

# ETF Industry Flows & Performance

## Gold Takes a Breather

By: Bipan Rai, MD and Head of ETF and Alternatives Strategy at BMO GAM

Saakshi Mehta, VP, ETF and Alternatives Strategy at BMO GAM

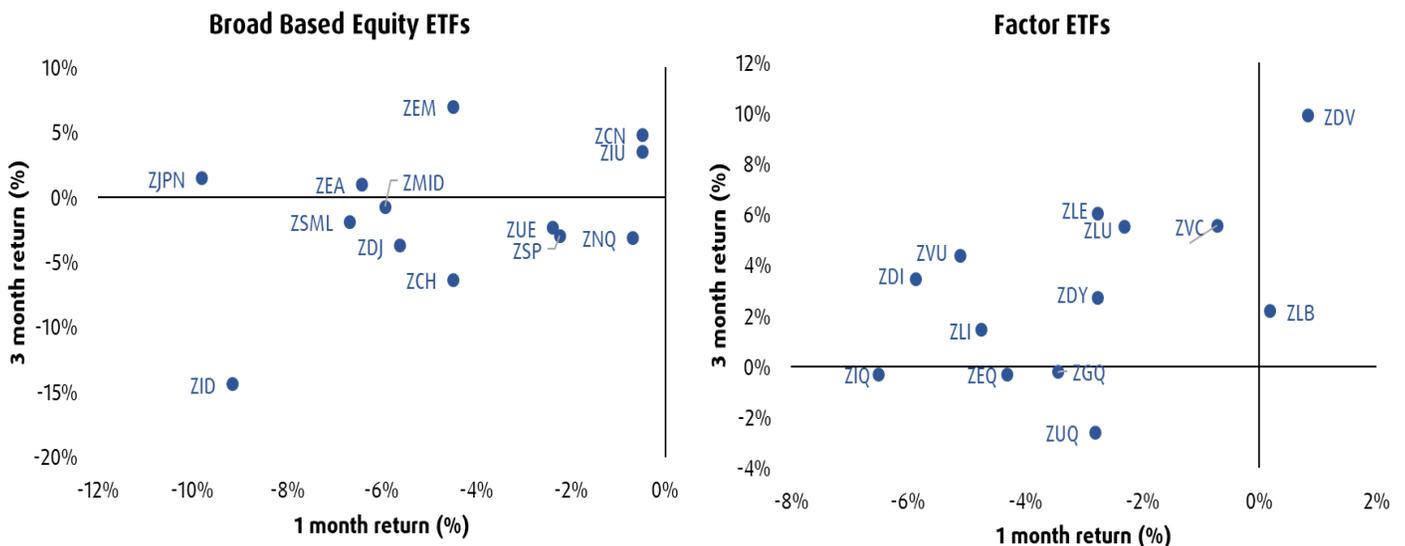
For more: [BMO ETF Dashboard](#) | [The Basis Point](#)

### Summary (as of March 13<sup>th</sup> at 8am):

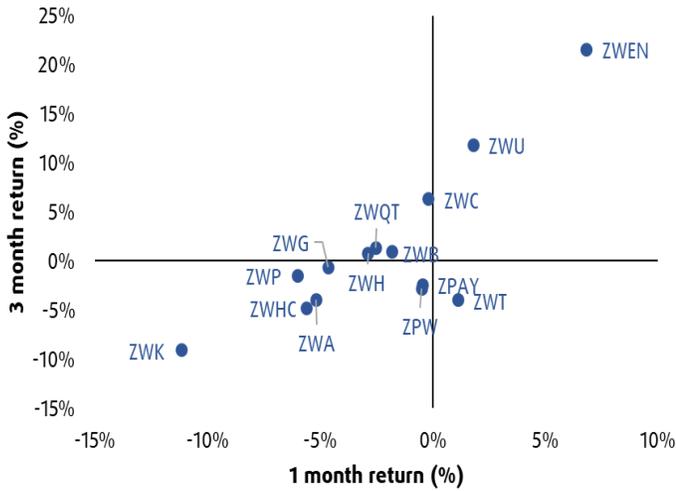
- **Gold takes a breather:** ZJG and ZGD slipped into negative 1-month return category following strong gains over the last three months, suggesting short-term consolidation rather than a breakdown in the broader gold narrative.
- **Energy stands alone:** Energy ETFs (ZEO, ZWEN) continue to show both positive flows and returns, highlighting continued investor conviction amid limited leadership elsewhere in equity markets.
- **Broad indices turn negative:** Broad-based equity ETFs remain negative over the past month, with uneven three-month performance underscoring fragile market momentum, though ZDV and ZLSC have shown relative resilience amid the broader pullback.
- **US flows remain selective:** Weekly flows continue to favour energy and utilities, while financials, and industrials saw the largest outflows, reinforcing a cautious and defensive positioning backdrop.

## Performance Charts – Standard Performance Data Included Below

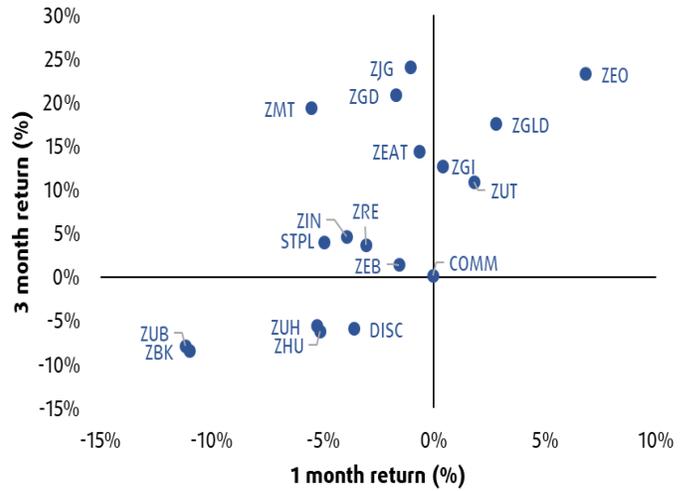
Data as of 8 am March 13, 2026



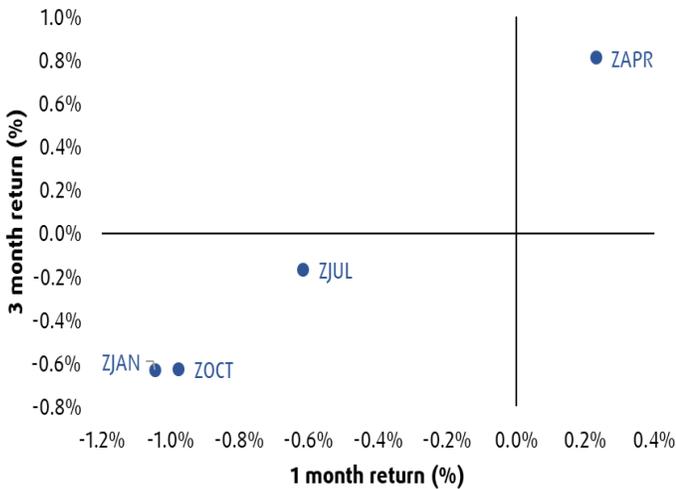
**Enhanced Income ETFs**



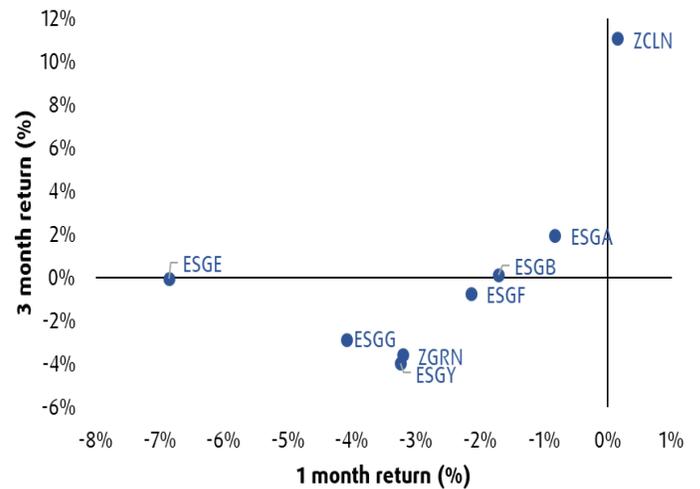
**Sector ETFs**



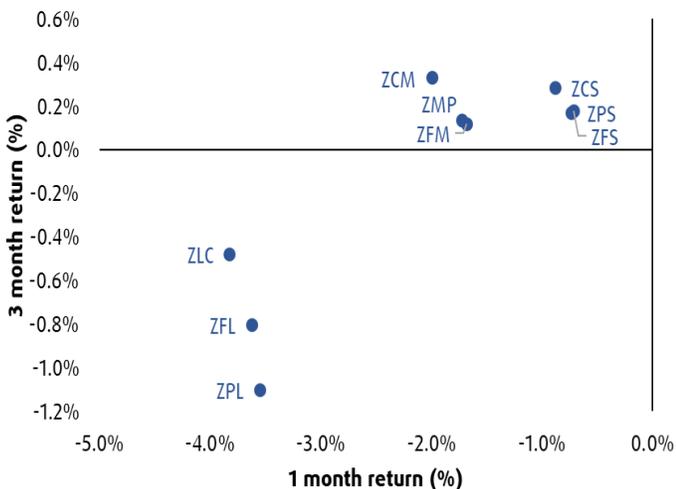
**Structured Outcome**



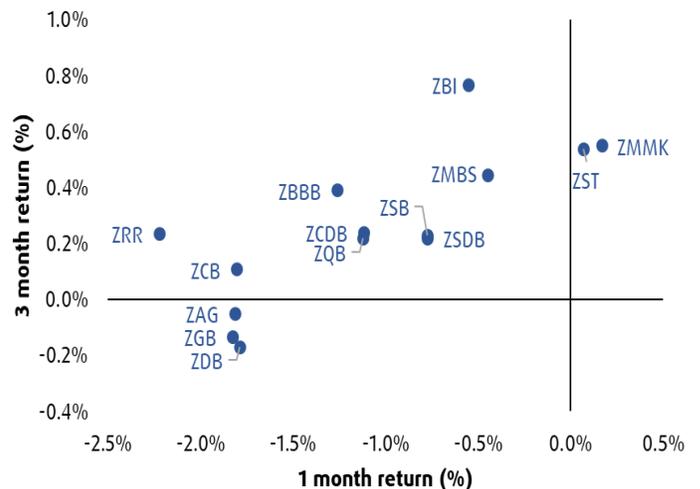
**Sustainable Investing ETFs**



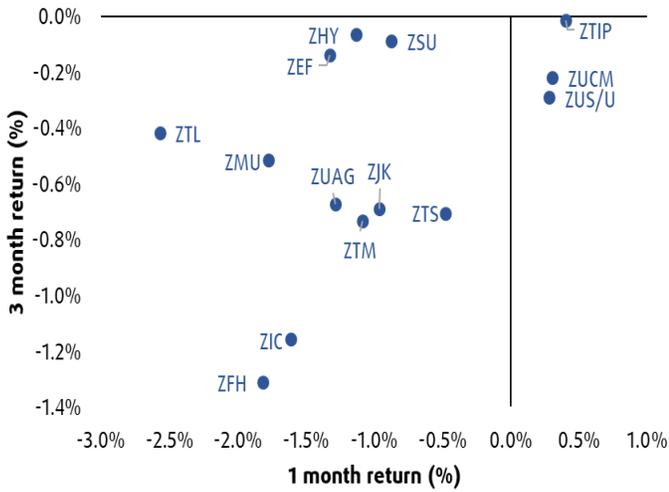
**Canadian Precise Market**



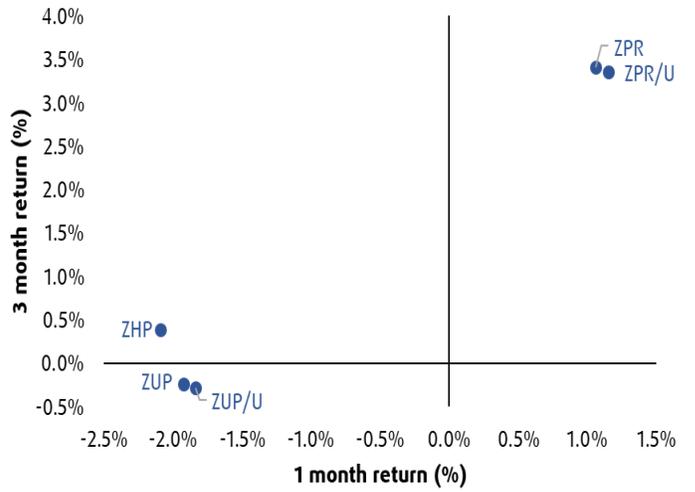
**Canadian Fixed Income**



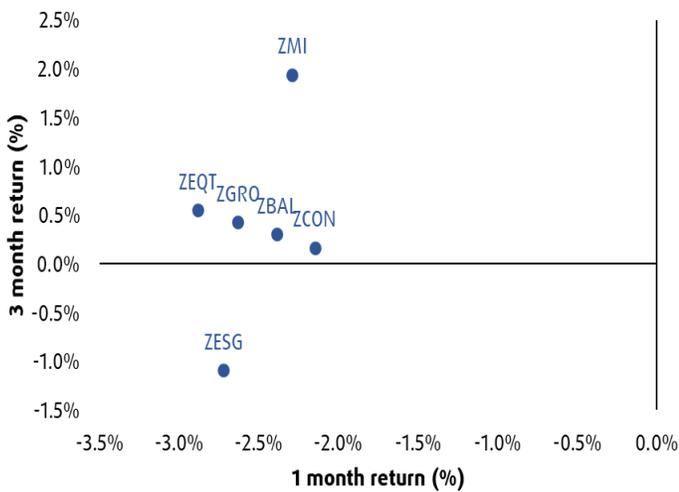
**US/Global Fixed Income**



**Preferred Shares**



**Asset Allocation ETFs**

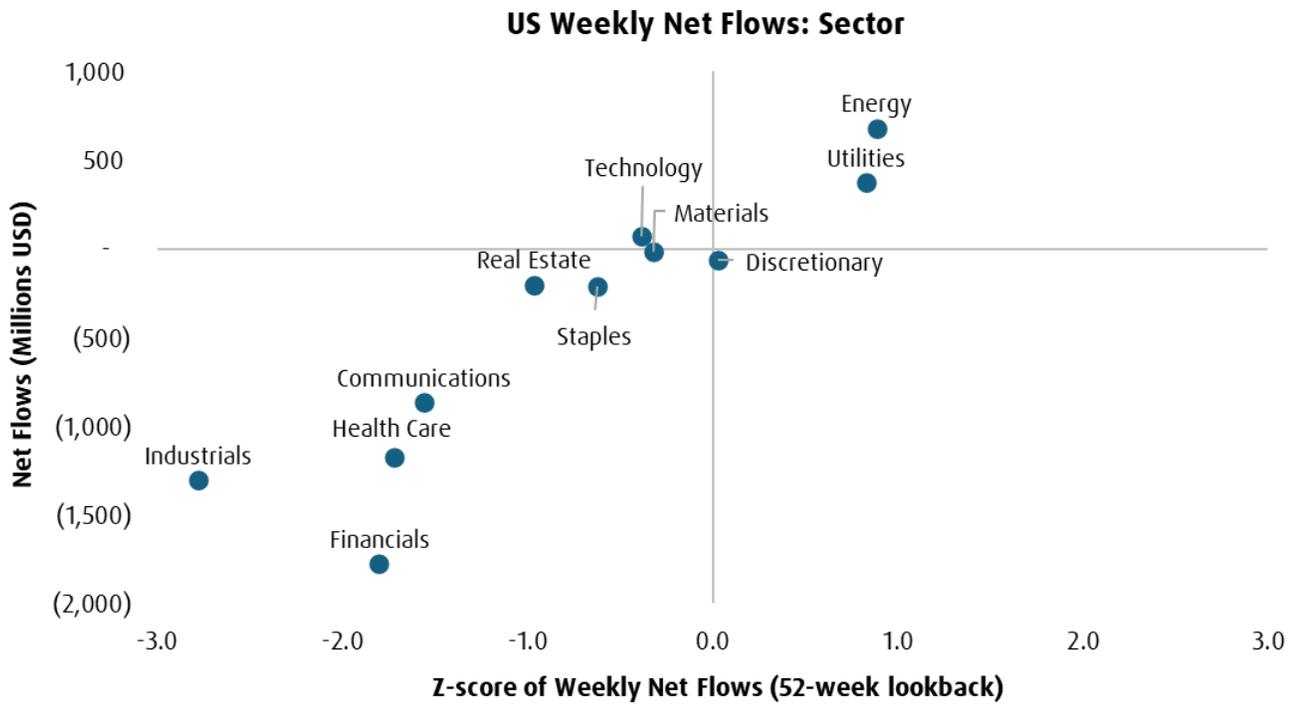


**Alpha Seeking Strategies**

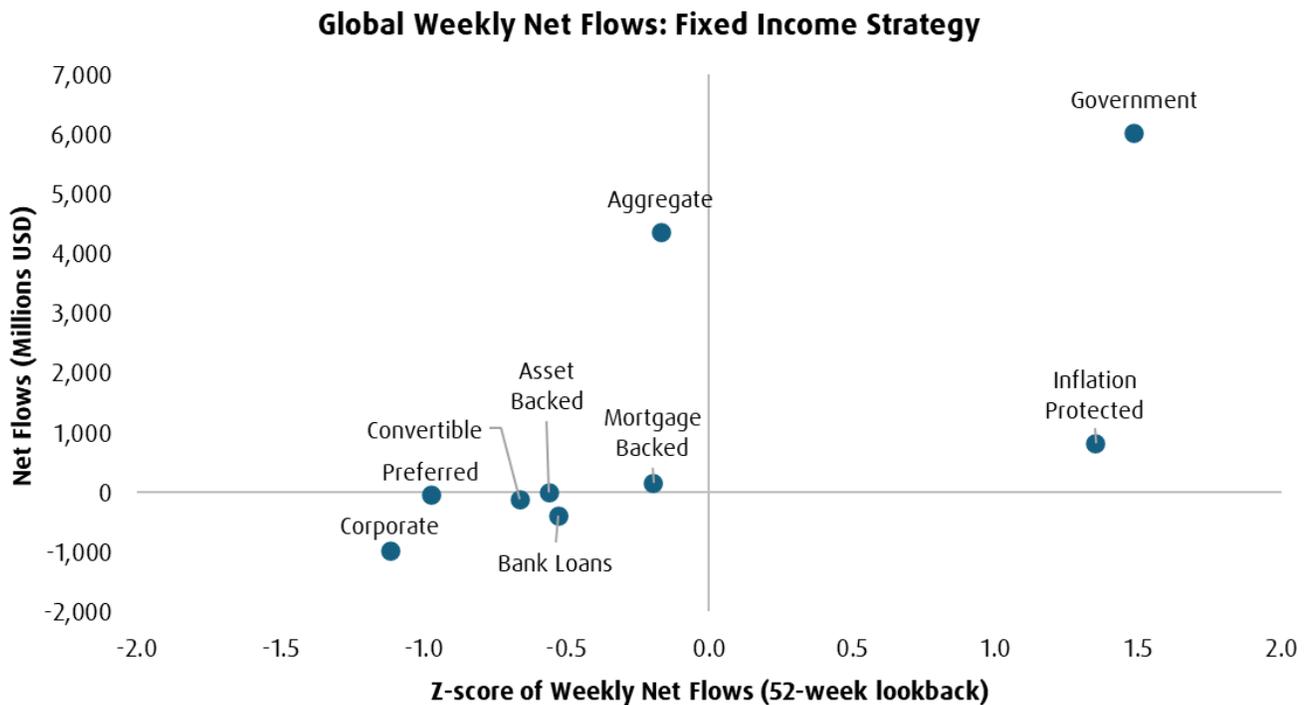


## Global Weekly Flows

Note: All z-score calculations are based on a 52-week lookback period

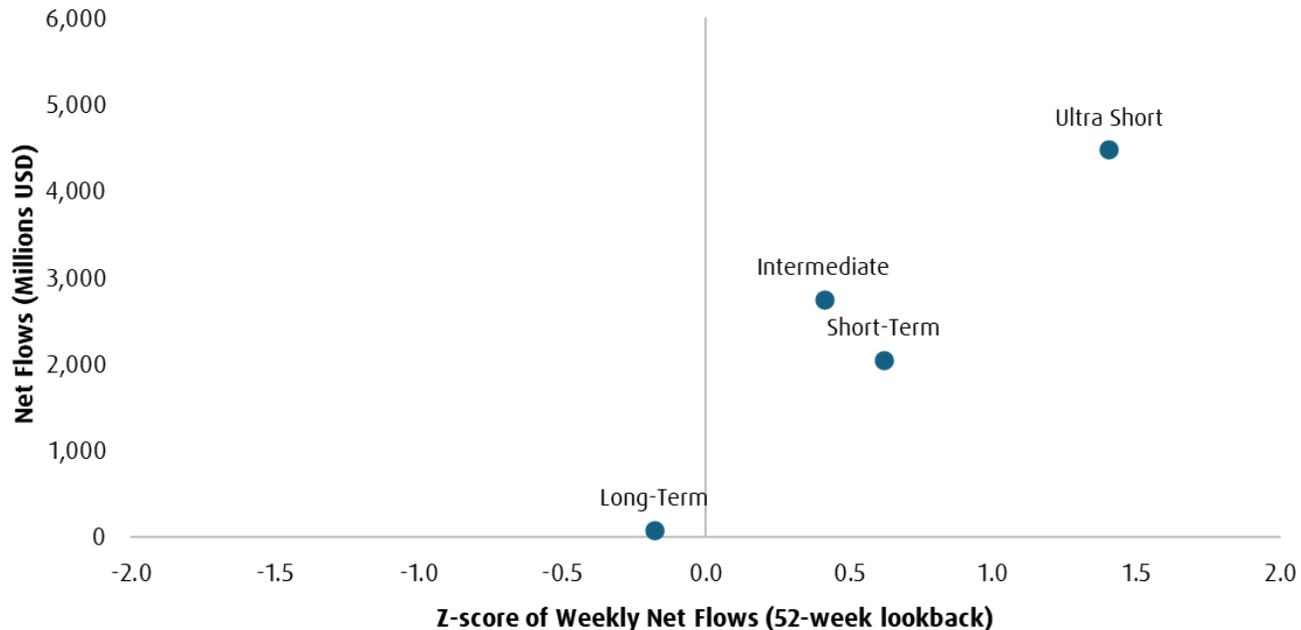


Source: BMO GAM, Bloomberg. Data as of 8 am March 13, 2026



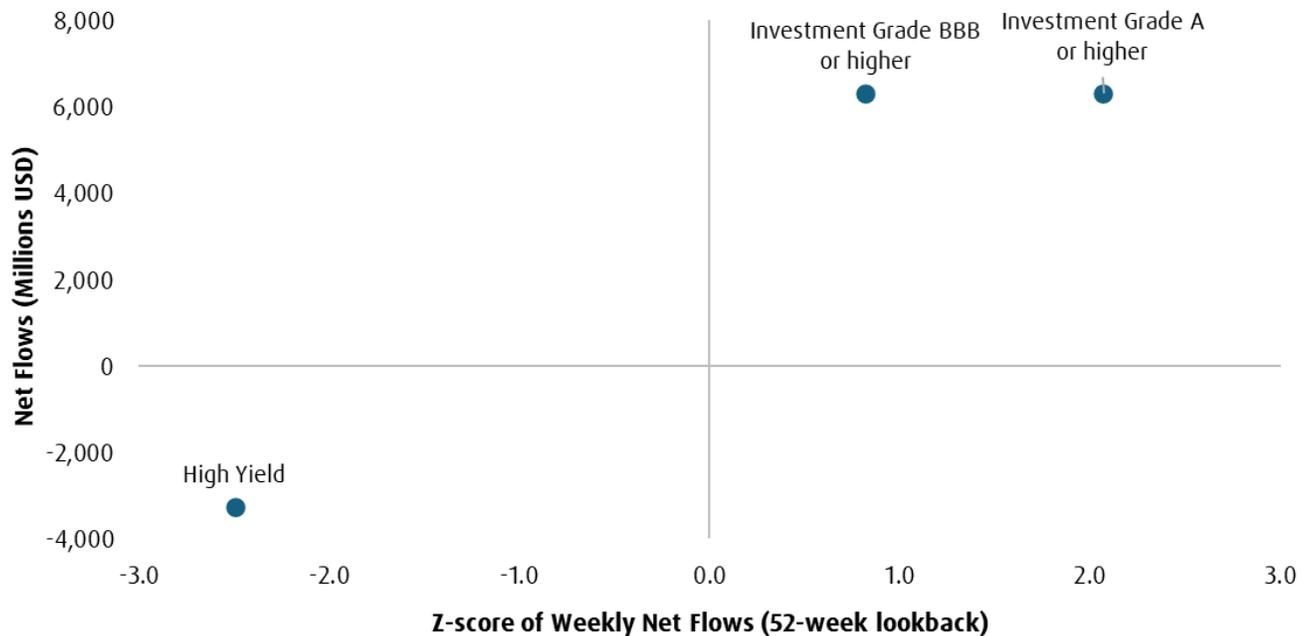
Source: BMO GAM, Bloomberg. Data as of 8 am March 13, 2026

### Global Weekly Net Flows: Maturity



Source: BMO GAM, Bloomberg. Data as of 8 am March 13, 2026

### Global Weekly Net Flows: Rating



Source: BMO GAM, Bloomberg. Data as of 8 am March 13, 2026

# Market Performance

Source: BMO GAM, Bloomberg. Data as of 8 am March 13, 2026

## Regional Indices

| US Equities    | Current  | 1-day  | 5-day  | MTD    | QTD    | YTD    |
|----------------|----------|--------|--------|--------|--------|--------|
| S&P 500        | 6672.62  | -1.52% | -1.00% | -3.00% | -2.53% | -2.53% |
| Dow Jones      | 46677.85 | -1.56% | -1.73% | -4.70% | -2.88% | -2.88% |
| Nasdaq         | 22311.98 | -1.78% | -0.34% | -1.57% | -4.00% | -4.00% |
| Russell 2000   | 2488.99  | -2.12% | -1.44% | -5.45% | 0.29%  | 0.29%  |
| S&P Midcap 400 | 3347.49  | -2.06% | -1.84% | -6.37% | 1.28%  | 1.28%  |

## Cdn Equities

|                   |          |        |        |        |       |       |
|-------------------|----------|--------|--------|--------|-------|-------|
| S&P/TSX Composite | 32840.60 | -0.84% | -0.73% | -4.37% | 3.56% | 3.56% |
| S&P/TSX 60        | 1903.45  | -0.70% | -0.66% | -3.47% | 2.34% | 2.34% |

## Eurozone Equities

|               |          |       |        |        |        |        |
|---------------|----------|-------|--------|--------|--------|--------|
| Euro Stoxx 50 | 5767.86  | 0.33% | 0.84%  | -6.04% | -0.41% | -0.41% |
| FTSE 100      | 10332.62 | 0.27% | 0.47%  | -5.30% | 4.04%  | 4.04%  |
| DAX Index     | 23647.00 | 0.24% | 0.24%  | -6.47% | -3.44% | -3.44% |
| CAC 40        | 7990.32  | 0.07% | -0.04% | -6.88% | -1.95% | -1.95% |
| FTSE MIB      | 44702.78 | 0.55% | 1.25%  | -5.31% | -0.54% | -0.54% |
| IBEX 35       | 17238.10 | 0.57% | 0.96%  | -6.11% | -0.40% | -0.40% |

## Asia/Pacific Equities

|                    |          |        |        |        |         |         |
|--------------------|----------|--------|--------|--------|---------|---------|
| Nikkei             | 53819.61 | -1.16% | -3.24% | -8.55% | 6.91%   | 6.91%   |
| Topix              | 3629.03  | -0.57% | -2.36% | -7.86% | 6.46%   | 6.46%   |
| Shanghai Composite | 4095.45  | -0.82% | -0.70% | -1.62% | 3.19%   | 3.19%   |
| CSI 300            | 4669.14  | -0.39% | 0.19%  | -0.88% | 0.85%   | 0.85%   |
| Hang Seng          | 25465.60 | -0.98% | -1.13% | -4.37% | -0.64%  | -0.64%  |
| Nifty 50           | 23151.10 | -2.06% | -5.31% | -8.05% | -11.40% | -11.40% |
| S&P/ASX 200        | 8617.09  | -0.14% | -2.64% | -6.32% | -1.12%  | -1.12%  |

|            |         |        |        |        |        |        |
|------------|---------|--------|--------|--------|--------|--------|
| MSCI World | 2330.86 | -0.22% | -1.19% | -4.72% | -1.06% | -1.06% |
| MSCI EM    | 1492.11 | -1.61% | -0.51% | -7.36% | 6.25%  | 6.25%  |

## Sectors - S&P 500

|                        | Current | 1-day  | 5-day  | MTD    | QTD     | YTD     |
|------------------------|---------|--------|--------|--------|---------|---------|
| Tech                   | 5371.45 | -1.72% | 0.48%  | 0.11%  | -5.50%  | -5.50%  |
| Consumer Discretionary | 1784.81 | -2.21% | -2.36% | -3.77% | -7.45%  | -7.45%  |
| Industrials            | 1396.02 | -2.52% | -2.80% | -6.78% | 6.31%   | 6.31%   |
| Communications         | 443.09  | -1.63% | -0.24% | -2.31% | -2.06%  | -2.06%  |
| Consumer Staples       | 946.51  | 0.09%  | -0.77% | -5.64% | 9.44%   | 9.44%   |
| Health Care            | 1746.82 | -1.76% | -1.75% | -6.30% | -3.27%  | -3.27%  |
| Energy                 | 877.99  | 0.98%  | 1.69%  | 2.68%  | 27.74%  | 27.74%  |
| Real Estate            | 267.40  | -0.63% | -1.67% | -3.93% | 4.85%   | 4.85%   |
| Materials              | 624.05  | -0.36% | -0.53% | -7.64% | 8.64%   | 8.64%   |
| Financials             | 809.54  | -1.62% | -3.48% | -5.18% | -11.20% | -11.20% |
| Utilities              | 469.98  | 0.73%  | -0.55% | -2.68% | 8.34%   | 8.34%   |

## Fixed Income

| Nominal Yields  | 1-month | 3-month | 6-month | 12-month | 2-year | 5-year | 10-year | 30-year |
|-----------------|---------|---------|---------|----------|--------|--------|---------|---------|
| US (%)          | 3.68    | 3.68    | 3.65    | 3.62     | 3.70   | 3.84   | 4.25    | 4.89    |
| 5-day chg (bps) | -1.4    | 2.2     | 3.6     | 9.1      | 14.4   | 11.1   | 11.1    | 12.9    |
| Canada (%)      |         | 2.24    | 2.29    | 2.47     | 2.75   | 3.02   | 3.48    | 3.92    |
| 5-day chg (bps) |         | 2.8     | 0.1     | 5.5      | 10.7   | 7.2    | 7.5     | 6.3     |

## Swaps (%)

|          | 1-month | 3-month | 6-month | 12-month | 2-year | 5-year | 10-year | 30-year |
|----------|---------|---------|---------|----------|--------|--------|---------|---------|
| US       | 3.68    | 3.69    | 3.67    | 3.63     | 3.52   | 3.53   | 3.78    | 4.07    |
| Canada   | 2.25    | 2.25    | 2.31    | 2.45     | 2.63   | 2.85   | 3.21    | 3.55    |
| Eurozone | 1.94    | 1.97    | 2.06    | 2.20     | 2.30   | 2.46   | 2.76    | 2.99    |
| UK       | 3.73    | 3.73    | 3.77    | 3.87     | 3.94   | 4.05   | 4.32    | 4.73    |
| Japan    | 0.74    | 0.82    | 0.91    | 1.05     | 1.28   | 1.63   | 2.05    | 2.93    |

## Key benchmarks\*

| US              | Current | OAS (bps) | 1-day  | MTD    | QTD    | YTD    |
|-----------------|---------|-----------|--------|--------|--------|--------|
| Aggregate       | 2348.19 | 30.06     | -0.32% | -1.74% | -0.03% | -0.03% |
| Broad Corporate | 3520.72 | 89.99     | -0.48% | -2.13% | -0.69% | -0.69% |
| High Yield      | 2910.56 | 298.15    | -0.43% | -0.82% | -0.13% | -0.13% |
| MBS             | 2349.06 | 23.84     | -0.31% | -1.69% | 0.36%  | 0.36%  |

## Canada

|                           |         |       |        |        |        |        |
|---------------------------|---------|-------|--------|--------|--------|--------|
| FTSE Canada Universe Bond | 1197.47 |       | -0.34% | -2.39% | -0.19% | -0.19% |
| Aggregate                 | 240.36  | 38.49 | -0.32% | -2.41% | -0.24% | -0.24% |
| Corporate                 | 282.55  | 90.67 | -0.31% | -1.86% | -0.15% | -0.15% |

## FX and Commodities

|             | Spot    | 1-day  | 5-day  | 1-month | 3-month | YTD     |
|-------------|---------|--------|--------|---------|---------|---------|
| USD/CAD     | 1.3705  | 0.47%  | 1.01%  | 1.13%   | -0.48%  | -0.14%  |
| EUR/USD     | 1.1478  | -0.30% | -1.21% | -3.51%  | -2.22%  | -2.28%  |
| USD/JPY     | 159.33  | -0.01% | 0.98%  | 3.20%   | 2.40%   | 1.67%   |
| GBP/USD     | 1.327   | -0.55% | -1.07% | -2.73%  | -0.88%  | -1.52%  |
| USD/CHF     | 0.7872  | 0.15%  | 1.44%  | 2.50%   | -1.03%  | -0.68%  |
| AUD/USD     | 0.7049  | -0.40% | 0.27%  | -0.37%  | 5.78%   | 5.63%   |
| USD/MXN     | 17.812  | -0.29% | 0.06%  | 3.59%   | -1.33%  | -1.09%  |
| USD/BRL     | 5.2398  | -0.12% | 0.03%  | 0.82%   | -3.07%  | -4.29%  |
| USD/CNH     | 6.8905  | 0.13%  | -0.18% | -0.31%  | -2.29%  | -1.22%  |
| WTI         | 93.75   | -2.07% | 3.14%  | 46.58%  | 62.76%  | 63.27%  |
| Brent       | 99.08   | -1.37% | 6.89%  | 44.01%  | 61.68%  | 62.83%  |
| Natural Gas | 3.18    | -1.70% | -0.25% | 2.02%   | -24.89% | -13.78% |
| Gold        | 5120.08 | 0.80%  | -1.00% | 1.88%   | 19.62%  | 18.54%  |
| Silver      | 84.31   | 0.56%  | -0.27% | 4.33%   | 32.65%  | 17.65%  |

## Month-to-Date Performance

Data as of 8am March 13, 2026

| Top 10 ETF Performance MTD                         | Ticker | MTD (%) | Bottom 10 ETF Performance MTD                               | Ticker | MTD (%) |
|--|--------|---------|---|--------|---------|
| BMO Equal Weight Oil and Gas Index ETF             | ZEO    | 4.6%    | BMO Junior Gold Index ETF                                   | ZJG    | -14.0%  |
| BMO Covered Call Energy ETF                        | ZWEN   | 4.1%    | BMO Equal Weight Global Gold Index ETF                      | ZGD    | -13.8%  |
| BMO Clean Energy Index ETF                         | ZCLN   | 1.0%    | BMO Equal Weight Global Base Metals Hedged to CAD Index ETF | ZMT    | -11.0%  |
| BMO USD Cash Management ETF (USD UNITS)            | ZUCM/U | 0.1%    | BMO Japan Index ETF   | ZJPN   | -9.4%   |
| BMO Money Market Fund ETF Series                   | ZMMK   | 0.1%    | BMO MSCI EAFE High Quality Index ETF                        | ZIQ    | -8.2%   |
| BMO Laddered Preferred Shares (USD Units)          | ZPR/U  | 0.0%    | BMO MSCI EAFE Selection Equity Index ETF                    | ESGE   | -8.2%   |
| BMO US Equity Buffer Hedged to CAD ETF - April     | ZAPR   | 0.0%    | BMO International Dividend ETF                              | ZDI    | -8.0%   |
| BMO USD Cash Management ETF                        | ZUCM   | 0.0%    | BMO MSCI India Selection Equity Index ETF                   | ZID    | -8.0%   |
| BMO Ultra Short-Term Bond ETF                      | ZST    | 0.0%    | BMO Europe High Dividend Covered Call ETF                   | ZWP    | -7.9%   |
| BMO Ultra Short-Term Bond ETF (Accumulating Units) | ZST/L  | 0.0%    | BMO MSCI EAFE Index ETF                                     | ZEA    | -7.9%   |

## Broad Based Equity ETFs

Performance as of February 28, 2026

| Name                                   | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|--|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Japan Index ETF (Hedged Units)     | ZJPN.F | 01/24/2022     | 14.67   | 9.61     | 15.67    | 30.32    | 48.61    | 31.61    | -        | -         | 24.70               |
| BMO MSCI Emerging Markets Index ETF    | ZEM    | 10/20/2009     | 13.85   | 5.56     | 14.36    | 26.87    | 41.82    | 20.62    | 7.20     | 10.42     | 6.69                |
| BMO S&P/TSX Capped Composite Index ETF | ZCN    | 05/29/2009     | 8.62    | 7.71     | 10.03    | 21.59    | 38.66    | 22.79    | 17.02    | 13.64     | 10.05               |
| BMO Japan Index ETF                    | ZJPN   | 01/24/2022     | 14.06   | 8.70     | 12.51    | 21.10    | 33.13    | 21.93    | -        | -         | 14.32               |
| BMO S&P/TSX 60 Index ETF               | ZIU    | 10/02/2023     | 6.36    | 6.58     | 7.70     | 17.67    | 32.09    | -        | -        | -         | 27.40               |
| BMO MSCI EAFE Index ETF                | ZEA    | 02/10/2014     | 9.35    | 4.92     | 10.25    | 16.40    | 25.61    | 18.50    | 12.08    | 10.27     | 9.07                |

|  |        |            |       |       |        |       |       |       |        |       |       |
|--|--------|------------|-------|-------|--------|-------|-------|-------|--------|-------|-------|
| BMO MSCI EAFE Hedged to CAD Index ETF                    | ZDM    | 10/20/2009 | 8.86  | 5.15  | 10.59  | 17.15 | 22.82 | 17.63 | 13.82  | 11.47 | 8.73  |
| BMO Nasdaq 100 Equity Index ETF (USD Units)              | ZNQ.U  | 02/12/2021 | -1.14 | -2.30 | -1.84  | 6.69  | 19.80 | 27.87 | 14.42  | -     | 12.87 |
| BMO NASDAQ 100 Equity Hedged to CAD Index ETF            | ZQQ    | 01/19/2010 | -1.43 | -2.45 | -2.30  | 5.81  | 17.61 | 26.10 | 13.09  | 18.61 | 16.95 |
| BMO S&P US Small Cap Index ETF (USD Units)               | ZSML.U | 02/05/2020 | 7.82  | 2.14  | 7.71   | 10.54 | 17.36 | 9.61  | 5.57   | -     | 8.73  |
| BMO S&P US Mid Cap Index ETF (USD Units)                 | ZMID.U | 02/05/2020 | 8.28  | 4.09  | 8.31   | 10.43 | 16.84 | 12.52 | 8.65   | -     | 10.58 |
| BMO S&P 500 Index ETF (USD Units)                        | ZSP.U  | 11/14/2012 | 0.60  | -0.81 | 0.63   | 6.97  | 16.68 | 21.42 | 13.84  | 15.09 | 14.63 |
| BMO S&P US Small Cap Index ETF (Hedged Units)            | ZSML.F | 02/05/2020 | 7.45  | 1.99  | 7.10   | 9.36  | 15.25 | 8.04  | 4.27   | -     | 7.02  |
| BMO S&P US Mid Cap Index ETF (Hedged Units)              | ZMID.F | 02/05/2020 | 7.91  | 3.94  | 7.71   | 9.29  | 14.72 | 10.96 | 7.35   | -     | 8.90  |
| BMO S&P 500 Hedged to CAD Index ETF                      | ZUE    | 05/29/2009 | 0.31  | -0.95 | 0.17   | 6.06  | 14.61 | 19.77 | 12.51  | 13.72 | 13.30 |
| BMO NASDAQ 100 Equity Index ETF                          | ZNQ    | 02/15/2019 | -1.75 | -2.13 | -4.17  | 5.96  | 12.95 | 27.85 | 16.02  | -     | 20.61 |
| BMO Dow Jones Industrial Average Hedged to CAD Index ETF | ZDJ    | 05/29/2009 | 1.76  | 0.15  | 2.43   | 7.14  | 11.03 | 14.42 | 9.84   | 11.87 | 11.98 |
| BMO S&P US Small Cap Index ETF                           | ZSML   | 02/05/2020 | 7.15  | 2.32  | 5.16   | 9.79  | 10.65 | 9.59  | 7.04   | -     | 9.20  |
| BMO S&P US Mid Cap Index ETF                             | ZMID   | 02/05/2020 | 7.61  | 4.28  | 5.75   | 9.69  | 10.16 | 12.51 | 10.17  | -     | 11.05 |
| BMO S&P 500 Index ETF                                    | ZSP    | 11/14/2012 | -0.03 | -0.64 | -1.75  | 6.24  | 10.00 | 21.40 | 15.42  | 15.18 | 17.28 |
| BMO MSCI China Selection Equity Index ETF                | ZCH    | 01/19/2010 | -4.50 | -8.00 | -9.33  | -4.27 | 5.14  | 10.95 | -10.75 | 2.12  | 2.91  |
| BMO MSCI India Selection Equity Index ETF                | ZID    | 01/19/2010 | -7.10 | -0.37 | -10.43 | -3.14 | 1.07  | 8.33  | 5.80   | 11.86 | 7.81  |

**Factor ETFs**

Performance as of February 28, 2026

| Name   | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|--|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO MSCI Canada Value Index ETF                    | ZVC    | 10/04/2017     | 8.49    | 6.92     | 10.49    | 24.51    | 39.96    | 19.90    | 18.26    | -         | 12.06               |
| BMO Canadian Dividend ETF                          | ZDV    | 10/21/2011     | 11.92   | 8.49     | 13.67    | 23.91    | 38.67    | 20.34    | 17.28    | 12.59     | 9.77                |
| BMO Low Volatility Emerging Markets Equity ETF     | ZLE    | 05/17/2016     | 11.50   | 5.15     | 11.05    | 19.80    | 30.96    | 17.23    | 5.79     | -         | 4.49                |
| BMO MSCI USA Value Index ETF                       | ZVU    | 10/04/2017     | 9.54    | 2.58     | 10.64    | 26.25    | 30.25    | 19.54    | 13.31    | -         | 11.49               |
| BMO International Dividend ETF                     | ZDI    | 11/05/2014     | 11.96   | 6.49     | 13.95    | 20.87    | 28.96    | 20.05    | 15.12    | 10.58     | 9.00                |
| BMO International Dividend Hedged to CAD ETF       | ZDH    | 09/02/2015     | 11.82   | 6.80     | 14.64    | 21.99    | 26.48    | 18.93    | 16.32    | 11.54     | 10.29               |
| BMO Low Volatility Canadian Equity Fund            | ZLB    | 10/21/2011     | 4.29    | 6.16     | 4.38     | 11.41    | 25.00    | 16.44    | 15.24    | 11.53     | 12.95               |
| BMO US Dividend ETF (USD Units)                    | ZDY.U  | 03/19/2013     | 7.88    | 3.81     | 7.98     | 13.92    | 18.13    | 16.29    | 12.73    | 11.23     | 11.00               |
| BMO Low Volatility US Equity Fund                  | ZLU.U  | 03/19/2013     | 11.84   | 7.22     | 10.19    | 13.72    | 17.11    | 12.60    | 11.84    | 10.37     | 11.47               |
| BMO MSCI EAFE High Quality Index ETF               | ZIQ    | 10/24/2024     | 8.64    | 4.26     | 8.82     | 15.75    | 16.51    | -        | -        | -         | 14.69               |
| BMO MSCI USA High Quality Index ETF (USD Units)    | ZUQ.U  | 07/16/2020     | 2.85    | 1.08     | 3.03     | 10.55    | 15.54    | 24.38    | 14.28    | -         | 15.48               |
| BMO US Dividend Hedged to CAD ETF                  | ZUD    | 03/19/2013     | 7.53    | 3.66     | 7.32     | 12.98    | 15.36    | 14.68    | 11.57    | 10.02     | 10.10               |
| BMO Low Volatility US Equity Hedged to CAD ETF     | ZLH    | 02/10/2016     | 11.40   | 7.02     | 9.45     | 12.69    | 14.87    | 11.24    | 10.86    | 9.32      | 9.46                |
| BMO MSCI All Country World High Quality Index ETF  | ZGQ    | 11/05/2014     | 5.19    | 2.05     | 4.04     | 13.71    | 14.69    | 23.33    | 14.10    | 14.91     | 14.64               |
| BMO Low Volatility International Equity Fund       | ZLI    | 09/02/2015     | 8.36    | 7.31     | 6.99     | 7.99     | 14.66    | 13.42    | 8.33     | 6.64      | 6.87                |
| BMO MSCI USA High Quality Index ETF (Hedged Units) | ZUQ.F  | 07/16/2020     | 2.56    | 0.94     | 2.53     | 9.54     | 13.42    | 22.72    | 13.00    | -         | 14.10               |

|   |     |            |       |      |      |       |       |       |       |       |       |
|---|-----|------------|-------|------|------|-------|-------|-------|-------|-------|-------|
| BMO Low Volatility International Equity Hedged to CAD ETF | ZLD | 02/10/2016 | 8.18  | 7.60 | 7.61 | 8.77  | 11.87 | 12.18 | 9.45  | 7.42  | 7.33  |
| BMO US Dividend ETF                                       | ZDY | 03/19/2013 | 7.21  | 3.99 | 5.42 | 13.14 | 11.37 | 16.27 | 14.30 | 11.32 | 13.46 |
| BMO Low Volatility US Equity Fund                         | ZLU | 03/19/2013 | 11.14 | 7.41 | 7.58 | 12.95 | 10.42 | 12.59 | 13.40 | 10.45 | 13.94 |
| BMO MSCI USA High Quality Index ETF                       | ZUQ | 11/05/2014 | 2.21  | 1.26 | 0.59 | 9.80  | 8.94  | 24.36 | 15.88 | 16.29 | 16.35 |
| BMO MSCI Europe High Quality Hedged to CAD Index ETF      | ZEQ | 02/10/2014 | 6.42  | 3.59 | 6.98 | 11.55 | 4.64  | 8.41  | 8.47  | 9.51  | 9.15  |

## Enhanced Income ETFs

Performance as of March 13, 2026

| Name   | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|--|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Covered Call Canadian Banks Fund         | ZWB.U  | 01/24/2022     | 5.80    | 5.42     | 12.60    | 23.39    | 49.78    | 19.09    | -        | -         | 9.58                |
| BMO Covered Call Canadian Banks ETF          | ZWB    | 01/28/2011     | 5.14    | 5.61     | 9.93     | 22.56    | 41.21    | 19.07    | 14.43    | 12.54     | 10.41               |
| BMO Canadian High Dividend Covered Call Fund | ZWC    | 02/09/2017     | 8.54    | 7.10     | 9.73     | 18.65    | 29.60    | 15.37    | 13.45    | -         | 8.33                |
| BMO Covered Call Utilities Fund              | ZWU    | 10/20/2011     | 10.94   | 6.96     | 8.35     | 11.51    | 19.22    | 11.33    | 8.76     | 7.01      | 5.69                |
| BMO Covered Call Energy Fund                 | ZWEN   | 01/23/2023     | 17.53   | 8.23     | 14.72    | 18.98    | 19.03    | 13.65    | -        | -         | 11.76               |
| BMO Europe High Dividend Covered Call Fund   | ZWP    | 03/02/2018     | 6.31    | 3.85     | 8.19     | 13.47    | 17.69    | 15.73    | 12.96    | -         | 8.09                |
| BMO Global Enhanced Income Fund ETF Series   | ZWQT   | 06/21/2023     | 5.25    | 2.92     | 5.59     | 12.50    | 13.92    | -        | -        | -         | 16.40               |
| BMO US High Dividend Covered Call Fund       | ZWH.U  | 02/12/2015     | 5.89    | 2.28     | 6.11     | 10.25    | 13.21    | 11.81    | 9.78     | 9.35      | 8.56                |
| BMO Covered Call Technology Fund             | ZWT    | 01/20/2021     | -5.36   | -4.90    | -7.41    | 3.52     | 13.11    | 34.92    | 18.58    | -         | 18.31               |
| BMO Global High Dividend Covered Call ETF    | ZWG    | 01/16/2020     | 5.35    | 2.62     | 5.47     | 12.38    | 10.94    | 15.21    | 11.57    | -         | 9.81                |

|   |        |            |       |       |       |       |       |       |       |       |       |
|---|--------|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| BMO US High Dividend Covered Call Hedged to CAD ETF             | ZWS    | 03/02/2018 | 5.58  | 2.19  | 5.52  | 9.29  | 10.89 | 10.36 | 8.70  | -     | 7.38  |
| BMO Europe High Dividend Covered Call Hedged to CAD ETF         | ZWE    | 09/09/2015 | 5.85  | 4.11  | 7.99  | 12.56 | 10.56 | 11.79 | 12.03 | 9.27  | 8.30  |
| BMO Covered Call Dow Jones Industrial Average Hedged to CAD ETF | ZWA    | 10/20/2011 | 1.05  | -0.26 | 1.77  | 6.21  | 9.16  | 12.29 | 8.80  | 10.25 | 9.92  |
| BMO US Put Write ETF (USD Units)                                | ZPW.U  | 09/02/2015 | -0.67 | -0.39 | 0.31  | 4.38  | 8.97  | 11.01 | 7.61  | 5.18  | 5.03  |
| BMO Covered Call US Banks ETF                                   | ZWK    | 02/15/2019 | -1.77 | -4.17 | 2.17  | 5.92  | 8.42  | 7.74  | 6.01  | -     | 6.11  |
| BMO Premium Yield Fund  | ZPAY.U | 01/15/2020 | 0.30  | 0.13  | 0.92  | 4.47  | 8.12  | 11.05 | 6.48  | -     | 6.92  |
| BMO US High Dividend Covered Call Fund                          | ZWH    | 02/10/2014 | 5.24  | 2.46  | 3.59  | 9.50  | 6.73  | 11.80 | 11.31 | 9.44  | 10.93 |
| BMO US Put Write Hedged to CAD ETF                              | ZPH    | 02/09/2017 | -0.96 | -0.50 | -0.26 | 3.46  | 6.72  | 9.59  | 6.61  | -     | 4.14  |
| BMO Premium Yield Fund  | ZPAY.F | 01/21/2020 | 0.03  | 0.02  | 0.38  | 3.57  | 5.96  | 9.73  | 5.59  | -     | 5.96  |
| BMO US Put Write ETF  | ZPW    | 09/02/2015 | -1.28 | -0.22 | -2.07 | 3.68  | 2.74  | 10.99 | 9.11  | 5.22  | 5.26  |
| BMO Premium Yield Fund  | ZPAY   | 01/15/2020 | -0.32 | 0.31  | -1.47 | 3.77  | 1.95  | 11.05 | 7.98  | -     | 7.70  |
| BMO Covered Call Health Care ETF                                | ZWHC   | 01/23/2023 | 2.07  | 2.58  | -0.50 | 10.84 | -1.17 | 6.44  | -     | -     | 5.12  |

## Sector ETFs

Performance as of February 28, 2026

| Name  | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|---|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Equal Weight Global Gold Index ETF                      | ZGD    | 11/14/2012     | 37.42   | 27.05    | 42.93    | 98.58    | 221.98   | 78.99    | 42.43    | 24.16     | 13.30               |
| BMO Junior Gold Index ETF                                   | ZJG    | 01/19/2010     | 40.88   | 28.99    | 46.10    | 96.36    | 216.98   | 73.49    | 39.42    | 23.73     | 8.48                |
| BMO Equal Weight Global Base Metals Hedged to CAD Index ETF | ZMT    | 10/20/2009     | 27.00   | 9.37     | 36.74    | 70.69    | 110.99   | 34.55    | 20.38    | 18.59     | 4.97                |

|   |        |            |       |       |       |       |       |       |       |       |       |
|---|--------|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| BMO Gold Bullion ETF (USD Units)                          | ZGLD.U | 03/08/2024 | 19.52 | 4.80  | 24.53 | 52.11 | 83.79 | -     | -     | -     | 59.42 |
| BMO Gold Bullion Fund                                     | ZGLH   | 03/08/2024 | 19.03 | 4.58  | 23.70 | 50.72 | 79.72 | -     | -     | -     | 55.27 |
| BMO Gold Bullion ETF                                      | ZGLD   | 03/08/2024 | 18.78 | 4.99  | 21.58 | 51.09 | 73.29 | -     | -     | -     | 59.91 |
| BMO Equal Weight Banks Index ETF                          | ZEB    | 10/20/2009 | 6.00  | 6.42  | 11.35 | 25.90 | 51.32 | 24.85 | 19.32 | 16.15 | 13.12 |
| BMO Equal Weight Industrials Index ETF                    | ZIN    | 11/14/2012 | 11.29 | 5.66  | 14.09 | 19.89 | 39.36 | 17.60 | 12.35 | 14.33 | 12.27 |
| BMO Equal Weight Oil & Gas Index ETF                      | ZEO    | 10/20/2009 | 18.56 | 9.83  | 15.32 | 23.50 | 34.25 | 21.01 | 27.75 | 11.25 | 5.12  |
| BMO Equal Weight Utilities Index ETF                      | ZUT    | 01/19/2010 | 11.94 | 9.17  | 9.36  | 17.22 | 28.55 | 13.20 | 7.19  | 11.21 | 8.53  |
| BMO Equal Weight REITs Index ETF                          | ZRE    | 05/19/2010 | 7.09  | 1.30  | 8.10  | 6.89  | 17.26 | 4.71  | 6.00  | 7.94  | 8.18  |
| BMO Equal Weight US Banks Hedged to CAD Index ETF         | ZUB    | 05/19/2010 | -0.88 | -3.70 | 6.45  | 4.91  | 14.53 | 11.38 | 6.12  | 11.08 | 8.03  |
| BMO Global Infrastructure Index ETF                       | ZGI    | 01/19/2010 | 14.13 | 9.97  | 10.68 | 15.01 | 14.05 | 14.48 | 14.60 | 10.05 | 11.94 |
| BMO Global Consumer Staples Hedged to CAD Index ETF       | STPL   | 04/07/2017 | 12.45 | 8.96  | 10.13 | 10.98 | 12.00 | 7.08  | 7.84  | -     | 5.66  |
| BMO Global Agriculture ETF                                | ZEAT   | 01/23/2023 | 17.59 | 8.04  | 14.36 | 8.90  | 10.92 | -0.04 | -     | -     | 0.35  |
| BMO Global Communications Index ETF                       | COMM   | 05/02/2018 | 2.29  | 2.18  | 0.36  | 2.63  | 10.19 | 24.53 | 11.82 | -     | 13.12 |
| BMO Equal Weight US Banks Index ETF                       | ZBK    | 02/10/2014 | -1.17 | -3.37 | 4.58  | 5.38  | 10.09 | 13.01 | 8.98  | 12.92 | 11.16 |
| BMO Equal Weight US Health Care Hedged to CAD Index ETF   | ZUH    | 05/19/2010 | 2.74  | 2.05  | 0.19  | 11.10 | 7.26  | 1.87  | 0.09  | 7.05  | 10.88 |
| BMO Global Consumer Discretionary Hedged to CAD Index ETF | DISC   | 04/07/2017 | -0.02 | 0.44  | -0.23 | 1.85  | 6.38  | 15.84 | 8.16  | -     | 11.01 |
| BMO Equal Weight US Health Care Index ETF                 | ZHU    | 02/15/2019 | 2.35  | 2.33  | -1.81 | 11.19 | 2.77  | 3.41  | 2.73  | -     | 6.46  |

## Structured Outcome ETFs

Performance as of February 28, 2026

| Name   | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|--|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO US Equity Buffer Hedged to CAD ETF – July    | ZJUL   | 07/02/2024     | 0.47    | 0.02     | 0.84     | 3.26     | 9.31     | -        | -        | -         | 8.62                |
| BMO US Equity Buffer Hedged to CAD ETF – January | ZJAN   | 01/26/2024     | 0.36    | -0.18    | 1.06     | 3.59     | 8.41     | -        | -        | -         | 8.82                |
| BMO US Equity Buffer Hedged to CAD ETF – October | ZOCT   | 10/02/2023     | 0.42    | -0.17    | 0.69     | 3.33     | 8.25     | -        | -        | -         | 9.19                |
| BMO US Equity Buffer Hedged to CAD ETF – April   | ZAPR   | 03/25/2024     | 0.53    | 0.23     | 0.90     | 2.54     | 4.41     | -        | -        | -         | 7.27                |

## Sustainable Investing ETFs

Performance as of February 28, 2026

| Name   | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|--|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Clean Energy Index Fund                          | ZCLN   | 01/20/2021     | 10.58   | 0.30     | 6.06     | 27.58    | 57.64    | -0.28    | -3.88    | -         | -7.15               |
| BMO MSCI Canada Selection Equity Index ETF           | ESGA   | 01/15/2020     | 5.51    | 6.09     | 6.38     | 16.49    | 33.83    | 22.77    | 14.35    | -         | 13.57               |
| BMO MSCI EAFE Selection Equity Index ETF             | ESGE   | 01/16/2020     | 8.66    | 4.46     | 8.79     | 15.38    | 21.32    | 16.02    | 10.28    | -         | 9.14                |
| BMO MSCI USA Selection Equity Index ETF              | ESGY.F | 01/20/2021     | -0.68   | -1.99    | -0.01    | 6.42     | 16.88    | 20.05    | 12.53    | -         | 12.08               |
| BMO MSCI Global Selection Equity Index ETF           | ESGG   | 01/16/2020     | 1.48    | 0.06     | 0.87     | 9.06     | 15.07    | 20.18    | 13.88    | -         | 13.14               |
| BMO MSCI USA Selection Equity Index ETF              | ESGY   | 01/15/2020     | -1.02   | -1.69    | -1.90    | 6.68     | 12.26    | 21.66    | 15.39    | -         | 15.09               |
| BMO MSCI ACWI Paris Aligned Climate Equity Index ETF | ZGRN   | 01/24/2022     | 0.30    | -0.09    | -0.79    | 6.73     | 11.90    | 18.56    | -        | -         | 12.44               |
| BMO ESG Corporate Bond Index ETF                     | ESGB   | 01/15/2020     | 1.70    | 0.91     | 1.13     | 3.59     | 4.30     | 6.48     | 2.07     | -         | 2.40                |

|   |      |            |      |      |      |      |      |      |       |   |      |
|---|------|------------|------|------|------|------|------|------|-------|---|------|
| BMO ESG US Corporate Bond Hedged to CAD Index ETF | ESGF | 01/15/2020 | 1.18 | 1.10 | 0.62 | 2.75 | 4.26 | 4.66 | -0.58 | - | 0.16 |
|---|------|------------|------|------|------|------|------|------|-------|---|------|

## Canadian Precise Market

Performance as of February 28, 2026

| Name   | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|--|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Mid Corporate Bond Index ETF                         | ZCM    | 01/19/2010     | 2.33    | 1.36     | 1.63     | 4.19     | 5.37     | 7.46     | 2.56     | 3.54      | 4.29                |
| BMO Short Corporate Bond Index ETF                       | ZCS    | 10/20/2009     | 1.12    | 0.53     | 1.02     | 2.54     | 4.49     | 6.16     | 2.90     | 2.94      | 3.04                |
| BMO Short Corporate Bond Index ETF (Accumulating Units)  | ZCS.L  | 02/09/2017     | 1.13    | 0.54     | 1.02     | 2.54     | 4.49     | 6.17     | 2.90     | -         | 2.92                |
| BMO Mid Provincial Bond Index ETF                        | ZMP    | 03/19/2013     | 2.49    | 1.78     | 1.36     | 4.15     | 4.20     | 5.68     | 1.53     | 2.19      | 2.68                |
| BMO Short Provincial Bond Index ETF                      | ZPS    | 10/20/2009     | 1.18    | 0.78     | 0.78     | 2.20     | 3.28     | 4.52     | 1.79     | 1.77      | 2.16                |
| BMO Short Provincial Bond Index ETF (Accumulating Units) | ZPS.L  | 02/09/2017     | 1.18    | 0.78     | 0.79     | 2.20     | 3.27     | 4.53     | 1.79     | -         | 1.89                |
| BMO Long Corporate Bond Index ETF                        | ZLC    | 01/19/2010     | 3.21    | 1.98     | 1.37     | 6.39     | 3.03     | 6.61     | 0.58     | 3.34      | 4.92                |
| BMO Short Federal Bond Index ETF                         | ZFS    | 10/20/2009     | 1.16    | 0.80     | 0.80     | 2.06     | 2.94     | 4.15     | 1.56     | 1.40      | 1.73                |
| BMO Short Federal Bond Index ETF (Accumulating)          | ZFS.L  | 02/09/2017     | 1.16    | 0.80     | 0.80     | 2.05     | 2.93     | 4.14     | 1.55     | -         | 1.55                |
| BMO Mid Federal Bond Index ETF                           | ZFM    | 05/29/2009     | 2.48    | 2.08     | 1.18     | 3.53     | 2.61     | 4.37     | 0.34     | 0.93      | 2.55                |
| BMO Long Provincial Bond Index ETF                       | ZPL    | 03/19/2013     | 3.57    | 2.65     | 0.06     | 5.99     | -0.55    | 3.22     | -2.26    | 1.21      | 2.13                |
| BMO Long Federal Bond Index ETF                          | ZFL    | 05/19/2010     | 4.44    | 4.48     | 0.20     | 5.07     | -4.71    | 1.00     | -4.09    | -0.92     | 2.09                |

## Canadian Fixed Income

Performance as of February 28, 2026

| Name                                      | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|---|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Canadian Bank Income Index ETF        | ZBI    | 01/24/2022     | 1.20    | 0.43     | 1.46     | 3.16     | 5.41     | 7.85     | -        | -         | 4.31                |
| BMO BBB Corporate Bond Index ETF          | ZBBB   | 02/05/2020     | 1.62    | 0.83     | 1.34     | 3.31     | 5.15     | 6.94     | 2.96     | -         | 3.23                |
| BMO Corporate Discount Bond ETF           | ZCDB   | 01/24/2022     | 1.47    | 0.81     | 1.08     | 2.70     | 4.72     | 6.41     | -        | -         | 3.56                |
| BMO High Quality Corporate Bond Index ETF | ZQB    | 02/05/2020     | 1.32    | 0.71     | 1.06     | 2.68     | 4.43     | 6.14     | 2.59     | -         | 2.76                |
| BMO Corporate Bond Index ETF              | ZCB    | 03/02/2018     | 1.83    | 1.01     | 1.21     | 3.72     | 4.24     | 6.46     | 2.09     | -         | 3.07                |
| BMO Short-Term Bond Index ETF             | ZSB    | 03/02/2018     | 1.15    | 0.70     | 0.89     | 2.28     | 3.61     | 4.97     | 2.12     | -         | 2.45                |
| BMO Short-Term Discount Bond ETF          | ZSDB   | 01/24/2022     | 1.15    | 0.70     | 0.85     | 2.17     | 3.58     | 5.13     | -        | -         | 3.01                |
| BMO Canadian MBS Index ETF                | ZMBS   | 02/05/2020     | 1.07    | 0.65     | 0.92     | 2.16     | 3.55     | 4.60     | 2.01     | -         | 2.21                |
| BMO Ultra Short-Term Bond Fund            | ZST    | 01/28/2011     | 0.41    | 0.17     | 0.62     | 1.37     | 2.89     | 4.40     | 3.08     | 2.46      | 2.21                |
| BMO Ultra Short-Term Bond Fund            | ZST.L  | 02/09/2017     | 0.40    | 0.17     | 0.62     | 1.37     | 2.89     | 4.40     | 3.08     | -         | 2.51                |
| BMO Money Market Fund ETF Series          | ZMMK   | 11/29/2021     | 0.37    | 0.18     | 0.57     | 1.21     | 2.67     | 4.08     | -        | -         | 3.46                |
| BMO Aggregate Bond Index ETF              | ZAG    | 01/19/2010     | 2.25    | 1.65     | 0.92     | 3.79     | 2.50     | 4.86     | 0.74     | 1.95      | 2.94                |
| BMO Discount Bond Index ETF               | ZDB    | 02/10/2014     | 2.14    | 1.61     | 0.75     | 3.52     | 2.10     | 4.72     | 0.61     | 1.89      | 2.42                |
| BMO Government Bond Index ETF             | ZGB    | 03/02/2018     | 2.35    | 1.84     | 0.78     | 3.72     | 1.77     | 4.17     | 0.15     | -         | 1.71                |
| BMO Real Return Bond Index ETF            | ZRR    | 05/19/2010     | 3.54    | 3.02     | 0.75     | 3.17     | -0.08    | 3.14     | -0.08    | 1.53      | 2.71                |

**US/Global Fixed Income**

Performance as of February 28, 2026

| Name  | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|---|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Mid-Term US IG Corporate Bond Index ETF (USD Units)         | ZIC.U  | 03/19/2013     | 1.51    | 1.38     | 1.39     | 3.86     | 8.07     | 7.20     | 1.38     | 3.39      | 3.04                |
| BMO High Yield US Corporate Bond Index ETF (USD Units)          | ZJK.U  | 02/12/2021     | 0.64    | 0.09     | 1.31     | 2.78     | 6.85     | 8.93     | 3.81     | -         | 3.60                |
| BMO Mid-Term US Treasury Bond Index ETF (USD Units)             | ZTM.U  | 02/28/2017     | 1.96    | 2.15     | 1.41     | 3.40     | 6.69     | 4.68     | -0.10    | -         | 1.61                |
| BMO Emerging Markets Bond Hedged to CAD Index ETF               | ZEF    | 05/21/2010     | 0.96    | 0.84     | 1.19     | 3.32     | 6.48     | 7.28     | 0.48     | 1.86      | 3.67                |
| BMO US Aggregate Bond Index ETF (USD Units)                     | ZUAG.U | 01/23/2023     | 1.81    | 1.63     | 1.57     | 3.96     | 6.21     | 4.98     | -        | -         | 3.99                |
| BMO Mid-Term US IG Corporate Bond Hedged to CAD Index ETF       | ZMU    | 03/20/2013     | 1.25    | 1.26     | 0.96     | 2.96     | 6.14     | 5.79     | 0.40     | 2.52      | 2.62                |
| BMO Floating Rate High Yield ETF                                | ZFH    | 02/10/2014     | -0.54   | -0.97    | 0.12     | 2.27     | 5.33     | 9.64     | 7.03     | 6.01      | 5.27                |
| BMO Short-Term US Treasury Bond Index ETF (USD Units)           | ZTS.U  | 02/28/2017     | 0.93    | 0.79     | 1.11     | 2.24     | 5.04     | 4.67     | 1.34     | -         | 1.75                |
| BMO High Yield US Corporate Bond Hedged to CAD Index Fund       | ZHY    | 10/20/2009     | 0.37    | -0.04    | 0.86     | 1.87     | 4.95     | 7.55     | 2.79     | 4.60      | 4.78                |
| BMO Short-Term US TIPS Index ETF (USD Units)                    | ZTIP.U | 01/20/2021     | 0.92    | 0.38     | 0.91     | 1.15     | 4.68     | 5.23     | 3.51     | -         | 3.45                |
| BMO Ultra Short-Term US Bond ETF (US Dollar Accumulating Units) | ZUS.V  | 02/15/2019     | 0.62    | 0.29     | 0.98     | 2.07     | 4.41     | 5.03     | 3.32     | -         | 2.78                |
| BMO Ultra Short-Term US Bond ETF (USD Units)                    | ZUS.U  | 02/15/2019     | 0.62    | 0.29     | 0.98     | 2.07     | 4.41     | 5.03     | 3.32     | -         | 2.78                |
| BMO US Aggregate Bond Index ETF (Hedged Units)                  | ZUAG.F | 01/23/2023     | 1.56    | 1.51     | 1.15     | 3.06     | 4.35     | 3.64     | -        | -         | 2.67                |
| BMO USD Cash Management ETF (USD Units)                         | ZUCM.U | 10/02/2023     | 0.55    | 0.26     | 0.88     | 1.86     | 4.01     | -        | -        | -         | 4.67                |
| BMO Short-Term US IG Corporate Bond Hedged to CAD Index ETF     | ZSU    | 02/10/2014     | 0.69    | 0.47     | 0.82     | 1.63     | 3.95     | 4.67     | 1.42     | 1.93      | 1.89                |

|   |       |            |       |      |       |      |       |       |       |      |       |
|---|-------|------------|-------|------|-------|------|-------|-------|-------|------|-------|
| BMO Short-Term US TIPS Index ETF (Hedged Units)         | ZTIPF | 01/20/2021 | 0.67  | 0.26 | 0.48  | 0.27 | 2.84  | 4.00  | 2.71  | -    | 2.67  |
| BMO Long-Term US Treasury Bond Index ETF (USD Units)    | ZTL.U | 02/28/2017 | 4.27  | 4.58 | 1.75  | 7.24 | 2.58  | 0.19  | -5.86 | -    | -0.56 |
| BMO Mid-Term US IG Corporate Bond Index ETF             | ZIC   | 03/19/2013 | 0.88  | 1.56 | -1.01 | 3.16 | 1.89  | 7.18  | 2.79  | 3.48 | 5.36  |
| BMO Long-Term US Treasury Bond Index ETF (Hedged Units) | ZTL.F | 02/05/2020 | 4.02  | 4.46 | 1.35  | 6.33 | 0.88  | -1.27 | -6.79 | -    | -5.32 |
| BMO High Yield US Corporate Bond Index ETF              | ZJK   | 10/04/2017 | 0.02  | 0.26 | -1.09 | 2.09 | 0.75  | 8.93  | 5.26  | -    | 5.20  |
| BMO Mid-Term US Treasury Bond Index ETF                 | ZTM   | 02/28/2017 | 1.33  | 2.33 | -0.99 | 2.70 | 0.60  | 4.67  | 1.29  | -    | 2.04  |
| BMO US Aggregate Bond Index ETF                         | ZUAG  | 01/23/2023 | 1.18  | 1.81 | -0.84 | 3.25 | 0.13  | 4.96  | -     | -    | 4.64  |
| BMO Short-Term US Treasury Bond Index ETF               | ZTS   | 02/28/2017 | 0.31  | 0.97 | -1.29 | 1.54 | -0.97 | 4.65  | 2.76  | -    | 2.18  |
| BMO Short-Term US TIPS Index ETF                        | ZTIP  | 01/20/2021 | 0.29  | 0.56 | -1.48 | 0.47 | -1.30 | 5.22  | 4.96  | -    | 5.00  |
| BMO USD Cash Management ETF                             | ZUCM  | 10/02/2023 | -0.07 | 0.44 | -1.51 | 1.17 | -1.94 | -     | -     | -    | 5.06  |
| BMO Long-Term US Treasury Bond Index ETF                | ZTL   | 02/28/2017 | 3.63  | 4.77 | -0.66 | 6.52 | -3.28 | 0.18  | -4.54 | -    | -0.15 |

## Preferred Shares

Performance as of February 28, 2026

| Name   | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|--|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Laddered Preferred Share Index ETF (US Dollar Units) | ZPR.U  | 01/24/2022     | 2.72    | 1.08     | 7.01     | 8.75     | 24.89    | 15.62    | -        | -         | 5.73                |
| BMO Laddered Preferred Share Index ETF                   | ZPR    | 11/14/2012     | 2.09    | 1.26     | 4.48     | 8.02     | 17.76    | 15.61    | 8.89     | 9.26      | 3.69                |
| BMO US Preferred Share Index ETF (USD Units)             | ZUP.U  | 02/09/2017     | 2.27    | 0.05     | 2.43     | 2.57     | 0.54     | 1.81     | 0.33     | -         | 2.65                |

|  |     |            |      |       |      |      |       |      |       |   |      |
|--|-----|------------|------|-------|------|------|-------|------|-------|---|------|
| BMO US Preferred Share Hedged to CAD Index ETF | ZHP | 02/09/2017 | 1.98 | -0.07 | 1.96 | 1.64 | -1.33 | 0.38 | -0.74 | - | 1.54 |
| BMO US Preferred Share Index ETF               | ZUP | 02/09/2017 | 1.64 | 0.23  | 0.00 | 1.87 | -5.21 | 1.79 | 1.73  | - | 3.17 |

## Asset Allocation ETFs

Performance as of February 28, 2026

| Name   | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|--|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO All-Equity ETF                                   | ZEQT   | 01/24/2022     | 5.16    | 3.12     | 4.77     | 13.52    | 21.96    | 20.68    | -        | -         | 14.53               |
| BMO Monthly Income ETF (USD Units)                   | ZMI.U  | 01/24/2022     | 5.98    | 2.98     | 7.74     | 11.30    | 19.66    | 12.49    | -        | -         | 6.60                |
| BMO Growth ETF                                       | ZGRO   | 02/15/2019     | 4.52    | 2.81     | 3.98     | 11.45    | 17.97    | 17.36    | 11.31    | -         | 11.43               |
| BMO Growth ETF (Fixed Percentage Distribution Units) | ZGRO.T | 01/23/2023     | 4.52    | 2.81     | 3.98     | 11.45    | 17.96    | 17.36    | -        | -         | 16.41               |
| BMO Balanced ETF                                     | ZBAL   | 02/15/2019     | 3.88    | 2.51     | 3.19     | 9.40     | 14.04    | 14.04    | 8.51     | -         | 8.97                |
| BMO Balanced ETF (T6 Series)                         | ZBAL.T | 01/24/2022     | 3.88    | 2.51     | 3.19     | 9.39     | 14.04    | 14.04    | -        | -         | 9.03                |
| BMO Monthly Income ETF                               | ZMI    | 01/28/2011     | 5.33    | 3.16     | 5.19     | 10.54    | 12.82    | 12.47    | 8.86     | 7.14      | 6.37                |
| BMO Balanced ESG ETF                                 | ZESG   | 01/16/2020     | 2.30    | 1.47     | 1.66     | 7.87     | 12.48    | 14.32    | 8.62     | -         | 8.41                |
| BMO Conservative ETF                                 | ZCON   | 02/15/2019     | 3.24    | 2.20     | 2.40     | 7.36     | 10.21    | 10.75    | 5.73     | -         | 6.52                |

## Alpha Seeking Strategies

Performance as of February 28, 2026

| Name  | Ticker | Inception Date | YTD (%) | 1 MO (%) | 3 MO (%) | 6 MO (%) | 1 YR (%) | 3 YR (%) | 5 YR (%) | 10 YR (%) | Since Inception (%) |
|---|--------|----------------|---------|----------|----------|----------|----------|----------|----------|-----------|---------------------|
| BMO Brookfield Global Renewables Infrastructure Fund ETF Series | GRNI   | 03/01/2022     | 11.46   | 6.16     | 8.52     | 20.10    | 32.24    | 11.51    | -        | -         | 8.16                |
| BMO Global Innovators Fund Active ETF Series                    | BGIN   | 06/27/2023     | 8.08    | 0.76     | 5.57     | 17.50    | 28.53    | -        | -        | -         | 26.90               |

|  |      |            |       |       |       |       |       |       |       |   |       |
|--|------|------------|-------|-------|-------|-------|-------|-------|-------|---|-------|
| BMO Long Short Canadian Equity ETF                       | ZLSC | 10/02/2023 | 6.11  | 5.21  | 6.68  | 13.04 | 27.96 | -     | -     | - | 21.92 |
| BMO SIA Focused Canadian Equity Fund ETF Series          | ZFC  | 12/11/2018 | 12.95 | 9.08  | 14.17 | 21.83 | 27.38 | 13.69 | 9.64  | - | 10.63 |
| BMO Global Infrastructure Fund Active ETF Series         | BGIF | 06/27/2023 | 11.07 | 7.72  | 7.48  | 14.11 | 23.21 | -     | -     | - | 19.30 |
| BMO Global Dividend Opportunities Fund Active ETF Series | BGDV | 10/02/2023 | 3.62  | 0.89  | 3.35  | 8.67  | 13.27 | -     | -     | - | 24.97 |
| BMO Global Equity Fund Active ETF Series                 | BGEQ | 06/27/2023 | 2.23  | -0.12 | 1.15  | 7.31  | 13.19 | -     | -     | - | 22.31 |
| BMO Tactical Dividend ETF Fund                           | ZZZD | 01/11/2019 | 6.58  | 4.24  | 6.08  | 9.03  | 12.04 | 8.47  | 7.74  | - | 4.74  |
| BMO U.S. All Cap Equity Fund ETF Series                  | ZACE | 06/07/2021 | -0.62 | -0.15 | -3.07 | 4.57  | 9.45  | 22.58 | -     | - | 13.72 |
| BMO Global Health Care Fund Active ETF Series            | BGHC | 06/27/2023 | 2.12  | 2.66  | -1.01 | 19.27 | 7.24  | -     | -     | - | 12.28 |
| BMO Women In Leadership Fund                             | WOMN | 05/29/2018 | -0.95 | 1.41  | -1.69 | 1.54  | 6.58  | 16.42 | 10.69 | - | 10.63 |
| BMO Sustainable Global Multi-Sector Bond Fund            | ZMSB | 05/29/2018 | 1.20  | 0.87  | 1.37  | 3.23  | 6.10  | 6.38  | 2.18  | - | 3.27  |
| BMO Global Strategic Bond Fund                           | ZGSB | 05/29/2018 | 1.11  | 0.39  | 0.52  | 3.25  | 5.56  | 7.32  | 1.92  | - | 3.25  |
| BMO Brookfield Global Real Estate Tech Fund ETF Series   | TOWR | 03/01/2022 | 10.05 | 7.65  | 8.37  | 7.76  | 5.44  | 6.48  | -     | - | 2.33  |
| BMO SIA Focused North American Equity Fund ETF Series    | ZFN  | 12/11/2018 | 0.16  | -1.38 | -1.16 | 7.58  | 4.36  | 18.70 | 12.22 | - | 11.62 |
| BMO Global REIT Fund Active ETF Series                   | BGRT | 06/27/2023 | 7.97  | 5.42  | 6.74  | 6.79  | 3.84  | -     | -     | - | 8.78  |
| BMO Core Plus Bond Fund                                  | ZCPB | 05/29/2018 | 2.22  | 1.50  | 0.96  | 3.76  | 2.41  | 5.00  | 0.64  | - | 2.11  |
| BMO Long Short US Equity ETF                             | ZLSU | 10/02/2023 | -1.26 | -0.12 | -4.58 | -1.77 | -1.19 | -     | -     | - | 16.64 |

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