

BNY Mellon High Yield ETF

Fact Sheet | September 30, 2026

Ticker: **BKHY**

Goal: The fund seeks total return consisting of capital appreciation and income.

CUSIP
09661T800
Net Assets
\$169,782,863
NAV 9/30/26
\$45.89
Market Price 9/30/26
\$45.84
Premium/Discount
-0.11%
30-Day Median Bid-Ask Spread
0.04%
20-Day Average Volume
33,039
Holdings²
1629
Average Effective Duration
3.19
Weighted Average Maturity
3.96
Weighted Average Life Maturity
4.28
Dividend Frequency
Monthly
Morningstar Category
High Yield Bond
Tracking Error (Trailing 12-Month)
0.43
Sub-Adviser
Insight North America LLC
Investment Adviser
BNY Mellon ETF Investment Adviser, LLC
30-Day SEC Yields (%)
Unsubsidized ⁶ Subsidized ⁷
Fund 7.94 7.94
Total Expenses (%)
Gross [†] Net ^{††}
Fund 0.22 0.22

Average Annual Total Returns (as of 9/30/26)						
Ticker/Inception Date	3 Month	YTD	1 Year	3 Year	5 Year	Inception
BKHY Market Price 4/22/20	-2.05%	0.03%	1.24%	7.95%	3.45%	5.97%
BKHY NAV 4/22/20	-1.79%	0.14%	1.48%	7.96%	3.50%	6.00%
Bloomberg US Corporate High Yield Total Return Index ¹	-1.82%	0.10%	1.41%	8.03%	3.60%	—

The performance data quoted represents past performance, which is no guarantee of future results. Share price and investment return fluctuate, and an investor's shares may be worth more or less than original cost upon redemption. Current performance may be lower or higher than the performance quoted. Data assumes the reinvestment of dividends and capital gains, if any. Performance for periods less than 1 year is not annualized. Go to [bny.com/investments](https://www.bny.com/investments) for the fund's most recent month-end returns.

A fund's NAV is the sum of all its assets less any liabilities, divided by the number of shares outstanding. Market Price Performance is calculated using the most recent NYSE Arca Official Closing Price. Market Price returns do not represent investors' returns had they traded shares at other times.

[†]Gross expenses is the total annual operating expense ratio for the fund, before any fee waivers or expense reimbursements. ^{††}Net Expenses is the total annual operating expense ratio for the fund, after any applicable fee waivers or expense reimbursements. The Net Expenses is the actual fund expense ratio applicable to investors.

ETF shares are listed on an exchange, and shares are generally purchased and sold in the secondary market at market price. At times, the market price may be at a premium or discount to the ETF's per share NAV. In addition, ETFs are subject to the risk that an active trading market for an ETF's shares may not develop or be maintained. Buying or selling ETF shares on an exchange may require the payment of brokerage commissions.

Effective July 1, 2024, the BNY Mellon High Yield Beta ETF was renamed the BNY Mellon High Yield ETF and adopted revised investment policies to seek total return consisting of capital appreciation and income. Please read the Prospectus Supplement for more information.

¹Source: FactSet. The **Bloomberg US Corporate High Yield Total Return Index** is designed to measure the U.S. dollar-denominated, high yield (junk), fixed-rate, taxable corporate bond market. Bonds included in the index must have \$150 million or more par amount outstanding and at least one year until final maturity. Bonds are classified as high yield if the middle rating of Moody's, Fitch and S&P is Ba1/BB+/BB+ or below. Securities in the index are updated on the last business day of each month. Bloomberg[®] and the Bloomberg US Corporate High Yield Total Return and Bloomberg Barclays Very Liquid High Yield Indexes are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL"), the administrator of the index (collectively, "Bloomberg") and have been licensed for use for certain purposes by BNY. Bloomberg is not affiliated with BNY, and Bloomberg does not approve, endorse, review, or recommend any product named herein. Bloomberg does not guarantee the timeliness, accurateness, or completeness of any data or information. Investors cannot invest directly in any index. NAV is Net Asset Value. FDIC is Federal Deposit Insurance Corp. YTD is Year to Date. CFA[®] and Chartered Financial Analyst[®] are registered trademarks owned by the CFA Institute. ETF is Exchange Traded Fund.

Not FDIC-Insured. Not Bank-Guaranteed. May Lose Value.

BNY Mellon High Yield ETF

Credit Quality Breakdown^{2,3,4,5}

Rating	Fund
U.S. Government	-0.01%
AAA	1.06%
BB	59.42%
B	31.37%
CCC	8.11%
D	0.05%

Allocation by Maturity^{2,5}

Time Period	Fund
< 1 Year	3.61%
1 - 3 Years	34.45%
3 - 5 Years	33.58%
5 - 7 Years	18.52%
7 - 10 Years	8.43%
10 - 20 Years	1.17%
20+ Years	0.24%

Sectors and Industries^{2,5}

Sector	Fund
Consumer Cyclical	18.20%
Communications	13.81%
Energy	12.24%
Other	11.62%
Technology	10.35%
Capital Goods	9.65%
Healthcare	6.68%
Basic Industry	5.11%
Finance Companies	5.04%
Insurance	4.00%
Electric	3.30%

Totals may not add up to 100% due to rounding.

Portfolio Manager(s)

Paul L. Benson, CFA, CAIA Fund 2020 Industry 1994	Stephanie Shu, CFA Fund 2020 Industry 1997	Justin Griffith Fund 2026 Industry 2018
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Investors should consider the investment objectives, risks, charges and expenses of an ETF carefully before investing. To obtain a prospectus, or a summary prospectus, if available, that contains this and other information about an ETF, contact your financial professional. For more information, call 1-800-373-9387 or visit [bny.com/investments](https://www.bny.com/investments). Please read the prospectus carefully before investing.

²Portfolio composition is as of 9/30/2026 and is subject to change at any time. ³Credit ratings reflect only those assigned by S&P, Moody's, and/or Fitch. Split-rated securities if any, are reported in the higher rating category. ⁴Bond ratings reflect the rating entity's evaluation of the issuer's ability to pay interest and repay principal on the bond on a timely basis. Bonds rated BBB/Baa or higher are considered investment grade, while bonds rated BB/Ba or lower are considered speculative as to the timely payment of interest and principal. ⁵Source: Insight Investment. ⁶**Unsubsidized yield** refers to the yield of a fund if no fee waivers or expense reimbursements had been in place over the period. ⁷**Subsidized yield** is a yield of a fund that reflects any fee waivers or reimbursements that may be in effect.

⁸**Market Price** is the most recent NYSE Arca Official Closing Price. **Average Effective Duration** is used to measure the market price sensitivity of the fund's portfolio holdings to changes in interest-rates. **Weighted Average Maturity** is a measure of the average maturity of all of the underlying security instruments in the fund, weighted to reflect the relative percentage ownership of each instrument, and taking into account applicable "maturity shortening" provisions. **Weighted Average Life Maturity** is the Weighted Average Maturity of the fund calculated without reference to the "maturity shortening" provisions. **Premium/Discount** Shareholders may pay more than net asset value when they buy Fund shares and receive less than net asset value when they sell those shares, because shares are bought and sold at current market prices. **20-Day Average Volume** is the sum of last 20 days of trading volume divided by 20 days. **30-Day Median Bid-Ask Spread** gives investors the midpoint within the spread between an ETF's selling price and buying price. It is calculated over the last 30 days in 10 second intervals by dividing the difference between the bid (sell price) and offer (buy price) by the midpoint of the National Best Bid Offer (NBBO) and identifying the median of those values. **Tracking error** is a measure of the unexplained portion of a portfolio's performance relative to a benchmark. It's essentially the standard deviation of the difference between the portfolio's returns and the selected benchmark's returns. A low tracking error indicates that a fund tracks the benchmark closely or, in other words, has approximately the same returns as the benchmark. **SEC 30-day yield** is based upon dividends per share from net investment income during the past 30 days, divided by the period ended maximum offering price per share and annualized.

Risks: Bonds are subject generally to interest-rate, credit, liquidity, call and market risks, to varying degrees. Generally, all other factors being equal, bond prices are inversely related to interest-rate changes and rate increases can cause price declines. **High yield bonds** involve increased credit and liquidity risk than higher-rated bonds and are considered speculative in terms of the issuer's ability to pay interest and repay principal on a timely basis. The risks of investing in this ETF, typically reflect the risks associated with the types of instruments in which the ETFs invest. **ETFs trade like stocks, are subject to investment risk, including possible loss of principal.**

The fund will issue (or redeem) fund shares to certain institutional investors known as "Authorized Participants" (typically market makers or other broker-dealers) only in large blocks of fund shares known as "Creation Units." BNY Mellon Securities Corporation ("BNYSC"), a subsidiary of BNY, serves as distributor of the fund. BNYSC does not distribute fund shares in less than Creation Units, nor does it maintain a secondary market in fund shares. BNYSC may enter into selected dealer agreements with Authorized Participants for the sale of Creation Units of fund shares.

The information being provided is general information about our firm and its products and services. It should not be construed as investment advice or a recommendation with respect to any product or service and should not serve as a primary basis for investment decisions. Please consult a legal, tax or financial professional in order to determine whether an investment product or service is appropriate for a particular situation.

The investment adviser for the fund is BNY Mellon ETF Investment Adviser, LLC (BNYETF). BNYETF has engaged its affiliate, Insight North America LLC, to serve as the fund's sub-adviser. All are subsidiaries of BNY. BNY is the corporate brand of The Bank of New York Mellon Corporation.

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