BNY Mellon Emerging Markets Debt ETF

Fact Sheet | September 30, 2026

Ticker: **BEMD**

The Fund seeks high total return (consisting of income and capital appreciation).

CUSIP
05613H860
Net Assets
$22,976,723
NAV 9/30/26
$23.93
Market Price 9/30/26
$23.95
Premium/Discount
0.07%
30-Day Median Bid-Ask Spread
0.32%
20-Day Average Volume
13
Holdings[4]
93
Average Effective Duration
6.22 Years
Average Effective Maturity
10.72 Years
Weighted Average Life Maturity
10.52 Years
Dividend Frequency
Monthly
Morningstar Category
Emerging Markets Bond
Sub-Adviser
Insight North America LLC
Investment Adviser
BNY Mellon ETF Investment Adviser, LLC

30-Day SEC Yields (%)

	Unsubsidized[2]	Subsidized[3]
Fund	6.38	6.38

Total Expenses (%)

	Gross†	Net††
Fund	0.40	0.40

Total Returns (as of 9/30/26)

Ticker/Inception Date	Inception
BEMD Market Price 8/14/26	-4.20%
BEMD NAV 8/14/26	-4.26%
J.P. Morgan EMBI Global Diversified Index[1]	—

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 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 Cboe BZX Exchange 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.

[1]The **J.P. Morgan EMBI Global Diversified Index (EMBIGD)** tracks liquid, U.S. Dollar emerging market fixed and floating-rate debt instruments issued by sovereign and quasi-sovereign entities. Quasi-sovereign entities are defined as being 100% guaranteed or 100% owned by the national government. Investors cannot invest directly in any index. Investors cannot invest directly in any index. [2]**Unsubsidized yield** refers to the yield of a fund if no fee waivers or expense reimbursements had been in place over the period. [3]**Subsidized yield** is a yield of a fund that reflects any fee waivers or reimbursements that may be in effect.

The fund currently does not have a stated benchmark to measure performance against, however comparison of fund performance to an appropriate index indicates how the fund's returns compare with those of a broad measure of market performance.

NAV is Net Asset Value. **FDIC** is Federal Deposit Insurance Corp. **YTD** is Year to Date. **ETF** is Exchange Traded Fund.

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

BNY | INVESTMENTS

BNY Mellon Emerging Markets Debt ETF

Credit Quality Breakdown[4,5,6,7]

Rating	Fund
U.S. Government	11.80%
AAA	0.76%
AA	0.73%
A	4.81%
BBB	21.48%
BB	28.88%
B	22.78%
CCC	7.63%
Not Rated	1.13%

Allocation by Maturity[4,7]

Time Period	Fund
< 1 Year	4.42%
1 - 3 Years	3.42%
3 - 5 Years	10.60%
5 - 7 Years	9.87%
7 - 10 Years	35.89%
10 - 20 Years	22.15%
20+ Years	13.65%

Regional Distribution[4]

Region	Fund	Index
US	23.18%	0.00%
Pan-Euro	6.91%	7.93%
Asia-Pacific	13.40%	24.57%
Other	56.51%	67.50%

Portfolio Manager(s)

Federico Garcia Zamora	**Rodica Glavan**
Fund 2026	Fund 2026
Industry 1998	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. Please read the prospectus carefully before investing.

[4]Portfolio composition is as of 9/30/2026 and is subject to change at any time. [5]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. [6]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. [7]Source: Insight Investment.

Market Price is the most recent Cboe BZX Exchange 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 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. **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. 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.** Investing in **foreign denominated and/or domiciled securities** involves special risks, including changes in currency exchange rates, political, economic, and social instability, limited company information, differing auditing and legal standards, and less market liquidity. These risks generally are greater with emerging market countries. The risks associated with investments in **frontier market** countries include all the risks described above for investments in foreign securities and emerging markets, although the risks are magnified for frontier market countries. Because frontier markets are among the smallest, least mature and least liquid of the emerging markets, investments in frontier markets generally are subject to a greater risk of loss than investments in developed markets or traditional emerging markets. **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 use of **derivatives** involves risks different from, or possibly greater than, the risks associated with investing directly in the underlying assets. Derivatives can be highly volatile, illiquid, and difficult to value and there is the risk that changes in the value of a derivative held by the portfolio will not correlate with the underlying instruments or the portfolio's other investments.

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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