

# BNY Mellon Responsible Horizons Corporate Bond ETF

Fact Sheet | December 31, 2023

Ticker: RHCB

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

## CUSIP

09661T842

## Net Assets

\$23,138,299

## Total Expenses

0.35%

## NAV 12/31/23

\$46.28

## Market Price 12/31/23

\$46.43

## Premium/Discount

0.34%

## 30-Day Median Bid-Ask Spread

0.20%

## 20-Day Average Volume

6

## Holdings<sup>2</sup>

248

## Weighted Average Life Maturity

10.32

## Average Effective Duration

6.83

## Weighted Average Maturity

10.38

## Dividend Frequency

Monthly

## Morningstar Category

Corporate Bond

## Sub-Adviser

Insight Investment

## 30-Day SEC Yield

4.90%

## Investment Adviser

BNY Mellon ETF Investment Adviser, LLC

## Average Annual Total Returns (as of 12/31/23)

Ticker/Inception Date	3 Month	YTD	1 Year	Inception
RHCB Market Price 3/21/22	8.52%	8.89%	8.89%	0.06%
RHCB NAV 3/21/22	8.24%	8.73%	8.73%	-0.10%
ICE BofA US Corporate Index <sup>1</sup>	7.91%	8.40%	8.40%	—

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 [im.bnymellon.com](https://im.bnymellon.com) 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.

**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. **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. **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.

<sup>1</sup>ICE BofA US Corporate Index is an unmanaged index comprised of U.S. dollar denominated investment grade, fixed rate corporate debt securities publicly issued in the U.S. domestic market with at least one-year remaining term to final maturity and at least \$250 million outstanding. Investors cannot invest directly in any index.

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

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

Rating	Fund
U.S. Government	1.67%
AA	5.95%
A	42.75%
BBB	46.45%
BB	3.08%
B	0.11%
Not Rated	-0.01%

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

Time Period	Fund
< 1 Year	2.73%
1 - 3 Years	21.93%
3 - 5 Years	15.53%
5 - 7 Years	11.81%
7 - 10 Years	15.84%
10 - 20 Years	16.47%
20+ Years	15.70%

## Top Sectors and Industries<sup>2,5</sup>

Sector	Fund
Financial	35.68%
Consumer, Non-Cyclical	17.23%
Utilities	7.73%
Consumer, Cyclical	7.35%
Energy	6.57%
Communications	6.54%
Technology	4.80%
Industrial	4.70%
Basic Materials	4.46%
Government	3.57%

## PORTFOLIO MANAGER(S)

Erin Spalsbury	Jonathon Earle
1 Year with the Fund	1 Year with the Fund

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 or visit [im.bnymellon.com/etf](https://im.bnymellon.com/etf). Please read the prospectus carefully before investing.

<sup>2</sup>Portfolio composition is as of 12/31/2023 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.

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.

**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. 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. **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 ("BNYMSC"), a subsidiary of the BNY Mellon, serves as distributor of the fund. BNYMSC does not distribute fund shares in less than Creation Units, nor does it maintain a secondary market in fund shares. BNYMSC 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.

**ESG investment approach risk:** The fund's incorporation of ESG considerations into its investment approach may cause it to make different investments than funds that invest principally in corporate bonds but do not incorporate ESG considerations when selecting investments. Under certain economic conditions, this could cause the fund to underperform funds that do not incorporate ESG considerations. For example, the incorporation of ESG considerations may result in the fund forgoing opportunities to buy certain securities when it might otherwise be advantageous to do so or selling securities when it might otherwise be disadvantageous for the fund to do so. The incorporation of ESG considerations may also affect the fund's exposure to certain sectors and/or types of investments, and may adversely impact the fund's performance depending on whether such sectors or investments are in or out of favor in the market. Insight's security selection process incorporates ESG data provided by third parties, which may be limited for certain issuers and/or only take into account one or a few ESG related components. In addition, ESG data may include quantitative and/or qualitative measures, and consideration of this data may be subjective. Different methodologies may be used by the various data sources that provide ESG data. ESG data from third parties used by Insight as part of its proprietary ESG process often lacks standardization, consistency and transparency, and for certain issuers such data may not be available, complete or accurate. Insight's evaluation of ESG factors relevant to a particular issuer may be adversely affected in such instances. As a result, the fund's investments may differ from, and potentially underperform, funds that incorporate ESG data from other sources or utilize other methodologies.

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

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