

As at September 30, 2024

**Summary of Investment Portfolio**

The Fund held no short positions as at September 30, 2024. The following Top Holdings table shows the 25 largest positions (or all positions if the total number of positions is less than 25) held by the Fund as at September 30, 2024, through its investment in the U.S.-based iShares MSCI USA Momentum Factor ETF ("MTUM"), based on the fair value of the position, expressed as a percentage of the net asset value of MTUM.

TOP HOLDINGS		PORTFOLIO ALLOCATION	
<i>Position</i>	<i>% of Net Asset Value</i>	<i>Sector/Investment Type</i>	<i>% of Net Asset Value</i>
Meta Platforms Inc. ....	5.2	Information Technology .....	21.7
Broadcom Inc. ....	5.0	Industrials .....	19.6
NVIDIA Corp. ....	4.6	Financials .....	19.3
Amazon.com Inc. ....	4.5	Consumer Staples .....	9.3
Eli Lilly & Co. ....	4.5	Health Care .....	8.9
JPMorgan Chase & Co. ....	4.2	Consumer Discretionary .....	8.7
Costco Wholesale Corp. ....	3.6	Communication Services .....	5.2
GE Aerospace .....	3.6	Utilities .....	3.3
Walmart Inc. ....	3.4	Real Estate .....	1.6
Progressive Corp. (The) .....	1.9	Energy .....	1.1
Eaton Corp. PLC .....	1.8	Materials .....	1.0
Goldman Sachs Group Inc. (The) .....	1.7	Cash .....	0.2
RTX Corp. ....	1.6	Other Assets, Less Liabilities .....	0.1
Philip Morris International Inc. ....	1.5	<b>Total</b> .....	<b>100.0</b>
American Express Co. ....	1.5		
QUALCOMM Inc. ....	1.4		
Constellation Energy Corp. ....	1.4		
Applied Materials Inc. ....	1.4		
Arista Networks Inc. ....	1.2		
Boston Scientific Corp. ....	1.2		
Intuitive Surgical Inc. ....	1.1		
KKR & Co. Inc. ....	1.1		
Trane Technologies PLC .....	1.1		
Micron Technology Inc. ....	1.1		
TJX Companies Inc. (The) .....	1.1		
<b>Total</b> .....	<b>60.7</b>		
<b>Total Net Asset Value (000s)</b> .....	<b>\$4,526</b>		

This summary of investment portfolio may change due to the ongoing portfolio transactions of the Fund and quarterly updates are available on the internet at [www.blackrock.com/ca](http://www.blackrock.com/ca).