

# BNY Mellon Active Core Bond ETF

Fact Sheet | January 31, 2026

Ticker: **BKFI**

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

## CUSIP

05613H506

## Net Assets

\$378,944,865

## NAV 1/31/26

\$24.26

## Market Price 1/31/26

\$24.27

## Premium/Discount

0.06%

## 30-Day Median Bid-Ask Spread

0.25%

## 20-Day Average Volume

59,531

## Holdings<sup>2</sup>

200

## Average Effective Duration

6.17

## Weighted Average Maturity

12.16

## Weighted Average Life Maturity

8.76

## Dividend Frequency

Monthly

## Morningstar Category

Intermediate Core Bond

## Sub-Adviser

Insight North America LLC

## Investment Adviser

BNY Mellon ETF Investment

Adviser, LLC

## Total Expenses (%)

	Gross <sup>†</sup>	Net <sup>††</sup>
Fund	0.40	0.40

## Total Returns

Share Class/Inception Date	1 Month (1/31/26)	YTD (1/31/26)	Average Annual (12/31/25)			
			1 Year	3 Year	5 Year	10 Year
BKFI Market Price 1/1/87	0.12%	0.12%	6.52%	4.81%	1.21%	2.17%
BKFI NAV 1/1/87	0.08%	0.08%	6.52%	4.81%	1.21%	2.17%
Bloomberg U.S. Aggregate Bond Index <sup>1</sup>	0.11%	0.11%	7.30%	4.66%	-0.36%	2.01%
Bloomberg U.S. Government/ Credit Bond Index <sup>1</sup>	0.00%	0.00%	6.88%	4.56%	-0.59%	2.16%

**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.

<sup>†</sup>Gross expenses is the total annual operating expense ratio for the fund, before any fee waivers or expense reimbursements. <sup>††</sup>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.

The performance information shown before January 9, 2026 reflects that of Class M shares of BNY Mellon Intermediate Bond Fund ("Predecessor Fund"), which had a different fee structure than the fund. The fund's investment strategies are similar to those of the Predecessor Fund; however, there are certain differences. Generally, the Predecessor Fund's average effective duration was between 2.5 and 5.5 years, and the fund's average effective duration will be between three and eight years. In addition, unlike the Predecessor Fund, the fund may invest in asset-backed securities, mortgage-backed securities, and derivatives as part of its principal investment strategy. The performance returns shown are based on the Predecessor Fund's fee structure and investment strategies. Past performance may have been different if the fund's current fee structure and investment strategies had been in place during the period. The NAV and market price performance of the ETF use the predecessor mutual fund's NAV from inception to listing.

<sup>1</sup>Source: FactSet. The **Bloomberg U.S. Aggregate Bond Index** is a broad-based flagship benchmark that measures the investment-grade, U.S. dollar-denominated, fixed-rate taxable bond market. The **Bloomberg US Government/Credit Bond Index** is a broad-based flagship benchmark that measures the non-securitized component of the US Aggregate Index. The Bloomberg U.S. Aggregate Bond Index is the broad-based benchmark for the BNY Mellon Active Core Bond ETF. The Bloomberg U.S. Government/Credit Index was the broad-based benchmark for the Predecessor Fund. "BLOOMBERG" and the Bloomberg indices listed herein (the "Indices") are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL"), the administrator of the Indices (collectively, "Bloomberg") and have been licensed for use for certain purposes by the distributor hereof (the "Licensee"). Bloomberg is not affiliated with Licensee, and Bloomberg does not approve, endorse, review, or recommend the financial products named herein (the "Products"). Bloomberg does not guarantee the timeliness, accuracy, or completeness of any data or information relating to the Products. Investors cannot invest directly in any index. <sup>2</sup>Portfolio composition is as of 1/31/2026 and is subject to change at any time. <sup>3</sup>Credit 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. <sup>4</sup>Bond 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. <sup>5</sup>Source: Insight Investment.

NAV is Net Asset Value. FDIC is Federal Deposit Insurance Corp. YTD is Year to Date. CFA<sup>®</sup> and Chartered Financial Analyst<sup>®</sup> are registered trademarks owned by the CFA Institute. ETF is Exchange Traded Fund. ABS is Asset-Backed Securities. MBS is Mortgage-backed securities. CMO is collateralized mortgage obligations. CLO is collateralized loan obligations.

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

 **BNY** | INVESTMENTS

# BNY Mellon Active Core Bond ETF

## Credit Quality Breakdown<sup>2,3,4,5</sup>

Rating	Fund
U.S. Government	42.12%
AAA	4.56%
AA	6.18%
A	19.79%
BBB	25.39%
BB	1.55%
Not Rated	0.40%

## Allocation by Maturity<sup>2,5</sup>

Time Period	Fund
< 1 Year	2.03%
1 - 3 Years	22.86%
3 - 5 Years	21.71%
5 - 7 Years	12.52%
7 - 10 Years	26.76%
10 - 20 Years	11.08%
20+ Years	3.05%

## Sector Allocation<sup>2,5</sup>

Sector	Fund
Government-Related	25.78%
Industrial	20.10%
Financial Institutions	19.66%
MBS Passthrough	19.44%
ABS	5.31%
Utility	2.56%
CMO	2.05%
CLO	1.76%
Local Authority	1.36%
Special Tax	1.06%

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

## Portfolio Manager(s)

<b>Scott Zaleski, CFA</b>	<b>James DiChiaro</b>
Fund 2026	Fund 2026
Industry 1990	Industry 1998

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](http://bny.com/investments). Please read the prospectus carefully before investing.

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.

**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.

**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.

**Mortgage-backed securities:** Ginnie Maes and other securities backed by the full faith and credit of the United States are guaranteed only as to the timely payment of interest and principal when held to maturity. The market prices for such mortgage-backed securities are not guaranteed and will fluctuate. Privately issued mortgage related securities also are subject to credit risks associated with the underlying mortgage properties. These securities may be more volatile and less liquid than more traditional, government backed debt securities. Privately issued mortgage related securities also are subject to credit risks associated with the underlying mortgage properties. **Asset-backed securities:** Asset-backed securities are typically structured like mortgage-backed securities, but instead of mortgage loans or interests in mortgage loans, the underlying assets may include, for example, items such as motor vehicle installment sales or installment loan contracts, leases on various types of real and personal property, and receivables from credit card agreements. General downturns in the economy could cause the value of asset-backed securities to fall. **ETFs trade like stocks, are subject to investment risk, including possible loss of principal.** The risks of investing in this ETF, typically reflect the risks associated with the types of instruments in which the ETFs invest. 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 the 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.

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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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