

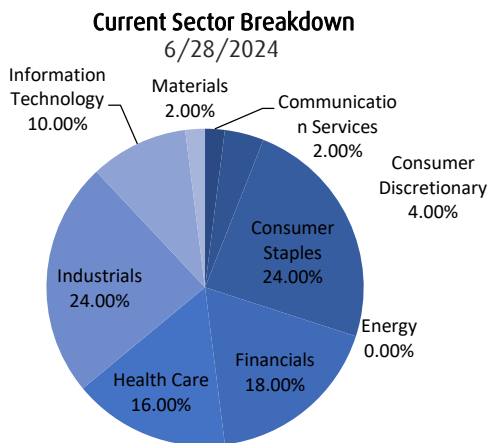
Value MFR Model Constituent Composition

Stocks in Screen

| Ticker | Company Name | Price | BMO Rating | Mos. In Screen | Ticker | Company Name | Price | BMO Rating | Mos. In Screen |
|--------|--------------------------------------|----------|------------|----------------|--------|-----------------------------------|----------|------------|----------------|
| ABT | Abbott Laboratories | \$103.20 | NR | 2 | KDP | Keurig Dr Pepper, Inc. | \$32.78 | NR | 1 |
| ADP | Automatic Data Processing, Inc. | \$236.63 | NR | 6 | KMB | Kimberly-Clark Corp. | \$137.99 | NR | 2 |
| AFL | Aflac, Inc. | \$89.43 | NR | NEW | KO | The Coca-Cola Co. | \$63.15 | NR | 68 |
| AME | AMETEK, Inc. | \$166.10 | NR | 16 | LIN | Linde Plc | \$430.09 | OP | 19 |
| AMP | Ameriprise Financial, Inc. | \$433.87 | NR | 2 | LMT | Lockheed Martin Corp. | \$465.70 | NR | 1 |
| APH | Amphenol Corp. | \$67.56 | NR | 6 | MA | Mastercard, Inc. | \$444.65 | OP | 6 |
| BK | The Bank of New York Mellon Corp. | \$60.50 | NR | 2 | MCK | McKesson Corp. | \$584.83 | NR | 4 |
| BRK.B | Berkshire Hathaway, Inc. | \$407.10 | NR | 4 | MDLZ | Mondelez International, Inc. | \$66.03 | NR | 19 |
| BSX | Boston Scientific Corp. | \$76.55 | NR | 14 | MMC | Marsh & McLennan Cos., Inc. | \$211.99 | Mkt | NEW |
| CAH | Cardinal Health, Inc. | \$96.54 | NR | 5 | MNST | Monster Beverage Corp. | \$49.34 | Mkt | 6 |
| CL | Colgate-Palmolive Co. | \$96.12 | NR | 99 | MO | Altria Group, Inc. | \$46.05 | NR | 16 |
| COR | Cencora, Inc. | \$222.51 | NR | 3 | MRK | Merck & Co., Inc. | \$127.72 | OP | 2 |
| COST | Costco Wholesale Corp. | \$859.36 | OP | 9 | MSI | Motorola Solutions, Inc. | \$386.76 | NR | NEW |
| CSCO | Cisco Systems, Inc. | \$47.28 | NR | 52 | OMC | Omnicom Group, Inc. | \$89.08 | NR | NEW |
| CTAS | Cintas Corp. | \$704.34 | NR | 8 | OTIS | Otis Worldwide Corp. | \$95.95 | NR | 39 |
| CTSH | Cognizant Technology Solutions Corp. | \$68.61 | Mkt | 9 | PAYX | Paychex, Inc. | \$118.38 | NR | 44 |
| DOV | Dover Corp. | \$176.96 | NR | 1 | PEP | PepsiCo, Inc. | \$163.58 | NR | 6 |
| ELV | Elevance Health, Inc. | \$535.92 | NR | NEW | PG | Procter & Gamble Co. | \$163.90 | NR | 198 |
| FAST | Fastenal Co. | \$62.76 | NR | 51 | PM | Philip Morris International, Inc. | \$101.64 | NR | 68 |
| HD | The Home Depot, Inc. | \$334.97 | NR | 1 | ROL | Rollins, Inc. | \$49.15 | NR | 6 |
| HON | Honeywell International, Inc. | \$213.23 | NR | 25 | TJX | The TJX Cos., Inc. | \$110.20 | OP | 16 |
| ITW | Illinois Tool Works Inc. | \$235.51 | NR | 4 | V | Visa, Inc. | \$268.23 | OP | 6 |
| JKHY | Jack Henry & Associates, Inc. | \$163.76 | NR | 5 | VRSN | VeriSign, Inc. | \$175.98 | NR | 10 |
| JNJ | Johnson & Johnson | \$146.03 | NR | 138 | WM | Waste Management, Inc. | \$209.47 | Mkt | 2 |
| JPM | JPMorgan Chase & Co. | \$208.83 | Mkt | 3 | WMT | Walmart, Inc. | \$68.07 | OP | 13 |

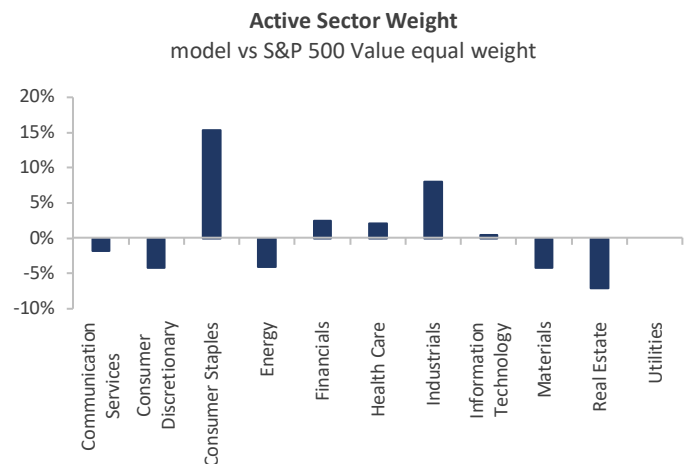
Source: BMO Capital Markets Investment Strategy, FactSet. Screened constituents as of 6/28/2024. Prices as of 7/2/2024. Some stocks in the table above may be covered by our Canadian affiliate BMO Nesbitt Burns Inc. Click here for disclosures on those stocks: <https://researchglobal0.bmocapitalmarkets.com/public-disclosure/>

Current Sector Pie Chart



Source: BMO Capital Markets Investment Strategy Group, FactSet.

Active Sector Weight



Source: BMO Capital Markets Investment Strategy Group, FactSet.

Monthly Average Turnover

| 1Y | 3Y | 5Y | 10Y | 20Y | 30Y |
|-------|-------|-------|-------|-------|-------|
| 28.62 | 31.35 | 30.62 | 31.87 | 30.90 | 32.05 |

Source: BMO Capital Markets Investment Strategy, FactSet.

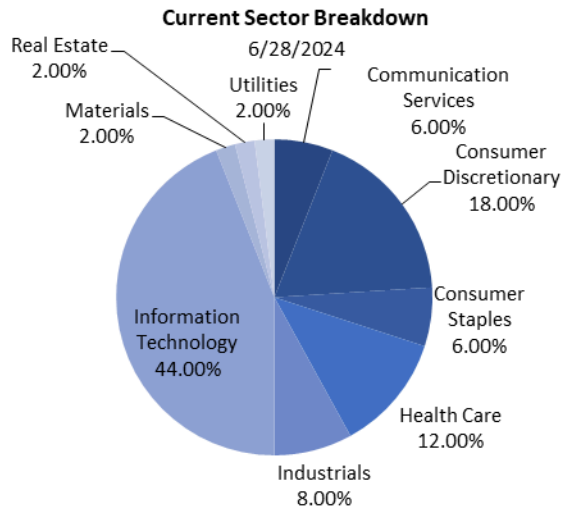
Growth MFR Model Constituent Composition

Stocks in Screen

| Ticker | Company Name | Price | BMO Rating | Mos. In Screen | Ticker | Company Name | Price | BMO Rating | Mos. In Screen |
|--------|------------------------------|----------|------------|----------------|--------|-------------------------------------|------------|------------|----------------|
| AAPL | Apple, Inc. | \$220.27 | NR | 54 | KO | The Coca-Cola Co. | \$63.15 | NR | 16 |
| ABBV | AbbVie, Inc. | \$165.96 | OP | 9 | LLY | Eli Lilly & Co. | \$906.71 | OP | 4 |
| ABNB | Airbnb, Inc. | \$154.34 | Mkt | 1 | LRCX | Lam Research Corp. | \$1,072.82 | NR | NEW |
| ADBE | Adobe, Inc. | \$567.71 | OP | NEW | LVS | Las Vegas Sands Corp. | \$42.31 | NR | 6 |
| ADSK | Autodesk, Inc. | \$247.86 | Mkt | 3 | META | Meta Platforms, Inc. | \$509.50 | Mkt | 6 |
| AMAT | Applied Materials, Inc. | \$240.86 | NR | 4 | MNST | Monster Beverage Corp. | \$49.34 | Mkt | 16 |
| AMD | Advanced Micro Devices, Inc. | \$164.32 | NR | 4 | MPWR | Monolithic Power Systems, Inc. | \$828.75 | NR | 4 |
| AMZN | Amazon.com, Inc. | \$200.00 | OP | 16 | MRK | Merck & Co., Inc. | \$127.72 | OP | 3 |
| ANET | Arista Networks, Inc. | \$357.01 | NR | 34 | MSFT | Microsoft Corp. | \$459.28 | OP | 1 |
| APH | Amphenol Corp. | \$67.56 | NR | 2 | MSI | Motorola Solutions, Inc. | \$386.76 | NR | 1 |
| BSX | Boston Scientific Corp. | \$76.55 | NR | 15 | NCLH | Norwegian Cruise Line Holdings Ltd. | \$17.61 | NR | 2 |
| CDNS | Cadence Design Systems, Inc. | \$316.78 | NR | 81 | NFLX | Netflix, Inc. | \$679.58 | OP | 5 |
| CL | Colgate-Palmolive Co. | \$96.12 | NR | 5 | NKE | NIKE, Inc. | \$76.04 | OP | 2 |
| CMG | Chipotle Mexican Grill, Inc. | \$61.40 | Mkt | NEW | NOW | ServiceNow, Inc. | \$794.11 | OP | 5 |
| CPRT | Copart, Inc. | \$54.69 | NR | NEW | NTAP | NetApp, Inc. | \$129.88 | NR | 6 |
| CRM | Salesforce, Inc. | \$256.19 | OP | 6 | NVDA | NVIDIA Corp. | \$122.67 | NR | 105 |
| CRWD | CrowdStrike Holdings, Inc. | \$385.05 | OP | NEW | ORCL | Oracle Corp. | \$143.28 | Mkt | 3 |
| CSGP | CoStar Group, Inc. | \$74.22 | Mkt | NEW | QCOM | QUALCOMM, Inc. | \$200.16 | NR | 7 |
| DXCM | DexCom, Inc. | \$112.49 | NR | 16 | ROST | Ross Stores, Inc. | \$144.40 | OP | 6 |
| ETN | Eaton Corp. Plc | \$313.28 | NR | NEW | SMCI | Super Micro Computer, Inc. | \$837.17 | NR | 3 |
| EW | Edwards Lifesciences Corp. | \$91.23 | NR | 4 | STX | Seagate Technology Holdings Plc | \$103.13 | NR | NEW |
| FCX | Freeport-McMoRan, Inc. | \$48.71 | OP | 2 | TJX | The TJX Cos., Inc. | \$110.20 | OP | 16 |
| FTNT | Fortinet, Inc. | \$61.01 | Mkt | 68 | TSLA | Tesla, Inc. | \$231.26 | NR | 42 |
| GOOGL | Alphabet, Inc. | \$185.24 | OP | 16 | UBER | Uber Technologies, Inc. | \$70.67 | OP | 6 |
| HWM | Howmet Aerospace, Inc. | \$78.07 | NR | 6 | VST | Vistra Corp. | \$87.70 | OP | 1 |

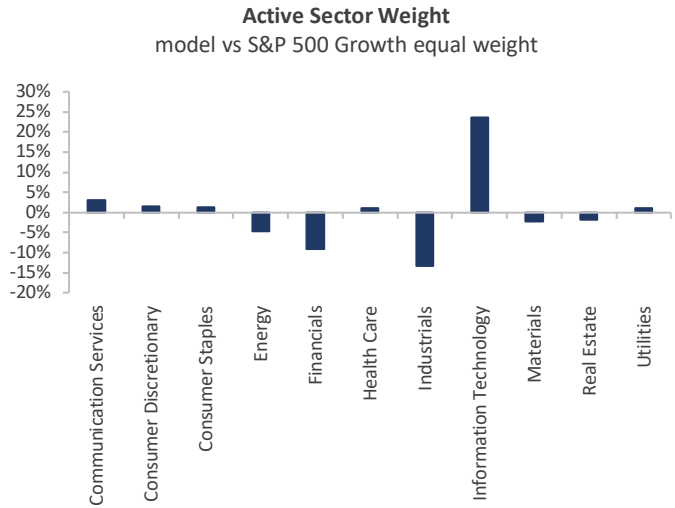
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Current Sector Pie Chart



Source: BMO Capital Markets Investment Strategy Group, FactSet.

Active Sector Weight



Source: BMO Capital Markets Investment Strategy Group, FactSet.

Monthly Average Turnover

| 1Y | 3Y | 5Y | 10Y | 20Y | 30Y |
|-------|-------|-------|-------|-------|-------|
| 32.00 | 38.27 | 38.30 | 36.66 | 35.19 | 31.03 |

Source: BMO Capital Markets Investment Strategy, FactSet.