	19,060,597	–	19,060,597
	Equity swaps	–	305,858	–	305,858
	Forward contracts	–	203,879	–	203,879
	Total return swaps	–	7,582,410	–	7,582,410
	Financial assets	34,409,504	38,601,458	–	73,010,962
	Equity swaps	–	(6,064,496)	–	(6,064,496)
	Forward contracts	–	(447,135)	–	(447,135)
	Futures	(151,101)	–	–	(151,101)
	Total return swaps	–	(288,342)	–	(288,342)
	Financial liabilities	(151,101)	(6,799,973)	–	(6,951,074)
BNY Mellon Asian Income Fund					
		USD	USD	USD	USD
	Equities	26,821,094	2,505,619	–	29,326,713
	Financial assets	26,821,094	2,505,619	–	29,326,713
BNY Mellon Asian Opportunities Fund					
		USD	USD	USD	USD
	Equities	35,678,858	–	–	35,678,858
	Financial assets	35,678,858	–	–	35,678,858
BNY Mellon Blockchain Innovation Fund					
		USD	USD	USD	USD
	Equities	35,048,185	–	–	35,048,185
	Forward contracts	–	469,249	–	469,249
	Financial assets	35,048,185	469,249	–	35,517,434
	Forward contracts	–	(6,437)	–	(6,437)
	Financial liabilities	–	(6,437)	–	(6,437)
BNY Mellon Brazil Equity Fund					
		USD	USD	USD	USD
	Equities	36,514,131	5,752,601	–	42,266,732
	Forward contracts	–	85,682	–	85,682
	Financial assets	36,514,131	5,838,283	–	42,352,414
	Forward contracts	–	(3,388)	–	(3,388)
	Financial liabilities	–	(3,388)	–	(3,388)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Dynamic Factor Premia V10 Fund					
		USD	USD	USD	USD
	Bonds	23,740,707	–	–	23,740,707
	Credit default swaps	–	216,043	–	216,043
	Equity swaps	–	166,243	–	166,243
	Forward contracts	–	175,806	–	175,806
	Futures	431,727	–	–	431,727
	Financial assets	24,172,434	558,092	–	24,730,526
	Credit default swaps	–	(151,510)	–	(151,510)
	Equity swaps	–	(400,853)	–	(400,853)
	Forward contracts	–	(166,325)	–	(166,325)
	Futures	(475,439)	–	–	(475,439)
	Financial liabilities	(475,439)	(718,688)	–	(1,194,127)
BNY Mellon Dynamic U.S. Equity Fund					
		USD	USD	USD	USD
	Bonds	17,817,573	–	–	17,817,573
	Equities	199,970,707	–	–	199,970,707
	Forward contracts	–	1,687	–	1,687
	Futures	457,572	–	–	457,572
	Options	940,950	–	–	940,950
	Financial assets	219,186,802	1,687	–	219,188,489
	Forward contracts	–	(6)	–	(6)
	Financial liabilities	–	(6)	–	(6)
BNY Mellon Efficient Global High Yield Beta Fund					
		USD	USD	USD	USD
	Bonds	–	208,800,464	–	208,800,464
	Forward contracts	–	3,968,548	–	3,968,548
	Futures	166	–	–	166
	Financial assets	166	212,769,012	–	212,769,178
	Forward contracts	–	(1,133,320)	–	(1,133,320)
	Futures	(9)	–	–	(9)
	Financial liabilities	(9)	(1,133,320)	–	(1,133,329)
BNY Mellon Efficient Global IG Corporate Beta Fund					
		USD	USD	USD	USD
	Bonds	–	71,869,799	–	71,869,799
	Credit default swaps	–	19,397	–	19,397
	Forward contracts	–	1,540,720	–	1,540,720
	Futures	287,984	–	–	287,984
	Financial assets	287,984	73,429,916	–	73,717,900

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	31 December 2023	Total
BNY Mellon Efficient Global IG Corporate Beta Fund cont'd.						
		USD	USD	USD		USD
	Forward contracts	–	(495,643)	–		(495,643)
	Futures	(195,100)	–	–		(195,100)
	Financial liabilities	(195,100)	(495,643)	–		(690,743)
BNY Mellon Efficient U.S. Fallen Angels Beta Fund						
		USD	USD	USD		USD
	Bonds	–	788,406,193	–		788,406,193
	Forward contracts	–	7,946,106	–		7,946,106
	Futures	165,012	–	–		165,012
	Financial assets	165,012	796,352,299	–		796,517,311
	Forward contracts	–	(20,473)	–		(20,473)
	Futures	(4)	–	–		(4)
	Financial liabilities	(4)	(20,473)	–		(20,477)
BNY Mellon Efficient U.S. High Yield Beta Fund						
		USD	USD	USD		USD
	Bonds	–	1,419,592,807	–		1,419,592,807
	Forward contracts	–	15,203,497	–		15,203,497
	Futures	1,338	–	–		1,338
	Financial assets	1,338	1,434,796,304	–		1,434,797,642
	Forward contracts	–	(158,760)	–		(158,760)
	Financial liabilities	–	(158,760)	–		(158,760)
BNY Mellon Emerging Markets Corporate Debt Fund						
		USD	USD	USD		USD
	Bonds	8,890,470	257,235,707	–		266,126,177
	Collective investment schemes	–	4,685,000	–		4,685,000
	Forward contracts	–	3,465,182	–		3,465,182
	Financial assets	8,890,470	265,385,889	–		274,276,359
	Forward contracts	–	(867,508)	–		(867,508)
	Futures	(341,085)	–	–		(341,085)
	Financial liabilities	(341,085)	(867,508)	–		(1,208,593)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Emerging Markets Debt Fund					
		USD	USD	USD	USD
	Bonds	2,210,611	20,716,809	–	22,927,420
	Forward contracts	–	11,746	–	11,746
	Futures	231,801	–	–	231,801
	Financial assets	2,442,412	20,728,555	–	23,170,967
	Forward contracts	–	(38,471)	–	(38,471)
	Futures	(40,407)	–	–	(40,407)
	Financial liabilities	(40,407)	(38,471)	–	(78,878)
BNY Mellon Emerging Markets Debt Local Currency Fund					
		USD	USD	USD	USD
	Bonds	–	27,672,900	–	27,672,900
	Forward contracts	–	555,293	–	555,293
	Financial assets	–	28,228,193	–	28,228,193
	Forward contracts	–	(329,474)	–	(329,474)
	Financial liabilities	–	(329,474)	–	(329,474)
BNY Mellon Emerging Markets Debt Opportunistic Fund					
		USD	USD	USD	USD
	Bonds	1,352,119	20,866,372	–	22,218,491
	Forward contracts	–	350,030	–	350,030
	Futures	96,294	–	–	96,294
	Financial assets	1,448,413	21,216,402	–	22,664,815
	Forward contracts	–	(293,362)	–	(293,362)
	Futures	(12,012)	–	–	(12,012)
	Financial liabilities	(12,012)	(293,362)	–	(305,374)
BNY Mellon Emerging Markets Debt Total Return Fund					
		USD	USD	USD	USD
	Bonds	443,062	25,806,729	–	26,249,791
	Collective investment schemes	–	2,554,238	–	2,554,238
	Forward contracts	–	753,322	–	753,322
	Futures	252,339	–	–	252,339
	Financial assets	695,401	29,114,289	–	29,809,690
	Forward contracts	–	(435,811)	–	(435,811)
	Futures	(21,687)	–	–	(21,687)
	Financial liabilities	(21,687)	(435,811)	–	(457,498)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Euroland Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	25,038,467	148,850,555	–	173,889,022
	Collective investment schemes	–	2,345,587	–	2,345,587
	Forward contracts	–	263,162	–	263,162
	Futures	1,187,842	–	–	1,187,842
	Interest rate swaps	–	1,108,919	–	1,108,919
	Financial assets	26,226,309	152,568,223	–	178,794,532
	Forward contracts	–	(27,826)	–	(27,826)
	Futures	(1,305,355)	–	–	(1,305,355)
	Interest rate swaps	–	(174,375)	–	(174,375)
	Financial liabilities	(1,305,355)	(202,201)	–	(1,507,556)
BNY Mellon European Credit Fund					
		EUR	EUR	EUR	EUR
	Bonds	570,621	55,268,749	–	55,839,370
	Collective investment schemes	–	1,349,380	–	1,349,380
	Credit default swaps	–	106,853	–	106,853
	Forward contracts	–	55,225	–	55,225
	Futures	4,574	–	–	4,574
	Financial assets	575,195	56,780,207	–	57,355,402
	Credit default swaps	–	(106,853)	–	(106,853)
	Forward contracts	–	(11,878)	–	(11,878)
	Futures	(103,192)	–	–	(103,192)
	Financial liabilities	(103,192)	(118,731)	–	(221,923)
BNY Mellon Floating Rate Credit Fund					
		EUR	EUR	EUR	EUR
	Bonds	–	26,155,553	620,789	26,776,342
	Collective investment schemes	–	1,317,282	–	1,317,282
	Credit default swaps	–	15,621	–	15,621
	Forward contracts	–	54,658	–	54,658
	Leveraged loans	–	2,962,666	–	2,962,666
	Financial assets	–	30,505,780	620,789	31,126,569
	Forward contracts	–	(131,197)	–	(131,197)
	Interest rate swaps	–	(264,588)	–	(264,588)
	Financial liabilities	–	(395,785)	–	(395,785)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Global Bond Fund					
		USD	USD	USD	USD
	Bonds	172,415,476	303,430,552	–	475,846,028
	Forward contracts	–	9,533,527	–	9,533,527
	Futures	1,787,205	–	–	1,787,205
	Options	139,766	–	–	139,766
	Financial assets	174,342,447	312,964,079	–	487,306,526
	Forward contracts	–	(12,193,375)	–	(12,193,375)
	Futures	(1,881,824)	–	–	(1,881,824)
	Financial liabilities	(1,881,824)	(12,193,375)	–	(14,075,199)
BNY Mellon Global Credit Fund					
		USD	USD	USD	USD
	Bonds	184,532,580	718,363,863	–	902,896,443
	Collective investment schemes	77,342,549	–	–	77,342,549
	Credit default swaps	–	6,258,930	–	6,258,930
	Forward contracts	–	12,944,059	–	12,944,059
	Futures	2,183,148	–	–	2,183,148
	Interest rate swaps	–	338,311	–	338,311
	Options	–	13,743	–	13,743
	Total return swaps	–	4,178,144	–	4,178,144
	Financial assets	264,058,277	742,097,050	–	1,006,155,327
	Credit default swaps	–	(9,461,735)	–	(9,461,735)
	Forward contracts	–	(9,074,585)	–	(9,074,585)
	Futures	(3,701,085)	–	–	(3,701,085)
	Interest rate swaps	–	(27,325)	–	(27,325)
	Options	–	(57,146)	–	(57,146)
	Total return swaps	–	(794,718)	–	(794,718)
	Financial liabilities	(3,701,085)	(19,415,509)	–	(23,116,594)
BNY Mellon Global Dynamic Bond Fund					
		USD	USD	USD	USD
	Bonds	30,079,098	128,090,346	–	158,169,444
	Collective investment schemes	10,994,630	5,126,696	–	16,121,326
	Forward contracts	–	5,219,834	–	5,219,834
	Futures	890,224	–	–	890,224
	Options	45,391	–	–	45,391
	Financial assets	42,009,343	138,436,876	–	180,446,219
	Forward contracts	–	(7,309,334)	–	(7,309,334)
	Futures	(1,980,425)	–	–	(1,980,425)
	Financial liabilities	(1,980,425)	(7,309,334)	–	(9,289,759)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Global Emerging Markets Opportunities Fund					
		USD	USD	USD	USD
	Equities	21,124,414	–	–	21,124,414
	Forward contracts	–	21,529	–	21,529
	Financial assets	21,124,414	21,529	–	21,145,943
	Forward contracts	–	(218)	–	(218)
	Financial liabilities	–	(218)	–	(218)
BNY Mellon Global Equity Income Fund					
		USD	USD	USD	USD
	Equities	419,005,929	12,362,031	–	431,367,960
	Forward contracts	–	421,153	–	421,153
	Financial assets	419,005,929	12,783,184	–	431,789,113
	Forward contracts	–	(3,573)	–	(3,573)
	Financial liabilities	–	(3,573)	–	(3,573)
BNY Mellon Global High Yield Bond Fund					
		USD	USD	USD	USD
	Bonds	–	109,954,685	–	109,954,685
	Equities	13,713	–	–	13,713
	Forward contracts	–	977,638	–	977,638
	Leveraged loans	–	1,695,020	–	1,695,020
	Financial assets	13,713	112,627,343	–	112,641,056
	Forward contracts	–	(354,649)	–	(354,649)
	Financial liabilities	–	(354,649)	–	(354,649)
BNY Mellon Global Infrastructure Income Fund					
		USD	USD	USD	USD
	Equities	94,720,703	–	–	94,720,703
	Forward contracts	–	376,927	–	376,927
	Financial assets	94,720,703	376,927	–	95,097,630
	Forward contracts	–	(8,536)	–	(8,536)
	Financial liabilities	–	(8,536)	–	(8,536)
BNY Mellon Global Leaders Fund					
		USD	USD	USD	USD
	Equities	67,768,309	–	–	67,768,309
	Forward contracts	–	49,129	–	49,129
	Financial assets	67,768,309	49,129	–	67,817,438
	Forward contracts	–	(4,564)	–	(4,564)
	Financial liabilities	–	(4,564)	–	(4,564)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Global Opportunities Fund					
		USD	USD	USD	USD
	Equities	30,131,610	–	–	30,131,610
	Forward contracts	–	7,519	–	7,519
	Financial assets	30,131,610	7,519	–	30,139,129
	Forward contracts	–	(6)	–	(6)
	Financial liabilities	–	(6)	–	(6)
BNY Mellon Global Real Return Fund (EUR)					
		EUR	EUR	EUR	EUR
	Bonds	229,308,042	203,180,308	175,246	432,663,596
	Collective investment schemes	15,212,508	29,258,134	–	44,470,642
	Equities	502,910,216	–	–	502,910,216
	Equity investment instruments	–	61,018,855	–	61,018,855
	Exchange traded commodities	16,422,634	–	–	16,422,634
	Exchange traded commodities options	4,935,120	–	–	4,935,120
	Forward contracts	–	14,876,438	–	14,876,438
	Futures	3,822,453	–	–	3,822,453
	Options	18,455,072	2,438,973	–	20,894,045
	P-Notes	–	6,168,698	–	6,168,698
	Warrants	–	109,726,198	–	109,726,198
	Financial assets	791,066,045	426,667,604	175,246	1,217,908,895
	Exchange traded commodities options	(3,491,894)	–	–	(3,491,894)
	Forward contracts	–	(4,894,675)	–	(4,894,675)
	Futures	(343,300)	–	–	(343,300)
	Options	(10,053,481)	(1,077,458)	–	(11,130,939)
	Financial liabilities	(13,888,675)	(5,972,133)	–	(19,860,808)
BNY Mellon Global Real Return Fund (GBP)					
		GBP	GBP	GBP	GBP
	Bonds	9,827,985	5,007,650	–	14,835,635
	Collective investment schemes	485,357	852,489	–	1,337,846
	Equities	16,116,242	–	–	16,116,242
	Equity investment instruments	–	1,952,835	–	1,952,835
	Exchange traded commodities	526,140	–	–	526,140
	Exchange traded commodities options	162,514	–	–	162,514
	Forward contracts	–	420,606	–	420,606
	Futures	133,478	–	–	133,478
	Options	590,904	73,264	–	664,168
	P-Notes	–	214,821	–	214,821
	Warrants	–	3,540,357	–	3,540,357
	Financial assets	27,842,620	12,062,022	–	39,904,642
	Exchange traded commodities options	(114,959)	–	–	(114,959)
	Forward contracts	–	(87,423)	–	(87,423)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
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BNY Mellon Global Real Return Fund (GBP) cont'd.

	GBP	GBP	GBP	GBP
Futures	(11,293)	–	–	(11,293)
Options	(322,851)	(32,366)	–	(355,217)
Financial liabilities	(449,103)	(119,789)	–	(568,892)

BNY Mellon Global Real Return Fund (USD)

	USD	USD	USD	USD
Bonds	51,684,536	32,499,856	28,635	84,213,027
Collective investment schemes	2,779,587	4,616,247	–	7,395,834
Equities	91,667,845	–	–	91,667,845
Equity investment instruments	–	11,222,943	–	11,222,943
Exchange traded commodities	3,093,582	–	–	3,093,582
Exchange traded commodities options	937,040	–	–	937,040
Forward contracts	–	735,250	–	735,250
Futures	720,098	–	–	720,098
Options	3,590,072	491,775	–	4,081,847
P-Notes	–	1,188,862	–	1,188,862
Warrants	–	20,093,714	–	20,093,714
Financial assets	154,472,760	70,848,647	28,635	225,350,042
Exchange traded commodities options	(663,000)	–	–	(663,000)
Forward contracts	–	(4,575,014)	–	(4,575,014)
Futures	(65,341)	–	–	(65,341)
Options	(1,925,514)	(217,250)	–	(2,142,764)
Financial liabilities	(2,653,855)	(4,792,264)	–	(7,446,119)

BNY Mellon Global Short-Dated High Yield Bond Fund

	USD	USD	USD	USD
Bonds	–	723,701,332	–	723,701,332
Collective investment schemes	–	18,330,775	–	18,330,775
Credit default swaps	–	153,283	–	153,283
Forward contracts	–	12,673,474	–	12,673,474
Leveraged loans	–	9,450,696	–	9,450,696
Financial assets	–	764,309,560	–	764,309,560
Forward contracts	–	(14,541,434)	–	(14,541,434)
Financial liabilities	–	(14,541,434)	–	(14,541,434)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Global Unconstrained Fund					
		USD	USD	USD	USD
	Bonds	5,194,834	2,300,295	–	7,495,129
	Collective investment schemes	–	506,797	–	506,797
	Equities	17,888,002	–	–	17,888,002
	Equity investment instruments	–	1,003,989	–	1,003,989
	Exchange traded commodities	601,476	–	–	601,476
	Forward contracts	–	658,916	–	658,916
	Financial assets	23,684,312	4,469,997	–	28,154,309
	Forward contracts	–	(88,838)	–	(88,838)
	Financial liabilities	–	(88,838)	–	(88,838)
BNY Mellon Japan Small Cap Equity Focus Fund					
		JPY	JPY	JPY	JPY
	Equities	17,366,092,000	–	–	17,366,092,000
	Forward contracts	–	4,287,476	–	4,287,476
	Financial assets	17,366,092,000	4,287,476	–	17,370,379,476
	Forward contracts	–	(159,429,964)	–	(159,429,964)
	Financial liabilities	–	(159,429,964)	–	(159,429,964)
BNY Mellon Long-Term European Equity Fund					
		EUR	EUR	EUR	EUR
	Equities	20,537,937	–	–	20,537,937
	Financial assets	20,537,937	–	–	20,537,937
BNY Mellon Long-Term Global Equity Fund					
		EUR	EUR	EUR	EUR
	Equities	1,442,267,513	–	–	1,442,267,513
	Forward contracts	–	17,133	–	17,133
	Financial assets	1,442,267,513	17,133	–	1,442,284,646
	Forward contracts	–	(298,865)	–	(298,865)
	Financial liabilities	–	(298,865)	–	(298,865)
BNY Mellon Mobility Innovation Fund					
		USD	USD	USD	USD
	Equities	411,027,688	–	–	411,027,688
	Forward contracts	–	4,020,241	–	4,020,241
	Financial assets	411,027,688	4,020,241	–	415,047,929
	Forward contracts	–	(63,717)	–	(63,717)
	Financial liabilities	–	(63,717)	–	(63,717)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Small Cap Euroland Fund					
		EUR	EUR	EUR	EUR
	Equities	47,263,865	244,530	–	47,508,395
	Financial assets	47,263,865	244,530	–	47,508,395
BNY Mellon Sustainable Global Dynamic Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	55,264,176	266,140,870	–	321,405,046
	Forward contracts	–	7,956,116	–	7,956,116
	Futures	1,690,990	–	–	1,690,990
	Options	84,423	–	–	84,423
	Financial assets	57,039,589	274,096,986	–	331,136,575
	Forward contracts	–	(7,250,684)	–	(7,250,684)
	Futures	(3,794,690)	–	–	(3,794,690)
	Financial liabilities	(3,794,690)	(7,250,684)	–	(11,045,374)
BNY Mellon Sustainable Global Emerging Markets Fund					
		USD	USD	USD	USD
	Equities	10,687,036	–	–	10,687,036
	Forward contracts	–	1,793	–	1,793
	Financial assets	10,687,036	1,793	–	10,688,829
	Forward contracts	–	(31)	–	(31)
	Financial liabilities	–	(31)	–	(31)
BNY Mellon Sustainable Global Equity Fund					
		USD	USD	USD	USD
	Equities	432,751,590	–	–	432,751,590
	Financial assets	432,751,590	–	–	432,751,590

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon Sustainable Global Real Return Fund (EUR)					
		EUR	EUR	EUR	EUR
	Bonds	2,487,429	2,627,268	–	5,114,697
	Collective investment schemes	407,371	643,876	–	1,051,247
	Equities	6,893,233	–	–	6,893,233
	Equity investment instruments	–	647,788	–	647,788
	Exchange traded commodities	752,570	–	–	752,570
	Exchange traded commodities options	71,005	–	–	71,005
	Forward contracts	–	332,221	–	332,221
	Futures	31,236	–	–	31,236
	Options	249,714	33,718	–	283,432
	P-Notes	–	92,066	–	92,066
	Warrants	–	1,509,718	–	1,509,718
	Financial assets	10,892,558	5,886,655	–	16,779,213
	Exchange traded commodities options	(50,208)	–	–	(50,208)
	Forward contracts	–	(150,856)	–	(150,856)
	Futures	(4,487)	–	–	(4,487)
	Options	(137,368)	(14,896)	–	(152,264)
	Financial liabilities	(192,063)	(165,752)	–	(357,815)
BNY Mellon Targeted Return Bond Fund					
		USD	USD	USD	USD
	Bonds	3,823,991	80,507,863	–	84,331,854
	Collective investment schemes	5,283,804	–	–	5,283,804
	Credit default swaps	–	756,979	–	756,979
	Forward contracts	–	1,534,086	–	1,534,086
	Futures	6,008	–	–	6,008
	Interest rate swaps	–	179,392	–	179,392
	Options	–	3,654	–	3,654
	Total return swaps	–	502,139	–	502,139
	Financial assets	9,113,803	83,484,113	–	92,597,916
	Credit default swaps	–	(830,110)	–	(830,110)
	Forward contracts	–	(1,490,085)	–	(1,490,085)
	Futures	(764,360)	–	–	(764,360)
	Interest rate swaps	–	(50,944)	–	(50,944)
	Options	–	(8,372)	–	(8,372)
	Total return swaps	–	(83,769)	–	(83,769)
	Financial liabilities	(764,360)	(2,463,280)	–	(3,227,640)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
BNY Mellon U.S. Equity Income Fund					
		USD	USD	USD	USD
	Equities	402,243,881	–	–	402,243,881
	Forward contracts	–	433,056	–	433,056
	Financial assets	402,243,881	433,056	–	402,676,937
	Forward contracts	–	(7,227)	–	(7,227)
	Financial liabilities	–	(7,227)	–	(7,227)
BNY Mellon U.S. Municipal Infrastructure Debt Fund					
		USD	USD	USD	USD
	Bonds	–	782,179,775	–	782,179,775
	Forward contracts	–	16,790,816	–	16,790,816
	Financial assets	–	798,970,591	–	798,970,591
	Forward contracts	–	(102,853)	–	(102,853)
	Financial liabilities	–	(102,853)	–	(102,853)
Responsible Horizons EM Debt Impact Fund					
		USD	USD	USD	USD
	Bonds	–	56,019,919	–	56,019,919
	Forward contracts	–	19,803	–	19,803
	Futures	371,569	–	–	371,569
	Financial assets	371,569	56,039,722	–	56,411,291
	Forward contracts	–	(704,216)	–	(704,216)
	Futures	(297,759)	–	–	(297,759)
	Financial liabilities	(297,759)	(704,216)	–	(1,001,975)
Responsible Horizons Euro Corporate Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	–	1,062,741,757	–	1,062,741,757
	Credit default swaps	–	2,030,204	–	2,030,204
	Forward contracts	–	381,116	–	381,116
	Futures	42,156	–	–	42,156
	Total return swaps	–	1,759,489	–	1,759,489
	Financial assets	42,156	1,066,912,566	–	1,066,954,722
	Credit default swaps	–	(4,750,096)	–	(4,750,096)
	Forward contracts	–	(26,854)	–	(26,854)
	Futures	(3,150,027)	–	–	(3,150,027)
	Financial liabilities	(3,150,027)	(4,776,950)	–	(7,926,977)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

Fund	Classification	Level 1	Level 2	Level 3	Total 31 December 2023
Responsible Horizons Euro Impact Bond Fund					
		EUR	EUR	EUR	EUR
	Bonds	693,451	33,649,530	–	34,342,981
	Forward contracts	–	37,745	–	37,745
	Futures	16,433	–	–	16,433
	Financial assets	709,884	33,687,275	–	34,397,159
	Forward contracts	–	(2,165)	–	(2,165)
	Futures	(76,772)	–	–	(76,772)
	Financial liabilities	(76,772)	(2,165)	–	(78,937)

The following table presents the movement in level 3 investments for the financial period ended 30 June 2024:

BNY Mellon Absolute Return Bond Fund

Particulars	Leveraged		Total EUR
	Bonds EUR	loans EUR	
Opening balance	–	921,583	921,583
Purchases	–	–	–
Sales	(11,437)	(277,370)	(288,807)
Transfers into Level 3	27,993	–	27,993
Transfers out of Level 3	–	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss			
Realised gains	85	6,819	6,904
Unrealised (losses)/gains	(79)	45,422	45,343
Closing balance	16,562	696,454	713,016

BNY Mellon Floating Rate Credit Fund

Particulars	Bonds EUR	Total EUR
Opening balance	620,789	620,789
Purchases	300,000	300,000
Sales	(363,107)	(363,107)
Transfers into Level 3	394,372	394,372
Transfers out of Level 3	(249,000)	(249,000)
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	7,347	7,347
Unrealised losses	(16,826)	(16,826)
Closing balance	693,575	693,575

BNY Mellon Global Credit Fund

Particulars	Bonds USD	Total USD
Opening balance	–	–
Purchases	–	–
Sales	(70,319)	(70,319)
Transfers into Level 3	175,656	175,656

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

BNY Mellon Global Credit Fund

Particulars	Bonds USD	Total USD
Transfers out of Level 3	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised losses	(612)	(612)
Unrealised losses	(3,894)	(3,894)
Closing balance	100,831	100,831

BNY Mellon Global Real Return Fund (EUR)

Particulars	Bonds EUR	Warrants EUR	Total EUR
Opening balance	175,246	–	175,246
Purchases	–	6,349,415	6,349,415
Sales	–	(23,075,802)	(23,075,802)
Transfers into Level 3	–	84,347,252	84,347,252
Transfers out of Level 3	–	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss			
Realised (losses)/gains	(1,234,742)	1,915,829	681,087
Unrealised gains	1,059,496	3,805,389	4,864,885
Closing balance	–	73,342,083	73,342,083

BNY Mellon Global Real Return Fund (GBP)

Particulars	Warrants GBP	Total GBP
Opening balance	–	–
Purchases	217,910	217,910
Sales	(505,416)	(505,416)
Transfers into Level 3	2,827,013	2,827,013
Transfers out of Level 3	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	34,746	34,746
Unrealised gains	83,756	83,756
Closing balance	2,658,009	2,658,009

BNY Mellon Global Real Return Fund (USD)

Particulars	Bonds USD	Warrants USD	Total USD
Opening balance	28,635	–	28,635
Purchases	–	1,202,977	1,202,977
Sales	–	(2,378,217)	(2,378,217)
Transfers into Level 3	–	15,076,499	15,076,499
Transfers out of Level 3	–	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss			
Realised (losses)/gains	(187,995)	162,300	(25,695)
Unrealised gains	159,360	380,389	539,749

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

BNY Mellon Global Real Return Fund (USD)

Particulars	Bonds USD	Warrants USD	Total USD
Closing balance	–	14,443,948	14,443,948

BNY Mellon Global Short-Dated High Yield Bond Fund

Particulars	Bonds USD	Total USD
Opening balance	–	–
Purchases	–	–
Sales	–	–
Transfers into Level 3	5,333,246	5,333,246
Transfers out of Level 3	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	–	–
Unrealised losses	(169,866)	(169,866)
Closing balance	5,163,380	5,163,380

BNY Mellon Sustainable Global Real Return Fund (EUR)

Particulars	Warrants EUR	Total EUR
Opening balance	–	–
Purchases	83,621	83,621
Sales	(493,497)	(493,497)
Transfers into Level 3	1,178,051	1,178,051
Transfers out of Level 3	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	37,535	37,535
Unrealised gains	33,330	33,330
Closing balance	839,040	839,040

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

The following table presents the movement in level 3 investments for the financial year ended 31 December 2023:

BNY Mellon Absolute Return Bond Fund

Particulars	Leveraged		Total EUR
	Bonds EUR	loans EUR	
Opening balance	189,783	1,313,810	1,503,593
Purchases	–	–	–
Sales	–	(387,684)	(387,684)
Transfers into Level 3	–	–	–
Transfers out of Level 3	(189,783)	(3,985)	(193,768)
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss			
Realised gains	–	7,377	7,377
Unrealised losses	–	(7,935)	(7,935)
Closing balance	–	921,583	921,583

BNY Mellon Absolute Return Equity Fund

Particulars	Total	
	Equities GBP	GBP
Opening balance	23,683	23,683
Purchases	–	–
Sales	–	–
Transfers into Level 3	–	–
Transfers out of Level 3	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised losses	(1,219,379)	(1,219,379)
Unrealised gains	1,195,696	1,195,696
Closing balance	–	–

BNY Mellon Efficient U.S. Fallen Angels Beta Fund

Particulars	Total	
	Bonds USD	USD
Opening balance	1,010,765	1,010,765
Purchases	–	–
Sales	–	–
Transfers into Level 3	–	–
Transfers out of Level 3	(1,010,765)	(1,010,765)
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	–	–
Unrealised gains	–	–
Closing balance	–	–

BNY Mellon Efficient U.S. High Yield Beta Fund

Particulars	Total	
	Bonds USD	USD
Opening balance	127,832	127,832
Purchases	–	–
Sales	–	–
Transfers into Level 3	–	–
Transfers out of Level 3	(127,832)	(127,832)

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

BNY Mellon Efficient U.S. High Yield Beta Fund

Particulars	Bonds USD	Total USD
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	-	-
Unrealised gains	-	-
Closing balance	-	-

BNY Mellon Emerging Markets Debt Local Currency Fund

Particulars	Bonds USD	Total USD
Opening balance	233,654	233,654
Purchases	-	-
Sales	-	-
Transfers into Level 3	-	-
Transfers out of Level 3	(233,654)	(233,654)
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	-	-
Unrealised gains	-	-
Closing balance	-	-

BNY Mellon Emerging Markets Debt Opportunistic Fund

Particulars	Bonds USD	Total USD
Opening balance	182,875	182,875
Purchases	-	-
Sales	-	-
Transfers into Level 3	-	-
Transfers out of Level 3	(182,875)	(182,875)
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	-	-
Unrealised gains	-	-
Closing balance	-	-

BNY Mellon Emerging Markets Debt Total Return Fund

Particulars	Bonds USD	Total USD
Opening balance	295,051	295,051
Purchases	-	-
Sales	-	-
Transfers into Level 3	-	-
Transfers out of Level 3	(295,051)	(295,051)
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	-	-
Unrealised gains	-	-

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

BNY Mellon Emerging Markets Debt Total Return Fund

Particulars	Bonds USD	Total USD
Closing balance	–	–

BNY Mellon Floating Rate Credit Fund

Particulars	Bonds EUR	Total EUR
Opening balance	–	–
Purchases	604,760	604,760
Sales	–	–
Transfers into Level 3	–	–
Transfers out of Level 3	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	–	–
Unrealised gains	16,029	16,029
Closing balance	620,789	620,789

BNY Mellon Global Real Return Fund (EUR)

Particulars	Bonds EUR	Total EUR
Opening balance	–	–
Purchases	–	–
Sales	–	–
Transfers into Level 3	1,142,262	1,142,262
Transfers out of Level 3	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	–	–
Unrealised losses	(967,016)	(967,016)
Closing balance	175,246	175,246

BNY Mellon Global Real Return Fund (USD)

Particulars	Bonds USD	Total USD
Opening balance	–	–
Purchases	–	–
Sales	–	–
Transfers into Level 3	179,896	179,896
Transfers out of Level 3	–	–
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	–	–
Unrealised losses	(151,261)	(151,261)
Closing balance	28,635	28,635

BNY Mellon Targeted Return Bond Fund

Particulars	Bonds USD	Total USD
Opening balance	489,564	489,564
Purchases	–	–
Sales	–	–

15. RISK MANAGEMENT OBJECTIVES AND POLICIES cont'd.

FAIR VALUE ESTIMATION cont'd.

BNY Mellon Targeted Return Bond Fund

Particulars	Bonds USD	Total USD
Transfers into Level 3	–	–
Transfers out of Level 3	(489,564)	(489,564)
Net gains/(losses) recognised in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss		
Realised gains	–	–
Unrealised gains	–	–
Closing balance	–	–

Transfers are deemed to occur at the beginning of the financial period or financial year.

The transfer from Level 2 to Level 3 relates to equities and leveraged loans positions whose issuers experienced reductions in trading activity and was inactive (i.e. stale) as at the financial period end. These securities are priced at cost or fair valued using single broker quote and resulted in the reclassification to Level 3.

The transfers out of Level 3 are related to securities that were priced at cost and subsequently were subject to active trading and normal vendor pricing.

16. COMMITMENTS AND CONTINGENCIES

There are no commitments or contingencies as at 30 June 2024 or 31 December 2023.

17. SEGREGATED LIABILITY

The Company avails of the segregated liability provisions of Section 1405 (1) of the Companies Act 2014. As such, under Irish Law the Company generally will not be liable as a whole to third parties and there generally will not be the potential for cross liability between the Funds.

18. SIGNIFICANT EVENTS

Claire Cawley was appointed as Chair of the Board of Directors, replacing David Dillon, effective 1 January 2024.

On 2 April 2024, the Supplement of BNY Mellon Absolute Return Bond was modified for some clarification updates.

On 2 April 2024, BNY Mellon Efficient Global High Yield Beta Fund and BNY Mellon Efficient IG Corporate Beta Fund were modified to allow for SFDR reclassification from Article 6 to Article 8.

On 2 April 2024, the fees were increased on non-Founders share classes in the Responsible Horizons Euro Impact Bond Fund.

On 2 May 2024, BNY Mellon Global Leaders Fund was modified to allow SFDR reclassification from Article 6 to Article 8.

On 22 May 2024, BNY Mellon Dynamic U.S. Equity Fund, BNY Mellon Efficient U.S. Fallen Angels Beta Fund, BNY Mellon Efficient U.S. High Yield Beta Fund, BNY Mellon Long-Term Global Equity Fund, BNY Mellon Mobility Innovation Fund, BNY Mellon U.S. Equity Income Fund and BNY Mellon U.S. Municipal Infrastructure Debt Fund were registered in Korea.

BNY Mellon Efficient Euro High Yield Beta Fund was launched on 24 June 2024, following a modification to allow SFDR reclassification from Article 6 to Article 8.

Other than as disclosed above, there were no other significant events affecting the Company during the financial period.

19. SUBSEQUENT EVENTS

The Company declared the following distributions on 1 July 2024.

Fund	Share Class	Currency	1 July 2024
BNY Mellon Absolute Return Bond Fund			
	Class R (Inc)	EUR	0.4271
	Class T (Hedged)	USD	0.6424
	Sterling T (Acc) (Hedged)	GBP	0.6015
	Class W (Acc)	EUR	0.5118
	Sterling W (Acc) (Hedged)	GBP	0.5570
	Sterling X (Acc) (Hedged)	GBP	0.9546
	Sterling Z (Acc) (Hedged)	GBP	0.5112
	Sterling Z (Inc) (Hedged)	GBP	0.5112
BNY Mellon Asian Income Fund			
	Class A (Acc)	EUR	0.0211
	Class A (Inc)	USD	0.0117
	Class A (Inc)	EUR	0.0153
	Class B (Acc)	USD	0.0174
	Class C (Acc)	USD	0.0191
	Class W (Acc)	EUR	0.0156
	Class W (Inc)	EUR	0.0175
	Class W (Inc)	USD	0.0137
	Sterling W (Inc)	GBP	0.0182
BNY Mellon Efficient Euro High Yield Beta Fund			
	Class A (Acc)	EUR	0.0002
	Class A (Inc)	EUR	0.0002
	Class E (Acc)	EUR	0.0002
	Class E (Inc)	EUR	0.0002
	Class W (Acc)	EUR	0.0002
	Class W (Inc)	EUR	0.0002
BNY Mellon Efficient Global High Yield Beta Fund			
	Class A (Acc)	USD	0.0200
	Class A (Inc)	USD	0.0164
	Class C (Acc)	USD	0.0201
	Class C (Inc)	USD	0.0164
	Class E (Acc)	USD	0.0204
	Class E (Acc) (Hedged)	EUR	0.0191
	Sterling E (Acc) (Hedged)	GBP	0.0198
	Sterling E (Inc) (Hedged)	GBP	0.0162
	Sterling E (Inc) (Hedged) (M)	GBP	0.0060
	Class H (Acc) (Hedged)	EUR	0.0189
	Class H (Inc) (Hedged)	EUR	0.0154
	Class W (Acc)	USD	0.0203
	Class W (Acc) (Hedged)	CHF	0.0199
	Class W (Acc) (Hedged)	EUR	0.0190
	Sterling W (Acc) (Hedged)	GBP	0.0197
	Class W (Inc)	USD	0.0165
	Class W (Inc) (Hedged)	EUR	0.0156
	Sterling W (Inc) (Hedged)	GBP	0.0161
	Class X (Acc)	USD	0.0203
BNY Mellon Efficient Global IG Corporate Beta Fund			
	Class A (Acc)	USD	0.0108
	Class E (Inc) (Hedged)	GBP	0.0119
	Class E (Acc) (Hedged)	GBP	0.0120
	Sterling L (Acc) (Hedged)	GBP	0.0117

19. SUBSEQUENT EVENTS cont'd.

Fund	Share Class	Currency	1 July 2024
	Class W (Acc)	USD	0.0115
	Class W (Acc) (Hedged)	EUR	0.0107
	Class X (Acc) (Hedged)	EUR	0.0136
BNY Mellon Efficient U.S. Fallen Angels Beta Fund			
	Class A (Acc)	USD	0.0205
	Class C (Acc)	USD	0.0206
	Class C (Inc)	USD	0.0158
	Class E (Acc) (Hedged)	EUR	0.0181
	Class I (Acc) (Hedged)	EUR	0.0179
	Class N (Acc)	HKD	0.1877
	Class N (Acc)	USD	0.0180
	Class N (Inc)	HKD	0.1855
	Class N (Acc) (Hedged)	EUR	0.0171
	Class N (Inc) (M)	USD	0.0048
	Class W (Acc)	USD	0.0207
	Class W (Acc) (Hedged)	CHF	0.0203
	Class W (Acc) (Hedged)	EUR	0.0180
	Sterling W (Acc) (Hedged)	GBP	0.0200
	Class W (Inc)	USD	0.0159
	Class W (Inc) (Hedged)	EUR	0.0160
	Sterling W (Inc) (Hedged)	GBP	0.0191
	Class X (Acc)	JPY	2.5190
	Class X (Acc)	USD	0.0210
	Class X (Acc) (Hedged)	JPY	1.9786
	Sterling X (Acc) (Hedged)	GBP	0.0205
	Class X (Inc)	USD	0.0172
	Sterling X (Inc) (Hedged)	GBP	0.0156
BNY Mellon Efficient U.S. High Yield Beta Fund			
	Class A (Inc)	USD	0.0161
	Class A (Inc)	EUR	0.0177
	Class C (Acc)	USD	0.0249
	Class E (Acc) (Hedged)	EUR	0.0219
	Sterling E (Acc) (Hedged)	GBP	0.0234
	Class G (Acc) (Hedged)	EUR	0.0213
	Class H (Acc) (Hedged)	EUR	0.0208
	Class K (Acc)	USD	0.0242
	Class K (Acc) (Hedged)	EUR	0.0216
	Class L (Acc)	USD	0.0245
	Class L (Acc) (Hedged)	EUR	0.0218
	Class L (Inc)	USD	0.0182
	Class L (Inc) (Hedged)	EUR	0.0172
	Sterling L (Acc) (Hedged)	GBP	0.0218
	Sterling L (Inc) (Hedged)	GBP	0.0158
	Class W (Acc)	USD	0.0250
	Class W (Acc) (Hedged)	CHF	0.0215
	Class W (Acc) (Hedged)	EUR	0.0222
	Class W (Inc)	USD	0.0180
	Class W (Inc) (Hedged)	EUR	0.0142
	Sterling W (Inc) (Hedged)	GBP	0.0176
	Class X (Acc)	USD	0.0205
	Sterling X (Inc) (Hedged)	GBP	0.0169
BNY Mellon Emerging Markets Corporate Debt Fund			
	Class A (Inc) (M)	HKD	2.4775
	Class G (Inc)	USD	0.8845

19. SUBSEQUENT EVENTS cont'd.

Fund	Share Class	Currency	1 July 2024
	Class W (Acc) (Hedged)	CHF	1.0671
	Class W (Acc) (Hedged)	EUR	1.0692
	Class W (Inc) (Hedged)	CHF	0.8454
	Class W (Inc) (Hedged)	EUR	0.8183
	Sterling W (Acc) (Hedged)	GBP	1.5836
	Class X	USD	2.3401
BNY Mellon Emerging Markets Debt Fund			
	Class H (Acc) (Hedged)	EUR	0.0206
	Class X (Inc)	USD	0.0196
BNY Mellon Emerging Markets Debt Local Currency Fund			
	Class A (Inc)	USD	0.0111
	Class A (Inc)	EUR	0.0167
	Sterling A (Acc)	GBP	0.0274
	Sterling B (Acc)	GBP	0.0294
	Class C (Inc)	USD	0.0124
	Sterling C (Acc)	GBP	0.0443
	Sterling C (Inc)	GBP	0.0194
	Class W (Hedged)	EUR	0.0206
	Class W (Inc)	EUR	0.0148
	Class W (Inc) (Hedged)	EUR	0.0152
	Sterling W (Inc)	GBP	0.0156
	Sterling W (Inc) (Hedged)	GBP	0.0116
BNY Mellon Emerging Markets Debt Opportunistic Fund			
	Class W (Acc)	USD	0.0160
	Class X (Inc)	USD	0.0122
BNY Mellon Emerging Markets Debt Total Return Fund			
	Class A (Acc)	USD	0.0234
	Sterling E (Inc) (Hedged)	GBP	0.0171
	Class H (Acc) (Hedged)	EUR	0.0213
	Class W (Acc)	USD	0.0240
	Class W (Acc) (Hedged)	EUR	0.0208
	Sterling W (Acc) (Hedged)	GBP	0.0217
	Class X (Acc)	USD	0.0250
BNY Mellon Euroland Bond Fund			
	Class A (Inc)	EUR	0.0058
	Class B (Inc)	EUR	0.0064
	Class C (Inc)	EUR	0.0077
	Class G (Acc)	EUR	0.0065
	Class W (Acc)	EUR	0.0069
BNY Mellon European Credit Fund			
	Class W (Acc)	EUR	0.6944
	Class X	EUR	1.0335
BNY Mellon Floating Rate Credit Fund			
	Class A (Acc)	EUR	0.0157
	Class A (Inc)	EUR	0.0107
	Class E (Acc)	EUR	0.0186
	Class E (Acc) (Hedged)	USD	0.0188
	Class E (Acc) (Hedged)	CHF	0.0182
	Sterling E (Acc) (Hedged)	GBP	0.0173
	Sterling E (Inc) (Hedged)	GBP	0.0172
	Class W (Acc)	EUR	0.0178
	Class W (Acc) (Hedged)	USD	0.0180
	Class W (Acc) (Hedged)	CHF	0.0174
	Class W (Inc)	EUR	0.0169

19. SUBSEQUENT EVENTS cont'd.

Fund	Share Class	Currency	1 July 2024
	Class X (Acc)	EUR	0.0131
	Sterling X (Acc) (Hedged)	GBP	0.0199
	Sterling X (Inc) (Hedged)	GBP	0.0189
BNY Mellon Global Bond Fund			
	Class A (Inc)	USD	0.0116
	Class C	USD	0.0311
	Class C (Inc)	USD	0.0059
	Sterling C (Inc)	GBP	0.0178
	Class W (Acc)	USD	0.0138
	Class W (Acc)	EUR	0.0134
	Sterling W (Acc) (Hedged)	GBP	0.0128
	Sterling W (Inc) (Hedged)	GBP	0.0130
	Class Z (Acc)	USD	0.0156
	Class Z (Inc)	USD	0.0154
	Class Z (Acc) (Hedged)	EUR	0.0149
	Class Z (Inc) (Hedged)	EUR	0.0153
	Sterling Z (Acc) (Hedged)	GBP	0.0127
	Sterling Z (Inc) (Hedged)	GBP	0.0120
BNY Mellon Global Credit Fund			
	Class A (Inc) (Q)	USD	0.0096
	Class H (Inc) (Hedged) (Q)	SGD	0.0095
	Class K (Inc) (M)	USD	0.0035
	Class W (Inc) (Hedged) (Q)	SGD	0.0109
BNY Mellon Global Dynamic Bond Fund			
	Class A (Inc)	USD	0.0095
	Class C	USD	0.0149
	Class G (Acc)	EUR	0.0131
	Class H (Inc) (Hedged)	EUR	0.0079
	Class I (Hedged)	EUR	0.0111
	Class I (Acc) (Hedged)	SGD	0.0105
	Class I (Inc) (Hedged)	EUR	0.0089
	Class W	USD	0.0137
	Sterling W (Acc)	GBP	0.0115
	Class W (Hedged)	EUR	0.0117
	Class W (Inc) (Hedged)	EUR	0.0098
	Sterling W (Acc) (Hedged)	GBP	0.0128
	Class X (Acc) (Hedged)	JPY	1.2569
	Class X (Inc) (Hedged)	JPY	1.1011
	Sterling Z (Acc)	GBP	0.0125
	Sterling Z (Inc)	GBP	0.0112
	Sterling Z (Acc) (Hedged)	GBP	0.0119
	Sterling Z (Inc) (Hedged)	GBP	0.0107
BNY Mellon Global Equity Income Fund			
	Class A	EUR	0.0374
	Class A (Inc)	USD	0.0179
	Class A (Inc)	EUR	0.0170
	Sterling A (Acc)	GBP	0.0256
	Class B	USD	0.0337
	Class B	EUR	0.0378
	Class B (Inc)	USD	0.0222
	Class B (Inc)	EUR	0.0268
	Sterling B (Inc)	GBP	0.0274
	Class C (Inc)	USD	0.0236
	Class C (Inc)	EUR	0.0272

19. SUBSEQUENT EVENTS cont'd.

Fund	Share Class	Currency	1 July 2024
	Sterling C (Inc)	GBP	0.0291
	Class G (Acc)	EUR	0.0190
	Class G (Acc) (Hedged)	EUR	0.0104
	Class H (Inc) (Hedged)	EUR	0.0139
	Class J (Acc) (Hedged)	AUD	0.0116
	Class J (Acc) (Hedged)	CAD	0.0117
	Class J (Acc) (Hedged)	EUR	0.0117
	Class J (Acc) (Hedged)	SGD	0.0117
	Class J (Inc) (Hedged)	AUD	0.0115
	Class J (Inc) (Hedged)	CAD	0.0117
	Class J (Inc) (Hedged)	EUR	0.0117
	Class J (Inc) (Hedged)	SGD	0.0117
	Class W	USD	0.0288
	Class W	EUR	0.0350
	Class W (Acc)	CHF	0.0125
	Class W (Acc) (Hedged)	EUR	0.0157
	Class W (Inc)	USD	0.0203
	Class W (Inc)	EUR	0.0248
	Sterling W (Acc)	GBP	0.0366
	Sterling W (Inc)	GBP	0.0258
	Class Z (Acc)	USD	0.0242
	Class Z (Acc)	EUR	0.0281
	Class Z (Inc)	USD	0.0160
	Class Z (Inc)	EUR	0.0169
	Sterling Z (Inc)	GBP	0.0161
BNY Mellon Global High Yield Bond Fund			
	Class W (Acc)	USD	0.0212
	Sterling W (Acc) (Hedged)	GBP	0.0188
	Class X (Inc)	USD	0.0153
	Class X (Inc) (Hedged)	EUR	0.0131
BNY Mellon Global Infrastructure Income Fund			
	Class A (Acc)	USD	0.0227
	Class A (Inc)	USD	0.0174
	Class A (Inc)	EUR	0.0184
	Class B (Acc)	SGD	0.0282
	Class B (Acc)	USD	0.0233
	Class B (Inc)	USD	0.0178
	Class B (Inc)	SGD	0.0231
	Class B (Inc) (M)	USD	0.0051
	Class E (Inc)	USD	0.0189
	Class E (Inc)	EUR	0.0200
	Sterling E (Inc) (Hedged)	GBP	0.0170
	Class H (Acc) (Hedged)	EUR	0.0197
	Class H (Inc) (Hedged)	EUR	0.0150
	Class J (Acc) (Hedged)	SGD	0.0285
	Class J (Inc) (Hedged)	SGD	0.0232
	Class W (Acc)	USD	0.0243
	Class W (Acc) (Hedged)	EUR	0.0210
	Class W (Inc)	USD	0.0186
	Class W (Inc) (Hedged)	EUR	0.0161
BNY Mellon Global Short-Dated High Yield Bond Fund			
	Class A (Acc)	USD	0.0177
	Class A (Inc)	USD	0.0128
	Class C (Acc)	USD	0.0201

19. SUBSEQUENT EVENTS cont'd.

Fund	Share Class	Currency	1 July 2024
	Class G (Acc)	USD	0.0180
	Class G (Acc) (Hedged)	EUR	0.0110
	Class H (Acc) (Hedged)	CHF	0.0140
	Class H (Acc) (Hedged)	EUR	0.0153
	Class H (Inc) (Hedged)	EUR	0.0111
	Class I (Acc) (Hedged)	CHF	0.0156
	Class I (Acc) (Hedged)	EUR	0.0173
	Class I (Inc) (Hedged)	EUR	0.0122
	Class L (Acc)	USD	0.0119
	Class L (Acc) (Hedged)	EUR	0.0119
	Sterling L (Acc) (Hedged)	GBP	0.0162
	Sterling L (Inc) (Hedged)	GBP	0.0160
	Class W (Acc)	USD	0.0213
	Class W (Acc) (Hedged)	CHF	0.0171
	Class W (Acc) (Hedged)	EUR	0.0181
	Class W (Inc)	USD	0.0146
	Class W (Inc) (Hedged)	EUR	0.0127
	Sterling W (Acc) (Hedged)	GBP	0.0198
	Sterling W (Inc) (Hedged)	GBP	0.0137
	Class X (Acc)	USD	0.0243
	Sterling X (Acc) (Hedged)	GBP	0.0209
	Class Y (Acc)	USD	0.0244
	Sterling Y (Acc) (Hedged)	GBP	0.0226
	Class Z (Acc)	USD	0.0182
	Class Z (Inc)	USD	0.0154
	Sterling Z (Acc) (Hedged)	GBP	0.0186
	Sterling Z (Inc) (Hedged)	GBP	0.0143
BNY Mellon Sustainable Global Dynamic Bond Fund			
	Class A (Acc)	EUR	0.0089
	Class A (Acc)	USD	0.0084
	Class A (Inc)	EUR	0.0083
	Class E (Acc)	EUR	0.0120
	Class E (Acc) (Hedged)	CHF	0.0110
	Class G (Acc)	EUR	0.0104
	Class H (Acc) (Hedged)	CHF	0.0082
	Class W (Acc)	EUR	0.0111
	Class W (Acc) (Hedged)	CHF	0.0102
	Class W (Acc) (Hedged)	USD	0.0114
	Sterling W (Acc) (Hedged)	GBP	0.0111
	Class W (Inc)	EUR	0.0096
	Class W (Inc) (Hedged)	USD	0.0110
	Sterling W (Inc) (Hedged)	GBP	0.0101
	Class X (Acc)	EUR	0.0128
BNY Mellon Targeted Return Bond Fund			
	Class A (Acc)	USD	0.0124
	Sterling W (Acc) (Hedged)	GBP	0.0146
BNY Mellon U.S. Equity Income Fund			
	Class A (Acc)	USD	0.0077
	Class A (Acc)	EUR	0.0108
	Class A (Inc)	USD	0.0070
	Class B (Inc)	USD	0.0090
	Class C (Acc)	USD	0.0076
	Class C (Inc)	USD	0.0100
	Class E (Inc)	USD	0.0104

19. SUBSEQUENT EVENTS cont'd.

Fund	Share Class	Currency	1 July 2024
	Class E (Inc)	EUR	0.0106
	Sterling E (Acc)	GBP	0.0121
	Sterling E (Inc)	GBP	0.0103
	Sterling E (Inc) (Hedged)	GBP	0.0093
	Class H (Acc) (Hedged)	EUR	0.0074
	Class W (Acc)	USD	0.0121
	Class W (Acc)	EUR	0.0113
	Sterling W (Acc)	GBP	0.0068
	Class W (Acc) (Hedged)	EUR	0.0076
	Class W (Inc)	USD	0.0102
	Sterling W (Acc) (Hedged)	GBP	0.0071
	Sterling W (Inc)	GBP	0.0100
BNY Mellon U.S. Municipal Infrastructure Debt Fund			
	Class A (Acc)	USD	0.0196
	Class A (Inc)	USD	0.0175
	Class A (Inc) (M)	USD	0.0027
	Class C (Acc)	USD	0.0243
	Class E (Acc)	USD	0.0235
	Class E (Acc) (Hedged)	CHF	0.0199
	Class E (Acc) (Hedged)	EUR	0.0215
	Class G (Acc)	USD	0.0191
	Class G (Acc) (Hedged)^	EUR	0.0080
	Class H (Acc) (Hedged)	CHF	0.0178
	Class H (Acc) (Hedged)	EUR	0.0204
	Class H (Inc) (Hedged)	EUR	0.0161
	Class I (Acc) (Hedged)	EUR	0.0188
	Class W (Acc)	USD	0.0245
	Class W (Acc)	EUR	0.0215
	Class W (Acc) (Hedged)	CHF	0.0201
	Class W (Acc) (Hedged)	EUR	0.0213
	Class W (Inc)	USD	0.0190
	Class W (Inc) (Hedged)	CHF	0.0170
	Class W (Inc) (Hedged)	EUR	0.0168
	Class W (Inc) (M)	SGD	0.0033
	Sterling W (Acc) (Hedged)	GBP	0.0190
	Class Z (Acc) (Hedged)	CHF	0.0180
	Class Z (Acc) (Hedged)	EUR	0.0184
Responsible Horizons EM Debt Impact Fund			
	Class E (Acc)	USD	0.0152
	Class E (Acc) (Hedged)	CHF	0.0147
	Class E (Acc) (Hedged)	EUR	0.0149
	Class G (Acc)	USD	0.0140
	Class G (Inc)	USD	0.0132
	Class W (Acc)	USD	0.0146
	Class W (Acc) (Hedged)	EUR	0.0143
	Class W (Inc)	USD	0.0137
	Class W (Inc) (Hedged)	EUR	0.0134
	Sterling W (Acc) (Hedged)	GBP	0.0145
	Class X (Acc)	USD	0.0162
Responsible Horizons Euro Corporate Bond Fund			
	Class A (Acc)	EUR	0.0058
	Class G (Acc)	EUR	0.0070
	Class W (Acc)	EUR	0.0073
	Class W (Inc)	EUR	0.0070

19. SUBSEQUENT EVENTS cont'd.

Fund	Share Class	Currency	1 July 2024
	Class W (Acc) (Hedged)	CHF	0.0082
	Class X (Acc)	EUR	0.0083
	Class Z (Acc)	EUR	0.0075
Responsible Horizons Euro Impact Bond Fund			
	Class A (Acc)	EUR	0.0064
	Class C (Acc)	EUR	0.0070
	Class E (Acc)	EUR	0.0077
	Class E (Acc) (Hedged)	USD	0.0081
	Sterling E (Acc) (Hedged)	GBP	0.0080
	Class G (Acc)	EUR	0.0070
	Class H (Acc) (Hedged)	NOK	0.0721
	Class W (Acc)	EUR	0.0073
	Class W (Acc) (Hedged)	CHF	0.0082
	Class W (Acc) (Hedged)	USD	0.0077
	Sterling W (Acc) (Hedged)	GBP	0.0075
	Class X (Acc)	EUR	0.0080
	Class X (Acc) (Hedged)	NOK	0.0894
	Class X (Acc) (Hedged)	USD	0.0084
	Sterling X (Acc) (Hedged)	GBP	0.0082
	Class Z (Acc)	EUR	0.0032
	Class Z (Inc)	EUR	0.0032

BNY Mellon Global Aggregate Bond Fund launched on 16 July 2024.

On 17 July 2024, the benchmark for BNY Mellon Dynamic Factor Premia V10 Fund changed from the FTSE 3 Month US T-Bill Index to the ICE BofA U.S. 3-Month Treasury Bill Index.

On 19 July 2024, the supplement of BNY Mellon Global Credit Fund was modified to allow for registration in Hong Kong.

The Company declared the following distributions on 1 August 2024.

Fund	Share Class	Currency	1 August 2024
BNY Mellon Efficient Global High Yield Beta Fund			
	Sterling E (Inc) (Hedged) (M)	GBP	0.0070
BNY Mellon Efficient U.S. Fallen Angels Beta Fund			
	Class N (Inc) (M)	USD	0.0050
BNY Mellon Emerging Markets Corporate Debt Fund			
	Class A (Inc) (M)	HKD	2.7783
BNY Mellon Global Credit Fund			
	Class K (Inc) (M)	USD	0.0044
BNY Mellon Global Infrastructure Income Fund			
	Class B (Inc) (M)	USD	0.0055
BNY Mellon U.S. Municipal Infrastructure Debt Fund			
	Class A (Inc) (M)	USD	0.0031
	Class W (Inc) (M)	SGD	0.0037

19. SUBSEQUENT EVENTS cont'd.

There have been no other events subsequent to the period end, which, in the opinion of the Manager, may have had an impact on the Financial Statements for the financial period ended 30 June 2024.

20. APPROVAL OF FINANCIAL STATEMENTS

The financial statements were approved by the Directors on 13 August 2024.

BNY MELLON GLOBAL FUNDS, PLC

SIGNIFICANT PORTFOLIO MOVEMENTS

BNY Mellon Absolute Return Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales and Maturities	Nominal	Proceeds EUR
German Treasury Bill (Zero Coupon) 0.000% 18-Sep-2024	26,950,000	26,736,715	New Zealand Government Bond 4.250% 15-May-2034	27,796,000	15,052,118
United Kingdom Gilt 0.625% 22-Oct-2050	20,400,000	9,589,287	United Kingdom Gilt 0.625% 22-Oct-2050	20,400,000	9,855,164
New Zealand Government Bond 4.250% 15-May-2034	17,378,000	9,472,078	German Treasury Bill (Zero Coupon) 0.000% 19-Jun-2024	8,000,000	8,000,000
German Treasury Bill (Zero Coupon) 0.000% 19-Jun-2024	8,000,000	7,925,534	Japan Government Thirty Year Bond 1.200% 20-Jun-2053	879,850,000	4,846,950
German Treasury Bill (Zero Coupon) 0.000% 17-Jul-2024	8,000,000	7,902,177	Bank of Cyprus Plc 'EMTN' FRN 7.375% 25-Jul-2028	4,396,000	4,556,156
New Zealand Government Bond 2.750% 15-May-2051	10,225,000	3,847,724	UBS Group AG FRN 2.875% 02-Apr-2032	4,488,000	4,196,652
Enterprise Products Operating LLC 4.850% 31-Jan-2034	3,861,000	3,509,374	HSBC Holdings PLC 'EMTN' FRN 4.856% 23-May-2033	3,518,000	3,770,108
OSB Group Plc 'EMTN' FRN 8.875% 16-Jan-2030	2,680,000	3,119,303	Cooperatieve Rabobank UA FRN (Perpetual) 3.250% 29-Dec-2172	4,000,000	3,626,000
Duke Energy Carolinas LLC 4.850% 15-Jan-2034	3,336,000	3,043,152	Athora Netherlands NV 2.250% 15-Jul-2031	3,770,000	3,619,200
Ventas Realty LP 5.625% 01-Jul-2034	3,252,000	2,987,162	Siemens Financieringsmaatschappij NV 3.625% 24-Feb-2043	3,400,000	3,440,392
John Deere Capital Corp 4.500% 16-Jan-2029	3,193,000	2,905,324	Japan Government Thirty Year Bond 0.700% 20-Sep-2051	681,000,000	3,325,605
Alexandria Real Estate Equities Inc 5.250% 15-May-2036	3,190,000	2,884,922	Novo Banco SA FRN 9.875% 01-Dec-2033	3,100,000	3,216,450
Metropolitan Life Global Funding I '144A' 4.850% 08-Jan-2029	2,950,000	2,689,031	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	3,100,000	3,196,200
Alimentation Couche-Tard Inc 'REGS' 4.011% 12-Feb-2036	2,552,000	2,522,168	BNY Mellon Global Short-Dated High Yield Bond Fund	2,359,412	3,180,299
Pernod Ricard SA 'EMTN' 3.625% 07-May-2034	2,500,000	2,480,250	JPMorgan Chase & Co FRN 5.350% 01-Jun-2034	3,374,000	3,110,684
Novo Banco SA FRN 9.875% 01-Dec-2033	2,400,000	2,403,200	Erste Group Bank AG FRN (Perpetual) 4.250% 15-Apr-2173	3,400,000	3,099,000
Credit Agricole SA '144A' FRN 5.335% 10-Jan-2030	2,547,000	2,332,417	IHG Finance LLC 'EMTN' 4.375% 28-Nov-2029	2,962,000	3,028,393
BNY Mellon Absolute Return Global Convertible Bond Fund	2,280,977	2,325,000	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	2,800,000	2,952,720
Bank of Cyprus Plc 'EMTN' FRN 7.375% 25-Jul-2028	2,198,000	2,198,000	International Distribution Services PLC 5.250% 14-Sep-2028	2,846,000	2,952,127
BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	2,360,000	2,161,171	John Deere Capital Corp 4.500% 16-Jan-2029	3,193,000	2,910,166

BNY Mellon Absolute Return Credit Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost GBP	Major Sales and Maturities	Nominal	Proceeds GBP
German Treasury Bill (Zero Coupon) 0.000% 18-Sep-2024	1,325,000	1,315,115	United States Treasury Bill (Zero Coupon) 0.000% 02-May-2024	2,750,000	2,500,254
German Treasury Bill (Zero Coupon) 0.000% 17-Jul-2024	1,300,000	1,284,104	German Treasury Bill (Zero Coupon) 0.000% 21-Feb-2024	2,500,000	2,500,000
German Treasury Bill (Zero Coupon) 0.000% 19-Jun-2024	1,275,000	1,263,132	German Treasury Bill (Zero Coupon) 0.000% 17-Jan-2024	2,500,000	2,498,962
German Treasury Bill (Zero Coupon) 0.000% 15-May-2024	1,150,000	1,145,939	German Treasury Bill (Zero Coupon) 0.000% 20-Mar-2024	2,500,000	2,497,417
German Treasury Bill (Zero Coupon) 0.000% 13-Jun-2024	1,250,000	1,139,336	German Treasury Bill (Zero Coupon) 0.000% 19-Jun-2024	1,275,000	1,275,000
BNY Mellon Absolute Return Global Convertible Bond Fund	490,533	500,000	United States Treasury Bill (Zero Coupon) 0.000% 02-Apr-2024	1,360,000	1,258,193
Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	397,000	392,251	United States Treasury Bill (Zero Coupon) 0.000% 13-Jun-2024	1,250,000	1,156,605
Credit Agricole SA '144A' FRN 5.335% 10-Jan-2030	410,000	375,458	German Treasury Bill (Zero Coupon) 0.000% 15-May-2024	1,150,000	1,150,000
Electricite de France SA '144A' 5.950% 22-Apr-2034	400,000	374,897	Athora Netherlands NV FRN 2.250% 15-Jul-2031	434,000	416,640
Alexandria Real Estate Equities Inc 5.250% 15-May-2036	411,000	371,598	BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	400,000	374,503
BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	400,000	366,300	Credit Agricole SA '144A' FRN 5.335% 10-Jan-2030	410,000	373,465
La Trobe Financial Capital Markets Trust 2024-1 '2024-1 A2' FRN 6.044% 14-May-2055	600,000	361,820	Bank of Cyprus Plc 'EMTN' FRN 7.375% 25-Jul-2028	345,000	369,978
Ventas Realty LP 5.625% 01-Jul-2034	393,000	360,995	Erste Group Bank AG FRN (Perpetual) 4.250% 15-Apr-2173	400,000	364,750
Aon North America Inc 5.450% 01-Mar-2034	390,000	360,012	Aon North America Inc 5.450% 01-Mar-2034	390,000	359,764
Societe Generale SA 'REGS' FRN (Perpetual) 4.750% 26-May-2026	400,000	336,796	Barclays PLC FRN (Perpetual) 4.375% 15-Dec-2172	446,000	347,999
Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	311,000	309,254	Permanent TSB Group Holdings PLC FRN 6.625% 25-Apr-2028	285,000	303,730
Cigna Group/The 5.250% 15-Feb-2034	330,000	306,704	Ayvens SA 3.875% 24-Jan-2028	300,000	300,684
Bank of Montreal FRN (Perpetual) 4.800% 25-Aug-2024	329,000	302,010	US Bancorp FRN 5.850% 21-Oct-2033	283,000	269,579
Kering SA 'EMTN' 3.875% 05-Sep-2035	300,000	300,585	Capital One Financial Corp FRN 7.624% 30-Oct-2031	249,000	251,678
Ayvens SA 3.875% 24-Jan-2028	300,000	299,772	E.ON International Finance BV 'EMTN' 1.250% 19-Oct-2027	269,000	249,710

BNY Mellon Absolute Return Global Convertible Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales and Maturities	Nominal	Proceeds EUR
France Treasury Bill BTF (Zero Coupon) 0.000% 12-Jun-2024	8,000,000	7,963,711	France Treasury Bill BTF (Zero Coupon) 0.000% 12-Jun-2024	8,000,000	8,000,000
France Treasury Bill BTF (Zero Coupon) 0.000% 14-Nov-2024	8,000,000	7,877,091	French Republic Government Bond OAT 0.000% 25-Feb-2024	5,700,000	5,700,000
France Treasury Bill BTF (Zero Coupon) 0.000% 24-Apr-2024	5,300,000	5,266,916	France Treasury Bill BTF (Zero Coupon) 0.000% 24-Apr-2024	5,300,000	5,300,000
France Treasury Bill BTF (Zero Coupon) 0.000% 03-Jul-2024	4,500,000	4,476,829	Safran SA 0.875% 15-May-2027	18,000	3,885,215
France Treasury Bill BTF (Zero Coupon) 0.000% 24-Jul-2024	3,450,000	3,417,871	France Treasury Bill BTF (Zero Coupon) 0.000% 24-Jul-2024	3,300,000	3,279,357
Safran SA (Zero Coupon) 0.000% 01-Apr-2028	14,600	3,263,930	Edenred SE (Zero Coupon) 0.000% 06-Sep-2024	49,500	2,989,015
France Treasury Bill BTF (Zero Coupon) 0.000% 14-Aug-2024	3,000,000	2,978,092	Nederlandse WaterschapsBank NV 0.000% 10-Jun-2024	2,700,000	2,700,000
BNG Bank NV (Zero Coupon) 0.000% 10-Jun-2024	2,700,000	2,697,936	BNG Bank NV (Zero Coupon) 0.000% 10-Jun-2024	2,700,000	2,700,000
Nederlandse WaterschapsBank NV 0.000% 10-Jun-2024	2,700,000	2,697,933	French Republic Government Bond OAT 2.250% 25-May-2024	2,600,000	2,599,740
France Treasury Bill BTF (Zero Coupon) 0.000% 02-Oct-2024	2,600,000	2,565,449	France Treasury Bill BTF (Zero Coupon) 0.000% 15-May-2024	2,500,000	2,500,000
BNG Bank N.V. (Zero Coupon) 0.000% 24-Jun-2024	2,500,000	2,496,389	France Treasury Bill BTF (Zero Coupon) 0.000% 14-Feb-2024	2,500,000	2,500,000
France Treasury Bill BTF (Zero Coupon) 0.000% 15-May-2024	2,500,000	2,489,289	France Treasury Bill BTF (Zero Coupon) 0.000% 07-Feb-2024	2,500,000	2,500,000
France Treasury Bill BTF (Zero Coupon) 0.000% 17-Jul-2024	2,500,000	2,487,527	France Treasury Bill BTF (Zero Coupon) 0.000% 04-Apr-2024	2,500,000	2,500,000
France Treasury Bill BTF (Zero Coupon) 0.000% 10-Apr-2024	2,500,000	2,485,324	France Treasury Bill BTF (Zero Coupon) 0.000% 10-Apr-2024	2,500,000	2,500,000
France Treasury Bill BTF (Zero Coupon) 0.000% 04-Apr-2024	2,500,000	2,485,064	BNG Bank N.V. (Zero Coupon) 0.000% 24-Jun-2024	2,500,000	2,500,000
Mitsubishi UFJ Trust and Banking Corporation (Zero Coupon) 0.000% 14-Aug-2024 CD	2,500,000	2,482,697	France Treasury Bill BTF (Zero Coupon) 0.000% 24-Jan-2024	2,500,000	2,499,688
France Treasury Bill BTF (Zero Coupon) 0.000% 20-Mar-2024	2,200,000	2,184,032	France Treasury Bill BTF (Zero Coupon) 0.000% 10-Jan-2024	2,400,000	2,400,000
France Treasury Bill BTF (Zero Coupon) 0.000% 05-Jun-2024	2,200,000	2,181,999	France Treasury Bill BTF (Zero Coupon) 0.000% 17-Jul-2024	2,400,000	2,393,532
Bundesobligation 0.000% 05-Apr-2024	2,100,000	2,089,017	France Treasury Bill BTF (Zero Coupon) 0.000% 03-Jul-2024	2,400,000	2,390,028
French Republic Government Bond OAT 2.250% 25-May-2024	2,100,000	2,088,996	France Treasury Bill BTF (Zero Coupon) 0.000% 20-Mar-2024	2,200,000	2,200,000

BNY MELLON GLOBAL FUNDS, PLC
SIGNIFICANT PORTFOLIO MOVEMENTS cont'd

BNY Mellon Asian Income Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Suncorp Group Ltd	59,128	564,741	Taiwan Semiconductor Manufacturing Co Ltd	66,000	1,640,446
ASE Technology Holding Co Ltd	107,000	474,697	Samsung Electronics Co Ltd - Preference	23,155	1,118,920
Taiwan Semiconductor Manufacturing Co Ltd	17,000	411,730	Insurance Australia Group Ltd	187,199	732,055
Power Grid Corp of India Ltd	100,653	344,092	MediaTek Inc	20,000	730,937
Midea Group Co Ltd	35,700	338,410	DBS Group Holdings Ltd	26,500	682,879
Samsung Electronics Co Ltd - Preference	6,951	332,714	National Australia Bank Ltd	25,346	572,534
ITC Ltd	48,694	245,915	CLP Holdings Ltd	71,000	567,420
Chailease Holding Co Ltd	40,000	216,657	Link REIT (Units) (REIT)	120,600	564,433
Bank Mandiri Persero Tbk PT	492,700	202,917	ITC Ltd	103,185	520,461
DBS Group Holdings Ltd	7,400	192,688	Bank Mandiri Persero Tbk PT	1,269,300	515,185
AIA Group Ltd	27,000	191,645	Singapore Technologies Engineering Ltd	168,400	499,366
National Australia Bank Ltd	7,615	164,751	Tata Consultancy Services Ltd	10,144	479,801
Singapore Technologies Engineering Ltd	52,100	152,318	ASMPPT Ltd	34,200	447,435
Bank Rakyat Indonesia Persero Tbk PT	402,500	140,362	AIA Group Ltd	62,000	440,044
Tata Consultancy Services Ltd	2,897	137,200	Bank Rakyat Indonesia Persero Tbk PT	1,222,000	393,744
Link REIT (Units) (REIT)	29,000	123,029	Elite Material Co Ltd	28,000	372,682
Telkom Indonesia Persero Tbk PT	521,700	111,757	United Overseas Bank Ltd	16,900	372,302
CLP Holdings Ltd	13,000	103,253	Venture Corp Ltd	34,900	369,610
Venture Corp Ltd	9,400	98,803	Woodside Energy Group Ltd	17,951	353,722
United Overseas Bank Ltd	4,500	97,750	Infosys Ltd ADR	19,469	350,359
Infosys Ltd ADR	4,972	88,619	Telkom Indonesia Persero Tbk PT	1,643,100	338,674
Woodside Energy Group Ltd	4,569	87,586	Macquarie Korea Infrastructure Fund	33,718	315,759
Dexus (REIT)	18,578	85,834	Ping An Insurance Group Co of China Ltd 'H'	71,500	309,786
Advantech Co Ltd	6,000	69,197	Dexus (REIT)	61,967	299,607
Ping An Insurance Group Co of China Ltd 'H'	16,500	66,423	SK Telecom Co Ltd	7,461	282,128
SK Telecom Co Ltd	1,726	63,458	KT Corp	10,574	282,121
BHP Group Ltd	2,146	63,023	Hong Kong Exchanges & Clearing Ltd	9,000	276,726
KT Corp	2,446	60,616	Advantech Co Ltd	23,000	268,408
Singapore Exchange Ltd	9,000	60,185	Suncorp Group Ltd	24,075	260,115
Hong Kong Exchanges & Clearing Ltd	2,100	58,847	ITC Ltd GDR	49,415	252,465
			BHP Group Ltd	8,463	250,881
			Singapore Exchange Ltd	35,400	245,397
			Parkway Life Real Estate Investment Trust (Units) (REIT)	87,900	231,968
			ASE Technology Holding Co Ltd	43,000	206,377
			Transurban Group	23,847	204,813
			Chroma ATE Inc	24,000	198,557
			Meridian Energy Ltd	53,073	191,728

BNY Mellon Asian Opportunities Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Midea Group Co Ltd	113,200	1,076,158	ASML Holding NV	1,180	1,086,795
Contemporary Ampere Technology Co Ltd	32,300	857,122	Foshan Haitian Flavouring & Food Co Ltd 'A'	147,747	801,761
Mahindra & Mahindra Ltd	33,515	837,666	Info Edge India Ltd	10,629	760,910
Trip.com Group Ltd	19,900	801,093	Hindustan Unilever Ltd	25,186	696,701
Kanzhun Ltd ADR	28,548	612,015	Voltronic Power Technology Corp	13,000	676,653
Chailease Holding Co Ltd	120,000	606,951	HDFC Bank Ltd	38,331	666,717
Advantech Co Ltd	49,000	537,968	Yum China Holdings Inc	17,054	663,361
Avenue Supermarts Ltd '144A'	7,473	427,459	Tata Consultancy Services Ltd	13,492	632,468
Infosys Ltd	21,667	383,257	Shenzhen Inovance Technology Co Ltd	69,000	536,457
Sungrow Power Supply Co Ltd	31,000	356,391	Lam Research Corp	564	502,302
Samsung Electronics Co Ltd	6,027	342,245	Arcadium Lithium PLC CDI	97,365	493,978
Proya Cosmetics Co Ltd 'A'	22,600	311,145	Taiwan Semiconductor Manufacturing Co Ltd	20,000	467,205
Sunresin New Materials Co Ltd	43,600	297,633	Titan Co Ltd	9,243	405,285
Centre Testing International Group Co Ltd	155,920	280,320	Kingdee International Software Group Co Ltd	337,000	378,995
Prudential Plc	27,604	279,833	NARI Technology Co Ltd 'A'	112,200	357,574
Zomato Ltd	113,157	254,291	ASM International NV	552	324,553
AIA Group Ltd	27,000	199,458	Marico Ltd	43,057	307,403
HDFC Life Insurance Co Ltd '144A'	19,560	132,156	AIA Group Ltd	33,200	256,686
NetEase Inc	6,000	125,417	Vitasoy International Holdings Ltd	327,083	244,054
Chroma ATE Inc	18,000	124,550	Chroma ATE Inc	27,000	227,023
CSL Ltd	652	115,640	Tencent Holdings Ltd	4,800	184,057
Xero Ltd	1,496	115,030	Ping An Insurance Group Co of China Ltd 'H'	37,500	163,080
Bank Rakyat Indonesia Persero Tbk PT	379,800	110,822	Bank Mandiri Persero Tbk PT	363,300	154,794
			Pd-lite Industries Ltd	4,274	151,204
			Samsung Electronics Co Ltd	2,371	134,052
			Centre Testing International Group Co Ltd	93,200	131,932

BNY Mellon Blockchain Innovation Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Intercontinental Exchange Inc	7,843	1,076,149	NVIDIA Corp	7,989	1,533,992
LVMH Moët Hennessy Louis Vuitton SE	811	621,263	National Bank Holdings Corp	30,211	1,149,580
Taiwan Semiconductor Manufacturing Co Ltd ADR	3,758	591,414	Kering SA	1,838	662,461
JPMorgan Chase & Co	2,629	530,647	Archer-Daniels-Midland Co	7,037	378,038
WisdomTree Inc	47,383	467,547	GXO Logistics Inc	7,091	358,510
Globant SA	923	187,800	Universal Music Group NV	10,214	299,276
PayPal Holdings Inc	1,314	86,052	WisdomTree Inc	10,591	98,374
			Block Inc	1,149	78,462
			Microsoft Corp	185	78,445
			SAP SE	364	67,977
			SBI Holdings Inc	2,400	58,496
			Mastercard Inc	127	57,545
			Mercedes-Benz Group AG	761	56,036
			JPMorgan Chase & Co	280	54,073
			Centene Corp	735	53,204
			Accenture Plc - Class A	172	52,861
			Siemens AG ADR	536	50,977
			Taiwan Semiconductor Manufacturing Co Ltd ADR	305	46,040
			Alphabet Inc - Class A	212	35,803
			CyberArk Software Ltd	141	33,858

The above constitutes the full purchases detail for the Fund during the financial period.

BNY Mellon Brazil Equity Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Banco Santander Brasil SA	75,900	1,014,139	Vale SA ADR - Class B	324,113	1,388,012
B3 SA - Brasil Bolsa Balcao	191,934	1,003,334	Bradespar SA - Preference	388,159	1,311,463
Lojas Renner SA	270,767	645,616	BRF SA	35,150	879,951
Hapvida Participacoes e Investimentos S/A '144A'	218,788	525,614	Embraer SA ADR	402,237	866,879
Vale SA	551,351	439,685	AES Brasil Energia SA	121,517	866,500
Marfrig Global Foods SA	29,706	379,926	Banco BTG Pactual SA	227,405	799,482
3R PETROLEUM OLEO E GAS SA	140,400	287,778	Almacenes Exito SA BDR	154,173	788,965
Centrais Eletricas Brasileiras SA	47,661	268,130	Rede D'Or Sao Luiz SA '144A'	55,400	611,112
Metalurgica Gerdau SA - Preference	30,273	223,421	Suzano SA	306,000	602,020
Suzano SA	91,500	197,690	Itausa SA - Preference	124,900	599,862
Banco Santander Brasil SA	15,260	146,018	Vibra Energia SA	246,800	564,724
			Santos Brasil Participacoes SA	199,520	555,009
			Sendas Distribuidora S/A	252,700	503,242
			Marfrig Global Foods SA	261,677	501,331
			Atacadao SA	36,100	462,609
			Vale SA ADR - Class B	152,500	424,624
			Banco Bradesco SA ADR	56,950	406,680
			Almacenes Exito SA ADR	89,300	365,397
			Gerdau SA ADR	49,500	331,893
			BB Seguridade Participacoes SA	45,758	319,582
			CPFL Energia SA	127,300	311,122
			B3 SA - Brasil Bolsa Balcao	87,800	306,051
			TIM SA/Brazil	77,000	274,616
			YDUQS Participacoes SA	57,700	242,247
			Gerdau SA - Preference	29,500	237,262
			Centrais Eletricas Brasileiras SA	27,050	213,395
			Cia Paranaense de Energia - Copel ADR	15,000	197,833
			Vale SA	38,200	179,998
			Allos SA	324,113	1,388,012
			Cia Brasileira de Distribuicao	188,161	175,356
			Telefonica Brasil SA ADR	17,600	172,411
			BRF SA ADR	54,700	166,519

The above constitutes the full purchases detail for the Fund during the financial period.

BNY Mellon Dynamic Factor Premia V10 Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
United States Treasury Bill (Zero Coupon) 0.000% 08-Aug-2024	695,000	693,772	United States Treasury Bill (Zero Coupon) 0.000% 22-Feb-2024	5,503,000	5,503,000
United States Treasury Bill (Zero Coupon) 0.000% 10-Oct-2024	600,000	599,514	United States Treasury Bill (Zero Coupon) 0.000% 18-Apr-2024	4,800,000	4,800,000
United States Treasury Bill (Zero Coupon) 0.000% 02-May-2024	570,000	572,411	United States Treasury Bill (Zero Coupon) 0.000% 07-Mar-2024	3,300,000	3,291,419
United States Treasury Bill (Zero Coupon) 0.000% 27-Jun-2024	564,000	554,314	United States Treasury Bill (Zero Coupon) 0.000% 21-Mar-2024	3,300,000	3,289,407
United States Treasury Bill (Zero Coupon) 0.000% 15-Aug-2024	545,000	511,082	United States Treasury Bill (Zero Coupon) 0.000% 02-May-2024	3,216,000	3,216,000
United States Treasury Bill (Zero Coupon) 0.000% 12-Dec-2024	506,689	502,936	United States Treasury Bill (Zero Coupon) 0.000% 27-Jun-2024	3,000,000	3,000,000
United States Treasury Bill (Zero Coupon) 0.000% 25-Jul-2024	520,000	493,281	United States Treasury Bill (Zero Coupon) 0.000% 28-Mar-2024	3,000,000	2,988,048
United States Treasury Bill (Zero Coupon) 0.000% 05-Sep-2024	480,000	480,000	United States Treasury Bill (Zero Coupon) 0.000% 29-Feb-2024	2,300,000	2,300,000
United States Treasury Bill (Zero Coupon) 0.000% 11-Jul-2024	475,000	474,029	United States Treasury Bill (Zero Coupon) 0.000% 01-Feb-2024	2,300,000	2,298,770
United States Treasury Bill (Zero Coupon) 0.000% 19-Sep-2024	475,000	469,000	United States Treasury Bill (Zero Coupon) 0.000% 03-Oct-2024	2,100,000	2,053,637
United States Treasury Bill (Zero Coupon) 0.000% 12-Sep-2024	465,000	438,844	United States Treasury Bill (Zero Coupon) 0.000% 04-Jan-2024	2,000,000	2,000,000
United States Treasury Bill (Zero Coupon) 0.000% 03-Oct-2024	440,000	434,875	United States Treasury Bill (Zero Coupon) 0.000% 04-Apr-2024	2,000,000	2,000,000
United States Treasury Bill (Zero Coupon) 0.000% 07-Mar-2024	490,000	433,358	United States Treasury Bill (Zero Coupon) 0.000% 08-Aug-2024	2,000,000	1,983,381
United States Treasury Bill (Zero Coupon) 0.000% 21-Mar-2024	480,000	432,003			
United States Treasury Bill (Zero Coupon) 0.000% 28-Mar-2024	430,000	428,644			
United States Treasury Bill (Zero Coupon) 0.000% 18-Apr-2024	480,000	425,462			
United States Treasury Bill (Zero Coupon) 0.000% 22-Feb-2024	470,000	417,918	The above constitutes the full sales and maturities detail for the Fund during the financial period.		

BNY Mellon Dynamic U.S. Equity Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
United States Treasury Bill (Zero Coupon) 0.000% 11-Jul-2024	2,500,000	2,444,142	Microsoft Corp	8,642	3,702,093
United States Treasury Bill (Zero Coupon) 0.000% 08-Aug-2024	2,500,000	2,440,430	Apple Inc	17,725	3,530,931
United States Treasury Bill (Zero Coupon) 0.000% 15-Aug-2024	2,500,000	2,440,319	NVIDIA Corp	17,699	3,013,785
United States Treasury Bill (Zero Coupon) 0.000% 19-Sep-2024	2,500,000	2,437,948	United States Treasury Bill (Zero Coupon) 0.000% 01-Feb-2024	2,500,000	2,500,000
United States Treasury Bill (Zero Coupon) 0.000% 12-Sep-2024	2,500,000	2,437,735	United States Treasury Bill (Zero Coupon) 0.000% 22-Feb-2024	2,500,000	2,500,000
United States Treasury Bill (Zero Coupon) 0.000% 10-Oct-2024	2,500,000	2,437,401	United States Treasury Bill (Zero Coupon) 0.000% 29-Feb-2024	2,500,000	2,500,000
United States Treasury Bill (Zero Coupon) 0.000% 03-Oct-2024	2,500,000	2,435,403	United States Treasury Bill (Zero Coupon) 0.000% 21-Mar-2024	2,500,000	2,500,000
United States Treasury Bill (Zero Coupon) 0.000% 27-Jun-2024	500,000	487,737	United States Treasury Bill (Zero Coupon) 0.000% 23-Mar-2024	2,500,000	2,500,000
CrowdStrike Holdings Inc	989	376,441	United States Treasury Bill (Zero Coupon) 0.000% 04-Apr-2024	2,500,000	2,500,000
KKR & Co Inc	2,854	310,567	United States Treasury Bill (Zero Coupon) 0.000% 18-Apr-2024	2,500,000	2,500,000
Super Micro Computer Inc	241	257,757	Amazon.com Inc	10,515	1,877,269
Microsoft Corp	333	138,730	Meta Platforms Inc - Class A	2,688	1,279,276
Vistra Corp	1,568	131,095	Alphabet Inc - Class A	7,028	1,179,338
Deckers Outdoor Corp	123	111,905	Alphabet Inc	6,092	1,028,122
Apple Inc	584	108,592	Berkshire Hathaway Inc - Class B	2,144	867,206
Amazon.com Inc	596	103,553	Broadcom Inc	538	772,797
NVIDIA Corp	338	97,940	Eli Lilly & Co	919	747,083
GoDaddy Inc - Class A	604	83,145	JPMorgan Chase & Co	3,487	669,732
Broadcom Inc	36	47,038	Tesla Inc	3,205	589,710
Meta Platforms Inc - Class A	98	44,797	Exxon Mobil Corp	5,283	584,474

BNY Mellon Efficient Euro High Yield Beta Fund* for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales	Nominal	Proceeds EUR
Intesa Sanpaolo SpA 'EMTN' FRN 6.184% 20-Feb-2034	200,000	210,362			
EDP - Energias de Portugal SA 'EMTN' FRN 5.943% 23-Apr-2083	200,000	208,808			
UniCredit SpA 'EMTN' FRN 5.375% 16-Apr-2034	200,000	203,106			
EDP - Energias de Portugal SA 'EMTN' FRN 4.750% 29-May-2054	200,000	199,582			
NGG Finance Plc FRN 2.125% 05-Sep-2082	150,000	138,479			
MPT Operating Partnership LP / MPT Finance Corp 0.993% 15-Oct-2026	160,000	127,954			
Chrome Holdco SAS 'REGS' 5.000% 31-May-2029	180,000	121,262			
Banca Monte dei Paschi di Siena SpA 'EMTN' 10.500% 23-Jul-2029	100,000	119,561			
Telecom Italia Finance SA 7.750% 24-Jan-2033	100,000	118,294			
Eurobank Ergasias Services and Holdings SA FRN 10.000% 06-Dec-2032	100,000	114,109			
Telecom Italia SpA/Milano 7.875% 31-Jul-2028	100,000	110,808			
National Bank of Greece SA 'GMTN' FRN 8.000% 03-Jan-2034	100,000	110,595			
Eurobank SA 'EMTN' FRN 7.000% 26-Jan-2029	100,000	108,827			
Accor SA FRN (Perpetual) 7.250% 11-Jan-2029	100,000	108,806			
Var Energi ASA FRN 7.862% 15-Nov-2083	100,000	108,796			
Dana Financing Luxembourg Sarl 'REGS' 8.500% 15-Jul-2031	100,000	108,674			
Telefonica Europe BV FRN (Perpetual) 6.750% 07-Jun-2031	100,000	108,641			
Telefonica Europe BV FRN (Perpetual) 7.125% 23-Aug-2028	100,000	108,596			
Alpha Bank SA 'EMTN' FRN 6.875% 27-Jun-2029	100,000	108,322			
Commerzbank AG 'EMTN' FRN 6.750% 05-Oct-2033	100,000	107,885			

*Please refer to Note 18 of the financial statements.
There were no sales for the Fund during the financial period.

BNY Mellon Efficient Global High Yield Beta Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Vmed O2 UK Financing I Plc '144A' 7.750% 15-Apr-2032	802,000	802,000	CHS/Community Health Systems Inc '144A' 8.000% 15-Mar-2026	695,000	693,772
Moss Creek Resources Holdings Inc '144A' 7.500% 15-Jan-2026	660,000	659,860	Moss Creek Resources Holdings Inc '144A' 7.500% 15-Jan-2026	600,000	599,514
Carnival Corp '144A' 10.500% 01-Jun-2030	560,000	612,313	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 6.750% 15-Apr-2028	570,000	572,411
DaVita Inc '144A' 4.625% 01-Jun-2030	680,000	607,032	New Fortress Energy Inc '144A' 6.750% 15-Sep-2025	564,000	554,314
HUB International Ltd '144A' 7.250% 15-Jun-2030	590,000	601,884	New Fortress Energy Inc '144A' 6.500% 30-Sep-2026	545,000	511,082
ZF North America Capital Inc '144A' 6.750% 23-Apr-2030	592,000	592,831	American Airlines Inc/AAdvantage Loyalty IP Ltd '144A' 5.500% 20-Apr-2026	506,889	502,936
Starwood Property Trust Inc '144A' 4.375% 15-Jan-2027	605,000	568,379	Calpine Corp '144A' 4.500% 15-Feb-2028	520,000	493,281
Calpine Corp '144A' 4.500% 15-Feb-2028	605,000	568,313	TransDigm Inc '144A' 6.250% 15-Mar-2026	480,000	480,000
American Airlines Inc/AAdvantage Loyalty IP Ltd '144A' 5.500% 20-Apr-2026	562,500	558,343	Staples Inc '144A' 7.500% 15-Apr-2026	475,000	474,029
TransDigm Inc '144A' 6.375% 01-Mar-2029	551,000	553,684	MGM China Holdings Ltd '144A' 5.250% 18-Jun-2025	475,000	469,000
GN Bondco LLC '144A' 9.500% 15-Oct-2031	555,000	548,499	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd '144A' 5.750% 20-Jan-2026	465,000	438,844
Directv Financing LLC / Directv Financing Co-Obligor Inc '144A' 5.875% 15-Aug-2027	580,000	545,040	Vmed O2 UK Financing I Plc '144A' 7.750% 15-Apr-2032	440,000	434,875
Crescent Energy Finance LLC '144A' 9.250% 15-Feb-2028	500,000	527,071	DaVita Inc '144A' 4.625% 01-Jun-2030	490,000	433,358
Acrisure LLC / Acrisure Finance Inc '144A' 8.250% 01-Feb-2029	526,000	526,005	Venture Global Calcasieu Pass LLC '144A' 3.875% 15-Aug-2029	480,000	432,003
Jane Street Group / JSG Finance Inc '144A' 7.125% 30-Apr-2031	522,000	522,000	Hanesbrands Inc '144A' 9.000% 15-Feb-2031	430,000	428,644
Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 6.750% 15-Apr-2028	520,000	520,048	Avantor Funding Inc '144A' 3.875% 01-Nov-2029	480,000	425,462
Vmed O2 UK Financing I Plc 'REGS' 5.625% 15-Apr-2032	478,000	517,650	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 4.875% 15-Feb-2030	470,000	417,918
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 4.000% 01-Sep-2029	625,000	515,989	ZF North America Capital Inc '144A' 6.750% 23-Apr-2030	410,000	411,025
Univision Communications Inc '144A' 8.500% 31-Jul-2031	512,000	512,000	Venture Global LNG Inc '144A' 8.125% 01-Jun-2028	405,000	410,086
Western Digital Corp 4.750% 15-Feb-2026	520,000	511,150	Newell Brands Inc 6.625% 15-Sep-2029	410,000	403,033

BNY Mellon Efficient Global IG Corporate Beta Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Apollo Global Management Inc 5.800% 21-May-2054	750,000	750,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA 5.500% 19-Apr-2029	700,000	701,776
Johnson Controls International plc / Tyco Fire & Security Finance SCA 5.500% 19-Apr-2029	750,000	748,028	Apollo Global Management Inc 5.800% 21-May-2054	700,000	681,471
Australia & New Zealand Banking Group Ltd '144A' FRN 5.731% 18-Sep-2034	600,000	600,000	ING Groep NV FRN 5.550% 19-Mar-2035	600,000	592,781
ING Groep NV FRN 5.550% 19-Mar-2035	600,000	600,000	Southern California Gas Co 5.600% 01-Apr-2054	580,000	567,566
Xcel Energy Inc 5.500% 15-Mar-2034	600,000	597,918	Atmos Energy Corp 5.900% 15-Nov-2033	530,000	557,607
Southern California Gas Co 5.600% 01-Apr-2054	600,000	596,100	Public Service Co of Colorado 5.750% 15-May-2054	500,000	497,331
Atmos Energy Corp 5.900% 15-Nov-2033	550,000	578,814	Morgan Stanley Direct Lending Fund '144A' 6.150% 17-May-2029	500,000	496,616
Fairfax Financial Holdings Ltd '144A' 6.000% 07-Dec-2033	500,000	513,485	Australia & New Zealand Banking Group Ltd '144A' FRN 5.731% 18-Sep-2034	500,000	496,520
PNC Financial Services Group Inc/The FRN 5.492% 14-May-2030	500,000	500,000	Xcel Energy Inc 5.500% 15-Mar-2034	500,000	492,090
Lseg US Fin Corp '144A' 5.297% 28-Mar-2034	500,000	500,000	Public Storage Operating Co 5.350% 01-Aug-2053	500,000	486,340
BMW US Capital LLC '144A' 5.150% 02-Apr-2034	500,000	499,960	LPL Holdings Inc 6.000% 20-May-2034	480,000	483,103
ITC Holdings Corp '144A' 5.650% 09-May-2034	500,000	499,360	Fairfax Financial Holdings Ltd '144A' 6.000% 07-Dec-2033	450,000	460,611
Daimler Truck Finance North America LLC '144A' 5.375% 25-Jun-2034	500,000	499,160	Lseg US Fin Corp '144A' 5.297% 28-Mar-2034	450,000	452,901
Corebridge Global Funding '144A' 5.200% 24-Jun-2029	500,000	499,130	Met Tower Global Funding '144A' 5.250% 12-Apr-2029	450,000	450,936
Met Tower Global Funding '144A' 5.250% 12-Apr-2029	500,000	498,980	Markel Group Inc 6.000% 16-May-2054	450,000	450,093
Public Service Co of Colorado 5.750% 15-May-2054	500,000	498,735	ITC Holdings Corp '144A' 5.650% 09-May-2034	450,000	449,167
LPL Holdings Inc 6.000% 20-May-2034	500,000	498,515	Corebridge Global Funding '144A' 5.200% 24-Jun-2029	450,000	448,983
AvalonBay Communities Inc 5.350% 01-Jun-2034	500,000	498,485	Daimler Truck Finance North America LLC '144A' 5.375% 25-Jun-2034	450,000	448,623
Nutrien Ltd 5.400% 21-Jun-2034	500,000	498,285	Blue Owl Credit Income Corp '144A' 6.600% 15-Sep-2029	450,000	448,517
Markel Group Inc 6.000% 16-May-2054	500,000	498,205	Nutrien Ltd 5.400% 21-Jun-2034	450,000	448,421

BNY Mellon Efficient U.S. Fallen Angels Beta Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Western Digital Corp 4.750% 15-Feb-2026	21,266,000	20,766,092	Western Digital Corp 4.750% 15-Feb-2026	35,878,000	34,978,288
Methanex Corp 5.250% 15-Dec-2029	13,461,000	12,938,050	Las Vegas Sands Corp 3.500% 18-Aug-2026	16,638,000	15,683,454
Vodafone Group Plc FRN 7.000% 04-Apr-2079	10,875,000	11,169,545	ZF North America Capital Inc '144A' 4.750% 29-Apr-2025	12,822,000	12,633,731
Walgreens Boots Alliance Inc 3.450% 01-Jun-2026	11,248,000	10,691,357	Las Vegas Sands Corp 3.900% 08-Aug-2029	11,696,000	10,641,453
Hudson Pacific Properties LP 4.650% 01-Apr-2029	11,472,000	10,060,949	Rolls-Royce PLC '144A' 3.625% 14-Oct-2025	10,893,000	10,509,833
HB Fuller Co 4.000% 15-Feb-2027	9,691,000	9,259,517	Las Vegas Sands Corp 2.900% 25-Jun-2025	9,593,000	9,197,419
Perrigo Finance Unlimited Co 4.375% 15-Mar-2026	9,288,000	8,988,974	United Rentals North America Inc 3.875% 15-Nov-2027	9,645,000	9,102,212
Hudson Pacific Properties LP 3.950% 01-Nov-2027	9,429,000	8,453,850	Belo Corp 7.250% 15-Sep-2027	8,480,000	8,557,493
Alcoa Nederland Holding BV '144A' 5.500% 15-Dec-2027	8,414,000	8,317,619	Vodafone Group PLC FRN 7.000% 04-Apr-2079	8,160,000	8,343,519
Carnival Plc 7.875% 01-Jun-2027	7,585,000	7,985,223	Kohl's Corp 4.625% 01-May-2031	10,418,000	8,219,623
Vornado Realty LP 2.150% 01-Jun-2026	8,615,000	7,763,376	EnLink Midstream Partners LP 4.850% 15-Jul-2026	8,316,000	8,116,539
Belo Corp 7.250% 15-Sep-2027	7,615,000	7,737,956	FirstEnergy Corp 3.900% 15-Jul-2027	8,511,000	8,015,304
Spirit AeroSystems Inc 4.600% 15-Jun-2028	8,503,000	7,692,435	Howmet Aerospace Inc 5.900% 01-Feb-2027	7,696,000	7,817,539
Tenet Healthcare Corp 6.875% 15-Nov-2031	7,300,000	7,605,023	Office Properties Income Trust 4.500% 01-Feb-2025	9,462,000	7,680,030
Alcoa Nederland Holding BV '144A' 6.125% 15-May-2028	7,314,000	7,334,610	Methanex Corp 5.250% 15-Dec-2029	7,600,000	7,236,807
Hudson Pacific Properties LP 3.250% 15-Jan-2030	9,180,000	7,303,363	Southwestern Energy Co 5.700% 23-Jan-2025	7,204,000	7,158,975
Hudson Pacific Properties LP 5.950% 15-Feb-2028	7,635,000	7,216,192	QVC Inc 4.450% 15-Feb-2025	7,132,000	6,903,020
Embarq Corp 7.995% 01-Jun-2036	12,308,000	7,161,238	Howmet Aerospace Inc 5.950% 01-Feb-2037	6,575,000	6,756,740
Alcoa Nederland Holding BV '144A' 4.125% 31-Mar-2029	7,731,000	7,126,089	Spirit AeroSystems Inc 4.600% 15-Jun-2028	6,654,000	6,125,097
Under Armour Inc 3.250% 15-Jun-2026	7,439,000	6,999,243	Travel + Leisure Co 6.000% 01-Apr-2027	5,780,000	5,767,214
Royal Caribbean Cruises Ltd 3.700% 15-Mar-2028	7,510,000	6,946,535	FirstEnergy Corp 4.850% 15-Jul-2047	6,416,000	5,371,835
Royal Caribbean Cruises Ltd 7.500% 15-Oct-2027	5,970,000	6,272,391	Vornado Realty LP 2.150% 01-Jun-2026	5,880,000	5,287,114
Crown Cork & Seal Co Inc 7.375% 15-Dec-2026	5,970,000	6,241,413	Crown Cork & Seal Co Inc 7.375% 15-Dec-2026	4,995,000	5,204,243
Walgreens Boots Alliance Inc 4.800% 18-Nov-2044	7,358,000	6,101,567	FirstEnergy Corp 3.400% 01-Mar-2050	7,720,000	5,107,114
Perrigo Finance Unlimited Co 5.150% 15-Jun-2030	6,440,000	5,936,193	Howmet Aerospace Inc 6.875% 01-May-2025	5,018,000	5,065,283
Vornado Realty LP 3.400% 01-Jun-2031	7,355,000	5,694,116	Rockies Express Pipeline LLC '144A' 3.600% 15-May-2025	5,200,000	5,061,561
United Rentals North America Inc 3.875% 15-Nov-2027	5,935,000	5,604,175	Walgreens Boots Alliance Inc 3.450% 01-Jun-2026	5,260,000	5,022,034
TransAlta Corp 6.500% 15-Mar-2040	5,590,000	5,461,976	EnLink Midstream Partners LP 4.150% 01-Jun-2025	4,920,000	4,804,512
Walgreens Boots Alliance Inc 4.100% 15-Apr-2050	7,374,000	5,363,062	EnLink Midstream Partners LP 5.450% 01-Jun-2047	5,244,000	4,490,175
Crane NXT Co 6.550% 15-Nov-2036	4,860,000	4,919,500	Brandywine Operating Partnership LP 4.550% 01-Oct-2029	5,185,000	4,380,989
Travel + Leisure Co 6.600% 01-Oct-2025	4,839,000	4,888,243	Kohl's Corp 4.250% 17-Jul-2025	4,400,000	4,284,684
Newell Brands Inc 5.700% 01-Apr-2026	4,490,000	4,406,943	Belo Corp 7.750% 01-Jun-2027	4,012,000	4,094,132
			EnLink Midstream Partners LP 5.050% 01-Apr-2045	4,836,000	3,959,475

BNY Mellon Efficient U.S. High Yield Beta Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
TransDigm Inc '144A' 6.375% 01-Mar-2029	5,040,000	5,065,904	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.500% 15-Aug-2030	5,865,000	4,948,153
UKG Inc '144A' 6.875% 01-Feb-2031	4,970,000	5,022,202	TransDigm Inc 6.250% 15-Mar-2026	4,806,000	4,806,000
Vmed O2 UK Financing I Plc '144A' 7.750% 15-Apr-2032	4,979,000	4,979,000	Allied Universal Holdco LLC / Allied Universal Finance Corp '144A' 6.625% 15-Jul-2026	3,790,000	3,792,200
Rakuten Group Inc '144A' 11.250% 15-Feb-2027	4,430,000	4,726,156	Life Time Inc '144A' 8.000% 15-Apr-2026	3,620,000	3,641,119
Panther Escrow Issuer LLC '144A' 7.125% 01-Jun-2031	3,990,000	4,029,900	Staples Inc '144A' 7.500% 15-Apr-2026	3,476,000	3,456,845
TransDigm Inc '144A' 6.625% 01-Mar-2032	3,988,000	4,024,713	DaVita Inc '144A' 4.625% 01-Jun-2030	3,650,000	3,209,444
Moss Creek Resources Holdings Inc '144A' 7.500% 15-Jan-2026	3,850,000	3,848,799	CHS/Community Health Systems Inc '144A' 8.000% 15-Mar-2026	3,115,000	3,110,280
Jane Street Group / JSG Finance Inc '144A' 7.125% 30-Apr-2031	3,432,000	3,432,000	Moss Creek Resources Holdings Inc '144A' 7.500% 15-Jan-2026	2,790,000	2,787,147
ZF North America Capital Inc '144A' 6.750% 23-Apr-2030	3,429,000	3,429,000	Carnival Corp '144A' 5.750% 01-Mar-2027	2,820,000	2,753,504
Univision Communications Inc '144A' 8.500% 31-Jul-2031	3,415,000	3,415,000	NFP Corp '144A' 6.875% 15-Aug-2028	2,654,000	2,706,864
Vistra Operations Co LLC '144A' 7.750% 15-Oct-2031	3,190,000	3,280,569	Mauser Packaging Solutions Holding Co '144A' 7.875% 15-Aug-2026	2,463,000	2,501,943
Venture Global LNG Inc '144A' 9.875% 01-Feb-2032	3,060,000	3,257,006	New Home Co Inc/The '144A' 8.250% 15-Oct-2027	2,420,000	2,463,875
Caesars Entertainment Inc '144A' 6.500% 15-Feb-2032	3,187,000	3,146,412	Credit Acceptance Corp 6.625% 15-Mar-2026	2,445,000	2,443,622
Freedom Mortgage Holdings LLC '144A' 9.250% 01-Feb-2029	3,085,000	3,107,257	CVR Energy Inc '144A' 8.500% 15-Jan-2029	2,430,000	2,422,975
Staples Inc '144A' 10.750% 01-Sep-2029	3,270,000	3,069,713	Fortress Transportation and Infrastructure Investors LLC '144A' 6.500% 01-Oct-2025	2,420,000	2,419,540
DaVita Inc '144A' 4.625% 01-Jun-2030	3,240,000	2,889,432	UKG Inc '144A' 6.875% 01-Feb-2031	2,370,000	2,418,846
Clearway Energy Operating LLC '144A' 4.750% 15-Mar-2028	2,960,000	2,805,972	Antero Resources Corp '144A' 5.375% 01-Mar-2030	2,531,000	2,417,105
Credit Acceptance Corp 6.625% 15-Mar-2026	2,800,000	2,797,665	CoreCivic Inc 8.250% 15-Apr-2026	2,214,000	2,310,883
Nexstar Media Inc '144A' 5.625% 15-Jul-2027	2,900,000	2,752,857	Sunrise HoldCo IV BV '144A' 5.500% 15-Jan-2028	2,429,000	2,290,740
Energy Transfer LP FRN 8.000% 15-May-2054	2,610,000	2,716,238	Unisys Corp '144A' 6.875% 01-Nov-2027	2,550,000	2,261,606

BNY Mellon Emerging Markets Corporate Debt Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Insight Liquidity Funds PLC - ILF USD Liquidity Fund	79,717,184	79,717,184	Insight Liquidity Funds PLC - ILF USD Liquidity Fund	84,438,980	84,438,980
BNY Mellon Global Funds PLC-Responsible Horizons EM Debt Impact Fund	13,084,112	14,000,000	United States Treasury Note/Bond 3.875% 15-May-2043	6,100,000	5,550,397
Banca Transilvania SA 'EMTN' FRN 7.250% 07-Dec-2028	2,700,000	3,072,722	First Abu Dhabi Bank PJSC FRN 6.320% 04-Apr-2034	3,000,000	3,062,750
Banco Nacional de Comercio Exterior SNC/Cayman Islands 'REGS' FRN 2.720% 11-Aug-2031	3,450,000	3,018,675	Bank Hapoalim BM '144A' FRN 3.255% 21-Jan-2032	3,200,000	2,895,050
United States Treasury Note/Bond 3.875% 15-May-2043	3,400,000	3,004,353	Prosus NV 'REGS' 4.193% 19-Jan-2032	3,350,000	2,890,338
CK Hutchison International 24 Ltd 'REGS' 5.500% 26-Apr-2034	2,800,000	2,781,744	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	2,600,000	2,884,345
BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	2,000,000	2,000,000	GC Treasury Center Co Ltd 'REGS' 2.980% 18-Mar-2031	3,100,000	2,594,958
Metropolitan Bank & Trust Co 'EMTN' 5.375% 06-Mar-2029	2,000,000	1,997,580	LG Chem Ltd 'REGS' 4.375% 14-Jul-2025	2,350,000	2,315,445
State Bank of India/London 'EMTN' 5.000% 17-Jan-2029	2,000,000	1,990,220	United States Treasury Note/Bond 3.625% 15-Feb-2053	2,550,000	2,167,566
Bank of the Philippine Islands 'EMTN' 5.250% 26-Mar-2029	2,000,000	1,989,600	Prosus NV 'REGS' 4.987% 19-Jan-2052	3,000,000	2,165,000
CEZ AS 'EMTN' 4.250% 11-Jun-2032	1,834,000	1,988,931	Medco Maple Tree Pte Ltd 'REGS' 8.960% 27-Apr-2029	2,000,000	2,085,005
First Abu Dhabi Bank PJSC 'emtn' 5.000% 28-Feb-2029	2,000,000	1,985,180	State Bank of India/London 'EMTN' 5.000% 17-Jan-2029	2,000,000	1,983,120
YPF SA 'REGS' 9.500% 17-Jan-2031	2,000,000	1,981,660	First Abu Dhabi Bank PJSC 'emtn' 5.000% 28-Feb-2029	2,000,000	1,980,000
BOC Aviation USA Corp 'GMTN' 5.000% 17-Jan-2029	2,000,000	1,978,260	OTP Bank Nyrt 'EMTN' FRN 5.000% 31-Jan-2029	1,800,000	1,952,660
Cencosud SA 'REGS' 5.950% 28-May-2031	2,000,000	1,978,080	MEGlobal BV 'REGS' 4.250% 03-Nov-2026	2,000,000	1,940,000
Brazilian Government International Bond 6.125% 22-Jan-2032	2,000,000	1,970,200	Greenko Power II Ltd 'REGS' 4.300% 13-Dec-2028	2,015,750	1,841,643
OTP Bank Nyrt 'EMTN' FRN 5.000% 31-Jan-2029	1,800,000	1,954,399	Minerva Luxembourg SA 'REGS' 4.375% 18-Mar-2031	2,200,000	1,831,000
MEGlobal BV 'REGS' 4.250% 03-Nov-2026	2,000,000	1,925,000	Wynn Macau Ltd 'REGS' 5.500% 15-Jan-2026	1,800,000	1,758,800
KEB Hana Bank 'REGS' 5.375% 23-Apr-2029	1,700,000	1,694,271	KEB Hana Bank 'REGS' 5.375% 23-Apr-2029	1,700,000	1,730,600
Export-Import Bank of India 'REGS' 2.250% 13-Jan-2031	2,000,000	1,644,400	Shinhan Financial Group Co Ltd 'REGS' FRN (Perpetual) 2.875% 12-Nov-2172	1,800,000	1,678,800

BNY Mellon Emerging Markets Debt Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
United States Treasury Bill (Zero Coupon) 0.000% 21-May-2024	1,875,000	1,847,928	United States Treasury Bill (Zero Coupon) 0.000% 21-May-2024	1,875,000	1,867,303
United States Treasury Note/Bond 4.000% 15-Feb-2034	1,481,100	1,411,882	United States Treasury Note/Bond 3.375% 15-May-2033	1,786,700	1,657,190
United States Treasury Note/Bond 3.375% 15-May-2033	1,339,100	1,244,912	United States Treasury Note/Bond 3.125% 15-Aug-2025	650,000	637,444
Colombia Government International Bond 8.750% 14-Nov-2053	400,000	427,456	Banque Ouest Africaine de Developpement 'REGS' 5.000% 27-Jul-2027	560,000	523,750
QNB Finansbank AS 7.250% 21-May-2029	400,000	397,940	United States Treasury Bill (Zero Coupon) 0.000% 16-May-2024	475,000	466,273
Mexico Government International Bond 6.400% 07-May-2054	400,000	397,292	MDGH GMTN RSC Ltd 'REGS' 5.875% 01-May-2034	400,000	421,008
Turkiye Government International Bond 7.625% 15-May-2034	400,000	393,128	Hazine Mustesarligi Varlik Kiralama AS 'REGS' 8.509% 14-Jan-2029	400,000	419,950
Saudi Government International Bond 'REGS' 5.750% 16-Jan-2054	400,000	391,168	Medco Maple Tree Pte Ltd 'REGS' 8.960% 27-Apr-2029	400,000	409,560
Romanian Government International Bond 'REGS' 5.625% 30-May-2037	320,000	345,482	Turk Telekomunikasyon AS 'REGS' 6.875% 28-Feb-2025	400,000	401,570
Banque Ouest Africaine de Developpement 'REGS' 4.700% 22-Oct-2031	360,000	302,400	DP World Salaam FRN (Perpetual) 6.000% 01-Jan-2173	400,000	397,828
Banco do Brasil SA/Cayman 'REGS' 6.000% 18-Mar-2031	300,000	294,969	Mexico Government International Bond 6.400% 07-May-2054	400,000	395,000
United States Treasury Bill (Zero Coupon) 0.000% 11-Jul-2024	275,000	271,834	Romanian Government International Bond 'REGS' 6.625% 27-Sep-2029	300,000	346,159
Romanian Government International Bond 'REGS' 5.875% 30-Jan-2029	252,000	250,667	Export-Import Bank of India 'REGS' 3.250% 15-Jan-2030	345,000	311,732
United States Treasury Bill (Zero Coupon) 0.000% 18-Jul-2024	250,000	248,501	Senegal Government International Bond 'REGS' 6.750% 13-Mar-2048	400,000	299,000
Chile Government International Bond 4.850% 22-Jan-2029	245,000	244,762	Banco do Brasil SA/Cayman 'REGS' 6.000% 18-Mar-2031	300,000	296,790
Mexico Government International Bond 4.490% 25-May-2032	200,000	217,380	CBQ Finance Ltd 'EMTN' 2.000% 12-May-2026	300,000	279,390
OTP Bank Nyrt 'EMTN' FRN 5.000% 31-Jan-2029	200,000	216,816	Chile Government International Bond 0.830% 02-Jul-2031	300,000	267,890
United States Treasury Note/Bond 3.625% 15-Feb-2053	250,000	215,577	Egypt Government International Bond 'REGS' 7.500% 16-Feb-2061	400,000	260,070
Republic of Poland Government International Bond 5.125% 18-Sep-2034	214,000	213,364	MEGlobal BV 'REGS' 4.250% 03-Nov-2026	260,000	250,151
El Salvador Government International Bond 'REGS' 9.250% 17-Apr-2030	237,000	213,118	Petroleos Mexicanos 10.000% 07-Feb-2033	247,000	243,913
Republic of South Africa Government International Bond 5.875% 20-Apr-2032	238,000	212,415	Chile Government International Bond 4.850% 22-Jan-2029	245,000	241,555
Romanian Government International Bond 'REGS' 6.375% 30-Jan-2034	206,000	204,278			
Romanian Government International Bond 'REGS' 5.625% 22-Feb-2036	191,000	203,819			
WE Soda Investments Holding PLC 'REGS' 9.375% 14-Feb-2031	200,000	203,000			
Banco del Estado de Chile '144A' FRN (Perpetual) 7.950% 02-Nov-2172	200,000	200,000			
Aeropuertos Dominicanos Siglo XXI SA 'REGS' 7.000% 30-Jun-2034	200,000	200,000			
Standard Chartered PLC 'REGS' FRN (Perpetual) 7.875% 08-Sep-2172	200,000	200,000			
Melco Resorts Finance Ltd 'REGS' 7.625% 17-Apr-2032	200,000	200,000			
Sisecam UK PLC 'REGS' 8.625% 02-May-2032	200,000	200,000			
Trinidad & Tobago Government International Bond 'REGS' 6.400% 26-Jun-2034	200,000	200,000			
Continuum Green Energy India Pvt / Co-Issuers 'REGS' 7.500% 26-Jun-2033	200,000	200,000			
BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	200,000	200,000			
Panama Government International Bond 7.500% 01-Mar-2031	200,000	199,998			
Nexa Resources SA 'REGS' 6.750% 09-Apr-2034	200,000	199,986			
Corp Nacional del Cobre de Chile 'REGS' 6.440% 26-Jan-2036	200,000	199,884			
Vestel Elektronik Sanayi ve Ticaret AS 'REGS' 9.750% 15-May-2029	200,000	199,032			
CBQ Finance Ltd 'EMTN' 5.375% 28-Mar-2029	200,000	198,912			
Antofagasta PLC 'REGS' 6.250% 02-May-2034	200,000	198,828			
United States Treasury Bill (Zero Coupon) 0.000% 09-May-2024	200,000	198,770			
Mazoon Assets Co SAOC 'REGS' 5.500% 14-Feb-2029	200,000	198,718			
Mexico Government International Bond 6.000% 07-May-2036	200,000	198,372			
YPF SA 'REGS' 9.500% 17-Jan-2031	200,000	198,166			
Saudi Government International Bond 'REGS' 5.000% 16-Jan-2034	200,000	197,986			
Corp Nacional del Cobre de Chile 'REGS' 5.950% 08-Jan-2034	200,000	197,890			
Republic of Uzbekistan International Bond 'REGS' 6.900% 28-Feb-2032	200,000	197,270			
Brazilian Government International Bond 6.125% 22-Jan-2032	200,000	197,020			
Ivory Coast Government International Bond 'REGS' 8.250% 30-Jan-2037	200,000	196,198			
Gaci First Investment Co 5.250% 29-Jan-2034	200,000	195,368			
Republic of Kenya Government International Bond 'REGS' 9.750% 16-Feb-2031	200,000	194,540			
Israel Government International Bond 5.750% 12-Mar-2054	200,000	191,928			
Ecopetrol SA 8.375% 19-Jan-2036	193,000	191,921			
Panama Government International Bond 7.875% 01-Mar-2057	200,000	191,538			
MDGH GMTN RSC Ltd 'REGS' 5.084% 22-May-2053	200,000	188,400			

BNY Mellon Emerging Markets Debt Local Currency Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
United States Treasury Bill (Zero Coupon) 0.000% 21-May-2024	1,425,000	1,402,236	United States Treasury Bill (Zero Coupon) 0.000% 21-May-2024	1,425,000	1,416,563
Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2033	4,730,000	811,199	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2025	3,510,000	658,666
United States Treasury Bill (Zero Coupon) 0.000% 29-Nov-2024	350,000	336,367	China Government Bond 3.120% 05-Dec-2026	3,390,000	483,751
United States Treasury Bill (Zero Coupon) 0.000% 07-May-2024	330,000	328,317	Mexican Bonos 7.750% 29-May-2031	8,219,200	380,153
Malaysia Government Bond 3.828% 05-Jul-2034	1,306,000	273,886	Thailand Government Bond 3.400% 17-Jun-2036	12,585,000	367,824
Hungary Government Bond 3.000% 27-Oct-2038	142,470,000	258,226	Korea Treasury Bond 3.375% 10-Jun-2032	453,680,000	341,959
Dominican Republic International Bond 'REGS' 10.750% 01-Jun-2036	15,050,000	252,731	United States Treasury Bill (Zero Coupon) 0.000% 29-Nov-2024	350,000	338,311
India Government Bond 7.260% 06-Feb-2033	20,670,000	250,448	Republic of South Africa Government Bond 8.000% 31-Jan-2030	6,914,905	335,093
Peruvian Government International Bond 'REGS' 7.600% 12-Aug-2039	955,000	249,978	Mexican Bonos 8.500% 18-Nov-2038	7,011,700	329,471
Turkiye Government Bond 26.200% 05-Oct-2033	7,983,311	238,306	United States Treasury Bill (Zero Coupon) 0.000% 07-May-2024	330,000	329,037
Romania Government Bond 4.750% 11-Oct-2034	1,010,000	190,261	Czech Republic Government Bond 2.750% 23-Jul-2029	7,390,000	307,719
Czech Republic Government Bond 4.500% 11-Nov-2032	4,220,000	188,936	Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2027	1,709,000	299,321
Romania Government Bond 8.000% 29-Apr-2030	595,000	135,582	Romania Government Bond 5.800% 26-Jul-2027	1,390,000	295,729
Peru Government Bond 6.900% 12-Aug-2037	516,000	132,654	Czech Republic Government Bond 5.500% 12-Dec-2028	5,860,000	278,456
			Bonos de la Tesoreria de la Republica en pesos '144A' 4.700% 01-Sep-2030	230,000,000	239,708
			Hungary Government Bond 2.250% 20-Apr-2033	90,760,000	203,446
			China Government Bond 3.290% 23-May-2029	1,360,000	199,252
			Bonos de la Tesoreria de la Republica en pesos '144A' 6.000% 01-Apr-2033	155,000,000	174,615
			Thailand Government Bond 3.650% 20-Jun-2031	5,663,000	164,933
			Mexican Bonos 8.500% 31-May-2029	2,000,000	98,621

The above constitutes the full purchases detail for the Fund during the financial period.

BNY Mellon Emerging Markets Debt Opportunistic Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
United States Treasury Bill (Zero Coupon) 0.000% 29-Nov-2024	1,100,000	1,057,154	United States Treasury Bill (Zero Coupon) 0.000% 18-Apr-2024	925,000	920,084
United States Treasury Note/Bond 3.375% 15-May-2033	691,100	642,382	United States Treasury Bill (Zero Coupon) 0.000% 07-May-2024	590,000	590,000
United States Treasury Bill (Zero Coupon) 0.000% 07-May-2024	590,000	586,530	United States Treasury Bill (Zero Coupon) 0.000% 21-May-2024	575,000	572,596
United States Treasury Bill (Zero Coupon) 0.000% 21-May-2024	575,000	565,815	United States Treasury Bill (Zero Coupon) 0.000% 16-May-2024	450,000	441,732
United States Treasury Note/Bond 4.000% 15-Feb-2034	500,000	476,252	Medco Maple Tree Pte Ltd 'REGS' 8.960% 27-Apr-2029	400,000	409,560
Colombia Government International Bond 8.750% 14-Nov-2053	400,000	427,456	Mexico Government International Bond 6.400% 07-May-2054	400,000	397,004
QNB Finansbank AS 7.250% 21-May-2029	400,000	397,940	Turkiye Government International Bond 7.625% 15-May-2034	400,000	394,870
Mexico Government International Bond 6.400% 07-May-2054	400,000	397,292	Mexican Bonos 7.750% 29-May-2031	8,053,000	372,466
Saudi Government International Bond 'REGS' 5.000% 16-Jan-2034	400,000	395,204	Senegal Government International Bond 'REGS' 6.250% 23-May-2033	395,000	341,675
Turkiye Government International Bond 7.625% 15-May-2034	400,000	393,128	United States Treasury Bill (Zero Coupon) 0.000% 29-Nov-2024	338,500	329,554
Saudi Government International Bond 'REGS' 5.750% 16-Jan-2054	400,000	391,168	Banco do Brasil SA/Cayman 'REGS' 6.000% 18-Mar-2031	300,000	296,790
Romanian Government International Bond 'REGS' 5.625% 30-May-2037	350,000	377,870	Hazine Mustesarligi Varlik Kiralama AS 'REGS' 8.509% 14-Jan-2029	250,000	259,625
Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2033	1,965,000	343,857	Bonos de la Tesoreria de la Republica en pesos '144A' 4.700% 01-Sep-2030	235,000,000	244,919
Banco do Brasil SA/Cayman 'REGS' 6.000% 18-Mar-2031	300,000	294,969	Republic of Poland Government International Bond 5.125% 18-Sep-2034	244,000	241,780
Dominican Republic International Bond 'REGS' 10.750% 01-Jun-2036	15,500,000	260,288	Czech Republic Government Bond 5.500% 12-Dec-2028	5,000,000	237,323
Indonesia Treasury Bond 8.750% 15-May-2031	3,526,000,000	253,848	Korea Treasury Bond 3.375% 10-Jun-2032	292,000,000	220,093
Romanian Government International Bond 'REGS' 5.875% 30-Jan-2029	252,000	250,667	OTP Bank Nyrt 'EMTN' FRN 5.000% 31-Jan-2029	200,000	216,056
Trinidad & Tobago Government International Bond 'REGS' 6.400% 26-Jun-2034	250,000	250,000	Thailand Government Bond 3.400% 17-Jun-2036	7,250,000	211,897
Brazilian Government International Bond 6.125% 22-Jan-2032	250,000	246,275	Israel Government International Bond 'EMTN' 6.500% 06-Nov-2031	200,000	211,500
Republic of Poland Government International Bond 5.125% 18-Sep-2034	244,000	243,275	Istanbul Metropolitan Municipality 'REGS' 10.500% 06-Dec-2028	200,000	210,264
Republic of South Africa Government Bond 8.250% 31-Mar-2032	5,003,822	229,033	Panama Government International Bond 7.500% 01-Mar-2031	200,000	209,000
El Salvador Government International Bond 'REGS' 9.250% 17-Apr-2030	252,000	226,606	Antofagasta PLC 'REGS' 6.250% 02-May-2034	200,000	206,138
Mexico Government International Bond 4.490% 25-May-2032	200,000	217,380	Corp Nacional del Cobre de Chile 'REGS' 6.440% 26-Jan-2036	200,000	205,720
OTP Bank Nyrt 'EMTN' FRN 5.000% 31-Jan-2029	200,000	216,816	MDGH GMTN RSC Ltd 'REGS' 5.875% 01-May-2034	200,000	205,250
Romanian Government International Bond 'REGS' 5.625% 22-Feb-2036	200,000	213,423	Romanian Government International Bond 'REGS' 6.375% 30-Jan-2034	206,000	205,073
Republic of South Africa Government International Bond 5.875% 20-Apr-2032	238,000	212,415	Ecuador Government International Bond Step-Up Coupon 'REGS' 2.500% 31-Jul-2040	418,565	203,065
Ecopetrol SA 8.625% 19-Jan-2029	200,000	210,980	Hungary Government International Bond 5.375% 12-Sep-2033	176,000	202,926
Romanian Government International Bond 'REGS' 6.375% 30-Jan-2034	206,000	204,278	YPF SA 'REGS' 9.500% 17-Jan-2031	200,000	202,720
Sasol Financing USA LLC 'REGS' 8.750% 03-May-2029	200,000	203,440	Mexico Government International Bond 6.000% 07-May-2036	200,000	202,050
WE Soda Investments Holding PLC 'REGS' 9.375% 14-Feb-2031	200,000	203,000	Sasol Financing USA LLC 'REGS' 8.750% 03-May-2029	200,000	201,750
Standard Chartered PLC 'REGS' FRN (Perpetual) 7.875% 08-Sep-2172	200,000	200,000	CSN Resources SA 'REGS' 8.875% 05-Dec-2030	200,000	201,500
Continuum Green Energy India Pvt / Co-Issuers 'REGS' 7.500% 26-Jun-2033	200,000	200,000	Nexa Resources SA 'REGS' 6.750% 09-Apr-2034	200,000	200,900
BBVA Bancomer SA/Texas 'REGS' FRN 8.125% 08-Jan-2039	200,000	200,000	Ivory Coast Government International Bond 'REGS' 8.250% 30-Jan-2037	200,000	200,800
Sisecam UK PLC 'REGS' 8.625% 02-May-2032	200,000	200,000	Slovenia Government International Bond 'REGS' 5.000% 19-Sep-2033	200,000	199,740
Aeropuertos Dominicanos Siglo XXI SA 'REGS' 7.000% 30-Jun-2034	200,000	200,000	Republic of Kenya Government International Bond 'REGS' 9.750% 16-Feb-2031	200,000	199,500
Panama Government International Bond 7.500% 01-Mar-2031	200,000	199,998	QNB Finansbank AS 7.250% 21-May-2029	200,000	199,000
Nexa Resources SA 'REGS' 6.750% 09-Apr-2034	200,000	199,986	Standard Chartered PLC 'REGS' FRN (Perpetual) 7.875% 08-Sep-2172	200,000	198,800
Corp Nacional del Cobre de Chile 'REGS' 6.440% 26-Jan-2036	200,000	199,884	DP World Salaam FRN (Perpetual) 6.000% 01-Jan-2173	200,000	198,700
Chile Government International Bond 4.850% 22-Jan-2029	200,000	199,806	Panama Government International Bond 7.875% 01-Mar-2057	200,000	198,300
Vestel Elektronik Sanayi ve Ticaret AS 'REGS' 9.750% 15-May-2029	200,000	199,032	Mazoon Assets Co SAOC 'REGS' 5.500% 14-Feb-2029	200,000	198,020
CBQ Finance Ltd 'EMTN' 5.375% 28-Mar-2029	200,000	198,912	Chile Government International Bond 4.850% 22-Jan-2029	200,000	195,750
Antofagasta PLC 'REGS' 6.250% 02-May-2034	200,000	198,828	Panama Government International Bond 4.500% 16-Apr-2050	300,000	194,931
Mazoon Assets Co SAOC 'REGS' 5.500% 14-Feb-2029	200,000	198,718	Ecopetrol SA 8.375% 19-Jan-2036	193,000	193,097
Mexico Government International Bond 6.000% 07-May-2036	200,000	198,372	Republic of South Africa Government Bond 8.000% 31-Jan-2030	3,947,381	191,288
YPF SA 'REGS' 9.500% 17-Jan-2031	200,000	198,166	Panama Government International Bond 6.875% 31-Jan-2036	200,000	189,020
Republic of Uzbekistan International Bond 'REGS' 6.900% 28-Feb-2032	200,000	197,270	CBQ Finance Ltd 'EMTN' 2.000% 12-May-2026	200,000	186,260
Ivory Coast Government International Bond 'REGS' 8.250% 30-Jan-2037	200,000	196,198	Jordan Government International Bond 'REGS' 5.850% 07-Jul-2030	200,000	184,000
Gacii First Investment Co 5.250% 29-Jan-2034	200,000	195,368	GC Treasury Center Co Ltd 'REGS' 4.400% 30-Mar-2032	200,000	181,840
Republic of Kenya Government International Bond 'REGS' 9.750% 16-Feb-2031	200,000	194,540	AngloGold Ashanti Holdings PLC 3.375% 01-Nov-2028	200,000	180,000
Israel Government International Bond 5.750% 12-Mar-2054	200,000	191,928	Thailand Government Bond 3.650% 20-Jun-2031	6,000,000	176,840
Ecopetrol SA 8.375% 19-Jan-2036	193,000	191,921	Prosus NV 'REGS' 4.193% 19-Jan-2032	200,000	176,102
Panama Government International Bond 7.875% 01-Mar-2057	200,000	191,538	Gabon Government International Bond 'REGS' 7.000% 24-Nov-2031	200,000	165,750
			Bonos de la Tesoreria de la Republica en pesos '144A' 6.000% 01-Apr-2033	145,000,000	163,349
			Nigeria Government International Bond 'REGS' 8.250% 28-Sep-2051	200,000	158,904

BNY Mellon Emerging Markets Debt Total Return Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
Insight Liquidity Funds Plc - ILF USD Liquidity Fund	9,646,544	9,593,922	Insight Liquidity Funds Plc - ILF USD Liquidity Fund	11,875,000	11,875,000
United States Treasury Bill (Zero Coupon) 0.000% 18-Jul-2024	1,100,000	1,088,885	United States Treasury Bill (Zero Coupon) 0.000% 07-May-2024	760,000	760,000
United States Treasury Bill (Zero Coupon) 0.000% 07-May-2024	760,000	755,501	Mexican Bonos 7.750% 29-May-2031	9,913,500	458,518
Colombia Government International Bond 8.750% 14-Nov-2053	700,000	748,960	United States Treasury Bill (Zero Coupon) 0.000% 18-Apr-2024	450,000	450,000
United States Treasury Bill (Zero Coupon) 0.000% 20-Aug-2024	650,000	639,721	Mexico Government International Bond 6.400% 07-May-2054	400,000	397,004
Brazil Notas do Tesouro Nacional Serie F 10.000% 01-Jan-2033	2,781,000	481,448	Turkiye Government International Bond 7.625% 15-May-2034	400,000	394,870
Romanian Government International Bond 'REGS' 5.625% 30-May-2037	410,000	442,648	Czech Republic Government Bond 5.500% 12-Dec-2028	6,800,000	322,759
QNB Finansbank AS 7.250% 21-May-2029	400,000	397,940	Israel Government International Bond 'EMTN' 6.500% 06-Nov-2031	300,000	317,250
Mexico Government International Bond 6.400% 07-May-2054	400,000	397,292	Ecuador Government International Bond Step-Up Coupon '144A' 6.000% 31-Jul-2030	459,027	307,538
Turkiye Government International Bond 7.625% 15-May-2034	400,000	393,128	Banco do Brasil SA/Cayman 'REGS' 6.000% 18-Mar-2031	300,000	296,790
Saudi Government International Bond 'REGS' 5.750% 16-Jan-2054	400,000	391,168	Bonos de la Tesoreria de la Republica en pesos '144A' 4.700% 01-Sep-2030	280,000,000	291,819
Trinidad & Tobago Government International Bond 'REGS' 6.400% 26-Jun-2034	300,000	300,000	Korea Treasury Bond 3.375% 10-Jun-2032	382,700,000	288,455
Dominican Republic International Bond 'REGS' 10.750% 01-Jun-2036	17,800,000	298,912	Republic of Poland Government International Bond 5.125% 18-Sep-2034	283,000	280,425
Mexico Government International Bond 4.490% 25-May-2032	275,000	298,898	Romanian Government International Bond 'REGS' 6.375% 30-Jan-2034	274,000	272,767
Brazilian Government International Bond 6.125% 22-Jan-2032	300,000	295,530	Hungary Government International Bond 5.375% 12-Sep-2033	229,000	264,034
Banco do Brasil SA/Cayman 'REGS' 6.000% 18-Mar-2031	300,000	294,969	Romanian Government International Bond 'REGS' 1.750% 13-Jul-2030	290,000	253,755
Republic of Poland Government International Bond 5.125% 18-Sep-2034	283,000	282,159	Slovenia Government International Bond 'REGS' 5.000% 19-Sep-2033	250,000	249,675
Romanian Government International Bond 'REGS' 6.375% 30-Jan-2034	274,000	271,709	Senegal Government International Bond 'REGS' 4.750% 13-Mar-2028	240,000	240,591
El Salvador Government International Bond 'REGS' 9.250% 17-Apr-2030	296,000	266,172	Bonos de la Tesoreria de la Republica en pesos '144A' 2.300% 01-Oct-2028	245,000,000	232,790
Romanian Government International Bond 'REGS' 5.875% 30-Jan-2029	252,000	250,667	OCP SA 'REGS' 5.125% 23-Jun-2051	300,000	222,285

BNY Mellon Euroland Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales and Maturities	Nominal	Proceeds EUR
Spain Government Bond '144A' 3.250% 30-Apr-2034	10,100,000	10,054,465	Spain Government Bond '144A' 1.400% 30-Apr-2028	7,160,000	6,761,262
Bundesschatzweisungen 0.0000% 15-Mar-2024	4,600,000	4,572,400	Bundesschatzweisungen 0.000% 15-Mar-2024	4,600,000	4,576,812
Spain Government Bond '144A' 3.450% 31-Oct-2034	4,444,000	4,435,823	French Republic Government Bond OAT '144A' 3.500% 25-Nov-2033	4,130,000	4,374,124
German Treasury Bill (Zero Coupon) 0.000% 17-Jul-2024	3,600,000	3,571,899	German Treasury Bill 0.000% 17-Jan-2024	4,300,000	4,298,871
Slovakia Government Bond 3.750% 06-Mar-2034	3,371,098	3,362,805	Kingdom of Belgium Government Bond '144A' 1.000% 22-Jun-2026	4,350,000	4,173,216
United Kingdom Gilt 0.625% 22-Oct-2050	7,300,000	3,308,717	Spain Government Bond '144A' 3.150% 30-Apr-2033	4,124,000	4,097,806
French Republic Government Bond OAT '144A' 3.250% 25-May-2055	3,352,699	3,220,707	German Treasury Bill (Zero Coupon) 0.000% 17-Jul-2024	3,600,000	3,576,902
French Republic Government Bond OAT '144A' 3.500% 25-Nov-2033	3,080,000	3,169,382	Slovakia Government Bond 3.750% 06-Mar-2034	3,371,098	3,391,325
Hellenic Republic Government Bond '144A' 3.375% 15-Jun-2034	3,150,000	3,122,595	Republic of Austria Government Bond '144A' 0.900% 20-Feb-2032	3,530,000	3,049,602
Hungary Government Bond 2.000% 23-May-2029	1,520,000,000	3,117,594	French Republic Government Bond OAT '144A' 3.000% 25-May-2054	3,260,000	3,027,114
Portugal Obrigaçoes do Tesouro OT '144A' 2.125% 17-Oct-2028	2,940,000	2,895,018	French Republic Government Bond OAT '144A' 3.250% 25-May-2055	2,732,699	2,619,946
Spain Government Bond '144A' 2.350% 30-Jul-2033	2,800,000	2,605,064	Italy Buoni Poliennali Del Tesoro '144A' 2.150% 01-Sep-2052	3,870,000	2,548,434
Italy Buoni Poliennali Del Tesoro '144A' 2.150% 01-Sep-2052	3,870,000	2,524,091	European Financial Stability Facility 0.875% 05-Sep-2028	2,600,000	2,386,696
Spain Government Bond '144A' 1.250% 31-Oct-2030	2,400,000	2,139,761	Spain Government Bond '144A' 3.250% 30-Apr-2034	2,332,000	2,300,215
European Union 2.875% 06-Dec-2027	2,100,000	2,094,834	Netherlands Government Bond '144A' 0.750% 15-Jul-2027	2,425,000	2,289,991
Romania Government Bond 7.200% 30-Oct-2033	10,000,000	2,084,151	Hellenic Republic Government Bond '144A' 3.375% 15-Jun-2034	2,300,000	2,273,189
Republic of Austria Government Bond '144A' 2.900% 20-Feb-2034	1,840,000	1,835,343	Italy Buoni Poliennali Del Tesoro '144A' 4.000% 30-Oct-2031	2,000,000	2,057,200
Romanian Government International Bond 'REGS' 5.250% 30-May-2032	1,822,000	1,813,163	French Republic Government Bond OAT '144A' 0.750% 25-May-2053	3,850,000	1,998,699
Spain Government Bond '144A' 0.700% 30-Apr-2032	1,960,000	1,632,014	European Stability Mechanism 1.000% 23-Jun-2027	2,060,241	1,952,017
Kreditanstalt fuer Wiederaufbau 'EMTN' 2.875% 31-Mar-2032	1,567,000	1,562,142	Italy Buoni Poliennali Del Tesoro 3.800% 15-Apr-2026	1,760,000	1,782,000
Netherlands Government Bond '144A' 2.500% 15-Jul-2034	1,420,000	1,394,784	AIB Group PLC FRN 3.625% 04-Jul-2026	1,503,000	1,498,190
European Union 3.375% 04-Oct-2039	1,400,000	1,383,452	Italy Buoni Poliennali Del Tesoro '144A' 3.250% 01-Mar-2038	1,598,000	1,450,904
HSBC Holdings Plc FRN 3.755% 20-May-2029	1,341,000	1,341,000	Spain Government Bond 0.000% 31-May-2025	1,500,000	1,439,070
Spain Government Bond '144A' 1.400% 30-Jul-2028	1,400,000	1,317,414	Bundesrepublik Deutschland Bundesanleihe 2.500% 04-Jul-2044	1,250,000	1,244,600
Commerzbank AG 'EMTN' FRN 4.625% 17-Jan-2031	1,300,000	1,307,971	UniCredit SpA 'EMTN' 4.000% 05-Mar-2034	1,247,000	1,243,197
Kingdom of Belgium Government Bond '144A' 3.000% 22-Jun-2033	1,240,000	1,260,386			
Mercedes-Benz International Finance BV 'EMTN' 3.250% 15-Sep-2027	1,255,000	1,252,917			
UniCredit SpA 'EMTN' 4.000% 05-Mar-2034	1,247,000	1,246,189			

BNY Mellon European Credit Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales and Maturities	Nominal	Proceeds EUR
German Treasury Bill (Zero Coupon) 0.000% 17-Jul-2024	3,100,000	3,075,975	German Treasury Bill (Zero Coupon) 0.000% 17-Jul-2024	3,100,000	3,082,235
AXA SA 'EMTN' FRN (Perpetual) 6.375% 16-Jul-2173	610,000	611,150	BNP Paribas SA 'EMTN' FRN 4.125% 26-Sep-2032	1,000,000	1,012,918
Banco Santander SA 'EMTN' 3.750% 09-Jan-2034	600,000	596,712	BNY Mellon Global Funds Plc - Emerging Markets Corporate Debt Fund	5,766	960,004
Banque Federative du Credit Mutuel SA 'EMTN' 4.375% 11-Jan-2034	600,000	595,168	JDE Peet's NV 'EMTN' 0.625% 09-Feb-2028	899,000	798,851
Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	589,000	579,107	AXA SA 'EMTN' FRN (Perpetual) 6.375% 16-Jul-2173	610,000	618,810
Danske Bank A/S 'EMTN' FRN 3.875% 09-Jan-2032	580,000	577,696	Abanca Corp Bancaria SA 'EMTN' FRN 5.875% 02-Apr-2030	600,000	616,389
Barclays Plc 'EMTN' FRN 1.125% 22-Mar-2031	600,000	564,600	Banco Santander SA 'EMTN' 3.750% 09-Jan-2034	600,000	599,045
BNP Paribas SA 'EMTN' FRN 4.125% 26-Sep-2032	500,000	496,930	Banque Federative du Credit Mutuel SA 'EMTN' 4.375% 11-Jan-2034	600,000	590,790
RCI Banque SA 4.125% 04-Apr-2031	488,000	487,884	German Treasury Bill 0.000% 20-Mar-2024	575,000	570,822
Johnson & Johnson 3.200% 01-Jun-2032	463,000	462,685	DNB Bank ASA 'EMTN' FRN 4.500% 19-Jul-2028	512,000	516,905
Cellnex Finance Co SA 'EMTN' 1.000% 15-Sep-2027	500,000	458,624	RCI Banque SA 'EMTN' 4.875% 02-Oct-2029	488,000	507,526
HSBC Holdings Plc FRN 3.755% 20-May-2029	442,000	442,000	Fiserv Inc 4.500% 24-May-2031	490,000	499,787
Toyota Motor Finance Netherlands BV 'EMTN' 3.125% 11-Jan-2027	430,000	425,885	Infineon Technologies AG 0.625% 17-Feb-2025	500,000	485,035
Mercedes-Benz International Finance BV 'EMTN' 3.250% 15-Sep-2027	421,000	420,301	Asahi Group Holdings Ltd 1.151% 19-Sep-2025	500,000	481,125
Credit Agricole SA 'EMTN' FRN 5.500% 28-Aug-2033	400,000	418,154	Veolia Environnement SA FRN (Perpetual) 2.500% 20-Apr-2173	500,000	450,650
Heineken NV 'EMTN' 3.812% 04-Jul-2036	415,000	415,000	Bayer AG 'EMTN' 4.625% 26-May-2033	428,000	438,851
JDE Peet's NV 'EMTN' 4.500% 23-Jan-2034	400,000	408,311	Toyota Motor Finance Netherlands BV 'EMTN' 3.125% 11-Jan-2027	430,000	424,565
KBC Group NV 'EMTN' 3.750% 27-Mar-2032	400,000	399,920	National Gas Transmission PLC 'EMTN' 4.250% 05-Apr-2030	416,000	422,067
Glencore Finance Europe Ltd 'EMTN' 3.750% 01-Apr-2026	400,000	399,860	Deutsche Boerse AG 3.875% 28-Sep-2033	400,000	412,467
ZF Europe Finance BV 'EMTN' 4.750% 31-Jan-2029	400,000	399,680	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	400,000	411,950

BNY Mellon Floating Rate Credit Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Insight Liquidity Funds Plc - ILF EUR Liquidity Fund	111,322	11,305,000	ILF EUR Liquidity Fund	107,796	10,955,000
TVL Finance Plc 'REGS' FRN 7.448% 30-Jun-2030	1,000,000	1,000,000	Avantor Funding Inc 'REGS' 3.875% 15-Jul-2028	590,000	575,669
Bellis Acquisition Co Plc 'REGS' 8.125% 14-May-2030	810,000	946,630	EMRLD Borrower LP / Emerald Co-Issuer Inc 6.375% 15-Dec-2030	500,000	526,300
Techem Verwaltungsgesellschaft Term Loan 7.426% 15-Jul-2029	800,000	800,000	Wp/ap Telecom Holdings III BV 7.622% 31-Mar-2029	508,333	507,062
PLT VII Finance Sarl 'REGS' FRN 7.239% 15-Jun-2031	800,000	800,000	Windsor Holdings III LLC 8.356% 21-Jun-2030	500,000	501,875
Vmed O2 UK Financing I Plc 'REGS' 5.625% 15-Apr-2032	800,000	799,445	TVL Finance Plc 'REGS' FRN 0.000% 30-Jun-2030	500,000	501,250
Bertrand Franchise Finance SAS 'REGS' FRN 7.489% 18-Jul-2030	750,000	750,000	Albion Financing 2 Sarl 9.208% 16-Aug-2026	500,000	497,668
Iliad Holding SASU 'REGS' 6.875% 15-Apr-2031	710,000	710,120	PEARLS (Netherlands) Bidco B.V. - Caldic BV EUR Term Loan 7.912% 26-Feb-2029	500,000	493,750
Verisure Holding AB 'REGS' 5.500% 15-May-2030	600,000	600,000	Arconic Corp 9.833% 27-Jul-2030	498,750	461,902
EMRLD Borrower LP / Emerald Co-Issuer Inc 6.375% 15-Dec-2030	500,000	521,250	INEOS Quattro Finance 1 Plc 2.875% 01-May-2026	425,000	417,583
La Doria SpA 'REGS' FRN 8.328% 12-Nov-2029	500,000	503,750	Teva Pharmaceutical Finance Netherlands II BV 7.375% 15-Sep-2029	375,000	407,813
Parts Europe SA Eur Term Loan 7.647% 22-Jan-2031	500,000	500,000	Vmed O2 UK Financing I PLC 'REGS' 5.625% 15-Apr-2032	400,000	398,280
Albion Financing 2 Sarl 9.208% 17-Aug-2026	500,000	497,668	Millicom International Cellular SA 'REGS' 5.125% 15-Jan-2028	450,000	393,970
Miller Homes Group Finco Plc 'REGS' 7.000% 15-May-2029	450,000	490,792	Verisure Holding AB 'REGS' 7.125% 01-Feb-2028	375,000	391,410
Reno de Medici SpA 'REGS' FRN 8.719% 15-Apr-2029	500,000	490,000	Kapla Holding SAS 9.442% 15-Jul-2027	375,000	378,750
Kapla Holding SAS 'REGS' FRN 7.219% 31-Jul-2030	475,000	475,000	Fiber Bidco Spa 9.893% 25-Oct-2027	375,000	378,750
Arsenal Aic Parent LLC Term Loan 9.094% 19-Aug-2030	498,750	461,902	Q-Park Holding I BV 'REGS' FRN 5.975% 01-Mar-2026	375,000	376,875
EVOCA SpA 'REGS' FRN 9.135% 09-Apr-2029	450,000	441,000	Lion/Polaris Lux 4 SA 'REGS' FRN 7.844% 01-Jul-2026	375,000	375,191
Assemblin Caverion Group AB 'REGS' FRN 7.195% 01-Jul-2031	441,000	441,000	EVOCA SPA 8.147% 01-Nov-2026	375,000	375,000
Fiber Bidco Spa 'REGS' FRN 7.709% 15-Jan-2030	400,000	400,938	PLT VII Finance Sarl 8.531% 05-Jan-2026	375,000	375,000
CVC Cordatus Opportunity Loan Fund DAC FRN 7.909% 15-Aug-2033	400,000	400,000	United Group BV 'REGS' FRN 8.772% 01-Feb-2029	375,000	375,000
Millicom International Cellular SA 'REGS' 4.500% 27-Apr-2031	500,000	397,822	IMA Industria Macchine Automatiche SpA 7.906% 15-Jan-2028	375,000	375,000
SGL Group ApS FRN 8.647% 22-Apr-2030	400,000	397,238	TVL Finance PLC 9.364% 28-Apr-2028	375,000	375,000
TUI AG 'REGS' 5.875% 15-Mar-2029	400,000	396,183	Ren10 Holding AB 8.272% 01-Feb-2027	375,000	375,000
INEOS Finance Plc 'REGS' 6.375% 15-Apr-2029	384,000	384,000	IPD 3 BV 'REGS' 8.469% 15-Jun-2028	375,000	375,000
IPD 3 BV 'REGS' FRN 7.086% 15-Jun-2031	375,000	375,469	Reno de Medici SpA 9.190% 14-Dec-2026	375,000	375,000
United Group BV 'REGS' FRN 8.078% 01-Feb-2029	375,000	375,000	TK Elevator Midco GmbH 'REGS' 8.692% 15-Jul-2027	375,000	375,000
Altera Shuttle Tankers LLC 9.000% 13-Mar-2028	400,000	370,651	Parts Europe SA 7.970% 20-Jul-2027	375,000	375,000
TUI Cruises GmbH 'REGS' 6.250% 15-Apr-2029	350,000	349,790	Vmed O2 UK Financing I PLC 'REGS' 4.500% 15-Jul-2031	375,000	373,244
Hillenbrand Inc 6.250% 15-Feb-2029	376,000	348,922	Hoegh LNG Holdings Ltd FRN 10.700% 30-Jan-2025	4,000,000	363,107
			Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc 'REGS' 2.125% 15-Aug-2026	450,000	357,110
			Hillenbrand Inc 6.250% 15-Feb-2029	376,000	347,614
			Grifols SA 'REGS' 3.875% 15-Oct-2028	375,000	309,375
			Techem Verwaltungsgesellschaft 674 mbH 'REGS' 0.000% 15-Jul-2029	300,000	299,625

BNY Mellon Global Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
United States Treasury Note/Bond 4.375% 15-Dec-2026	16,200,000	16,110,141	United States Treasury Note/Bond 2.375% due 15-May-2029	15,760,000	14,397,006
United States Treasury Floating Rate Note FRN 5.560% 31-Jan-2026	11,800,000	11,819,224	United States Treasury Note/Bond 2.625% due 31-Jan-2026	10,980,000	10,620,577
United States Treasury Inflation Indexed Bonds 1.250% 15-Apr-2028	10,298,834	9,912,628	United States Treasury Inflation Indexed Bonds 0.125% 15-Jan-2031	10,526,952	9,324,207
United States Treasury Note/Bond 0.875% 30-Sep-2026	8,970,000	8,238,878	United States Treasury Floating Rate Note FRN 5.420% 31-Jul-2025	8,410,000	8,402,616
United States Treasury Note/Bond 3.500% 15-Feb-2033	8,250,000	7,796,822	United States Treasury Note/Bond 0.875% 30-Sep-2026	8,970,000	8,212,130
United Kingdom Gilt 4.250% 07-Dec-2049	5,860,000	7,059,369	United States Treasury Note/Bond 1.125% 15-Jan-2025	8,257,500	8,028,816
Republic of Poland Government Bond 6.000% 25-Oct-2033	27,420,000	7,020,500	United States Treasury Floating Rate Note FRN 5.571% 31-Jan-2026	7,160,000	7,172,381
Landwirtschaftliche Rentenbank 'EMTN' 0.000% 28-Sep-2026	5,870,000	5,930,648	New Zealand Government Bond 0.250% 15-May-2028	13,667,000	7,131,720
Australia Government Bond 3.000% 21-Mar-2047	10,100,000	5,205,032	Norway Government Bond '144A' 1.750% 13-Mar-2025	73,320,000	6,606,719
Export Development Canada 'EMTN' 2.875% 19-Jan-2028	4,730,000	5,153,310	New South Wales Treasury Corp 4.250% 20-Feb-2036	9,990,000	6,306,455
Italy Buoni Poliennali Del Tesoro '144A' 4.500% 01-Oct-2053	4,420,000	4,894,538	Council Of Europe Development Bank 0.750% 22-Jul-2027	5,440,000	6,136,856
United States Treasury Inflation Indexed Bonds 0.125% 15-Apr-2026	5,048,157	4,848,005	Ireland Government Bond 1.100% 15-May-2029	5,870,000	5,922,287
Council Of Europe Development Bank 'EMTN' 2.750% 16-Apr-2031	4,440,000	4,810,907	United Kingdom Inflation-Linked Gilt 0.125% 22-Mar-2026	4,527,495	5,724,830
United States Treasury Floating Rate Note FRN 5.440% 31-Jul-2025	4,770,000	4,762,999	Italy Buoni Poliennali Del Tesoro '144A' 5.000% 01-Aug-2034	4,740,000	5,708,171
European Union 3.375% 05-Oct-2054	4,360,000	4,703,537	Spain Government Bond '144A' 5.150% 31-Oct-2028	4,765,000	5,642,919
Spain Government Bond '144A' 4.200% 31-Jan-2037	4,000,000	4,697,444	Australia Government Bond 3.000% 21-Nov-2033	8,688,000	5,230,209
Australia Government Bond 2.000% 21-Aug-2035	5,220,000	4,685,635	New Zealand Local Government Funding Agency Bond 2.250% 15-May-2031	9,880,000	5,144,656
Western Australian Treasury Corp 2.750% 24-Jul-2029	7,570,000	4,621,717	United States Treasury Inflation Indexed Bonds 0.125% 15-Apr-2026	5,095,715	4,866,010
Kreditanstalt fuer Wiederaufbau 'EMTN' 3.750% 30-Jul-2027	3,590,000	4,497,532	Republic of Italy Government International Bond 0.875% 06-May-2024	4,640,000	4,640,000
United States Treasury Note/Bond 2.375% 15-May-2029	4,620,000	4,213,533	Canada Housing Trust No 1 '144A' 3.800% 15-Jun-2027	6,150,000	4,549,800
New Zealand Government Bond 5.000% 15-May-2054	6,630,000	4,044,445	New Zealand Local Government Funding Agency Bond 2.250% 15-Apr-2024	7,640,000	4,540,071
United States Treasury Note/Bond 2.875% 15-May-2043	4,630,000	3,662,618	Kreditanstalt fuer Wiederaufbau 'EMTN' 3.750% 30-Jul-2027	3,590,000	4,489,860
Australian Capital Territory 5.250% 23-Oct-2036	5,310,000	3,448,087	Italy Buoni Poliennali Del Tesoro '144A' 2.450% 01-Sep-2050	5,280,000	4,120,896
Spain Government Bond 5.750% 30-Jul-2032	2,510,000	3,246,599	French Republic Government Bond OAT '144A' 3.250% 25-May-2045	3,451,562	3,659,463
New South Wales Treasury Corp 4.250% 20-Feb-2036	4,710,000	3,057,775	Australia Government Bond 3.750% 21-Apr-2037	5,780,000	3,531,789
Treasury Corp of Victoria 'GMTN' 5.250% 15-Sep-2038	4,570,000	2,992,209	Colombia Government International Bond 'REGS' 7.000% 30-Jun-2032	16,270,400,000	3,439,766
Japan Government Forty Year Bond 1.300% 20-Mar-2063	532,400,000	2,791,048	United States Treasury Note/Bond 2.875% 15-May-2043	4,250,000	3,329,436
Peruvian Government International Bond 'REGS' 6.150% 12-Aug-2032	10,880,000	2,763,243	New Zealand Government Bond 1.750% 15-May-2041	7,600,000	2,924,859
Spain Government Bond '144A' 4.000% 31-Oct-2054	2,460,000	2,732,539	Colombia Government International Bond 8.125% 21-May-2024	2,900,000	2,900,000
Hellenic Republic Government Bond '144A' 4.125% 15-Jun-2054	2,350,000	2,462,995	United States Treasury Note/Bond 2.000% 15-Feb-2050	4,520,000	2,827,326
Peruvian Government International Bond 1.950% 17-Nov-2036	2,950,000	2,410,553	European Union 0.450% 04-Jul-2041	3,950,000	2,704,381
Mexican Bonos 7.750% 29-May-2031	44,000,000	2,377,361	Housing New Zealand Ltd 'GMTN' 3.420% 18-Oct-2028	4,430,000	2,541,330
Treasury Corp of Victoria 'GMTN' 2.500% 22-Oct-2029	3,900,000	2,327,459	Spain Government Bond '144A' 1.900% 31-Oct-2052	3,410,000	2,498,839
Indonesia Treasury Bond 6.625% 15-Feb-2034	38,419,000,000	2,314,141	Japan Government Thirty Year Bond 0.400% 20-Mar-2050	523,300,000	2,288,460
Kommunekredit 2.750% 15-Jun-2027	15,523,000	2,235,798	Mexico Government International Bond 3.375% 23-Feb-2031	2,170,000	2,225,977
Colombia Government International Bond 7.500% 02-Feb-2034	2,210,000	2,234,863	Peruvian Government International Bond 'REGS' 6.150% 12-Aug-2032	7,970,000	2,080,144
			Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	375,000,000	2,049,461

BNY Mellon Global Credit Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
Insight Liquidity Funds Plc - ILF USD Liquidity Fund	139,237,742	139,237,742	Insight Liquidity Funds PLC - ILF USD Liquidity Fund	66,598,146	66,598,146
United States Treasury Note/Bond 4.500% 15-Feb-2044	43,885,500	41,752,939	iShares USD Corp Bond UCITS ETF	473,526	47,904,400
United States Treasury Note/Bond 4.000% 15-Feb-2034	27,080,000	26,592,457	iShares Core EUR Corp Bond UCITS ETF	339,236	43,492,082
iShares USD Short Duration Corp Bond UCITS ETF	4,137,324	23,539,719	United States Treasury Note/Bond 3.500% 31-Jan-2028	40,551,900	39,343,828
iShares Core EUR Corp Bond UCITS ETF	141,900	18,512,254	United States Treasury Note/Bond 4.750% 15-Nov-2043	27,300,000	28,322,575
Siemens Financieringsmaatschappij NV 'EMTN' 3.125% 22-May-2032	15,200,000	16,163,341	United States Treasury Note/Bond 2.875% 15-Aug-2028	26,385,000	25,112,041
Aon North America Inc 5.450% 01-Mar-2034	15,020,000	14,997,170	United States Treasury Note/Bond 4.500% 15-Nov-2033	24,000,000	24,634,946
Ventas Realty LP 5.625% 01-Jul-2034	14,826,000	14,640,675	iShares USD Short Duration Corp Bond UCITS ETF	4,137,324	23,718,865
Coventry Building Society 'EMTN' FRN 5.875% 12-Mar-2030	11,362,000	14,441,836	Leasys SpA 'EMTN' 4.625% 16-Feb-2027	13,732,000	15,139,061
Cigna Group/The 5.250% 15-Feb-2034	13,880,000	13,873,476	Coventry Building Society 'EMTN' FRN 5.875% 12-Mar-2030	11,362,000	14,513,604
JPMorgan Chase & Co FRN 6.254% 23-Oct-2034	11,889,000	12,634,444	RCI Banque SA 4.125% 04-Apr-2031	9,559,000	10,406,412
European Union 3.375% 05-Oct-2054	11,547,168	12,530,101	Ayvens SA 3.875% 24-Jan-2028	8,700,000	9,426,435
Schlumberger Holdings Corp '144A' 5.000% 15-Nov-2029	11,917,000	11,783,954	Bundesrepublik Deutschland Bundesanleihe 1.700% 15-Aug-2032	9,165,769	9,397,105
Fiserv Inc 5.450% 15-Mar-2034	11,715,000	11,713,829	Royal Bank of Canada 'GMTN' 5.150% 01-Feb-2034	9,374,000	9,348,429
Bank of America Corp 'EMTN' FRN 2.824% 27-Apr-2033	11,400,000	11,418,043	Bank of America Corp FRN 5.872% 15-Sep-2034	8,665,000	8,982,032
JPMorgan Chase & Co 'EMTN' FRN 3.761% 21-Mar-2034	10,211,000	11,055,243	Morgan Stanley 'EMTN' FRN 3.955% 21-Mar-2035	8,416,000	8,959,865
Motability Operations Group Plc 'EMTN' 3.875% 24-Jan-2034	9,837,000	10,688,020	American Tower Corp 5.450% 15-Feb-2034	8,850,000	8,729,651
RCI Banque SA 4.125% 04-Apr-2031	9,559,000	10,370,887	International Distribution Services PLC 5.250% 14-Sep-2028	7,860,000	8,674,455
Compass Group Plc 'EMTN' 3.250% 06-Feb-2031	8,881,000	9,567,741	Banque Federative du Credit Mutuel SA 'EMTN' 4.750% 10-Nov-2031	7,200,000	8,082,062
Amgen Inc 5.250% 02-Mar-2033	9,520,000	9,543,574	United States Treasury Note/Bond 2.500% 30-Apr-2024	7,670,400	7,670,400

BNY Mellon Global Dynamic Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
United States Treasury Inflation Indexed Bonds 0.125% 15-Jan-2031	8,971,573	7,993,172	United States Treasury Note/Bond 1.125% 15-Jan-2025	9,270,000	8,973,032
United States Treasury Note/Bond 3.500% 15-Feb-2033	6,050,000	5,676,602	United States Treasury Note/Bond 2.625% 31-Jan-2026	6,080,000	5,854,634
United States Treasury Floating Rate Note FRN 5.525% 31-Jan-2026	5,010,000	5,014,727	iShares J.P. Morgan USD EM Bond UCITS ETF	61,000	5,215,547
Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jan-2028	33,000,000	4,611,819	United States Treasury Floating Rate Note FRN 5.545% 31-Jan-2026	5,010,000	5,018,275
United States Treasury Inflation Indexed Bonds 1.375% 15-Jul-2033	3,809,020	3,647,136	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	31,000,000	4,574,182
Australia Government Bond 3.000% 21-Mar-2047	5,360,000	2,751,634	United States Treasury Inflation Indexed Bonds 1.375% 15-Jul-2033	3,877,804	3,675,361
United Kingdom Gilt 4.250% 07-Dec-2049	2,000,000	2,414,680	New Zealand Government Bond 0.500% 15-May-2024	5,900,000	3,610,319
Japan Government Forty Year Bond 1.000% 20-Mar-2062	465,050,000	2,331,615	Japan Government Forty Year Bond 1.000% 20-Mar-2062	709,100,000	3,104,446
Indonesia Treasury Bond 6.875% 15-Apr-2029	35,770,000,000	2,224,505	United States Treasury Inflation Indexed Bonds 0.125% 15-Jan-2031	3,330,003	2,940,927
United Kingdom Gilt 4.375% 31-Jul-2054	1,640,000	2,013,883	Republic of Uzbekistan International Bond 'REGS' 4.750% 20-Feb-2024	2,110,000	2,110,000
Peruvian Government International Bond 'REGS' 5.400% 12-Aug-2034	7,530,000	1,778,762	Nestle Holdings Inc 5.250% 21-Sep-2026	1,580,000	1,985,172
United Kingdom Inflation-Linked Gilt 0.125% 22-Mar-2029	1,383,578	1,758,172	New Zealand Government Bond 0.250% 15-May-2028	3,730,000	1,948,775
Japan Government Forty Year Bond 0.400% 20-Mar-2056	365,850,000	1,718,505	iShares EUR High Yield Corp Bond UCITS ETF	18,600	1,903,734
Republic of South Africa Government Bond 8.250% 31-Mar-2032	33,580,000	1,612,803	Xtrackers USD High Yield Corporate Bond UCITS ETF	147,600	1,901,078
Colombia Government International Bond 'REGS' 7.000% 30-Jun-2032	7,004,900,000	1,528,118	iShares China CNY Bond UCITS ETF	344,000	1,809,000
New Zealand Government Bond 5.000% 15-May-2054	2,230,000	1,365,628	International Finance Facility for Immunisation Co 'GMTN' 1.000% 21-Apr-2026	1,930,000	1,796,811
Treasury Corp of Victoria 'GMTN' 5.250% 15-Sep-2038	2,150,000	1,364,835	Colombia Government International Bond 'REGS' 7.000% 30-Jun-2032	8,438,400,000	1,793,609
Queensland Treasury Corp '144A' 4.500% 22-Aug-2035	2,210,000	1,351,218	United Kingdom Inflation-Linked Gilt 0.125% 22-Mar-2029	1,387,267	1,761,246
European Union 3.375% 05-Oct-2054	1,250,000	1,348,491	Canada Housing Trust No 1 '144A' FRN 5.130% 15-Mar-2027	2,375,000	1,753,397
Spain Government Bond '144A' 4.000% 31-Oct-2054	1,140,000	1,266,298	New Zealand Local Government Funding Agency Bond 2.250% 15-Apr-2024	2,920,000	1,735,210
SK Hynix Inc 'REGS' 5.500% 16-Jan-2029	1,090,000	1,086,806	European Union 0.450% 04-Jul-2041	2,481,442	1,699,697
Potomac Electric Power Co 5.200% 15-Mar-2034	1,068,000	1,064,102	Norway Government Bond '144A' 1.750% 13-Mar-2025	18,720,000	1,693,638
American Medical Systems Europe BV 3.500% 08-Mar-2032	979,000	1,058,625	Mexican Bonos 8.000% 07-Nov-2047	35,000,000	1,690,552
Banco Santander SA 'EMTN' 5.375% 17-Jan-2031	800,000	1,016,785	Colombia Government International Bond 'REGS' 6.000% 28-Apr-2028	6,267,400,000	1,423,655
JPMorgan Chase & Co FRN 5.350% 01-Jun-2034	1,010,000	1,015,727	Volkswagen International Finance NV FRN (Perpetual) 3.875% 17-Jun-2173	1,400,000	1,379,537
Becton Dickinson & Co 3.828% 07-Jun-2032	920,000	996,743	Peruvian Government International Bond 'REGS' 6.150% 12-Aug-2032	4,954,000	1,292,757
Hellenic Republic Government Bond '144A' 4.125% 15-Jun-2054	903,000	946,419	Commonwealth Bank of Australia '144A' 3.214% 27-May-2025	1,309,000	1,278,567
Altice Financing SA 'REGS' 2.250% 15-Jan-2025	880,000	940,217	ING Groep NV FRN (Perpetual) 6.750% 16-Apr-2172	1,210,000	1,210,000
			Spain Government Bond '144A' 1.900% 31-Oct-2052	1,490,000	1,091,868
			Singapore Airlines Ltd 'EMTN' 3.000% 20-Jul-2026	1,105,000	1,053,090
			Canada Housing Trust No 1 '144A' 0.950% 15-Jun-2025	1,460,000	1,030,202

BNY Mellon Global Emerging Markets Opportunities Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Trip.com Group Ltd	10,700	423,568	Taiwan Semiconductor Manufacturing Co Ltd	29,000	654,393
Midea Group Co Ltd	39,700	375,115	HDFC Bank Ltd	35,092	612,435
Mahindra & Mahindra Ltd	10,292	260,820	Hindustan Unilever Ltd	19,780	554,560
Contemporary Ampere Technology Co Ltd	9,500	250,665	ASML Holding NV	554	507,336
Kanzhun Ltd ADR	9,409	197,694	Info Edge India Ltd	7,112	483,547
Advantech Co Ltd	17,000	186,619	Tata Consultancy Services Ltd	9,676	474,623
MercadoLibre Inc	117	181,298	Tencent Holdings Ltd	12,100	468,784
Centre Testing International Group Co Ltd	93,853	168,374	Yum China Holdings Inc	11,130	445,000
Avenue Supermarts Ltd '144A'	2,682	153,460	Lam Research Corp	464	402,342
Unicharm Corp	4,900	148,208	Voltronic Power Technology Corp	8,000	387,786
Chailease Holding Co Ltd	28,000	144,816	Bank Mandiri Persero Tbk PT	846,600	361,779
Banco del Bajio SA '144A'	38,486	141,309	Shenzhen Inovance Technology Co Ltd	44,400	353,329
Qualitas Controladora SAB de CV	13,250	135,440	Wal-Mart de Mexico SAB de CV	82,711	349,940
TOTVS SA	24,282	132,320	Foshan Haitian Flavouring & Food Co Ltd 'A'	65,636	347,205
Dino Polska SA '144A'	989	108,058	AIA Group Ltd	40,200	331,060
Proya Cosmetics Co Ltd 'A'	6,900	95,014	WEG SA	47,331	327,991
Zomato Ltd	40,788	93,597	ASM International NV	547	318,439
Chroma ATE Inc	13,000	93,379	Samsung Electronics Co Ltd	4,929	277,165
Tencent Holdings Ltd	1,800	91,745	Advantest Corp	7,400	270,436
Samsung Electronics Co Ltd	1,109	65,793	Marico Ltd	39,424	259,928
Wal-Mart de Mexico SAB de CV	17,128	57,736	Titan Co Ltd	5,920	255,038
Voltronic Power Technology Corp	1,000	50,686	NARI Technology Co Ltd 'A'	76,100	236,845
WEG SA	5,876	39,947	Globant SA	958	219,933
Bank Rakyat Indonesia Persero Tbk PT	140,700	39,707	XP Inc	8,755	217,493
			Clicks Group Ltd	12,187	205,495
			Bank Rakyat Indonesia Persero Tbk PT	579,600	204,621
			MercadoLibre Inc	110	188,600
			Credicorp Ltd	1,236	188,072
			Kingdee International Software Group Co Ltd	168,000	183,854
			Sona Blw Precision Forgings Ltd '144A'	24,002	181,068
			ICICI Bank Ltd	14,411	179,155
			Raia Drogasil SA	34,509	174,504
			NetEase Inc	8,100	172,541
			Sungrow Power Supply Co Ltd	13,900	166,561
			HDFC Life Insurance Co Ltd '144A'	22,406	161,280
			Trip.com Group Ltd	3,950	158,334
			Zomato Ltd	88,741	155,395
			Pidilite Industries Ltd	4,552	150,016
			Dino Polska SA '144A'	1,246	137,222
			Arcadium Lithium PLC	25,106	128,314

BNY MELLON GLOBAL FUNDS, PLC
SIGNIFICANT PORTFOLIO MOVEMENTS cont'd

BNY Mellon Global Equity Income Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
AIA Group Ltd	1,310,000	10,087,156	AbbVie Inc	75,553	12,777,516
GSK Plc	377,663	7,767,321	Garmin Ltd	56,427	8,361,989
AstraZeneca Plc	59,968	7,739,423	Anglo American PLC	255,746	8,177,380
Wal-Mart de Mexico SAB de CV	1,981,013	7,065,728	MediaTek Inc	216,000	7,028,411
Cie de Saint-Gobain SA	89,074	7,028,100	Roche Holding AG	23,403	6,578,459
Siemens AG	36,186	6,761,072	Bayer AG	176,125	5,308,077
International Paper Co	174,107	6,702,556	Ping An Insurance Group Co of China Ltd 'H'	1,132,000	5,119,817
Novartis AG	67,995	6,646,676	Kering SA	12,879	5,109,294
Phillips 66	47,586	6,475,797	Gilead Sciences Inc	69,024	4,890,910
Newmont Corp	183,492	6,305,910	Publicis Groupe SA	35,026	3,740,332
Unilever Plc	116,077	5,604,735	Marathon Petroleum Corp	23,443	3,685,752
First Horizon Corp	391,866	5,591,374	Texas Instruments Inc	20,874	3,501,551
Kering SA	12,879	5,576,737	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	6,936	3,434,932
ING Groep NV	355,715	5,573,474	Mercedes-Benz Group AG	40,588	3,255,945
B3 SA - Brasil Bolsa Balcao	1,464,780	3,264,290	Chemours Co/The	163,454	2,896,675
Deutsche Post AG	77,391	3,256,657	Carter's Inc	34,487	2,848,857
Dominion Energy Inc	65,333	3,166,725	Link REIT (REIT)	518,038	2,762,942
CME Group Inc	14,400	2,866,714	Insurance Australia Group Ltd	660,825	2,481,441
Cisco Systems Inc	57,321	2,801,668	Taylor Wimpey PLC	1,297,682	2,379,313
DS Smith Plc	490,588	2,248,153	Johnson Controls International plc	32,591	2,094,156
Ping An Insurance Group Co of China Ltd 'H'	318,000	1,323,176	International Paper Co	37,540	1,667,818
			Chroma ATE Inc	186,000	1,609,196
			Goldman Sachs Group Inc/The	4,041	1,550,751
			JPMorgan Chase & Co	7,914	1,527,590
			Shell Plc	41,673	1,491,882
			ING Groep NV	80,651	1,441,270
			Newmont Corp	34,195	1,437,807
			Chesapeake Energy Corp	14,550	1,202,615

BNY Mellon Global High Yield Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Rithm Capital Corp '144A' 8.000% 01-Apr-2029	919,000	909,635	Rithm Capital Corp '144A' 6.250% 15-Oct-2025	872,000	863,630
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A' 4.250% 01-Feb-2027	755,000	711,250	CCO Holdings LLC / CCO Holdings Capital Corp 4.500% 01-May-2032	1,057,000	858,213
Bellis Acquisition Co Plc 'REGS' 8.125% 14-May-2030	535,000	669,365	Ford Motor Credit Co LLC 4.125% 17-Aug-2027	894,000	847,232
Pinewood Finco PLC 'REGS' 6.000% 27-Mar-2030	480,000	614,856	Solaris Midstream Holdings LLC '144A' 7.625% 01-Apr-2026	785,000	789,072
Ardonagh Finco Ltd '144A' 7.750% 15-Feb-2031	600,000	598,750	EQM Midstream Partners LP 5.500% 15-Jul-2028	779,000	770,113
Neopharmed Gentili SPA 'REGS' 7.125% 08-Apr-2030	550,000	593,148	Navient Corp 5.000% 15-Mar-2027	803,000	764,436
United Group BV 'REGS' 6.750% 15-Feb-2031	500,000	542,947	DISH Network Corp '144A' 11.750% 15-Nov-2027	712,000	720,314
Jane Street Group / JSG Finance Inc '144A' 7.125% 30-Apr-2031	534,000	535,100	Go Daddy Operating Co LLC / GD Finance Co Inc '144A' 5.250% 01-Dec-2027	740,000	718,298
Encino Acquisition Partners Holdings LLC '144A' 8.500% 01-May-2028	528,000	525,660	Avis Budget Car Rental LLC / Avis Budget Finance Inc '144A' 8.000% 15-Feb-2031	722,000	715,443
Venture Global LNG Inc '144A' 8.375% 01-Jun-2031	517,000	522,919	Calpine Corp '144A' 5.000% 01-Feb-2031	744,000	683,351
Panther Escrow Issuer LLC '144A' 7.125% 01-Jun-2031	503,000	503,700	NOVA Chemicals Corp '144A' 5.000% 01-May-2025	663,000	649,990
Wand NewCo 3 Inc '144A' 7.625% 30-Jan-2032	489,000	493,350	Trivium Packaging Finance BV 'REGS' 3.750% 15-Aug-2026	580,000	620,773
Freedom Mortgage Corp '144A' 6.625% 15-Jan-2027	506,000	489,099	Aethon United BR LP / Aethon United Finance Corp '144A' 8.250% 15-Feb-2026	614,000	619,479
NOVA Chemicals Corp '144A' 9.000% 15-Feb-2030	460,000	466,431	Loxam SAS 5.750% 15-Jul-2027	570,000	610,888
CQP Holdco LP / BIP-V Chinook Holdco LLC '144A' 5.500% 15-Jun-2031	500,000	463,400	Taseko Mines Ltd '144A' 7.000% 15-Feb-2026	598,000	604,411
Madison IAQ LLC '144A' 5.875% 30-Jun-2029	524,000	460,698	Pinewood Finco PLC 'REGS' 6.000% 27-Mar-2030	480,000	600,349
Freedom Mortgage Corp '144A' 7.625% 01-May-2026	450,000	447,021	Nationstar Mortgage Holdings Inc '144A' 5.000% 01-Feb-2026	610,000	596,207
UKG Inc '144A' 6.875% 01-Feb-2031	442,000	445,480	Pinewood Finco PLC 'REGS' 3.625% 15-Nov-2027	490,000	581,098
Arches Buyer Inc '144A' 6.125% 01-Dec-2028	524,000	444,350	CQP Holdco LP / BIP-V Chinook Holdco LLC '144A' 5.500% 15-Jun-2031	610,000	573,830
Miller Homes Group Finco Plc 'REGS' 7.000% 15-May-2029	400,000	443,617	Entegris Inc '144A' 5.950% 15-Jun-2030	580,000	570,639

BNY Mellon Global Infrastructure Income Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Eversource Energy	79,230	4,535,312	NextEra Energy Partners LP	177,964	4,869,486
Fortum Oyj	283,938	4,064,938	PPL Corp	151,222	4,175,998
Enel SpA	303,001	2,191,251	Dominion Energy Inc	80,903	3,910,698
Engie SA	87,155	1,480,560	Antero Midstream Corp	258,471	3,312,756
Orange SA	105,525	1,167,031	Clearway Energy Inc	122,396	2,965,109
Dominion Energy Inc	20,395	995,094	Redeia Corp SA	158,802	2,785,226
AT&T Inc	56,819	985,084	Vistra Corp	43,547	2,734,263
Williams Cos Inc/The	24,911	977,983	Hess Midstream LP - Class A	66,553	2,328,583
Omega Healthcare Investors Inc (REIT)	20,917	685,785	ONEOK Inc	25,530	1,887,956
Vistra Corp	5,961	502,192	AT&T Inc	107,207	1,814,409
NextEra Energy Partners LP	11,882	368,791	Orange SA	150,343	1,683,078
Bouygues SA	10,256	339,246	SSE PLC	72,973	1,593,327
Veolia Environnement SA	10,943	328,492	Exelon Corp	40,790	1,462,422
Hess Midstream LP - Class A	6,065	209,859	Vinci SA	11,073	1,321,543
			Jiangsu Expressway Co Ltd 'H'	1,172,000	1,170,297
			Bouygues SA	27,494	1,049,556
			Williams Cos Inc/The	25,245	944,628
			Drax Group Plc	137,662	840,892
			Veolia Environnement SA	28,131	835,278
			Deutsche Post AG	19,046	774,222
			SFL Corp Ltd	61,510	772,309
			Verizon Communications Inc	16,630	659,539
			Enel SpA	76,757	526,448
			Italgas SpA	94,450	502,704
			Omega Healthcare Investors Inc (REIT)	16,314	490,439

The above constitutes the full purchases detail for the Fund during the financial period.

BNY Mellon Global Leaders Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Ferguson Plc	7,550	1,636,394	Air Liquide SA	10,440	2,165,204
West Pharmaceutical Services Inc	2,100	796,841	ASML Holding NV	1,050	1,033,605
Keyence Corp	1,600	692,705	Intuitive Surgical Inc	1,900	749,270
Edwards Lifesciences Corp	7,100	519,912	Fastenal Co	9,600	734,417
Mastercard Inc	900	412,347	West Pharmaceutical Services Inc	1,000	391,059
Fastenal Co	5,600	390,724	Novo Nordisk A/S	2,600	374,896
Alphabet Inc	2,400	356,829	Amphenol Corp - Class A	3,200	366,297
LVMH Moet Hennessy Louis Vuitton SE	400	348,411	Keyence Corp	600	260,571
			CSL Ltd	1,200	237,108
			LVMH Moet Hennessy Louis Vuitton SE	300	228,727
			L'Oreal SA	500	219,752
			Roche Holding AG	600	166,858
			Industria de Diseno Textil SA	3,200	159,442
			AIA Group Ltd	22,600	153,158

The above constitutes the full purchases and sales detail for the Fund during the financial period.

BNY MELLON GLOBAL FUNDS, PLC
SIGNIFICANT PORTFOLIO MOVEMENTS cont'd

BNY Mellon Global Opportunities Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Samsung Electronics Co Ltd	16,837	957,297	Cooper Cos Inc/The	7,756	765,841
Alcon Inc	8,835	715,380	Texas Instruments Inc	3,366	577,221
Edwards Lifesciences Corp	6,410	603,717	Samsung SDI Co Ltd	1,298	459,082
Siemens AG	2,517	479,223	Microsoft Corp	889	361,872
Microsoft Corp	237	96,512	FANUC Corp	12,500	353,204
CME Group Inc	442	89,842	Trane Technologies Plc	983	294,080
AIA Group Ltd	8,200	58,760	SAP SE	1,447	268,473
Apple Inc	303	55,328	Relx Plc	4,899	208,592
Alphabet Inc - Class A	369	55,113	Applied Materials Inc	1,089	204,218
Amazon.com Inc	297	51,096	Barclays Plc	65,326	152,364
SAP SE	265	47,739	Alphabet Inc - Class A	1,014	151,421
Mastercard Inc	103	47,435	Apple Inc	836	148,930
Relx Plc	1,048	43,801	Amazon.com Inc	812	137,627
Trane Technologies Plc	154	43,095	Mastercard Inc	284	128,802
Universal Music Group NV	1,374	40,442	Universal Music Group NV	3,804	110,825
Accenture Plc - Class A	110	38,992	Accenture Plc - Class A	303	103,995
Sony Group Corp	400	37,625	NVIDIA Corp	137	101,397
Goldman Sachs Group Inc/The	93	36,741	Goldman Sachs Group Inc/The	252	101,106
NVIDIA Corp	50	35,718	TE Connectivity Ltd	682	94,549
TE Connectivity Ltd	249	35,206	CME Group Inc	445	94,097
			Taiwan Semiconductor Manufacturing Co Ltd ADR	743	93,430
			Sanofi SA	952	92,171
			Progressive Corp/The	467	90,928
			Medtronic Plc	1,075	89,628
			Wolters Kluwer NV	566	86,508
			AIA Group Ltd	11,400	84,908
			Ebara Corp	1,100	82,861
			Exelon Corp	2,189	79,792
			Sony Group Corp	900	78,296
			Danaher Corp	315	76,744
			Diageo Plc	2,092	74,487
			SSE Plc	3,407	72,202
			HDFC Bank Ltd	3,855	69,558
			Samsung Electronics Co Ltd	1,214	68,112
			AstraZeneca Plc	500	68,078
			Lonza Group AG	125	64,686

BNY Mellon Global Real Return Fund (EUR) for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales and Maturities	Nominal	Proceeds EUR
France Treasury Bill BTF (Zero Coupon) 0.000% 31-Jul-2024	93,000,000	92,124,814	United States Treasury Note/Bond 2.500% 30-Apr-2024	78,926,300	73,570,361
United States Treasury Note/Bond 2.500% 30-Apr-2024	78,926,300	72,525,054	France Treasury Bill BTF (Zero Coupon) 0.000% 07-Feb-2024	67,730,000	67,730,000
Spain Letras del Tesoro (Zero Coupon) 0.000% 08-Nov-2024	49,000,000	48,132,630	Italy Buoni Ordinari del Tesoro BOT (Zero Coupon) 0.000% 12-Jan-2024	61,773,000	61,773,000
Hellenic Republic Treasury Bill (Zero Coupon) 0.000% 07-May-2024	47,050,000	46,596,685	France Treasury Bill BTF (Zero Coupon) 0.000% 31-Jul-2024	60,350,000	59,909,507
Hellenic Republic Treasury Bill (Zero Coupon) 0.000% 25-Oct-2024	46,140,000	45,295,022	Hellenic Republic Treasury Bill (Zero Coupon) 0.000% 07-May-2024	47,050,000	47,050,000
Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	6,049,000,000	31,828,820	Italy Buoni Ordinari del Tesoro BOT (Zero Coupon) 0.000% 31-Jan-2024	45,619,000	45,619,000
United States Treasury Note/Bond 3.000% 15-Nov-2045	33,136,100	24,674,475	Mexican Bonos 8.000% 07-Nov-2047	799,310,000	36,227,313
United Kingdom Gilt 4.250% 07-Sep-2039	15,177,220	17,314,302	Australia Government Bond 2.750% 21-Apr-2024	45,008,000	27,093,553
Apple Inc	79,949	13,710,756	NVIDIA Corp	57,700	26,479,520
Unilever Plc	302,032	13,453,779	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	143,303,000	19,097,207
Spain Letras del Tesoro (Zero Coupon) 0.000% 10-May-2024	10,900,000	10,802,479	iShares MSCI India UCITS ETF	2,092,078	18,022,177
Walt Disney Co/The	90,129	9,087,199	iShares Physical Gold ETC	342,130	14,310,173
Merrill Lynch BV (WTS) 02-Feb-2026	64,390	6,349,415	Shell Plc	410,014	13,503,263
Sanofi SA	65,468	6,016,600	iShares Physical Silver ETC	506,476	12,984,750
adidas AG	27,846	5,773,908	Unilever Plc	282,436	12,609,138
Rheinmetall AG	10,294	5,204,493	Barclays Bank Plc (WTS) 17-Jan-2025	112,487	11,364,072
Phillips 66	35,704	4,866,383	Spain Letras del Tesoro (Zero Coupon) 0.000% 10-May-2024	10,900,000	10,900,000
Neste Oyj	154,100	4,623,000	ASML Holding NV	12,450	10,430,162
Airbus SE	30,394	4,387,830	Microsoft Corp	26,408	9,908,570
Freeport-McMoRan Inc	101,019	4,074,498	Ensemble Investment Corp SA (WTS) 04-Nov-2024	159,039	9,600,198
			BAE Systems Plc	604,471	9,031,762
			DMS UCITS Platform ICAV - FVC Equity Dispersion UCITS Fund	92,082	8,625,947

BNY Mellon Global Real Return Fund (GBP) for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost GBP	Major Sales and Maturities	Nominal	Proceeds GBP
United Kingdom Treasury Bill (Zero Coupon) 0.000% 07-May-2024	2,300,000	2,270,416	United Kingdom Gilt 0.125% 31-Jan-2024	2,947,674	2,946,639
United Kingdom Treasury Bill (Zero Coupon) 0.000% 29-Jul-2024	1,800,000	1,776,799	United Kingdom Treasury Bill (Zero Coupon) 0.000% 07-May-2024	2,300,000	2,300,000
United Kingdom Treasury Bill (Zero Coupon) 0.000% 28-May-2024	1,600,000	1,579,158	United Kingdom Treasury Bill (Zero Coupon) 0.000% 26-Feb-2024	1,851,000	1,850,019
iShares Physical Gold ETC	36,805	1,345,539	United Kingdom Treasury Bill (Zero Coupon) 0.000% 28-May-2024	1,600,000	1,600,000
United Kingdom Treasury Bill (Zero Coupon) 0.000% 12-Aug-2024	1,225,000	1,194,127	United Kingdom Treasury Bill (Zero Coupon) 0.000% 5-Feb-2024	1,500,000	1,498,662
Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	254,200,000	1,146,648	United Kingdom Treasury Bill (Zero Coupon) 0.000% 29-Jul-2024	1,427,300	1,412,686
United States Treasury Note/Bond 3.000% 15-Nov-2045	1,250,600	803,305	Mexican Bonos 8.000% 7-Nov-2047	29,220,000	1,129,310
United Kingdom Treasury Bill (Zero Coupon) 0.000% 07-Oct-2024	800,000	781,370	NVIDIA Corp	1,983	796,188
United Kingdom Treasury Bill (Zero Coupon) 0.000% 11-Nov-2024	666,667	649,960	iShares MSCI India UCITS ETF	79,310	584,324
United Kingdom Gilt 4.250% 07-Sep-2039	594,200	580,305	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	4,479,000	517,411
iShares Physical Silver ETC	21,974	466,455	iShares Physical Silver ETC	20,151	441,670
Apple Inc	3,099	457,273	iShares Physical Gold ETC	11,800	418,737
Unilever Plc	11,234	440,209	Unilever Plc	9,050	353,971
iShares MSCI India UCITS ETF	53,875	386,803	Shell Plc	12,421	352,067
Amundi Physical Gold ETC	4,765	356,829	ASML Holding NV	435	313,561
Walt Disney Co/The	3,832	330,187	DMS UCITS Platform ICAV - FVC Equity Dispersion UCITS Fund	3,799	303,792
Uber Technologies Inc '144A' 8.000% 01-Nov-2026	355,000	282,278	Neste Oyj	11,374	252,928
Invesco Physical Gold ETC	1,335	241,721	BAE Systems Plc	19,271	247,830
Merrill Lynch BV (WTS) 02-Feb-2026	2,580	217,910	Roche Holding AG	1,121	239,915
adidas AG	1,149	203,913	British Telecommunications PLC 'EMTN' FRN 8.375% 20-Dec-2083	220,000	235,950
Sanofi SA	2,527	199,091			
Rheinmetall AG	434	188,722			

BNY MELLON GLOBAL FUNDS, PLC
SIGNIFICANT PORTFOLIO MOVEMENTS cont'd

BNY Mellon Global Real Return Fund (USD) for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
United States Treasury Floating Rate Note - When Issued FRN 5.528% 31-Jul-2025	10,200,000	10,205,186	United States Treasury Floating Rate Note FRN	27,399,800	27,419,920
iShares Physical Gold ETC	160,305	7,351,955	Mexican Bonos 8.000% 07-Nov-2047	130,870,000	6,301,110
Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	1,121,000,000	6,309,405	NVIDIA Corp	9,261	4,501,486
United States Treasury Note/Bond 3.000% 15-Nov-2045	5,503,800	4,473,557	iShares MSCI India UCITS ETF	353,403	3,305,640
United Kingdom Gilt 4.250% 07-Sep-2039	2,608,300	3,219,068	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	21,065,000	3,078,621
Apple Inc	13,786	2,579,063	iShares Physical Silver ETC	89,271	2,457,665
iShares Physical Silver ETC	95,367	2,568,664	Unilever Plc	44,690	2,191,194
Unilever Plc	52,097	2,550,681	iShares Physical Gold ETC	45,900	2,067,724
iShares MSCI India UCITS ETF	237,015	2,148,690	Shell Plc	56,590	2,000,482
Amundi Physical Gold ETC	21,495	2,015,959	Ensemble Investment Corp SA (WTS) 04-Nov-2024	29,158	1,905,560
Walt Disney Co/The	16,587	1,804,155	ASML Holding NV	1,950	1,753,791
Invesco Physical Gold ETC	6,030	1,371,322	DMS UCITS Platform ICAV - FVC Equity Dispersion UCITS Fund	16,006	1,632,216
Merrill Lynch BV (WTS) 02-Feb-2026	11,203	1,202,978	BAE Systems Plc	88,861	1,429,189
adidas AG	5,004	1,128,613	Neste Oyj	50,594	1,426,538
Sanofi SA	11,111	1,110,101	International Public Partnerships Ltd	834,566	1,369,533
Rheinmetall AG	1,906	1,047,077	Roche Holding AG	4,866	1,323,390
Phillips 66	6,105	895,589	Microsoft Corp	3,272	1,319,310
Airbus SE	5,687	883,396	Merrill Lynch International & Co CV	11,203	1,202,978
Neste Oyj	25,500	824,517	Lam Research Corp	1,265	1,126,348
ASML Holding NV	799	792,982	Anglo American PLC	36,557	1,063,146
Freeport-McMoRan Inc	17,514	772,638	Eli Lilly & Co	1,378	1,042,047
Rolls-Royce Holdings Plc	140,863	725,610	Barclays Bank Plc (WTS) 17-Jan-2025	9,500	1,035,229
United States Treasury Inflation Indexed Bonds 1.250% 15-Apr-2028	692,451	667,701	Newmont Corp	24,300	1,004,732
Pinterest Inc	18,508	664,550	Amazon.com Inc	5,398	971,097

BNY Mellon Global Short-Dated High Yield Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Dallas Fort Worth International Airport 4.507% 01-Nov-2051	7,835,000	7,071,401	Metropolitan Transportation Author 5.175% 15-Nov-2049	14,315,000	14,304,617
City of Philadelphia PA Water & Wastewater Revenue 2.539% 01-Jul-2036	7,705,000	6,081,711	California State University 5.183% 01-Nov-2053	11,750,000	11,309,023
City of Chicago IL Wastewater Transmission Revenue 5.842% 01-Jan-2035	5,500,000	5,813,445	New York State Dormitory Authority 4.000% 15-Mar-2044	10,000,000	9,760,500
County of Jefferson AL Sewer Revenue 5.250% 01-Oct-2049	5,000,000	5,338,550	University of California 1.997% 15-May-2031	10,000,000	8,316,200
Grand Parkway Transportation Corp 3.216% 01-Oct-2049	7,050,000	5,143,116	Chicago Park District 2.925% 01-Jan-2038	9,530,000	7,298,455
Commonwealth of Massachusetts 3.769% 15-Jul-2029	5,200,000	5,034,536	Chicago O'Hare International Airport 5.000% 01-Jan-2033	5,850,000	5,870,752
Foothill-Eastern Transportation Corridor Agency 4.094% 15-Jan-2049	5,760,000	4,827,514	State of Connecticut 2.420% 01-Jul-2027	6,000,000	5,583,120
City & County of San Francisco CA 5.000% 15-Jun-2045	5,000,000	4,742,650	School District of Philadelphia/The 4.000% 01-Sep-2038	5,435,000	5,466,578
Port Authority of New York & New Jersey 3.139% 15-Feb-2051	6,090,000	4,462,874	County of Miami-Dade Seaport Department 6.224% 01-Nov-2055	5,000,000	5,249,650
Texas Private Activity Bond Surface Transportation Corp 3.922% 31-Dec-2049	5,000,000	4,115,900	Los Angeles Community College District/CA 5.500% 01-Aug-2024	5,000,000	4,998,350
CommonSpirit Health 5.548% 01-Dec-2054	4,000,000	4,000,000	Massachusetts Educational Financing Authority 5.950% 01-Jul-2044	5,000,000	4,933,400
California Community Choice Financing Authority 4.000% 01-Feb-2052	4,000,000	3,979,480	City of Houston TX Airport System Revenue 4.000% 01-Jul-2047	5,000,000	4,685,450
City of New York NY 5.828% 01-Oct-2053	3,570,000	3,880,626	Water Works Board of the City of Birmingham/The 2.388% 01-Jan-2035	5,860,000	4,639,421
New York Power Authority 4.000% 15-Nov-2050	4,000,000	3,869,800	Los Angeles Community College District/CA 1.606% 01-Aug-2028	5,000,000	4,589,450
Montgomery County Economic Development Authority 3.945% 01-Jun-2039	3,995,000	3,574,646	State of Illinois Sales Tax Revenue 3.750% 15-Jun-2032	5,000,000	4,586,600
Maryland Economic Development Corp 5.942% 31-May-2057	3,485,000	3,485,000	Massachusetts Educational Financing Authority 4.595% 01-Jul-2031	4,700,000	4,576,390
Public Finance Authority 6.145% 01-Aug-2028	2,050,000	2,002,625	University of California 1.614% 15-May-2030	5,405,000	4,501,770
Commonwealth of Massachusetts 3.680% 15-Jul-2026	2,000,000	1,964,560	County of Miami-Dade FL Water & Sewer System Revenue 2.911% 01-Oct-2032	5,000,000	4,463,750
Alameda Corridor Transportation Authority 0.000% 01-Oct-2048	6,500,000	1,345,825	County of New Castle DE 1.810% 15-Jul-2030	5,125,000	4,333,188
American Municipal Power Inc 7.334% 15-Feb-2028	1,000,000	1,056,940	Sutter Health 2.294% 15-Aug-2030	5,000,000	4,245,200
			California Community Choice Financing Authority 5.250% 01-Jan-2054	4,000,000	4,209,720
			Bon Secours Mercy Health Inc 4.302% 01-Jul-2028	4,000,000	3,876,520
			Massachusetts Educational Financing Authority 4.429% 01-Jul-2029	4,000,000	3,851,720
			Chicago Housing Authority 4.322% 01-Jan-2033	4,000,000	3,726,280
			City & County of San Francisco CA 4.750% 15-Jun-2040	3,645,000	3,463,515
			Illinois State Toll Highway Authority 5.000% 01-Jan-2039	3,000,000	3,400,380
			Geisinger Authority 5.000% 01-Apr-2043	3,000,000	3,121,096
			Massachusetts Educational Financing Authority 2.305% 01-Jul-2029	3,350,000	2,955,169
			Adventist Health System/West 2.433% 01-Sep-2024	2,750,000	2,712,573
			New York State Thruway Authority 2.900% 01-Jan-2035	3,000,000	2,681,113
			San Francisco City & County Public Utilities Commission Power Revenue 4.000% 01-Nov-2051	2,685,000	2,650,954
			Dallas Fort Worth International Airport 4.000% 01-Nov-2034	2,500,000	2,628,325
			County of Cook IL 5.000% 15-Nov-2033	2,350,000	2,596,891
			Massachusetts Educational Financing Authority 3.455% 01-Jul-2028	2,730,000	2,569,148
			Metropolitan Atlanta Rapid Transit Authority 2.411% 01-Jul-2033	3,015,000	2,561,092
			New York State Dormitory Authority 4.000% 15-Feb-2038	2,385,000	2,466,877
			Ohio Turnpike & Infrastructure Commission 3.216% 15-Feb-2048	3,260,000	2,447,738
			County of Tulare CA 3.859% 01-Jun-2026	2,500,000	2,442,300
			State of Ohio 5.000% 31-Dec-2039	2,290,000	2,298,038

BNY Mellon Global Unconstrained Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
Samsung Electronics Co Ltd - Preference	7,969	365,509	United States Treasury Inflation Indexed Bonds 0.500% 15-Apr-2024	558,402	558,402
United Kingdom Inflation-Linked Gilt 0.750% 22-Nov-2047	255,143	300,888	Meituan 'REGS' 3.050% 28-Oct-2030	200,000	171,144
Siemens AG	1,334	240,678	FANUC Corp	6,000	159,657
Edwards Lifesciences Corp	2,380	226,818	Barclays PLC	56,714	126,742
Walt Disney Co/The	2,229	225,488	Hays PLC	97,981	117,087
Taiwan Semiconductor Manufacturing Co Ltd ADR	1,433	204,862	Otis Worldwide Corp	905	86,750
Rentokil Initial Plc	16,024	95,846	Eli Lilly & Co	110	83,575
Lonza Group AG	116	63,097	Roche Holding AG	285	73,864
National Grid Plc	3,437	28,146	Universal Music Group NV	2,306	67,278
			RELX PLC	1,536	65,466
			Microsoft Corp	154	64,857
			Laureate Education Inc	4,209	59,588
			Accenture PLC - Class A	168	53,035
			Delta Air Lines Inc / SkyMiles IP Ltd '144A' 4.750% 20-Oct-2028	20,000	19,469

The above constitutes the full purchases and sales detail for the Fund during the financial period.

BNY Mellon Japan Small Cap Equity Focus Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost JPY	Major Sales	Nominal	Proceeds JPY
PeptiDream Inc	325,400	529,845,784	Ulvac Inc	122,700	1,130,978,113
Daihen Corp	55,500	480,424,068	Rakuten Bank Ltd	270,100	871,502,141
Aica Kogyo Co Ltd	125,900	457,973,649	Premium Group Co Ltd	413,100	858,240,807
Cover Corp	138,400	316,654,699	MCJ Co Ltd	550,300	716,657,784
Kosaido Holdings Co Ltd	397,200	268,977,768	ADEKA Corp	216,500	694,355,402
Dentsu Soken Inc	35,600	181,762,267	Sakata INX Corp	403,200	641,034,181
Nakanishi Inc	55,300	137,056,039	Nifco Inc/Japan	164,000	614,111,381
Japan Material Co Ltd	59,900	125,090,709	Dentsu Soken Inc	111,700	603,038,205
Ulvac Inc	12,100	118,572,954	Nippon Gas Co Ltd	232,000	561,250,349
Ain Holdings Inc	15,000	90,677,978	TechMatrix Corp	280,100	483,449,692
ADEKA Corp	26,600	87,828,808	Vector Inc	367,600	471,325,672
Insource Co Ltd	101,000	86,996,599	Ain Holdings Inc	81,200	460,924,972
Rakuten Bank Ltd	38,900	85,953,661	Zenkoku Hoshu Co Ltd	84,600	460,600,319
Premium Group Co Ltd	35,900	81,242,960	Aida Engineering Ltd	494,300	438,024,307
Maruwa Co Ltd/Aichi	2,500	71,069,999	Maruwa Co Ltd/Aichi	12,800	435,752,042
Pilot Corp	14,800	59,166,877	Resorttrust Inc	161,400	417,273,457
C Uyemura & Co Ltd	5,000	55,293,238	PeptiDream Inc	195,000	378,332,016
Nifco Inc/Japan	13,300	50,421,532	Insource Co Ltd	426,700	377,356,558
Enplas Corp	2,500	30,894,864	TRE Holdings Corp	285,300	346,091,938
Anicom Holdings Inc	17,300	11,818,709	Yonex Co Ltd	288,600	341,981,447
			m-up Holdings Inc	315,100	332,052,087
			Vision Inc/Tokyo Japan	284,300	325,036,978
			Nakanishi Inc	111,900	276,226,338
			Anicom Holdings Inc	451,700	258,718,346
			Enplas Corp	35,000	255,220,312
			Daihen Corp	24,000	215,314,080
			Pilot Corp	49,600	209,082,697
			C Uyemura & Co Ltd	19,400	201,677,063
			Minkabu The Infonoid Inc	164,500	195,086,697
			Cover Corp	110,000	187,258,363
			Aica Kogyo Co Ltd	50,000	170,184,089

BNY Mellon Long-Term European Equity Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost JPY	Major Sales	Nominal	Proceeds JPY
Sage Group Plc/The	19,346	246,889	Victrex PLC	11,240	166,412
Roche Holding AG	400	92,815	Reply SpA	940	126,343
Nestle SA	950	92,616	Ferrari NV	200	76,688
Spirax Group Plc	566	58,283	adidas AG	330	74,484
SGS SA	190	15,039			
The above constitutes the full purchases and sales detail for the Fund during the financial period.					

BNY MELLON GLOBAL FUNDS, PLC
SIGNIFICANT PORTFOLIO MOVEMENTS cont'd

BNY Mellon Long-Term Global Equity Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales	Nominal	Proceeds EUR
Ferguson Plc	174,100	34,966,849	Dassault Systemes SE	575,500	22,650,544
ResMed Inc	165,900	31,025,509	Walt Disney Co/The	166,187	16,832,040
Copart Inc	326,800	16,037,352	Cognizant Technology Solutions Corp	202,389	14,110,444
Keyence Corp	29,600	12,925,648	Waters Corp	47,966	13,784,666
AIA Group Ltd	1,874,400	12,830,062	Intuitive Surgical Inc	31,800	10,679,074
SMC Corp	22,600	12,462,439	Shin-Etsu Chemical Co Ltd	239,300	8,515,481
Roche Holding AG	46,500	11,119,622	Cognex Corp	233,951	8,032,605
Cisco Systems Inc	143,000	6,544,037	Adobe Inc	14,200	7,706,193
Fortinet Inc	102,500	6,497,456	Microsoft Corp	19,600	6,976,321
Alimentation Couche-Tard Inc	96,000	5,072,678	Alimentation Couche-Tard Inc	128,500	6,882,066
Paychex Inc	35,800	4,098,270	Costco Wholesale Corp	10,400	6,475,672
NIKE Inc	34,700	3,353,894	Taiwan Semiconductor Manufacturing Co Ltd ADR	54,000	5,264,085
Canadian National Railway Co	28,000	3,328,390	L'Oreal SA	10,800	4,617,967
Moody's Corp	9,600	3,325,220	Experian Plc	118,900	4,361,299
CSL Ltd	18,700	3,189,573	Novo Nordisk A/S	31,400	4,241,884
Edwards Lifesciences Corp	36,000	3,051,331	Industria de Diseno Textil SA	107,100	4,123,842
Cognizant Technology Solutions Corp	40,000	2,929,551	SMC Corp	5,900	3,021,317
Texas Instruments Inc	19,100	2,903,522	Compass Group Plc	118,600	3,019,522
L'Oreal SA	5,600	2,537,370	Canadian National Railway Co	26,200	3,001,272
			Amphenol Corp - Class A	31,900	2,819,898
			ASML Holding NV	4,200	2,795,958
			Automatic Data Processing Inc	12,800	2,749,406
			Booking Holdings Inc	800	2,578,508
			Stryker Corp	8,500	2,459,429
			Roche Holding AG	9,200	2,403,280
			Moody's Corp	6,700	2,352,795
			TJX Cos Inc/The	25,200	2,189,826
			Nestle SA	20,600	2,129,843

BNY MELLON GLOBAL FUNDS, PLC
SIGNIFICANT PORTFOLIO MOVEMENTS cont'd

BNY Mellon Mobility Innovation Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Analog Devices Inc	44,547	8,573,835	Aptiv PLC	151,539	11,615,755
Delta Electronics Inc	845,000	8,458,228	Cie Generale des Etablissements Michelin SCA	231,868	8,812,272
Jabil Inc	49,108	6,425,904	FANUC Corp	301,500	8,572,584
Dr Ing hc F Porsche AG - Preference '144A'	71,930	6,146,790	NVIDIA Corp	17,445	8,154,583
Contemporary Ampere Technology Co Ltd	246,734	5,749,109	Crowdstrike Holdings Inc	25,831	8,066,040
Siemens AG	29,122	5,534,123	Splunk Inc	51,052	7,784,224
Deere & Co	14,180	5,457,058	Eaton Corp Plc	23,982	6,984,284
Pirelli & C SpA '144A'	756,333	5,070,255	Emerson Electric Co	59,686	6,503,974
Infineon Technologies AG	134,201	4,993,385	Anglo American Plc	193,321	5,853,985
Daifuku Co Ltd	252,700	4,663,146	Samsung SDI Co Ltd	18,338	5,574,539
ON Semiconductor Corp	62,364	4,652,594	Chroma ATE Inc	686,000	5,451,653
Prismian SpA	74,934	4,378,016	Twilio Inc - Class A	87,407	5,164,609
Shimano Inc	24,500	4,157,854	KION Group AG	106,990	5,096,404
Zomato Ltd	1,763,035	3,821,084	BYD Co Ltd 'H'	193,000	5,027,878
Denso Corp	205,800	3,171,391	Suzuki Motor Corp	145,800	4,838,619
Texas Instruments Inc	18,150	3,122,293	QUALCOMM Inc	27,304	4,549,909
STMicroelectronics NV	51,978	2,245,471	Dassault Systemes SE	104,153	4,351,399
NXP Semiconductors NV	8,648	1,968,717	Epiroc AB	220,501	4,335,499
Mobileye Global Inc - Class A	43,162	1,352,309	Uber Technologies Inc	59,209	4,239,084
Cie Generale des Etablissements Michelin SCA	32,773	1,091,055	Schneider Electric SE	18,989	4,220,940
Dowla Group Plc	1,032,027	1,067,012	Lumentum Holdings Inc	95,943	4,192,667
Uber Technologies Inc	15,700	1,066,024	Denso Corp	232,700	4,133,433
BYD Co Ltd 'H'	42,500	1,011,590	Alphabet Inc	25,299	3,958,801
			Amphenol Corp - Class A	31,870	3,639,682
			Akamai Technologies Inc	33,806	3,617,322
			ANSYS Inc	10,772	3,616,388
			Infineon Technologies AG	96,929	3,514,812
			Knorr-Bremse AG	48,486	3,457,977
			Trimble Inc	54,129	3,118,757
			Kubota Corp	185,800	2,837,556
			Hubbell Inc - Class B	6,682	2,505,312
			Dr Ing hc F Porsche AG - Preference '144A'	26,415	2,331,699
			Visteon Corp	19,847	2,293,037
			Meituan '144A'	179,900	2,267,378
			Roper Technologies Inc	4,083	2,210,514
			Mercedes-Benz Group AG	28,717	2,168,991

BNY Mellon Small Cap Euroland Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales	Nominal	Proceeds EUR
Rexel SA	64,096	1,632,154	Publicis Groupe SA	11,233	1,134,457
Acciona SA	12,239	1,361,790	BE Semiconductor Industries NV	6,026	945,383
DWS Group GmbH & Co KGaA '144A'	31,114	1,267,509	Buzzi Unicem SpA	15,627	619,709
BE Semiconductor Industries NV	8,787	1,220,971	Telefonica Deutschland Holding AG	244,731	575,118
Eiffage SA	11,741	1,195,613	Unibail-Rodamco-Westfield (REIT)	6,714	574,034
Italgas SpA	200,016	1,045,332	Rheinmetall AG	1,072	527,237
HOCHTIEF AG	9,784	1,037,644	HelloFresh SE	63,747	334,398
Sartorius AG - Preference	3,173	859,131	BPER Banca SPA	76,996	249,946
Eurofins Scientific SE	13,996	794,495	AURELIUS Equity Opportunities SE & Co KGaA	13,318	204,564
Brenntag SE	10,974	792,372	DWS Group GmbH & Co KGaA '144A'	5,044	169,258
SCOR SE	25,870	771,719	Sacyr SA (Right)	385,714	23,290
Iren SpA	390,390	731,210	Almirall SA (Right)	50,291	10,205
HUGO BOSS AG	11,599	629,842			
HelloFresh SE	49,873	571,395			
BPER Banca SPA	70,648	337,226			
Signify NV '144A'	10,859	295,546			
Sacyr SA	79,712	287,892			
Alten SA	2,309	282,213			
Bekaert SA	6,317	278,973			
MFE-MediaForEurope NV	85,602	254,833			
Unibail-Rodamco-Westfield (REIT)	3,188	254,348			
Trigano SA	1,593	243,129			
Rheinmetall AG	448	241,320			
Publicis Groupe SA	2,205	238,969			
Krones AG	1,680	219,877			
Buzzi Unicem SpA	5,664	218,017			
Deutsche EuroShop AG	11,461	215,390			

The above constitutes the full sales detail for the Fund during the financial period.

BNY Mellon Sustainable Global Dynamic Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales and Maturities	Nominal	Proceeds EUR
United States Treasury Inflation Indexed Bonds 0.125% 15-Jan-2031	17,318,171	14,119,299	United States Treasury Note/Bond 1.125% 15-Jan-2025	15,385,000	13,726,947
United States Treasury Note/Bond 3.500% 15-Feb-2033	10,980,000	9,480,810	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	67,000,000	8,927,534
Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jan-2028	65,000,000	8,330,509	United States Treasury Note/Bond 2.625% 31-Jan-2026	9,080,000	8,045,704
United States Treasury Inflation Indexed Bonds 1.375% 15-Jul-2033	7,385,659	6,586,659	New Zealand Government Bond 0.500% 15-May-2024	12,470,000	6,985,946
Colombia Government International Bond 'REGS' 7.000% 30-Jun-2032	30,300,900,000	6,065,838	Colombia Government International Bond 'REGS' 7.000% 30-Jun-2032	34,478,800,000	6,894,581
United Kingdom Gilt 1.500% 31-Jul-2053	9,700,000	5,916,822	United States Treasury Inflation Indexed Bonds 1.375% 15-Jul-2033	7,513,055	6,567,296
United States Treasury Floating Rate Note FRN 5.560% 31-Jan-2026	5,890,000	5,460,119	Colombia Government International Bond 'REGS' 6.000% 28-Apr-2028	28,975,000,000	6,039,394
Queensland Treasury Corp '144A' 4.750% 02-Feb-2034	8,930,000	5,375,712	United States Treasury Inflation Indexed Bonds 0.125% 15-Jan-2031	7,093,021	5,770,673
Australia Government Bond 3.000% 21-Mar-2047	9,740,000	4,600,395	Japan Government Forty Year Bond 1.000% 20-Mar-2062	1,391,150,000	5,723,070
United Kingdom Gilt 4.250% 7-Dec-2049	3,870,000	4,330,520	United States Treasury Floating Rate Note FRN 5.560% 31-Jan-2026	5,890,000	5,469,297
Australia Government Bond 4.250% 21-Jun-2034	6,810,000	4,143,350	United Kingdom Gilt 4.250% 07-Dec-2049	3,870,000	4,378,065
Japan Government Forty Year Bond 1.000% 20-Mar-2062	874,950,000	4,061,455	Canada Housing Trust No 1 '144A' FRN 5.130% 15-Mar-2027	6,380,000	4,331,971
United Kingdom Inflation-Linked Gilt 0.125% 22-Mar-2029	2,783,060	3,221,048	Peruvian Government International Bond 'REGS' 6.150% 12-Aug-2032	16,909,000	4,038,514
European Union 1.250% 04-Feb-2043	4,060,000	2,969,078	Mexican Bonos 8.000% 07-Nov-2047	80,000,000	3,695,853
Peruvian Government International Bond 'REGS' 5.400% 12-Aug-2034	12,720,000	2,799,422	Kreditanstalt fuer Wiederaufbau 'EMTN' 1.375% 09-Dec-2024	3,170,000	3,664,586
AIB Group Plc 'EMTN' FRN 4.625% 20-May-2035	2,800,000	2,787,673	New Zealand Government Bond 0.250% 15-May-2028	7,250,000	3,460,153
Japan Government Forty Year Bond 0.400% 20-Mar-2056	639,600,000	2,769,684	Norway Government Bond '144A' 1.750% 13-Mar-2025	40,300,000	3,381,626
SSE Plc 'EMTN' 2.875% 01-Aug-2029	2,820,000	2,741,040	Romanian Government International Bond 'REGS' 6.000% 25-May-2034	3,654,000	3,316,506
Republic of South Africa Government Bond 8.250% 31-Mar-2032	60,960,000	2,730,175	United Kingdom Inflation-Linked Gilt 0.125% 22-Mar-2029	2,796,063	3,237,591
American Medical Systems Europe BV 3.500% 08-Mar-2032	2,501,000	2,492,768	International Finance Facility for Immunisation Co 'GMTN' 1.000% 21-Apr-2026	3,618,000	3,137,679
New Zealand Government Bond 5.000% 15-May-2054	4,320,000	2,439,877	New Zealand Local Government Funding Agency Bond 2.250% 15-Apr-2024	5,400,000	3,010,695
Colombia Government International Bond 7.500% 2-Feb-2034	2,570,000	2,387,060	European Union 0.450% 04-Jul-2041	4,570,000	2,932,980
Becton Dickinson & Co 3.828% 07-Jun-2032	2,230,000	2,228,436	Queensland Treasury Corp '144A' 5.250% 21-Jul-2036	4,310,000	2,685,908
Spain Government Bond '144A' 4.000% 31-Oct-2054	2,110,000	2,164,438	Bahamas Government International Bond 'REGS' 8.950% 15-Oct-2032	2,948,000	2,592,824
Treasury Corp of Victoria 'MTN' 5.250% 15-Sep-2038	3,560,000	2,108,519	Dominican Republic International Bond 'REGS' 7.450% 30-Apr-2044	2,639,000	2,551,688
PepsiCo Inc 2.875% 15-Oct-2049	3,380,000	2,094,223	United States Treasury Floating Rate Note FRN 5.420% 31-Jul-2025	2,740,000	2,512,340
Spain Government Bond '144A' 1.000% 30-Jul-2042	3,020,000	1,959,225	Nestle Holdings Inc 5.250% 21-Sep-2026	2,097,000	2,469,895
Ivory Coast Government International Bond 'REGS' 8.250% 30-Jan-2037	2,124,000	1,936,788	Colombia Government International Bond 7.500% 02-Feb-2034	2,570,000	2,401,198
Amgen Inc 3.000% 22-Feb-2029	2,270,000	1,931,010	Telecom Italia SpA/Milano '144A' 5.303% 30-May-2024	2,499,000	2,310,144
Potomac Electric Power Co 5.200% 15-Mar-2034	2,051,000	1,882,555	PepsiCo Inc 3.600% 01-Mar-2024	2,428,000	2,244,096

BNY Mellon Sustainable Global Emerging Markets Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
MercadoLibre Inc	369	546,133	HDFC Bank Ltd	31,779	562,262
Telkom Indonesia Persero Tbk PT	2,559,600	499,074	ASML Holding NV	447	405,922
Advantech Co Ltd	42,000	463,847	Tata Consultancy Services Ltd	7,947	365,963
Chailease Holding Co Ltd	76,000	401,688	AIA Group Ltd	43,800	324,171
Kanzhun Ltd ADR	17,922	352,196	WEG SA	43,029	317,128
E Ink Holdings Inc	53,000	348,824	Marico Ltd	50,666	314,209
AU Small Finance Bank Ltd '144A'	44,325	337,175	L'Oreal SA	590	276,285
Power Grid Corp of India Ltd	91,018	327,871	Infineon Technologies AG	7,645	268,489
SBI Life Insurance Co Ltd '144A'	18,786	323,648	Hindustan Unilever Ltd	9,727	268,296
Flat Glass Group Co Ltd 'H'	123,000	304,197	Chroma ATE Inc	32,000	262,279
Samsung SDI Co Ltd	926	286,588	Shenzhen Inovance Technology Co Ltd	32,000	258,014
Laureate Education Inc	17,960	268,049	Sona Blw Precision Forgings Ltd '144A'	31,272	235,714
Credicorp Ltd	1,591	266,124	Dr Lal PathLabs Ltd '144A'	8,263	233,991
Supreme Industries Ltd	4,077	246,192	Jiangsu Hengrui Pharmaceuticals Co Ltd 'A'	33,400	212,661
Richter Gedeon Nyrt	9,358	238,968	Delta Electronics Inc	20,000	197,565
Shriram Finance Ltd	7,094	215,550	Capitec Bank Holdings Ltd	1,613	197,219
Gentera SAB de CV	129,143	215,215	Clicks Group Ltd	12,055	189,368
Equatorial Energia SA	34,892	213,626	Contemporary Amperex Technology Co Ltd	6,500	184,417
Cia de Saneamento Basico do Estado de Sao Paulo SABESP	13,249	213,381	Havells India Ltd	8,776	175,496
Bharti Airtel Ltd	13,372	212,769	Bandhan Bank Ltd '144A'	67,522	151,317
Narayana Hrudayalaya Ltd	10,422	161,164	NARI Technology Co Ltd 'A'	46,600	151,100
LG Energy Solution Ltd	511	143,167	HDFC Life Insurance Co Ltd '144A'	21,563	150,760
Epiroc AB	7,385	140,106	Sungrow Power Supply Co Ltd	10,200	148,983
Contemporary Amperex Technology Co Ltd	4,700	113,756	Afya Ltd - Class A	8,357	147,885
Aguas Andinas SA	375,480	107,869	Bolsa Mexicana de Valores SAB de CV	73,908	141,425
			Godrej Consumer Products Ltd	8,793	127,070
			Discovery Ltd	19,677	122,847
			Fleury SA	42,810	107,838
			Regional SAB de CV	11,110	100,190
			Arcadium Lithium PLC	1,7708	90,504
			Guangzhou Kingmed Diagnostics Group Co Ltd 'A'	14,900	82,666

BNY Mellon Sustainable Global Equity Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Edwards Lifesciences Corp	101,571	9,269,517	L'Oreal SA	20,855	9,476,754
Industria de Diseno Textil SA	151,981	7,152,047	Applied Materials Inc	35,822	6,743,932
GE Vernova Inc	27,637	4,842,411	NVIDIA Corp	7,239	5,455,834
E.ON SE	361,622	4,811,786	Croda International PLC	82,610	5,084,856
Hermes International SCA	1,867	4,772,695	ASML Holding NV	5,686	4,928,438
Prysmian SpA	73,883	4,749,397	Trane Technologies Plc	15,091	4,894,476
AIA Group Ltd	502,000	3,646,200	Ingersoll Rand Inc	48,836	4,280,628
ASML Holding NV	3,725	3,472,746	Infineon Technologies AG	123,738	4,213,014
Goldman Sachs Group Inc/The	7,296	3,376,294	Ping An Insurance Group Co of China Ltd 'H'	973,000	4,184,871
Veralto Corp	36,386	3,216,014	Eversource Energy	69,669	4,024,097
Taiwan Semiconductor Manufacturing Co Ltd	97,000	2,003,642	Darling Ingredients Inc	87,541	3,880,603
NVIDIA Corp	2,854	1,863,797	Orsted AS '144A'	61,428	3,459,408
Zoetis Inc	10,061	1,500,323	Genus PLC	146,312	3,419,230
HDFC Bank Ltd	74,782	1,341,834	Costco Wholesale Corp	3,926	3,059,830
Microsoft Corp	1,753	756,727	Relx Plc	48,869	2,174,745
Apple Inc	2,666	505,081	Wolters Kluwer NV	10,215	1,637,093
Amazon.com Inc	2,159	396,194	Microsoft Corp	2,969	1,172,865
Alphabet Inc - Class A	2,246	395,144	Apple Inc	4,516	835,967
Costco Wholesale Corp	437	352,040	Amazon.com Inc	3,656	571,424
Trane Technologies Plc	1,043	349,870	Alphabet Inc - Class A	3,804	540,879

BNY Mellon Sustainable Global Real Return Fund (EUR) for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales and Maturities	Nominal	Proceeds EUR
Hellenic Republic Treasury Bill (Zero Coupon) 0.000% 07-May-2024	1,450,000	1,435,815	Hellenic Republic Treasury Bill (Zero Coupon) 0.000% 07-May-2024	1,450,000	1,444,104
United States Treasury Note/Bond 2.500% 30-Apr-2024	867,700	797,326	United States Treasury Note/Bond 2.500% 30-Apr-2024	867,700	803,200
Spain Letras del Tesoro (Zero Coupon) 0.000% 08-Nov-2024	800,000	785,839	France Treasury Bill BTF (Zero Coupon) 0.000% 07-Feb-2024	712,934	712,934
France Treasury Bill BTF (Zero Coupon) 0.000% 31-Jul-2024	600,000	594,354	Italy Buoni Ordinari del Tesoro BOT (Zero Coupon) 0.000% 31-Jan-2024	691,000	691,000
Spain Letras del Tesoro (Zero Coupon) 0.000% 10-May-2024	550,000	545,079	Spain Letras del Tesoro (Zero Coupon) 0.000% 10-May-2024	550,000	549,515
Hellenic Republic Treasury Bill (Zero Coupon) 0.000% 25-Oct-2024	360,000	353,407	iShares Physical Gold ETC	13,129	511,860
Mexico Cetes (Zero Coupon) 0.000% 03-Oct-2024	67,100,000	353,072	Mexican Bonos 8.000% 07-Nov-2047	11,060,000	507,285
United States Treasury Note/Bond 3.000% 15-Nov-2045	441,900	329,057	Italy Buoni Ordinari del Tesoro BOT (Zero Coupon) 0.000% 12-Jan-2024	397,000	397,000
iShares Physical Gold ETC	7,435	316,704	NVIDIA Corp	671	359,925
United Kingdom Gilt 4.250% 07-Sep-2039	183,400	209,224	Brazil Letras do Tesouro Nacional (Zero Coupon) 0.000% 01-Jul-2027	2,315,000	306,240
Unilever Plc	3,938	180,541	iShares Global Clean Energy UCITS ETF	33,554	243,842
Apple Inc	1,056	178,899	iShares MSCI India UCITS ETF	27,985	239,650
Invesco Physical Gold ETC	700	147,428	Barclays Bank Plc (WTS) 17-Jan-2025	2,109	211,047
Amundi Physical Gold ETC	1,640	142,961	Barclays Bank Plc (WTS) 21-Jan-2025	2,060	202,015
iShares Physical Silver ETC	5,418	136,018	Microsoft Corp	516	190,466
iShares MSCI India UCITS ETF	16,235	135,951	Unilever Plc	3,999	183,223
Walt Disney Co/The	1,031	103,852	United States Treasury Inflation Indexed Bonds 1.250% 15-Apr-2028	205,596	182,036
Sanofi SA	971	88,899	Leadenhall Ucits IIs Fund Plc	1,248	172,412
WisdomTree Copper - ETF	2,596	86,357	DMS UCITS Platform ICAV - FVC Equity Dispersion UCITS Fund	1,786	169,004
Merrill Lynch BV (WTS) 02-Feb-2026	848	83,620	Neste Oyj	6,289	163,637
			ASML Holding NV	193	159,233
			American Express Co 3.375% 3-May-2024	169,000	157,312
			France Treasury Bill BTF (Zero Coupon) 0.000% 31-Jul-2024	150,000	148,952
			Taiwan Semiconductor Manufacturing Co Ltd ADR	1,238	144,368
			Amazon.com Inc	905	143,702
			iShares Physical Silver ETC	5,547	142,414
			Summer BC Holdco B SARL 'REGS' 5.750% 31-Oct-2026	142,000	139,941

BNY Mellon Targeted Return Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
iShares Core EUR Corp Bond UCITS ETF	33,257	4,239,169	iShares Core EUR Corp Bond UCITS ETF	72,818	9,317,336
Kreditanstalt fuer Wiederaufbau 2.000% 15-Nov-2029	1,850,000	1,930,695	United States Treasury Note/Bond 3.875% 15-Aug-2033	2,200,000	2,178,679
Enterprise Products Operating LLC 4.850% 31-Jan-2034	856,000	853,475	United Kingdom Gilt 3.250% 31-Jan-2033	1,300,000	1,585,274
Duke Energy Carolinas LLC 4.850% 15-Jan-2034	839,000	835,761	HSBC Holdings PLC 'EMTN' FRN 4.787% 10-Mar-2032	920,000	1,028,310
Sartorius Finance BV 4.875% 14-Sep-2035	700,000	799,719	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	900,000	1,000,879
Bellis Acquisition Co Plc 'REGS' 8.125% 14-May-2030	610,000	763,202	UBS Group AG FRN 7.750% 01-Mar-2029	710,000	878,003
PLT VII Finance Sarl 'REGS' 6.000% 15-Jun-2031	686,000	742,081	Newday Funding Master Issuer PLC - Series 2021-2 FRN 6.849% 15-Jul-2029	668,000	852,895
Iberdrola International BV FRN (Perpetual) 1.825% 09-Feb-2173	800,000	739,799	Duke Energy Carolinas LLC 4.850% 15-Jan-2034	839,000	825,232
INEOS Finance Plc 'REGS' 6.375% 15-Apr-2029	670,000	726,314	Bank of Cyprus Plc 'EMTN' FRN 7.375% 25-Jul-2028	718,000	805,079
Forvia SE 5.125% 15-Jun-2029	660,000	723,782	Iberdrola International BV FRN (Perpetual) 1.825% 09-Feb-2173	800,000	744,198
John Deere Capital Corp 4.500% 16-Jan-2029	708,000	706,669	John Deere Capital Corp 4.500% 16-Jan-2029	708,000	708,517
Metropolitan Life Global Funding I '144A' 4.850% 08-Jan-2029	654,000	653,941	Twin Bridges 2022-2 PLC FRN 7.221% 12-Jun-2055	521,000	665,946
Motability Operations Group Plc 'EMTN' 3.875% 24-Jan-2034	585,000	636,938	NBN Co Ltd 'GMTN' 4.375% 15-Mar-2033	563,000	646,100
RCI Banque SA 4.125% 04-Apr-2031	581,000	633,540	Merlin Properties Socimi SA 'EMTN' 1.375% 01-Jun-2030	700,000	643,163
Boels Topholding BV 'REGS' 5.750% 15-May-2030	568,000	614,705	Metropolitan Life Global Funding I '144A' 4.850% 08-Jan-2029	654,000	638,095
Orsted AS 'EMTN' 4.125% 01-Mar-2035	530,000	594,543	Scentre Group Trust 1 / Scentre Group Trust 2 'EMTN' 1.450% 28-Mar-2029	660,000	632,542
Electricite de France SA '144A' 5.950% 22-Apr-2034	580,000	579,397	RCI Banque SA 4.125% 04-Apr-2031	581,000	630,818
Reckitt Benckiser Treasury Services Plc 'EMTN' 3.875% 14-Sep-2033	517,000	559,155	Liberty Series 2023-1 FRN 7.055% 25-Jun-2054	941,000	628,324
Mortgage House RMBS Prime Series 2024-1 '2024-1 B' FRN 5.995% 15-Oct-2055	820,000	545,505	Amgen Inc 5.250% 02-Mar-2033	622,000	624,681
mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	500,000	542,625	Comcast Corp 4.800% 15-May-2033	600,000	597,240

BNY MELLON GLOBAL FUNDS, PLC
SIGNIFICANT PORTFOLIO MOVEMENTS cont'd

BNY Mellon U.S. Equity Income Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Citigroup Inc	228,450	12,945,781	AbbVie Inc	123,333	21,566,069
International Paper Co	326,121	12,715,279	Northrop Grumman Corp	28,199	12,229,525
Cisco Systems Inc	259,747	12,614,591	CRH Plc	113,217	8,774,883
Johnson Controls International plc	203,927	11,978,499	Exxon Mobil Corp	70,427	7,307,303
Philip Morris International Inc	114,516	11,635,291	Morgan Stanley	83,200	7,289,748
AT&T Inc	647,586	11,167,684	CF Industries Holdings Inc	93,610	7,192,977
Sanofi SA ADR	223,197	10,836,329	Shell PLC ADR	106,702	6,745,927
Bank of America Corp	287,113	10,761,992	Levi Strauss & Co	291,255	6,574,993
L3Harris Technologies Inc	49,688	10,505,089	Johnson Controls International plc	92,231	6,475,446
Aon Plc	35,090	10,166,570	American International Group Inc	85,293	6,094,553
Phillips 66	66,985	9,887,243	Truist Financial Corp	164,411	5,770,087
First Horizon Corp	612,997	9,120,030	International Game Technology Plc	268,858	5,456,614
Chevron Corp	58,446	8,943,943	Goldman Sachs Group Inc/The	10,365	4,637,929
ConocoPhillips	75,369	8,903,379	Progressive Corp/The	22,905	4,599,911
JPMorgan Chase & Co	44,870	8,271,916	Marathon Petroleum Corp	22,872	4,501,180
Hubbell Inc - Class B	21,818	7,522,617	CME Group Inc	21,340	4,484,306
Goldman Sachs Group Inc/The	18,250	7,479,625	Intel Corp	106,455	4,445,035
Medtronic Plc	88,316	7,386,940	US Bancorp	107,489	4,324,385
Laboratory Corp of America Holdings	34,622	7,240,101	Interpublic Group of Cos Inc/The	136,028	4,237,255
EQT Corp	185,876	7,150,408	Occidental Petroleum Corp	65,844	4,142,589
Willis Towers Watson Plc	27,621	7,112,189	Comcast Corp	98,775	4,076,165
Novartis AG ADR	68,937	6,995,676	International Paper Co	85,045	3,781,005
Newmont Corp	177,151	6,567,810	Bunge Global SA	40,251	3,636,812
Alphabet Inc - Class A	35,967	6,264,766	Mondelez International Inc	49,212	3,541,815
Las Vegas Sands Corp	126,381	6,251,598	Freeport-McMoRan Inc	70,214	3,523,738
Dominion Energy Inc	119,907	6,029,316	RenaissanceRe Holdings Ltd	14,136	3,126,715
Becton Dickinson & Co	25,274	6,002,174	Allstate Corp/The	16,153	2,702,482
Baxter International Inc	145,582	5,742,861	Voya Financial Inc	37,455	2,677,082
Applied Materials Inc	30,835	5,689,723	Applied Materials Inc	12,723	2,654,341
Levi Strauss & Co	291,255	5,468,284	FedEx Corp	10,522	2,619,240
PepsiCo Inc	31,818	5,439,473	International Business Machines Corp	15,575	2,588,290
Kenvue Inc	272,856	5,411,136	Newmont Corp	59,759	2,580,067
3M Co	52,237	5,314,586	Eaton Corp Plc	7,906	2,557,409
Allstate Corp/The	30,156	4,900,509	Constellation Energy Corp	13,025	2,450,566
RenaissanceRe Holdings Ltd	22,508	4,823,686	Assurant Inc	14,615	2,441,280
Best Buy Co Inc	50,865	4,685,744	Bank of America Corp	63,427	2,262,138
UnitedHealth Group Inc	9,382	4,660,500	Willis Towers Watson Plc	8,256	2,016,282
Freeport-McMoRan Inc	99,394	4,516,508			
CRH Plc	59,421	4,483,772			
Constellation Energy Corp	24,510	4,311,169			
Omnicom Group Inc	46,030	4,173,863			
US Bancorp	102,183	4,150,266			
Danaher Corp	15,656	3,867,890			

BNY Mellon U.S. Municipal Infrastructure Debt Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales	Nominal	Proceeds USD
Dallas Fort Worth International Airport 4.507% 01-Nov-2051	7,835,000	7,071,401	Metropolitan Transportation Author 5.175% 15-Nov-2049	14,315,000	14,306,411
City of Philadelphia PA Water & Wastewater Revenue 2.539% 01-Jul-2036	7,705,000	6,081,711	California State University 5.183% 01-Nov-2053	11,750,000	11,309,023
City of Chicago IL Wastewater Transmission Revenue 5.842% 01-Jan-2035	5,500,000	5,813,445	New York State Dormitory Authority 4.000% 15-Mar-2044	10,000,000	9,760,500
County of Jefferson AL Sewer Revenue 5.250% 01-Oct-2049	5,000,000	5,338,550	University of California 1.997% 15-May-2031	10,000,000	8,316,200
Grand Parkway Transportation Corp 3.216% 01-Oct-2049	7,050,000	5,143,116	Chicago Park District 2.925% 01-Jan-2038	9,530,000	7,298,455
Commonwealth of Massachusetts 3.769% 15-Jul-2029	5,200,000	5,034,536	Chicago O'Hare International Airport 5.000% 01-Jan-2033	5,850,000	5,870,752
Foothill-Eastern Transportation Corridor Agency 4.094% 15-Jan-2049	5,760,000	4,827,514	State of Connecticut 2.420% 01-Jul-2027	6,000,000	5,583,120
City & County of San Francisco CA 5.000% 15-Jun-2045	5,000,000	4,742,650	School District of Philadelphia/The 4.000% 01-Sep-2038	5,435,000	5,466,578
Port Authority of New York & New Jersey 3.139% 15-Feb-2051	6,090,000	4,462,874	County of Miami-Dade Seaport Department 6.224% 01-Nov-2055	5,000,000	5,249,650
Texas Private Activity Bond Surface Transportation Corp 3.922% 31-Dec-2049	5,000,000	4,115,900	Los Angeles Community College District/CA 5.500% 01-Aug-2024	5,000,000	4,998,350
CommonSpirit Health 5.548% 01-Dec-2054	4,000,000	4,000,000	Massachusetts Educational Financing Authority 5.950% 01-Jul-2044	5,000,000	4,933,400
California Community Choice Financing Authority 4.000% 01-Feb-2052	4,000,000	3,979,480	City of Houston TX Airport System Revenue 4.000% 01-Jul-2047	5,000,000	4,685,450
City of New York NY 5.828% 01-Oct-2053	3,570,000	3,880,626	Water Works Board of the City of Birmingham/The 2.388% 01-Jan-2035	5,860,000	4,639,421
New York Power Authority 4.000% 15-Nov-2050	4,000,000	3,869,800	Los Angeles Community College District/CA 1.606% 01-Aug-2028	5,000,000	4,589,450
Montgomery County Economic Development Authority 3.945% 01-Jun-2039	3,995,000	3,574,646	State of Illinois Sales Tax Revenue 3.750% 15-Jun-2032	5,000,000	4,586,600
Maryland Economic Development Corp 5.942% 31-May-2057	3,485,000	3,485,000	Massachusetts Educational Financing Authority 4.595% 01-Jul-2031	4,700,000	4,576,390
Public Finance Authority 6.145% 01-Aug-2028	2,050,000	2,002,625	University of California 1.614% 15-May-2030	5,405,000	4,501,770
Commonwealth of Massachusetts 3.680% 15-Jul-2026	2,000,000	1,964,560	County of Miami-Dade FL Water & Sewer System Revenue 2.911% 01-Oct-2032	5,000,000	4,463,750
Alameda Corridor Transportation Authority 0.000% 01-Oct-2048	6,500,000	1,345,825	County of New Castle DE 1.810% 15-Jul-2030	5,125,000	4,333,188
American Municipal Power Inc 7.334% 15-Feb-2028	1,000,000	1,056,940	Sutter Health 2.294% 15-Aug-2030	5,000,000	4,245,200
			California Community Choice Financing Authority 5.250% 01-Jan-2054	4,000,000	4,209,720
			Bon Secours Mercy Health Inc 4.302% 01-Jul-2028	4,000,000	3,876,520
			Massachusetts Educational Financing Authority 4.429% 01-Jul-2029	4,000,000	3,851,720
			Chicago Housing Authority 4.322% 01-Jan-2033	4,000,000	3,726,280
			City & County of San Francisco CA 4.750% 15-Jun-2040	3,645,000	3,463,515
			Illinois State Toll Highway Authority 5.000% 01-Jan-2039	3,000,000	3,400,380
			Geisinger Authority 5.000% 01-Apr-2043	3,000,000	3,121,096
			Massachusetts Educational Financing Authority 2.305% 01-Jul-2029	3,350,000	2,955,169
			Adventist Health System/West 2.433% 01-Sep-2024	2,750,000	2,712,573
			New York State Thruway Authority 2.900% 01-Jan-2035	3,000,000	2,681,100
			San Francisco City & County Public Utilities Commission Power Revenue 4.000% 01-Nov-2051	2,685,000	2,650,954
			Dallas Fort Worth International Airport 4.000% 01-Nov-2034	2,500,000	2,628,325
			County of Cook IL 5.000% 15-Nov-2033	2,350,000	2,596,891
			Massachusetts Educational Financing Authority 3.455% 01-Jul-2028	2,730,000	2,569,148
			Metropolitan Atlanta Rapid Transit Authority 2.411% 01-Jul-2033	3,015,000	2,561,092
			New York State Dormitory Authority 4.000% 15-Feb-2038	2,385,000	2,466,877
			Ohio Turnpike & Infrastructure Commission 3.216% 15-Feb-2048	3,260,000	2,447,738
			County of Tulare CA 3.859% 01-Jun-2026	2,500,000	2,442,300
			State of Ohio 5.000% 31-Dec-2039	2,290,000	2,298,038

Responsible Horizons EM Debt Impact Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost USD	Major Sales and Maturities	Nominal	Proceeds USD
mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	1,400,000	1,577,270	Bank Leumi Le-Israel BM '144A' FRN 7.129% 18-Jul-2033	1,400,000	1,372,438
Asian Development Bank 0.625% 29-Apr-2025	1,600,000	1,525,232	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	800,000	886,139
Romanian Government International Bond 'REGS' 5.625% 22-Feb-2036	1,400,000	1,498,234	Banca Comerciala Romana SA 'EMTN' FRN 7.625% 19-May-2027	700,000	804,906
Arab Bank for Economic Development in Africa 'EMTN' 3.750% 25-Jan-2027	1,342,000	1,455,313	HTA Group Ltd/Mauritius 'REGS' 7.000% 18-Dec-2025	800,000	800,000
Banca Transilvania SA 'EMTN' FRN 7.250% 07-Dec-2028	1,200,000	1,363,096	Banco Bilbao Vizcaya Argentaria SA 'GMTN' 0.750% 04-Jun-2025	700,000	724,637
Raiffeisenbank AS 'EMTN' FRN 4.959% 05-Jun-2030	1,200,000	1,301,761	Shinhan Bank Co Ltd 'GMTN' 0.250% 16-Oct-2024	500,000	521,957
Colombia Government International Bond 8.750% 14-Nov-2053	900,000	978,580	Woori Bank 6.346% 21-May-2024	500,000	500,000
Export-Import Bank of Korea 5.125% 11-Jan-2033	800,000	814,912	Standard Chartered PLC 'REGS' FRN 1.214% 23-Mar-2025	500,000	499,966
Ivory Coast Government International Bond 'REGS' 7.625% 30-Jan-2033	800,000	798,000	B.N.D.E.S 4.750% 09-May-2024	400,000	400,000
Industrial & Commercial Bank of China Ltd/Hong Kong 'GMTN' FRN 5.847% 23-May-2027	750,000	750,000	Turkiye Vakiflar Bankasi TAO 'REGS' 9.000% 12-Oct-2028	300,000	298,446
Investment Energy Resources Ltd 'REGS' 6.250% 26-Apr-2029	700,000	668,304	LG Energy Solution Ltd 'REGS' 5.750% 25-Sep-2028	200,000	199,828
Aydem Yenilenebilir Enerji AS 'REGS' 7.750% 02-Feb-2027	700,000	660,651	Liquid Telecommunications Financing Plc 'REGS' 5.500% 04-Sep-2026	200,000	114,500
Continuum Green Energy India Pvt / Co-Issuers 'REGS' 7.500% 26-Jun-2033	600,000	600,000	Greenko Power II Ltd 'REGS' 4.300% 13-Dec-2028	39,000	39,000
KEB Hana Bank 'REGS' 5.375% 23-Apr-2029	600,000	597,978	Star Energy Geothermal Wayang Windu Ltd 'REGS' 6.750% 24-Apr-2033	25,020	25,020
LG Electronics Inc 'REGS' 5.625% 24-Apr-2029	600,000	595,962			
Brazilian Government International Bond 6.125% 22-Jan-2032	600,000	591,060			
Colbun SA 'REGS' 3.150% 19-Jan-2032	700,000	581,968			
HTA Group Ltd/Mauritius 'REGS' 7.500% 04-Jun-2029	561,000	558,128			
NE Property BV 'EMTN' 2.000% 20-Jan-2030	600,000	552,343			
Turkiye Vakiflar Bankasi TAO 'REGS' 9.000% 12-Oct-2028	500,000	508,320			
Banque Ouest Africaine de Developpement 'REGS' 2.750% 22-Jan-2033	600,000	502,554			
POSCO 'REGS' 4.875% 23-Jan-2027	500,000	497,565			
Mexico Government International Bond 6.338% 04-May-2053	500,000	491,650			
Liberty Costa Rica Senior Secured Finance 'REGS' 10.875% 15-Jan-2031	400,000	420,739			
Colombia Government International Bond 8.000% 14-Nov-2035	400,000	411,960			
QNB Finansbank AS 7.250% 21-May-2029	400,000	397,940			
Shinhan Bank Co Ltd 'REGS' 4.500% 12-Apr-2028	400,000	392,462			
Star Energy Geothermal Wayang Windu Ltd 'REGS' 6.750% 24-Apr-2033	391,500	387,507			
Axian Telecom 'REGS' 7.375% 16-Feb-2027	400,000	381,971			
KEB Hana Bank 'REGS' FRN (Perpetual) 3.500% 19-Oct-2026	400,000	375,720			
Benin Government International Bond 'REGS' 4.950% 22-Jan-2035	400,000	351,190			
CK Hutchison Europe Finance 21 Ltd 1.000% 02-Nov-2033	400,000	341,002			
Turk Telekomunikasyon AS 'REGS' 7.375% 20-May-2029	300,000	300,000			
Banco do Brasil SA/Cayman 'REGS' 6.000% 18-Mar-2031	300,000	294,969			
			The above constitutes the full sales and maturities detail for the Fund during the financial period.		

Responsible Horizons Euro Corporate Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales	Nominal	Proceeds EUR
Banco Santander SA 'EMTN' 3.750% 09-Jan-2034	13,400,000	13,326,568	BNP Paribas SA 'EMTN' FRN 4.125% 26-Sep-2032	13,800,000	13,974,625
RCI Banque SA 4.125% 04-Apr-2031	11,409,000	11,404,216	Banco Santander SA 'EMTN' 3.750% 09-Jan-2034	13,400,000	13,299,776
Bank of Nova Scotia/The 'EMTN' 3.500% 17-Apr-2029	10,800,000	10,751,184	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	12,400,000	12,936,300
Raiffeisen Bank International AG FRN (Perpetual) 8.659% 15-Dec-2172	10,400,000	10,262,420	Ayvens SA 'EMTN' 4.000% 05-Jul-2027	10,100,000	10,166,454
BMW International Investment BV 3.250% 17-Nov-2028	9,110,000	9,078,935	DNB Bank ASA 'EMTN' FRN 4.500% 19-Jul-2028	9,646,000	9,736,865
Enel Finance International NV 'EMTN' 3.875% 23-Jan-2035	8,456,000	8,388,252	Abanca Corp Bancaria SA 'EMTN' FRN 5.875% 02-Apr-2030	9,400,000	9,604,557
mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	8,000,000	8,268,450	Banque Stellantis France SACA 'EMTN' 3.875% 19-Jan-2026	9,400,000	9,406,080
Generali 'EMTN' 3.547% 15-Jan-2034	8,232,000	8,232,000	RCI Banque SA 'EMTN' 4.875% 02-Oct-2029	8,466,000	8,797,011
Schneider Electric SE 'EMTN' 3.250% 10-Oct-2035	8,000,000	7,904,320	Banque Federative du Credit Mutuel SA 'EMTN' 4.750% 10-Nov-2031	8,200,000	8,432,122
HSBC Holdings Plc FRN 3.755% 20-May-2029	7,798,000	7,798,000	Terna - Rete Elettrica Nazionale 'EMTN' 3.875% 24-Jul-2033	8,028,000	8,047,467
Iberdrola Finanzas SA 'emtn' FRN (Perpetual) 4.871% 16-Apr-2173	7,600,000	7,605,052	Generali 'EMTN' 3.547% 15-Jan-2034	8,232,000	8,015,677
Novo Banco SA 'EMTN' FRN 4.250% 08-Mar-2028	7,400,000	7,383,868	Schneider Electric SE 'EMTN' 3.250% 10-Oct-2035	8,000,000	7,817,800
Schaeffler AG 'EMTN' 4.750% 14-Aug-2029	7,400,000	7,357,746	AT&T Inc 3.150% 04-Sep-2036	8,415,000	7,754,721
Mercedes-Benz International Finance BV 'EMTN' 3.250% 15-Sep-2027	7,290,000	7,277,899	Iberdrola Finanzas SA 'emtn' FRN (Perpetual) 4.871% 16-Apr-2173	7,600,000	7,606,351
Bank of Cyprus Plc 'EMTN' FRN 5.000% 02-May-2029	7,274,000	7,274,000	BPCE SA 'EMTN' 0.375% 02-Feb-2026	8,000,000	7,506,800
Banque Federative du Credit Mutuel SA 'EMTN' 4.375% 11-Jan-2034	7,300,000	7,250,214	Schaeffler AG 'EMTN' 4.750% 14-Aug-2029	7,400,000	7,438,513
UniCredit SpA 'EMTN' 4.000% 05-Mar-2034	7,211,000	7,206,313	Banque Stellantis France SACA 'EMTN' 4.000% 21-Jan-2027	6,400,000	6,433,024
Banque Stellantis France SACA 'EMTN' 3.875% 19-Jan-2026	7,000,000	7,012,390	AXA SA 'EMTN' FRN (Perpetual) 6.375% 16-Jul-2173	6,314,000	6,399,239
Athora Holding Ltd 5.875% 10-Sep-2034	6,997,000	6,955,578	Raiffeisen Bank International AG 'EMTN' 4.125% 08-Sep-2025	6,300,000	6,334,135
BNP Paribas SA 'EMTN' FRN 4.125% 26-Sep-2032	6,900,000	6,857,634	Banque Federative du Credit Mutuel SA 'emtn' 4.000% 21-Nov-2029	6,100,000	6,202,236

Responsible Horizons Euro Impact Bond Fund for the financial period ended 30 June 2024

Major Purchases	Nominal	Cost EUR	Major Sales	Nominal	Proceeds EUR
Insight Liquidity Funds Plc - ILF EUR Liquidity Fund	34,594	3,545,000	Bundesrepublik Deutschland Bundesanleihe 2.300% 15-Feb-2033	2,000,000	1,993,841
Bundesrepublik Deutschland Bundesanleihe 2.300% 15-Feb-2033	2,200,000	2,220,763	mBank SA 'EMTN' FRN 8.375% 11-Sep-2027	1,300,000	1,366,165
RCI Banque SA 'EMTN' 4.875% 14-Jun-2028	1,200,000	1,250,786	Banque Federative du Credit Mutuel SA 'emTN' 4.000% 21-Nov-2029	1,100,000	1,118,436
Iberdrola International BV FRN (Perpetual) 1.825% 09-Aug-2029	1,400,000	1,211,595	AIB Group PLC 'EMTN' FRN 4.625% 20-May-2035	1,000,000	990,630
mBank SA 'EMTN' FRN 8.375% 11-Nov-2027	1,100,000	1,152,385	Iberdrola Finanzas SA 'emtn' FRN (Perpetual) 4.871% 16-Apr-2173	800,000	801,200
Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	1,000,000	1,065,052	Mediobanca Banca di Credito Finanziario SpA 'EMTN' 1.000% 08-Sep-2027	800,000	734,176
Bank of Nova Scotia/The 'EMTN' 3.500% 17-Apr-2029	1,000,000	997,930	Bundesrepublik Deutschland Bundesanleihe 0.000% 15-Aug-2031	800,000	686,096
AIB Group PLC 'EMTN' FRN 4.625% 20-May-2035	1,000,000	995,590	Bank of Ireland Group PLC 'EMTN' FRN 5.000% 04-Jul-2031	578,000	601,200
Stellantis NV 'EMTN' 4.375% 14-Mar-2030	900,000	939,207	Suez SACA 'EMTN' 5.000% 03-Nov-2032	500,000	543,164
Mediobanca Banca di Credito Finanziario SpA 'EMTN' 1.000% 08-Sep-2027	1,000,000	914,712	Banco de Credito Social Cooperativo SA 'EMTN' FRN 7.500% 14-Sep-2029	500,000	521,656
Swedbank AB 3.375% 29-May-2030	840,000	834,851	Amprion GmbH 'EMTN' 4.125% 07-Sep-2034	500,000	512,975
CaixaBank SA 'EMTN' FRN 0.625% 21-Jan-2028	900,000	830,419	Valeo SE 'EMTN' 4.500% 11-Apr-2030	500,000	493,471
Banque Federative du Credit Mutuel SA 'emTN' 4.000% 21-Nov-2029	800,000	825,039	AIB Group PLC 'EMTN' FRN 0.500% 17-Nov-2027	500,000	459,955
Stellantis NV 'EMTN' 3.750% 19-Mar-2036	832,000	820,545	DNB Bank ASA 'EMTN' FRN 4.500% 19-Jul-2028	400,000	404,911
BNP Paribas SA 'EMTN' FRN 4.375% 13-Jan-2029	800,000	818,044	Terna - Rete Elettrica Nazionale 'EMTN' 3.875% 24-Jul-2033	400,000	403,460
Iberdrola Finanzas SA 'emtn' FRN (Perpetual) 4.871% 16-Apr-2173	800,000	806,829	KBC Group NV 'EMTN' 3.750% 27-Mar-2032	400,000	403,209
Eurogrid GmbH 'EMTN' 3.915% 01-Feb-2034	800,000	805,333	ZF Europe Finance BV 'EMTN' 4.750% 31-Jan-2029	400,000	399,975
ASR Nederland NV 3.625% 12-Dec-2028	800,000	801,339	Elia Transmission Belgium SA 'EMTN' 3.625% 18-Jan-2033	400,000	399,623
Deutsche Pfandbriefbank AG 'EMTN' 0.100% 02-Feb-2026	900,000	797,335	UBS AG/London 'EMTN' 0.450% 19-May-2025	400,000	383,924
Banco Santander SA 'EMTN' FRN 0.625% 24-Jun-2029	900,000	794,733	Orsted AS FRN 5.250% 08-Dec-3022	350,000	355,414
Segro Capital Sarl 0.500% 22-Sep-2031	1,000,000	780,697	Electricite de France SA 'EMTN' 4.750% 12-Oct-2034	300,000	317,298
ABN AMRO Bank NV 'EMTN' 0.500% 23-Sep-2029	900,000	764,974	BPCE SA 'EMTN' FRN 5.750% 01-Jun-2033	300,000	317,262
Industrial & Commercial Bank of China Ltd/London 'GMTN' 3.697% 23-May-2027	750,000	750,000	Credit Agricole SA 'EMTN' 4.375% 27-Nov-2033	300,000	315,837
Novo Nordisk Finance Netherlands BV 'EMTN' 3.375% 21-May-2034	750,000	747,180	Abanca Corp Bancaria SA 'EMTN' FRN 5.250% 14-Sep-2028	300,000	311,022
Bank of Ireland Group Plc 'EMTN' FRN 0.375% 10-May-2027	800,000	744,180	Crelan SA FRN 5.250% 23-Jan-2032	300,000	305,940
			Ayvens SA 'EMTN' 4.000% 05-Jul-2027	300,000	304,558
			Mercedes-Benz International Finance BV 'EMTN' 3.500% 30-May-2026	300,000	303,255
			ASR Nederland NV 3.625% 12-Dec-2028	300,000	300,297
			BNP Paribas SA FRN 0.500% 04-Jun-2026	300,000	287,127
			E.ON SE 'EMTN' 4.125% 25-Mar-2044	289,000	282,330
			Ford Motor Co 6.100% 19-Aug-2032	300,000	278,761
			Verizon Communications Inc 5.500% 23-Feb-2054	300,000	275,329
			Thames Water Utilities Finance PLC 'EMTN' 4.375% 18-Jan-2031	300,000	262,650
			Eurogrid GmbH 'EMTN' 1.113% 15-May-2032	300,000	245,700
			SSE PLC 'EMTN' 4.000% 05-Sep-2031	238,000	244,140
			Generali 'EMTN' 3.547% 15-Jan-2034	236,000	230,532

DIRECTORS AND OTHER INFORMATION

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THE DIRECTORS

The Directors of the Company are as follows:

David Dillon (Irish)^{^*}
Greg Brisk (British)
Claire Cawley (Irish)^{^*}
Caylie Stallard (New Zealand)
Mark Flaherty (Irish)
Sarah Cox (British)
Sandeep Sumal (British)

All of the Directors listed are non-executive Directors

[^] Chairman of the Board of Directors

[^] Independent Director

MANAGER

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* Please refer to Note 18 of the financial statements.

IMPORTANT INFORMATION

BNY MELLON S&P 500® INDEX TRACKER

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APPENDIX 1

SECURITIES FINANCING TRANSACTIONS REGULATION DISCLOSURES (“SFTR”)

SECURITIES LENDING TRANSACTIONS

The Company has entered into a securities lending agreement (as amended, assigned, novated and assumed) with The Bank of New York Mellon, London Branch (the “Agent Lender”) effective 27 November 2015.

The following table details the aggregate value of securities on loan by Fund as a proportion of total lendable assets and each Fund’s net asset value as at 30 June 2024:

Fund	Currency	Aggregate value of securities on loan	% of Total lendable assets	% of Net asset value
BNY Mellon Absolute Return Bond Fund	EUR	32,075,335	14.80	10.24
BNY Mellon Absolute Return Global Convertible Fund	EUR	1,715,079	6.20	2.84
BNY Mellon Asian Opportunities Fund	USD	662,015	54.54	1.88
BNY Mellon Dynamic U.S. Equity Fund	USD	972,482	0.50	0.47
BNY Mellon Efficient U.S. High Yield Beta Fund	USD	83,919,127	4.80	4.77
BNY Mellon Emerging Markets Debt Fund	USD	1,719,045	11.27	9.21
BNY Mellon Emerging Markets Debt Local Currency Fund	USD	354,421	2.97	1.41
BNY Mellon Emerging Markets Debt Opportunistic Fund	USD	1,210,692	6.97	4.67
BNY Mellon Emerging Markets Debt Total Return Fund	USD	1,981,618	10.03	6.79
BNY Mellon Euroland Bond Fund	EUR	26,806,215	16.35	14.88
BNY Mellon European Credit Fund	EUR	8,649,889	15.21	14.23
BNY Mellon Global Bond Fund	USD	27,423,893	8.82	5.93
BNY Mellon Global Dynamic Bond Fund	USD	10,317,172	11.88	6.30
BNY Mellon Global Emerging Markets Opportunities Fund	USD	249,407	30.91	2.01
BNY Mellon Global High Yield Bond Fund	USD	9,688,932	14.21	13.02
BNY Mellon Global Infrastructure Income Fund	USD	2,510,525	3.73	3.71
BNY Mellon Global Real Return Fund (EUR)	EUR	98,838,127	19.02	9.61
BNY Mellon Global Real Return Fund (GBP)	GBP	2,588,352	12.80	6.89
BNY Mellon Global Real Return Fund (USD)	USD	9,089,546	8.25	4.42
BNY Mellon Global Unconstrained Fund	USD	1,666,963	7.96	5.46
BNY Mellon Japan Small Cap Equity Focus Fund	JPY	1,035,776,516	13.17	12.58
BNY Mellon Small Cap Euroland Fund	EUR	8,883,448	12.97	14.29
BNY Mellon U.S. Equity Income Fund	USD	3,219,652	0.54	0.51

The collaterals are held in the name of the Agent Lender to the order of its clients; the actual segregation to underlying client level is done with the Agent Lender’s books and records. The collaterals are held on account at the tri-party agent, who acts as a settlement and collection service for securities and collateral between the lender and the borrower. The tri-party agents used are Euroclear, Global Collateral Management – The Bank of New York Mellon Institutional Bank and JPMorgan Chase Bank, N.A. (where JPMorgan are the borrower). For bilateral transactions, the collaterals are held on account at the Agent Lender.

SECURITIES LENDING TRANSACTIONS cont'd.

The following tables provide an analysis of the amounts held at each collateral agent as non-cash collateral received in respect of securities lending transactions as at 30 June 2024:

Fund	Collateral agent	Aggregate value of collateral held	Fund	Collateral agent	Aggregate value of collateral held
BNY Mellon Absolute Return Bond Fund		EUR	BNY Mellon Emerging Markets Debt Local Currency Fund		USD
	The Bank of New York Mellon, London Branch	9,761,172		Euroclear Triparty	378,220
	The Bank of New York Mellon Institutional Bank	4,049,741			378,220
	Euroclear Triparty	19,426,280	BNY Mellon Emerging Markets Debt Opportunistic Fund		USD
		33,237,193		The Bank of New York Mellon, London Branch	170,332
BNY Mellon Absolute Return Global Convertible Fund		EUR		Euroclear Triparty	1,013,150
	The Bank of New York Mellon, London Branch	1,801,006		JPMorgan Chase Bank, N.A.	79,828
		1,801,006			1,263,310
BNY Mellon Asian Opportunities Fund		USD	BNY Mellon Emerging Markets Debt Total Return Fund		USD
	The Bank of New York Mellon, London Branch	697,072		Euroclear Triparty	2,071,947
		697,072			2,071,947
BNY Mellon Dynamic U.S. Equity Fund		USD	BNY Mellon Euroland Bond Fund		EUR
	The Bank of New York Mellon, London Branch	658,072		The Bank of New York Mellon, London Branch	4,138,788
	The Bank of New York Mellon Institutional Bank	351,166		Euroclear Triparty	23,591,006
	JPMorgan Chase Bank, N.A.	11,844			27,729,794
		1,021,082	BNY Mellon European Credit Fund		EUR
BNY Mellon Efficient U.S. High Yield Beta Fund		USD		The Bank of New York Mellon, London Branch	684,839
	The Bank of New York Mellon Institutional Bank	85,689,219		Euroclear Triparty	8,219,685
	JPMorgan Chase Bank, N.A.	19,165			8,904,524
		85,708,384	BNY Mellon Global Bond Fund		USD
BNY Mellon Emerging Markets Debt Fund		USD		Euroclear Triparty	28,126,239
	The Bank of New York Mellon, London Branch	283,548			28,126,239
	Euroclear Triparty	1,522,285	BNY Mellon Global Dynamic Bond Fund		USD
		1,805,833		The Bank of New York Mellon, London Branch	622,628
				The Bank of New York Mellon Institutional Bank	2,297,401
				Euroclear Triparty	7,763,580
					10,683,609

SECURITIES LENDING TRANSACTIONS cont’d.

Fund	Collateral agent	Aggregate value of collateral held	Fund	Collateral agent	Aggregate value of collateral held
BNY Mellon Global Emerging Markets Opportunities Fund		USD	BNY Mellon Global Real Return Fund (USD)		USD
	The Bank of New York Mellon, London Branch	262,614		The Bank of New York Mellon, London Branch	4,393,158
		262,614		The Bank of New York Mellon Institutional Bank	208,762
				Euroclear Triparty	4,409,497
				JPMorgan Chase Bank, N.A.	729,487
					9,740,904
BNY Mellon Global High Yield Bond Fund		USD	BNY Mellon Global Unconstrained Fund		USD
	The Bank of New York Mellon, London Branch	2,912,494		The Bank of New York Mellon, London Branch	683,543
	The Bank of New York Mellon Institutional Bank	3,837,877		Euroclear Triparty	882,018
	Euroclear Triparty	3,302,693		JPMorgan Chase Bank, N.A.	218,799
		10,053,064			1,784,360
BNY Mellon Global Infrastructure Income Fund		USD	BNY Mellon Japan Small Cap Equity Focus Fund		JPY
	The Bank of New York Mellon, London Branch	2,671,739		The Bank of New York Mellon, London Branch	947,552,163
		2,671,739		JPMorgan Chase Bank, N.A.	150,279,948
					1,097,832,111
BNY Mellon Global Real Return Fund (EUR)		EUR	BNY Mellon Small Cap Euroland Fund		EUR
	The Bank of New York Mellon, London Branch	51,852,533		The Bank of New York Mellon, London Branch	9,660,472
	The Bank of New York Mellon Institutional Bank	103,314			9,660,472
	Euroclear Triparty	49,650,870			
	JPMorgan Chase Bank, N.A.	3,533,683			
		105,140,400			
BNY Mellon Global Real Return Fund (GBP)		GBP	BNY Mellon U.S. Equity Income Fund		USD
	Euroclear Triparty	2,542,652		The Bank of New York Mellon, London Branch	305,987
	JPMorgan Chase Bank, N.A.	130,282		The Bank of New York Mellon Institutional Bank	2,991,467
		2,672,934			3,297,454

The type and quality of collateral obtained in respect of securities lending transactions are as follows:

- (1) debt obligations and securities issued or guaranteed by the following governments, agencies and instrumentalities where rated either (i) AA or better by Standard & Poor’s or (ii) AA or better by Fitch or (iii) Aa2 or better by Moody’s Rating Agencies, respectively: Australia; Austria; Belgium; Canada; Denmark; Finland; France; Germany; Ireland; Italy; Japan; Luxembourg; Netherlands; New Zealand; Norway; Portugal; Spain; Sweden; Switzerland; United Kingdom; United States of America;
- (2) debt obligations where rated either (i) AAA or better by Standard & Poor’s or (ii) AAA or better by Fitch or (iii) Aaa2 or better by Moody’s Rating Agencies, respectively for the following Supranational issuers: European Bank for Reconstruction and Development; European Investment Bank; European Union; Inter-American Development Bank; International Bank for Reconstruction and Development; International Finance Corporation;

SECURITIES LENDING TRANSACTIONS cont'd.

- (3) equity securities from the following indices: AEX 25 (Netherlands), CAC 40 (France), DAX 30 (Germany), Euro 50 (Eurozone), FTSE 100 (United Kingdom), Nikkei 225 (Japan), SMI 20 (Switzerland), S&P 500 (United States of America);
- (4) FTSE100 DBV (Class F10) as defined in the Crest Reference Manual); and
- (5) unstripped British Government Stock (Class UBG) as defined in the CREST Reference Manual.

The following tables provide an analysis of the type and quality of non-cash collateral received in respect of securities lending transactions as at 30 June 2024:

Fund	Type of collateral	Quality of collateral	Aggregate value of collateral held	Fund	Type of collateral	Quality of collateral	Aggregate value of collateral held
BNY Mellon Absolute Return Bond Fund			EUR	BNY Mellon Efficient U.S. High Yield Beta Fund			USD
Fixed income securities	Investment grade		33,232,555	Fixed income securities	Investment grade		85,708,384
Equities	Recognised equity indices		4,638				85,708,384
			33,237,193	BNY Mellon Emerging Markets Debt Fund			USD
				Fixed income securities	Investment grade		1,805,833
BNY Mellon Absolute Return Global Convertible Fund			EUR				1,805,833
Fixed income securities	Investment grade		1,801,006	BNY Mellon Emerging Markets Debt Local Currency Fund			USD
			1,801,006	Fixed income securities	Investment grade		378,220
BNY Mellon Asian Opportunities Fund			USD				378,220
Equities	Recognised equity indices		697,072	BNY Mellon Emerging Markets Debt Opportunistic Fund			USD
			697,072	Fixed income securities	Investment grade		1,263,310
BNY Mellon Dynamic U.S. Equity Fund			USD				1,263,310
Fixed income securities	Investment grade		863,112	BNY Mellon Emerging Markets Debt Total Return Fund			USD
Equities	Recognised equity indices		157,970	Fixed income securities	Investment grade		2,071,947
			1,021,082				2,071,947

SECURITIES LENDING TRANSACTIONS cont'd.

Fund	Type of collateral	Quality of collateral	Aggregate value of collateral held	Fund	Type of collateral	Quality of collateral	Aggregate value of collateral held
BNY Mellon Euroland Bond Fund			EUR	BNY Mellon Global Infrastructure Income Fund			USD
Fixed income securities	Investment grade		27,702,033	Fixed income securities	Investment grade		2,008,272
Equities	Recognised equity indices		27,761	Equities	Recognised equity indices		663,467
			27,729,794				2,671,739
BNY Mellon European Credit Fund			EUR	BNY Mellon Global Real Return Fund (EUR)			EUR
Fixed income securities	Investment grade		8,904,524	Fixed income securities	Investment grade		71,484,358
			8,904,524	Equities	Recognised equity indices		33,656,042
							105,140,400
BNY Mellon Global Bond Fund			USD	BNY Mellon Global Real Return Fund (GBP)			GBP
Fixed income securities	Investment grade		28,126,239	Fixed income securities	Investment grade		2,542,652
			28,126,239	Equities	Recognised equity indices		130,282
							2,672,934
BNY Mellon Global Dynamic Bond Fund			USD	BNY Mellon Global Real Return Fund (USD)			USD
Fixed income securities	Investment grade		10,683,609	Fixed income securities	Investment grade		8,209,846
			10,683,609	Equities	Recognised equity indices		1,531,058
							9,740,904
BNY Mellon Global Emerging Markets Opportunities Fund			USD				
Fixed income securities	Investment grade		262,614				
			262,614				
BNY Mellon Global High Yield Bond Fund			USD				
Fixed income securities	Investment grade		10,053,064				
			10,053,064				

SECURITIES LENDING TRANSACTIONS cont'd.

Fund	Type of collateral	Quality of collateral	Aggregate value of collateral held
BNY Mellon Global Unconstrained Fund			USD
Fixed income securities		Investment grade	1,022,765
Equities		Recognised equity indices	761,595
			1,784,360
BNY Mellon Japan Small Cap Equity Focus Fund			JPY
Fixed income securities		Investment grade	947,552,150
Equities		Recognised equity indices	150,279,961
			1,097,832,111
BNY Mellon Small Cap Euroland Fund			EUR
Fixed income securities		Investment grade	3,184,154
Equities		Recognised equity indices	6,476,318
			9,660,472
BNY Mellon U.S. Equity Income Fund			USD
Fixed income securities		Investment grade	3,270,294
Equities		Recognised equity indices	27,160
			3,297,454

The tables overleaf list the ten largest collateral issuers based on the value of non-cash collateral received in respect of securities lending transactions as at 30 June 2024:

SECURITIES LENDING TRANSACTIONS cont'd.

Collateral Issuer	Aggregate value of collateral held	Collateral Issuer	Aggregate value of collateral held
BNY Mellon Absolute Return Bond Fund	EUR	BNY Mellon Emerging Markets Debt Fund	USD
German Federal Republic	10,269,449	French Republic	393,727
United States of America	6,955,504	European Investment Bank	369,561
French Republic	5,195,012	United States of America	172,488
Kingdom of Belgium	3,154,245	International Bank for Reconstruction & Development	133,656
European Investment Bank	1,787,505	Kingdom of Belgium	109,969
United Kingdom	1,241,188	German Federal Republic	90,164
Kingdom of the Netherlands	1,060,087	Commonwealth of Australia	88,729
European Union	969,313	Kingdom of the Netherlands	86,673
Republic of Finland	554,845	United Kingdom	75,049
Republic of Austria	478,249	Inter-American Development Bank	69,687
BNY Mellon Absolute Return Global Convertible Fund^	EUR	BNY Mellon Emerging Markets Debt Local Currency Fund^	USD
French Republic	733,693	French Republic	259,200
United Kingdom	719,207	German Federal Republic	81,456
German Federal Republic	210,700	Kingdom of Belgium	18,236
Government of Canada	71,137	Republic of Austria	5,556
United States of America	66,270	European Investment Bank	4,056
BNY Mellon Asian Opportunities Fund^	USD	Kingdom of the Netherlands	4,039
United Kingdom	697,072	Kingdom of Denmark	2,936
BNY Mellon Dynamic U.S. Equity Fund	USD	Norwegian Government	1,706
United States of America	351,167	Inter-American Development Bank	756
United Kingdom	244,969	BNY Mellon Emerging Markets Debt Opportunistic Fund^	USD
Kingdom of Belgium	128,163	European Investment Bank	344,643
Commonwealth of Australia	85,910	United States of America	245,360
German Federal Republic	28,160	French Republic	106,223
French Republic	24,743	International Bank for Reconstruction & Development	103,701
TotalEnergies SE	14,613	Commonwealth of Australia	100,108
Shell PLC	14,264	Kingdom of Belgium	72,780
Holcim AG	13,443	Inter-American Development Bank	71,523
Schneider Electric SE	11,839	Kingdom of the Netherlands	60,060
BNY Mellon Efficient U.S. High Yield Beta Fund^	USD	United Kingdom	51,056
United States of America	85,708,384		

SECURITIES LENDING TRANSACTIONS cont'd.

Collateral Issuer	Aggregate value of collateral held	Collateral Issuer	Aggregate value of collateral held
BNY Mellon Emerging Markets Debt Total Return Fund	USD	BNY Mellon Global Bond Fund	USD
European Investment Bank	392,625	French Republic	15,378,049
French Republic	313,574	Kingdom of Belgium	3,495,661
German Federal Republic	232,624	German Federal Republic	2,068,708
United States of America	202,261	United States of America	1,397,080
Kingdom of Belgium	184,493	Kingdom of the Netherlands	1,282,557
Kingdom of the Netherlands	141,186	European Union	1,196,254
United Kingdom	140,956	European Investment Bank	1,123,224
International Bank for Reconstruction & Development	109,706	Republic of Austria	554,486
Commonwealth of Australia	96,741	United Kingdom	533,997
Inter-American Development Bank	75,883	Norwegian Government	336,651
BNY Mellon Euroland Bond Fund	EUR	BNY Mellon Global Dynamic Bond Fund	USD
French Republic	9,514,737	United States of America	2,297,404
German Federal Republic	3,921,580	Kingdom of Belgium	2,186,731
United States of America	3,852,830	French Republic	1,893,003
Kingdom of the Netherlands	1,983,470	European Investment Bank	1,618,094
United Kingdom	1,866,533	International Bank for Reconstruction & Development	474,437
Kingdom of Belgium	1,836,470	Commonwealth of Australia	427,465
European Investment Bank	1,485,687	German Federal Republic	330,871
Republic of Austria	1,132,224	European Union	321,314
Republic of Finland	519,357	Inter-American Development Bank	318,374
European Union	455,122	Kingdom of the Netherlands	257,150
BNY Mellon European Credit Fund	EUR	BNY Mellon Global Emerging Markets Opportunities Fund^	USD
German Federal Republic	1,661,478	United Kingdom	262,614
French Republic	1,601,118		
European Investment Bank	1,133,805		
Kingdom of Belgium	823,138		
United Kingdom	673,338		
Kingdom of the Netherlands	613,845		
European Union	487,221		
Republic of Austria	441,833		
United States of America	303,260		
International Bank for Reconstruction & Development	276,073		

SECURITIES LENDING TRANSACTIONS cont'd.

Collateral Issuer	Aggregate value of collateral held	Collateral Issuer	Aggregate value of collateral held
BNY Mellon Global High Yield Bond Fund	USD	BNY Mellon Global Real Return Fund (GBP)	GBP
United States of America	4,396,391	United Kingdom	1,990,922
French Republic	1,704,279	French Republic	153,987
German Federal Republic	1,016,006	United States of America	141,387
European Investment Bank	792,369	Kingdom of Belgium	110,890
Kingdom of the Netherlands	355,607	Kingdom of the Netherlands	68,281
United Kingdom	346,460	European Investment Bank	47,864
International Bank for Reconstruction & Development	245,562	German Federal Republic	13,007
Kingdom of Belgium	194,553	Glencore PLC	9,669
European Union	183,733	RELX PLC	8,994
Republic of Austria	176,126	Lonza Group AG	8,011
BNY Mellon Global Infrastructure Income Fund	USD	BNY Mellon Global Real Return Fund (USD)	USD
United Kingdom	1,909,297	United States of America	3,827,286
Unilever PLC	58,895	French Republic	1,858,995
STMicroelectronics NV	58,895	Kingdom of Belgium	845,389
United States of America	50,609	Kingdom of the Netherlands	526,621
Shell PLC	42,627	United Kingdom	333,131
Prosus NV	36,267	European Investment Bank	300,160
Intercontinental Exchange Inc	35,679	German Federal Republic	212,073
Stellantis NV	33,956	Rolls-Royce Holdings PLC	153,878
Sanofi SA	31,106	Stellantis NV	94,784
RELX PLC	29,322	Republic of Finland	90,394
BNY Mellon Global Real Return Fund (EUR)	EUR	BNY Mellon Global Unconstrained Fund	USD
United States of America	23,762,470	German Federal Republic	285,124
French Republic	14,814,098	French Republic	182,870
United Kingdom	9,340,624	United Kingdom	173,092
Kingdom of Belgium	9,293,300	Kingdom of Belgium	98,004
Kingdom of the Netherlands	5,821,034	Kingdom of the Netherlands	97,786
European Investment Bank	3,834,305	United States of America	72,952
Lonza Group AG	2,744,033	Thermo Fisher Scientific Inc	54,279
HSBC Holdings PLC	2,597,757	Broadcom Inc	54,279
ASML Holding NV	2,597,750	Amazon.com Inc	54,276
Roche Holding AG	2,552,064	Republic of Austria	50,063

SECURITIES LENDING TRANSACTIONS cont'd.

Collateral Issuer	Aggregate value of collateral held	Collateral Issuer	Aggregate value of collateral held
BNY Mellon Japan Small Cap Equity Focus Fund	JPY	BNY Mellon U.S. Equity Income Fund	USD
United Kingdom	326,211,189	United States of America	3,163,096
European Investment Bank	267,359,801	United Kingdom	95,089
United States of America	194,242,149	French Republic	6,967
Swiss Federation	70,739,875	German Federal Republic	5,144
German Federal Republic	30,235,660	Hoya Corp	3,260
French Republic	29,457,558	Microsoft Corp	3,260
Kingdom of the Netherlands	21,967,999	Micron Technology Inc	3,018
Glencore PLC	11,152,646	Huntington Ingalls Industries Inc	2,430
RELX PLC	10,374,493	Becton Dickinson & Co	1,973
Lonza Group AG	9,240,827	Apple Inc	1,666
		^ Where there are less than 10 collateral issuers as at 30 June 2024, all issuers have been included.	
BNY Mellon Small Cap Euroland Fund	EUR		
French Republic	1,812,223		
United Kingdom	683,541		
United States of America	543,863		
Unilever PLC	242,122		
STMicroelectronics NV	231,738		
Shell PLC	220,896		
Microsoft Corp	220,635		
Anglo American PLC	197,781		
RELX PLC	160,471		
NVIDIA Corp	147,889		

SECURITIES LENDING TRANSACTIONS cont'd.

The following tables provide a currency analysis of the non-cash collateral received by Fund in respect of securities lending transactions as at 30 June 2024:

Fund	Currency	Aggregate value of collateral held	Fund	Currency	Aggregate value of collateral held
BNY Mellon Absolute Return Bond Fund		EUR	BNY Mellon Emerging Markets Debt Fund		USD
	Australian dollar	359,133		Australian dollar	90,400
	Canadian dollar	62,908		Canadian dollar	33,062
	Danish krone	38,872		Danish krone	7,390
	Euro	22,526,997		Euro	902,792
	New Zealand dollar	166,423		New Zealand dollar	43,673
	Norwegian krone	239,493		Norwegian krone	26,686
	Pound sterling	2,180,038		Pound sterling	331,688
	Swedish krona	14,751		Swedish krona	14,832
	Swiss franc	12,419		Swiss franc	1,574
	US dollar	7,636,159		US dollar	353,736
		33,237,193			1,805,833
BNY Mellon Absolute Return Global Convertible Fund		EUR	BNY Mellon Emerging Markets Debt Local Currency Fund		USD
	Canadian dollar	71,137		Danish krone	2,772
	Euro	944,392		Euro	368,672
	Pound sterling	719,207		Norwegian krone	1,706
	US dollar	66,270		Pound sterling	1,264
		1,801,006		Swedish krona	49
				US dollar	3,757
BNY Mellon Asian Opportunities Fund		USD			378,220
	Pound sterling	697,072	BNY Mellon Emerging Markets Debt Opportunistic Fund		USD
		697,072		Australian dollar	101,892
BNY Mellon Dynamic U.S. Equity Fund		USD		Danish krone	4,888
	Australian dollar	85,910		Euro	407,274
	Euro	237,316		New Zealand dollar	44,066
	Japanese yen	21,320		Norwegian krone	1,798
	Pound sterling	278,954		Pound sterling	299,914
	Swiss franc	42,477		Swedish krona	9,464
	US dollar	355,105		Swiss franc	106
		1,021,082		US dollar	393,908
BNY Mellon Efficient U.S. High Yield Beta Fund		USD			1,263,310
	US dollar	85,708,384			
		85,708,384			

SECURITIES LENDING TRANSACTIONS cont'd.

Fund	Currency	Aggregate value of collateral held	Fund	Currency	Aggregate value of collateral held
BNY Mellon Emerging Markets Debt Total Return Fund		USD	BNY Mellon Global Bond Fund		USD
Australian dollar		98,911	Australian dollar		28,742
Canadian dollar		2,161	Canadian dollar		84,849
Danish krone		9,205	Danish krone		98,471
Euro		1,126,681	Euro		25,180,963
New Zealand dollar		45,710	New Zealand dollar		12,983
Norwegian krone		11,433	Norwegian krone		342,383
Pound sterling		401,468	Pound sterling		655,344
Swedish krona		15,611	Swedish krona		110,643
Swiss franc		534	Swiss franc		16,199
US dollar		360,233	US dollar		1,595,662
		2,071,947			28,126,239
BNY Mellon Euroland Bond Fund		EUR	BNY Mellon Global Dynamic Bond Fund		EUR
Australian dollar		259,645	Australian dollar		435,644
Canadian dollar		22,149	Canadian dollar		14,112
Danish krone		41,073	Danish krone		6,796
Euro		20,283,341	Euro		5,829,495
New Zealand dollar		119,546	New Zealand dollar		202,029
Norwegian krone		102,151	Norwegian krone		54,951
Pound sterling		2,551,222	Pound sterling		1,131,495
Swedish krona		23,338	Swedish krona		1,706
Swiss franc		4,814	Swiss franc		3,254
US dollar		4,322,515	US dollar		3,004,127
		27,729,794			10,683,609
BNY Mellon European Credit Fund		EUR	BNY Mellon Global Emerging Markets Opportunities Fund		USD
Australian dollar		247,611	Pound sterling		262,614
Canadian dollar		29,216			262,614
Danish krone		27,552	BNY Mellon Global High Yield Bond Fund		EUR
Euro		6,267,642	Australian dollar		119,884
New Zealand dollar		114,603	Canadian dollar		104,463
Norwegian krone		118,882	Danish krone		4,263
Pound sterling		1,323,436	Euro		4,227,207
Swedish krona		22,978	New Zealand dollar		60,690
Swiss franc		6,129	Norwegian krone		99,208
US dollar		746,475	Pound sterling		710,446
		8,904,524	Swedish krona		4,417
			Swiss franc		5,912
			US dollar		4,716,574
					10,053,064

SECURITIES LENDING TRANSACTIONS cont'd.

Fund	Currency	Aggregate value of collateral held	Fund	Currency	Aggregate value of collateral held
BNY Mellon Global Infrastructure Income Fund		USD	BNY Mellon Global Unconstrained Fund		USD
	Euro	327,923		Australian dollar	45,781
	Japanese yen	33,662		Euro	762,372
	Pound sterling	2,126,093		Japanese yen	14,245
	Swiss franc	9,779		Norwegian krone	28
	US dollar	174,282		Pound sterling	321,545
		2,671,739		Swiss franc	24,642
				US dollar	615,747
BNY Mellon Global Real Return Fund (EUR)		USD			1,784,360
	Danish krone	574,405	BNY Mellon Japan Small Cap Equity Focus Fund		USD
	Euro	51,243,481		Euro	371,725,036
	Japanese yen	466,874		Japanese yen	9,783,716
	Norwegian krone	211,046		Pound sterling	428,174,287
	Pound sterling	16,066,196		Swiss franc	87,664,917
	Swedish krona	1,071,949		US dollar	200,484,155
	Swiss franc	8,481,964			1,097,832,111
	US dollar	27,024,485			
		105,140,400			
BNY Mellon Global Real Return Fund (GBP)		USD	BNY Mellon Small Cap Euroland Fund		USD
	Danish krone	7,609		Euro	3,502,744
	Euro	399,140		Japanese yen	949,658
	Japanese yen	8,482		Pound sterling	2,157,147
	Norwegian krone	2,796		Swiss franc	150,569
	Pound sterling	2,084,636		US dollar	2,900,354
	Swedish krona	14,201			9,660,472
	Swiss franc	14,673	BNY Mellon U.S. Equity Income Fund		GBP
	US dollar	141,397		Euro	13,970
		2,672,934		Japanese yen	3,656
BNY Mellon Global Real Return Fund (USD)		USD		Pound sterling	96,743
	Canadian dollar	4,363		Swiss franc	189
	Danish krone	44,282		US dollar	3,182,896
	Euro	4,037,598			3,297,454
	Japanese yen	93,985			
	New Zealand dollar	9			
	Norwegian krone	32,485			
	Pound sterling	1,035,664			
	Swedish krona	78,760			
	Swiss franc	238,461			
	US dollar	4,175,297			
		9,740,904			

SECURITIES LENDING TRANSACTIONS cont’d.

The following tables provide an analysis of the maturity tenor of securities lending transactions and the associated collateral received as at 30 June 2024:

The maturity tenor analysis is based on the contractual maturity date of the securities on loan and, in case of non-cash collateral, the contractual maturity date of the security received as collateral.

Fund	Less than 1 day	1 day to 1 week	1 week to 1 month	1 month to 3 months	3 months to 1 year	Above 1 year	Open maturity	Total
BNY Mellon Absolute Return Bond Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Securities on loan	-	-	7,910,279	-	-	24,165,056	-	32,075,335
Non-cash collateral received	-	-	99,561	4,541	6,104,814	27,023,639	4,638	33,237,193
BNY Mellon Absolute Return Global Convertible Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Securities on loan	-	-	-	-	1,715,079	-	-	1,715,079
Non-cash collateral received	-	-	-	-	-	1,801,006	-	1,801,006
BNY Mellon Asian Opportunities Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	-	662,015	662,015
Non-cash collateral received	-	-	-	-	-	697,072	-	697,072
BNY Mellon Dynamic U.S. Equity Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	-	972,482	972,482
Non-cash collateral received	-	-	9,338	6,600	36,603	810,571	157,970	1,021,082
BNY Mellon Efficient U.S. High Yield Beta Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	18,250	83,900,877	-	83,919,127
Non-cash collateral received	-	-	-	-	7,846,070	77,862,314	-	85,708,384
BNY Mellon Emerging Markets Debt Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	1,719,045	-	1,719,045
Non-cash collateral received	-	-	1,348	193	102,037	1,702,255	-	1,805,833

SECURITIES LENDING TRANSACTIONS cont’d.

Fund	Less than 1 day	1 day to 1 week	1 week to 1 month	1 month to 3 months	3 months to 1 year	Above 1 year	Open maturity	Total
BNY Mellon Emerging Markets Debt Local Currency Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	354,421	-	354,421
Non-cash collateral received	-	-	-	39	684	377,497	-	378,220
BNY Mellon Emerging Markets Debt Opportunistic Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	1,210,692	-	1,210,692
Non-cash collateral received	-	-	1,756	205	78,638	1,182,711	-	1,263,310
BNY Mellon Emerging Markets Debt Total Return Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	1,981,618	-	1,981,618
Non-cash collateral received	-	-	52,806	344	138,805	1,879,992	-	2,071,947
BNY Mellon Euroland Bond Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Securities on loan	-	-	-	-	-	26,806,215	-	26,806,215
Non-cash collateral received	-	-	482,533	2,395	661,179	26,555,926	27,761	27,729,794
BNY Mellon European Credit Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Securities on loan	-	-	-	-	-	8,649,889	-	8,649,889
Non-cash collateral received	-	-	110,332	2,328	443,612	8,348,252	-	8,904,524
BNY Mellon Global Bond Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	1,747,820	25,676,072	-	27,423,893
Non-cash collateral received	-	-	372,744	5,062	994,763	26,753,670	-	28,126,239
BNY Mellon Global Dynamic Bond Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Securities on loan	-	-	-	-	-	10,317,172	-	10,317,172
Non-cash collateral received	-	-	83,856	1,847	428,194	10,169,712	-	10,683,609
BNY Mellon Global Emerging Markets Opportunities Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	-	249,407	249,407
Non-cash collateral received	-	-	-	-	-	262,614	-	262,614

SECURITIES LENDING TRANSACTIONS cont’d.

Fund	Less than 1 day	1 day to 1 week	1 week to 1 month	1 month to 3 months	3 months to 1 year	Above 1 year	Open maturity	Total
BNY Mellon Global High Yield Bond Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	72,808	9,616,124	-	9,688,932
Non-cash collateral received	-	-	82,874	7,221	509,699	9,453,270	-	10,053,064
BNY Mellon Global Infrastructure Income Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	-	2,510,525	2,510,525
Non-cash collateral received	-	-	14,522	-	27,835	1,965,914	663,467	2,671,739
BNY Mellon Global Real Return Fund (EUR)	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Securities on loan	-	-	29,914,205	-	5,325,831	55,887,471	7,710,620	98,838,127
Non-cash collateral received	-	-	4,799	82,011	4,737,326	66,660,223	33,656,042	105,140,400
BNY Mellon Global Real Return Fund (GBP)	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Securities on loan	-	-	-	-	1,933,386	536,552	118,414	2,588,352
Non-cash collateral received	-	-	-	-	61,175	2,481,476	130,282	2,672,934
BNY Mellon Global Real Return Fund (USD)	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	8,212,584	876,962	9,089,546
Non-cash collateral received	-	-	936	16,338	411,502	7,781,071	1,531,058	9,740,904
BNY Mellon Global Unconstrained Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	1,334,184	-	332,779	1,666,963
Non-cash collateral received	-	-	76,178	-	44,957	901,630	761,595	1,784,360
BNY Mellon Japan Small Cap Equity Focus Fund	JPY	JPY	JPY	JPY	JPY	JPY	JPY	JPY
Securities on loan	-	-	-	-	-	-	-	-
Non-cash collateral received	-	-	1,787,890	1,794,207	7,419,967	936,550,120	150,279,927	
BNY Mellon Small Cap Euroland Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Securities on loan	-	-	-	-	-	-	8,883,448	8,883,448
Non-cash collateral received	-	-	2,122	-	4,067	3,177,964	6,476,318	9,660,472

SECURITIES LENDING TRANSACTIONS cont'd.

Fund	Less than 1 day	1 day to 1 week	1 week to 1 month	1 month to 3 months	3 months to 1 year	Above 1 year	Open maturity	Total
BNY Mellon U.S. Equity Income Fund	USD	USD	USD	USD	USD	USD	USD	USD
Securities on loan	-	-	-	-	-	-	3,219,652	3,219,652
Non-cash collateral received	-	-	-	-	262,857	3,007,437	27,160	3,297,454

EQUITY SWAPS, EQUITY INDEX SWAPS AND TOTAL RETURN SWAPS TRANSACTIONS

The following tables detail the gross aggregate notional value for equity swaps, equity index swaps and total return swaps as well as the absolute fair value as a proportion of each Fund's net asset value, analysed by counterparty, as at 30 June 2024:

Fund	Counterparty	Country of incorporation	Gross aggregate notional value	Absolute fair value	% of net asset value
BNY Mellon Absolute Return Bond Fund			EUR	EUR	
	Goldman Sachs	United States of America	62,259	62,259	0.02
	JPMorgan Chase Bank	United States of America	207,655	207,655	0.07
	Total		269,914	269,914	0.09
BNY Mellon Absolute Return Credit Fund			EUR	EUR	
	Goldman Sachs	United States of America	7,506	7,506	0.03
	JPMorgan Chase Bank	United States of America	10,892	10,892	0.04
	Total		18,398	18,398	0.07
BNY Mellon Absolute Return Global Convertible Fund			EUR	EUR	
	BNP Paribas	United States of America	61,247,841	9,097,858	15.04
	Total		61,247,841	9,097,858	15.04
BNY Mellon Dynamic Factor Premia V10 Fund			USD	USD	
	Bank of America Merrill Lynch	United Kingdom	8,571,625	72,019	0.21
	Goldman Sachs	United States of America	64,350,850	1,202,343	3.45
	Total		72,922,475	1,274,362	3.65
BNY Mellon Global Credit Fund			USD	USD	
	Goldman Sachs	United States of America	51,378	51,378	0.00
	JPMorgan Chase Bank	United States of America	20,658	20,658	0.00
	Total		72,036	72,036	0.00

EQUITY SWAPS, EQUITY INDEX SWAPS AND TOTAL RETURN SWAPS TRANSACTIONS cont'd.

Fund	Counterparty	Country of incorporation	Gross aggregate notional value	Absolute fair value	% of net asset value
BNY Mellon Global Real Return Fund (EUR)			EUR	EUR	
	Goldman Sachs	United States of America	177,412	177,412	0.02
	Total		177,412	177,412	0.02
BNY Mellon Global Real Return Fund (GBP)			GBP	GBP	
	Goldman Sachs	United States of America	5,846	5,846	0.02
	Total		5,846	5,846	0.02
BNY Mellon Global Real Return Fund (USD)			USD	USD	
	Goldman Sachs	United States of America	32,898	32,898	0.02
	Total		32,898	32,898	0.02
BNY Mellon Sustainable Global Real Return Fund (EUR)			EUR	EUR	
	Goldman Sachs	United States of America	1,912	1,912	0.02
	Total		1,912	1,912	0.02
BNY Mellon Targeted Return Bond Fund			USD	USD	
	Goldman Sachs	United States of America	5,360	5,360	0.01
	JPMorgan Chase Bank	United States of America	10,661	10,661	0.01
	Total		16,021	16,021	0.02

The following table provides a currency analysis of the cash received/provided by Fund in respect of open derivative transactions as at 30 June 2024:

Fund	Currency	Cash collateral received	Cash collateral provided
BNY Mellon Absolute Return Global Convertible Fund		EUR	EUR
	Euro	-	(520,000)
		-	(520,000)
BNY Mellon Targeted Return Bond Fund		USD	USD
	US Dollar	20,000	-
		20,000	-

EQUITY SWAPS, EQUITY INDEX SWAPS AND TOTAL RETURN SWAPS TRANSACTIONS cont’d.

The following tables provide an analysis of the maturity tenor of equity swaps, equity index swaps and total return swaps (net exposure) and the associated collateral received/provided as at 30 June 2024:

The maturity tenor analysis is based on the contractual maturity date of the open derivatives.

Fund	Less than 1 day	1 day to 1 week	1 week to 1 month	1 month to 3 months	3 months to 1 year	Above 1 year	Open maturity	Total
BNY Mellon Absolute Return Bond Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Total return swaps	–	–	–	(181,210)	–	–	–	(181,210)
BNY Mellon Absolute Return Credit Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Total return swaps	–	–	–	(4,966)	–	–	–	(4,966)
BNY Mellon Absolute Return Global Convertible Fund	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Equity swaps	–	–	–	–	6,559	–	–	6,559
Total return swaps	–	–	–	–	83,725	(206,549)	–	(122,824)
Cash collateral received/ (provided)	(520,000)	–	–	–	–	–	–	(520,000)
BNY Mellon Dynamic Factor Premia V10 Fund	USD	USD	USD	USD	USD	USD	USD	USD
Equity swaps	–	(17,893)	–	–	267,742	–	–	249,849
BNY Mellon Global Credit Fund	USD	USD	USD	USD	USD	USD	USD	USD
Total return swaps	–	–	–	41,220	–	–	–	41,220
BNY Mellon Global Real Return Fund (EUR)	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Equity swaps	–	–	–	–	–	177,412	–	177,412
BNY Mellon Global Real Return Fund (GBP)	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Equity swaps	–	–	–	–	–	5,846	–	5,846
BNY Mellon Global Real Return Fund (USD)	USD	USD	USD	USD	USD	USD	USD	USD
Equity swaps	–	–	–	–	–	32,898	–	32,898
BNY Mellon Sustainable Global Real Return Fund (EUR)	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Equity swaps	–	–	–	–	–	1,912	–	1,912
BNY Mellon Targeted Return Bond Fund	USD	USD	USD	USD	USD	USD	USD	USD
Total return swaps	–	–	–	13,624	–	–	–	13,624
Cash collateral received/ (provided)	20,000	–	–	–	–	–	–	20,000

