

TRADE_DATE	02/26/2024	PA5Y		FIDELITY NEW MILLENNIUM	FML	FML		INSTRUCTION_ASSET	04S990269													
CREATION_UNIT_SIZE	25000	DOMICILE		ESTIMATED_DIVIDENDS	20.02	PRODUCT_STRUCTURE		EST_INC	0													
SETTLEMENT_CYCLE	T 2	ASSET_CLASS		ESTIMATED_EXPENSE	14.93	CREATE_FEE	250	ESTIMATED_CASH_COMPONENT	12595.88													
NAV	39.591922	UNDISTRIBUTED_NET_INCOME_PER_SHARE	0	BASKET_MARKET_VALUE	950661.3	REDEEM_FEE	250	ACTUAL_CASH_COMPONENT	21853.42													
NAV_PER_CREATION_UNIT	989798.05	UNDISTRIBUTED_NET_INCOME_PER_CREATION_UNIT	0	BASKET_SHARES	8041	CREATE_VARIABLE_FEE	0	BASKET_TYPE														
NAV_LESS_UNDISTRIBUTED_NET_INCOME	989798.05	ACTUAL_CASH_IN_LIEU	182197.83	ESTIMATED_CASH_IN_LIEU	26545.96	REDEEM_VARIABLE_FEE	0															
ETF_SHARES_OUTSTANDING	7025000	ACTUAL_INTEREST	0	ESTIMATED_INTEREST		EXPENSE_RATIO	0.38															
TOTAL_NET_ASSETS	278133253.9	ACTUAL_TOTAL_CASH	204051.25	ESTIMATED_TOTAL_CASH	39141.84	THRESHOLD																
CUSIP	TICKER	SEDOL	ISIN	DESCRIPTION	CUR	ISO	SHARES	ORIGINAL_FACE	INTEREST	LOCAL_PRICE	LOCAL_MV	FOREX	BASE_PRICE	BASE_MV	WEIGHT	CIL	EST_DIVIDEND	LOT	NEW	SHARE_CHANGE	INT_FACTOR	PAR_ADJUSTMENT_FACTOR
009066101	ABNB	BMGYHH4	US0090661010	AIRBNB INC CLASS A	USD	US	17	0	0	152.66	2595.22	1	152.66	2595.22	0.26557519	N	0	1	N	0		1
01973R101	ALSN	B4PZ892	US01973R1014	ALLISON TRANSMISSION HLDGS INC	USD	US	94	0	0	74.63	7015.22	1	74.63	7015.22	0.71788456	N	0	1	Y	0		1
02079K305	GOOGL	BYVY8G0	US02079K3059	ALPHABET INC CL A	USD	US	253	0	0	143.96	36421.88	1	143.96	36421.88	3.72713973	N	0	1	N	0		1
023135106	AMZN	2000019	US0231351067	AMAZON.COM INC	USD	US	166	0	0	174.99	29048.34	1	174.99	29048.34	2.97258741	N	0	1	N	0		1
03027X100	AMT	B7FBFL2	US03027X1000	AMERICAN TOWER CORP	USD	US	16	0	0	189.93	3038.88	1	189.93	3038.88	0.310976	N	0	1	Y	0		1
03073E105	COR	2795393	US03073E1055	CENCORA INC	USD	US	19	0	0	237.27	4508.13	1	237.27	4508.13	0.46132793	N	0	1	Y	0		1
032095101	APH	2145084	US0320951017	AMPHENOL CORPORATION CL A	USD	US	62	0	0	107.47	6663.14	1	107.47	6663.14	0.68185535	N	0	1	Y	0		1
036752103	ELV	BSPHGL4	US0367521038	ELEVANCE HEALTH INC	USD	US	14	0	0	514.09	7197.26	1	514.09	7197.26	0.73651315	N	0	1	Y	0		1
037833100	AAPL	2046251	US0378331005	APPLE INC	USD	US	204	0	0	182.52	37234.08	1	182.52	37234.08	3.81025413	N	0	1	N	0		1
060505104	BAC	2295677	US0605051046	BANK OF AMERICA CORPORATION	USD	US	556	0	0	33.92	18859.52	1	33.92	18859.52	1.92994064	N	0	1	Y	0		1
097023105	BA	2108601	US0970231058	BOEING CO	USD	US	53	0	0	200.83	10643.99	1	200.83	10643.99	1.08922543	N	0	1	N	0		1
09857L108	BKNG	BDRXDB4	US09857L1089	THE BOOKING HOLDINGS INC	USD	US	1	0	0	3505.96	3505.96	1	3505.96	3505.96	0.35877343	N	0	1	Y	0		1
101137107	BSX	2113434	US1011371077	BOSTON SCIENTIFIC CORP	USD	US	183	0	0	67	12261	1	67	12261	1.25469801	N	0	1	N	0		1
110122108	BMY	2126335	US1101221083	BRISTOL-MYERS SQUIBB CO	USD	US	277	0	0	51.66	14309.82	1	51.66	14309.82	1.46435875	N	0	1	Y	0		1
11135F101	AVGO	BDZ78H9	US11135F1012	BROADCOM INC	USD	US	10	0	0	1296.37	12963.7	1	1296.37	12963.7	1.32660701	N	0	1	Y	0		1
125523100	CI	BHU0775	US1255231003	CIGNA GROUP (THE)	USD	US	44	0	0	344.24	15146.56	1	344.24	15146.56	1.54998439	N	0	1	N	0		1
126850100	CVS	2577609	US1268501006	CVS HEALTH CORP	USD	US	137	0	0	77.2	10576.4	1	77.2	10576.4	1.08230878	N	0	1	Y	0		1
136385101	CNQ	2125202	CA1363851017	CANADIAN NATL RESOURCES LTD	USD	US	145	0	0	65.32	9471.4	1	65.32	9471.4	0.96923144	N	0	1	N	0		1
17275R102	CSCO	2198163	US17275R1023	CISCO SYSTEMS INC	USD	US	236	0	0	48.86	11530.96	1	48.86	11530.96	1.17999123	N	0	1	N	0		1
191216100	KO	2206657	US1912161007	COCA COLA CO	USD	US	148	0	0	61.2	9057.6	1	61.2	9057.6	0.92688628	N	0	1	N	0		1
20030N101	CMCSA	2044545	US20030N1019	COMCAST CORP CL A	USD	US	397	0	0	41.9	16634.3	1	41.9	16634.3	1.70222845	N	0	1	N	0		1
21037T109	CEG	BMH4FS1	US21037T1097	CONSTELLATION ENERGY CORP	USD	US	77	0	0	133.99	10317.23	1	133.99	10317.23	1.05578729	N	0	1	N	0		1
22160K105	COST	2701271	US22160K1051	COSTCO WHOLESALE CORP	USD	US	8	0	0	737.93	5903.44	1	737.93	5903.44	0.6041134	N	0	1	Y	0		1
22822V101	CCI	BTGQCX1	US22822V1017	CROWN CASTLE INC	USD	US	25	0	0	108.69	2717.25	1	108.69	2717.25	0.27806281	N	0	1	Y	0		1
235851102	DHR	2250870	US2358511028	DANAHER CORP	USD	US	42	0	0	253.84	10661.28	1	253.84	10661.28	1.09099476	N	0	1	N	0		1
253393102	DKS	2969637	US2533931026	DICKS SPORTING GOODS INC	USD	US	12	0	0	172.67	2072.04	1	172.67	2072.04	0.2120369	Y	0	1	N	0		1
281020107	EIX	2829515	US2810201077	EDISON INTL	USD	US	171	0	0	68.26	11672.46	1	68.26	11672.46	1.19447127	N	0	1	Y	0		1
30231G102	XOM	2326618	US30231G1022	EXXON MOBIL CORP	USD	US	286	0	0	103.84	29698.24	1	103.84	29698.24	3.03909326	N	0	1	N	0		1
30303M102	META	B7TL820	US30303M1027	META PLATFORMS INC CL A	USD	US	94	0	0	484.03	45498.82	1	484.03	45498.82	4.65600511	N	0	1	N	0		1
31428X106	FDX	2142784	US31428X1063	FEDEX CORP	USD	US	24	0	0	243.46	5843.04	1	243.46	5843.04	0.59793252	N	0	1	Y	0		1
335934105	FM	2347608	CA3359341052	FIRST QUANTUM MINERALS INC	CAD	CA	130	0	0	12.42	1614.6	1.35	9.2	1195.78	0.12236708	N	0	1	Y	0		1
337738108	FI	2342034	US3377381088	FISERV INC	USD	US	85	0	0	150.76	12814.6	1	150.76	12814.6	1.31134924	N	0	1	N	0		1
351858105	FNV	B29NF31	CA3518581051	FRANCO-NEVADA CORP	CAD	CA	21	0	0	145.43	3054.03	1.35	107.71	2261.83	0.23145858	N	0	1	N	0		1
35671D857	FCX	2352118	US35671D8570	FREEPORT MCMORAN INC	USD	US	92	0	0	38.96	3584.32	1	38.96	3584.32	0.3667922	N	0	1	N	0		1
363576109	AJG	2359506	US3635761097	ARTHUR J GALLAGHER AND CO	USD	US	13	0	0	245	3185	1	245	3185	0.32592881	N	0	1	Y	0		1
369604301	GE	BL59CR9	US3696043013	GENERAL ELECTRIC CO	USD	US	100	0	0	153.33	15333	1	153.33	15333	1.56906325	N	0	1	N	0		1
37940X102	GPN	2712013	US37940X1028	GLOBAL PAYMENTS INC	USD	US	46	0	0	133.1	6122.6	1	133.1	6122.6	0.62654058	N	0	1	Y	0		1
43300A203	HLT	BYVMW06	US43300A2033	HILTON WORLDWIDE HOLDINGS INC	USD	US	24	0	0	204.54	4908.96	1	204.54	4908.96	0.50234584	N	0	1	N	0		1
444859102	HUM	2445063	US4448591028	HUMANA INC	USD	US	3	0	0	362.91	1088.73	1	362.91	1088.73	0.11141239	N	0	1	Y	0		1
45687V106	IR	BL5GZ82	US45687V1061	INGERSOLL RAND	USD	US	48	0	0	90.53	4345.44	1	90.53	4345.44	0.44467946	N	0	1	N	0		1

CUSIP	TICKER	SEDOL	ISIN	DESCRIPTION	CUR	ISO	SHARES	ORIGINAL_FACE	INTEREST	LOCAL_PRICE	LOCAL_MV	FOREX	BASE_PRICE	BASE_MV	WEIGHT	CIL	EST_DIVIDEND	LOT	NEW	SHARE_CHANGE	INT_FACTOR	PAR_ADJUSTMENT_FACTOR
461202103	INTU	2459020	US4612021034	INTUIT INC	USD	US	18	0	0	659.81	11876.58	1	659.81	11876.58	1.21535937	N	0	1	N	0		1
46625H100	JPM	2190385	US46625H1005	JPMORGAN CHASE & CO	USD	US	119	0	0	183.99	21894.81	1	183.99	21894.81	2.24054926	N	0	1	N	0		1
466313103	JBL	2471789	US4663131039	JABIL INC	USD	US	70	0	0	139.52	9766.4	1	139.52	9766.4	0.99941951	N	0	1	N	0		1
48242W106	KBR	B1HHB18	US48242W1062	KBR INC	USD	US	57	0	0	59.53	3393.21	1	59.53	3393.21	0.34723545	Y	0	1	N	0		1
49177J102	KVUE	BQ84ZQ6	US49177J1025	KENVUE INC	USD	US	571	0	0	19.18	10951.78	1	19.18	10951.78	1.12072233	N	0	1	N	0		1
49271V100	KDP	BD3W133	US49271V1008	KEURIG DR PEPPER INC	USD	US	272	0	0	30.19	8211.68	1	30.19	8211.68	0.84032122	N	0	1	N	0		1
499049104	KNX	BF0LKD0	US4990491049	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	US	125	0	0	58.22	7277.5	1	58.22	7277.5	0.74472431	N	0	1	Y	0		1
532457108	LLY	2516152	US5324571083	ELI LILLY & CO	USD	US	24	0	0	769.54	18468.96	1	769.54	18468.96	1.88997368	N	0	1	N	0		1
548661107	LOW	2536763	US5486611073	LOWES COS INC	USD	US	34	0	0	232.56	7907.04	1	232.56	7907.04	0.80914667	N	0	1	Y	0		1
571748102	MMC	2567741	US5717481023	MARSH & MCLENNAN COS INC	USD	US	19	0	0	203.65	3869.35	1	203.65	3869.35	0.39596001	N	0	1	N	0		1
571903202	MAR	2210614	US5719032022	MARRIOTT INTERNATIONAL INC A	USD	US	9	0	0	251.48	2263.32	1	251.48	2263.32	0.23161105	N	0	1	Y	0		1
573284106	MLM	2572079	US5732841060	MARTIN MARIETTA MATERIALS INC	USD	US	8	0	0	548.68	4389.44	1	548.68	4389.44	0.44918209	N	0	1	Y	0		1
573874104	MRVL	BNKJSM5	US5738741041	MARVELL TECHNOLOGY INC	USD	US	5	0	0	67.58	337.9	1	67.58	337.9	0.03457813	Y	0	1	N	0		1
57636Q104	MA	B121557	US57636Q1040	MASTERCARD INC CL A	USD	US	5	0	0	473.42	2367.1	1	473.42	2367.1	0.24223111	N	0	1	Y	0		1
58733R102	MELI	B23X1H3	US58733R1023	MERCADOLIBRE INC	USD	US	1	0	0	1629.32	1629.32	1	1629.32	1629.32	0.16673229	N	0	1	Y	0		1
594918104	MSFT	2588173	US5949181045	MICROSOFT CORP	USD	US	195	0	0	410.34	80016.3	1	410.34	80016.3	8.18826295	N	0	1	N	0		1
595112103	MU	2588184	US5951121038	MICRON TECHNOLOGY INC	USD	US	144	0	0	86	12384	1	86	12384	1.2672849	N	0	1	N	0		1
64110L106	NFLX	2857817	US64110L1061	NETFLIX INC	USD	US	6	0	0	583.56	3501.36	1	583.56	3501.36	0.3583027	N	0	1	N	0		1
666807102	NOC	2648806	US6668071029	NORTHROP GRUMMAN CORP	USD	US	6	0	0	461.1	2766.6	1	461.1	2766.6	0.28311292	N	0	1	N	0		1
670100205	NVO	2651202	US6701002056	NOVO-NORDISK AS CL B ADR	USD	US	14	0	0	123.45	1728.3	1	123.45	1728.3	0.17686115	N	0	1	N	0		1
67066G104	NVDA	2379504	US67066G1040	NVIDIA CORP	USD	US	63	0	0	788.17	49654.71	1	788.17	49654.71	5.08128746	N	0	1	N	0		1
693475105	PNC	2692665	US6934751057	PNC FINANCIAL SERVICES GRP INC	USD	US	58	0	0	146.12	8474.96	1	146.12	8474.96	0.86726331	N	0	1	Y	0		1
701094104	PH	2671501	US7010941042	PARKER HANNIFIN CORP	USD	US	10	0	0	531.07	5310.7	1	531.07	5310.7	0.54345687	N	0	1	N	0		1
74762E102	PWR	2150204	US74762E1029	QUANTA SVCS INC	USD	US	17	0	0	234.39	3984.63	1	234.39	3984.63	0.4077569	N	0	1	N	0		1
75886F107	REGN	2730190	US75886F1075	REGENERON PHARMACEUTICALS INC	USD	US	9	0	0	981.2	8830.8	1	981.2	8830.8	0.90367728	N	0	1	N	0		1
780259305	SHEL	BPK3CG3	US7802593050	SHELL PLC SPONS ADR	USD	US	168	0	0	63.93	10740.24	1	63.93	10740.24	1.09907493	N	0	1	Y	0		1
78409V104	SPGI	BYV2325	US78409V1044	S&P GLOBAL INC	USD	US	22	0	0	438.27	9641.94	1	438.27	9641.94	0.98668321	N	20.02	1	Y	0		1
80105N105	SNY	2964557	US80105N1054	SANOFI SPON ADR	USD	US	117	0	0	48.77	5706.09	1	48.77	5706.09	0.58391809	N	0	1	Y	0		1
803054204	SAP	2775135	US8030542042	SAP SE SPON ADR	USD	US	59	0	0	184.22	10868.98	1	184.22	10868.98	1.11224921	N	0	1	Y	0		1
828806109	SPG	2812452	US8288061091	SIMON PPTY GROUP INC - REIT	USD	US	73	0	0	150.35	10975.55	1	150.35	10975.55	1.12315477	N	0	1	Y	0		1
842587107	SO	2829601	US8425871071	SOUTHERN CO	USD	US	231	0	0	67.69	15636.39	1	67.69	15636.39	1.60010989	N	0	1	N	0		1
848574109	SPR	B1HMMS7	US8485741099	SPIRIT AEROSYSTEM HLD INC CL A	USD	US	91	0	0	29.25	2661.75	1	29.25	2661.75	0.27238336	N	0	1	Y	0		1
872540109	TJX	2989301	US8725401090	TJX COMPANIES INC NEW	USD	US	46	0	0	99.38	4571.48	1	99.38	4571.48	0.46781069	N	0	1	N	0		1
874039100	TSM	2113382	US8740391003	TAIWAN SEMIC MFG CO LTD SP ADR	USD	US	63	0	0	129.53	8160.39	1	129.53	8160.39	0.83507259	N	0	1	N	0		1
883556102	TMO	2886907	US8835561023	THERMO FISHER SCIENTIFIC INC	USD	US	21	0	0	564.71	11858.91	1	564.71	11858.91	1.21355116	N	0	1	N	0		1
89417E109	TRV	2769503	US89417E1091	TRAVELERS COMPANIES INC	USD	US	42	0	0	220.96	9280.32	1	220.96	9280.32	0.94967776	N	0	1	Y	0		1
90353T100	UBER	BK6N347	US90353T1007	UBER TECHNOLOGIES INC	USD	US	98	0	0	78.2	7663.6	1	78.2	7663.6	0.78423486	N	0	1	N	0		1
911312106	UPS	2517382	US9113121068	UNITED PARCEL SERVICE INC CL B	USD	US	64	0	0	148.63	9512.32	1	148.63	9512.32	0.97341888	N	0	1	Y	0		1
911363109	URI	2134781	US9113631090	UNITED RENTALS INC	USD	US	13	0	0	658.23	8556.99	1	658.23	8556.99	0.87565764	N	0	1	N	0		1
91324P102	UNH	2917766	US91324P1021	UNITEDHEALTH GROUP INC	USD	US	31	0	0	527.24	16344.44	1	527.24	16344.44	1.67256637	N	0	1	N	0		1
92537N108	VRT	BL3LWS8	US92537N1081	VERTIV HOLDINGS CO	USD	US	101	0	0	62.7	6332.7	1	62.7	6332.7	0.64804062	N	0	1	N	0		1
92826C839	V	B2PZN04	US92826C8394	VISA INC CL A	USD	US	37	0	0	283.6	10493.2	1	283.6	10493.2	1.07379472	N	0	1	N	0		1
931142103	WMT	2936921	US9311421039	WALMART INC	USD	US	15	0	0	58.52	877.8	1	58.52	877.8	0.08982741	N	0	1	N	0		1
942622200	WSO	2943039	US9426222009	WALSCO INC	USD	US	8	0	0	384.98	3079.84	1	384.98	3079.84	0.31516753	N	0	1	Y	0		1
949746101	WFC	2649100	US9497461015	WELLS FARGO &	USD	US	378	0	0	53.86	20359.08	1	53.86	20359.08	2.08339426	N	0	1	N	0		1

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960413102	WLK	B01ZP20	US9604131022	WESTLAKE CORP CO	USD	US	22	0	0	136.79	3009.38	1	136.79	3009.38	0.30795719	N	0	1	Y	0		1
969904101	WSM	2967589	US9699041011	WILLIAMS-SONOMA INC	USD	US	22	0	0	226.61	4985.42	1	226.61	4985.42	0.51017018	N	0	1	Y	0		1
971378104	WSC	BMHL0Z4	US9713781048	WILLSCOT MOBILE MINI HOLDINGS CORP	USD	US	27	0	0	48.28	1303.56	1	48.28	1303.56	0.13339647	N	0	1	N	0		1
98138H101	WDAY	B8K6ZD1	US98138H1014	WORKDAY INC CL A	USD	US	11	0	0	305.88	3364.68	1	305.88	3364.68	0.3443159	N	0	1	Y	0		1
G29183103	ETN	B8KQN82	IE00B8KQN827	EATON CORP PLC	USD	US	35	0	0	284.93	9972.55	1	284.93	9972.55	1.02051534	N	0	1	N	0		1
G54950103	LIN	BNZHB81	IE000S9YS762	LINDE PLC	USD	US	3	0	0	447.56	1342.68	1	447.56	1342.68	0.13739972	N	0	1	Y	0		1
H1467J104	CB	B3BQMF6	CH0044328745	CHUBB LTD	USD	US	36	0	0	256.01	9216.36	1	256.01	9216.36	0.94313258	Y	0	1	N	0		1
N07059210	ASML	B908F01	USN070592100	ASML HLDG NV (NY REG SHS) NEW YORK REGISTERED SHARES	USD	US	8	0	0	933.25	7466	1	933.25	7466	0.76401397	Y	0	1	N	0		1
N6596X109	NXPI	B505PN7	NL0009538784	NXP SEMICONDUCTORS NV	USD	US	17	0	0	238.85	4060.45	1	238.85	4060.45	0.41551574	Y	0	1	N	0		1

Before investing in any exchange-traded fund, you should consider its investment objectives, risks, charges, and expenses. Contact Fidelity for a prospectus, an offering circular, or, if available, a summary prospectus containing this information. Read it carefully.

The "Tracking Basket" is designed to closely track the daily performance of the fund but is not the fund's actual portfolio. The Tracking Basket is comprised of: (1) select recently disclosed portfolio holdings (Strategy Components); (2) liquid ETFs that convey information about the types of instruments (that are not otherwise fully represented by the Strategy Components) in which the fund invests; and (3) cash and cash equivalents. Until the fund publicly discloses its holdings for the first time, the Tracking Basket will be generated using the holdings of a non-disclosed model portfolio that the fund's adviser will manage in advance of the fund's launch.

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