

Index Name: Fidelity U.S. Value Factor Index  
 Index Ticker Symbol: FIDUSVLT  
 Index Holdings As Of: 05/05/2021



| COMPANY                       | TICKER | COUNTRY OF LISTING | CURRENCY CODE | INDEX WEIGHT |
|-------------------------------|--------|--------------------|---------------|--------------|
| 3M Co                         | MMM    | US                 | USD           | 0.76172%     |
| Accenture plc A               | ACN    | US                 | USD           | 1.18348%     |
| AFLAC Inc                     | AFL    | US                 | USD           | 0.65975%     |
| Alexion Pharmaceuticals Inc   | ALXN   | US                 | USD           | 0.67268%     |
| Allstate Corp                 | ALL    | US                 | USD           | 0.64800%     |
| Alphabet Inc A                | GOOGL  | US                 | USD           | 3.69544%     |
| Altria Group Inc              | MO     | US                 | USD           | 0.59568%     |
| Amazon.com Inc                | AMZN   | US                 | USD           | 3.79204%     |
| Amdocs Ltd                    | DOX    | US                 | USD           | 0.67702%     |
| Ameriprise Financial Inc      | AMP    | US                 | USD           | 0.68862%     |
| Anthem Inc                    | ANTM   | US                 | USD           | 0.92374%     |
| Apple Inc.                    | AAPL   | US                 | USD           | 5.46889%     |
| Arrow Electronics Inc         | ARW    | US                 | USD           | 0.74619%     |
| AT&T Inc                      | T      | US                 | USD           | 0.98402%     |
| Automatic Data Processing     | ADP    | US                 | USD           | 0.94231%     |
| Bank of America Corp          | BAC    | US                 | USD           | 1.37053%     |
| Berkshire Hathaway B          | BRK.B  | US                 | USD           | 1.88289%     |
| Best Buy Co Inc               | BBY    | US                 | USD           | 0.58113%     |
| Bio-Rad Laboratories Inc A    | BIO    | US                 | USD           | 0.57202%     |
| Biogen Inc                    | BIIB   | US                 | USD           | 0.64824%     |
| Boston Properties Inc         | BXP    | US                 | USD           | 0.19295%     |
| Bristol-Myers Squibb          | BMJ    | US                 | USD           | 0.90166%     |
| Broadcom Inc                  | AVGO   | US                 | USD           | 1.03836%     |
| Capital One Financial         | COF    | US                 | USD           | 0.84800%     |
| CBRE Group Inc.               | CBRE   | US                 | USD           | 0.24200%     |
| Chevron Corp                  | CVX    | US                 | USD           | 0.69965%     |
| Cisco Systems Inc             | CSCO   | US                 | USD           | 1.22965%     |
| Citigroup Inc                 | C      | US                 | USD           | 0.93767%     |
| Cognizant Tech Solutions Corp | CTSH   | US                 | USD           | 0.76255%     |
| Comcast Corp A                | CMCSA  | US                 | USD           | 1.05126%     |
| ConocoPhillips                | COP    | US                 | USD           | 0.38995%     |
| Consolidated Edison Inc       | ED     | US                 | USD           | 0.35300%     |
| Cousins Properties            | CUZ    | US                 | USD           | 0.16143%     |
| CSX Corporation               | CSX    | US                 | USD           | 0.66339%     |
| Cummins Inc                   | CMI    | US                 | USD           | 0.56085%     |
| CVS Health Corporation        | CVS    | US                 | USD           | 0.86129%     |
| DISH Network Corp A           | DISH   | US                 | USD           | 0.61451%     |
| Dow Inc                       | DOW    | US                 | USD           | 0.37265%     |
| DXC Technology Company        | DXC    | US                 | USD           | 0.86598%     |
| Emcor Group Inc               | EME    | US                 | USD           | 0.57820%     |
| EOG Resources                 | EOG    | US                 | USD           | 0.33280%     |
| Equity Residential            | EQR    | US                 | USD           | 0.21214%     |
| Exelon Corp                   | EXC    | US                 | USD           | 0.37379%     |
| Exxon Mobil Corp              | XOM    | US                 | USD           | 0.82364%     |

| COMPANY                        | TICKER | COUNTRY OF LISTING | CURRENCY CODE | INDEX WEIGHT |
|--------------------------------|--------|--------------------|---------------|--------------|
| Facebook Inc A                 | FB     | US                 | USD           | 2.26143%     |
| FedEx Corp                     | FDX    | US                 | USD           | 0.71364%     |
| Ford Motor Co                  | F      | US                 | USD           | 0.61612%     |
| Fox Corp A                     | FOXA   | US                 | USD           | 0.51491%     |
| Gilead Sciences Inc            | GILD   | US                 | USD           | 0.74644%     |
| Goldman Sachs Group Inc        | GS     | US                 | USD           | 0.88123%     |
| Grand Canyon Education         | LOPE   | US                 | USD           | 0.60666%     |
| HCA Healthcare Inc             | HCA    | US                 | USD           | 0.76916%     |
| Highwoods Properties           | HIW    | US                 | USD           | 0.16187%     |
| Home Depot Inc                 | HD     | US                 | USD           | 1.44187%     |
| Horton D.R. Inc                | DHI    | US                 | USD           | 0.73180%     |
| HP Inc                         | HPQ    | US                 | USD           | 0.98898%     |
| Humana Inc                     | HUM    | US                 | USD           | 0.78902%     |
| Ingredion Inc                  | INGR   | US                 | USD           | 0.38155%     |
| Intel Corp                     | INTC   | US                 | USD           | 1.18533%     |
| Intl Business Machines Corp    | IBM    | US                 | USD           | 1.08966%     |
| Intl Paper Co                  | IP     | US                 | USD           | 0.30329%     |
| Jabil Inc                      | JBL    | US                 | USD           | 0.79513%     |
| Johnson & Johnson              | JNJ    | US                 | USD           | 1.59708%     |
| Jones Lang Lasalle Inc         | JLL    | US                 | USD           | 0.19180%     |
| Kimberly-Clark                 | KMB    | US                 | USD           | 0.44969%     |
| Kimco Realty Corp              | KIM    | US                 | USD           | 0.19122%     |
| Kinder Morgan Inc              | KMI    | US                 | USD           | 0.28389%     |
| Kroger Co                      | KR     | US                 | USD           | 0.42389%     |
| Lennar Corp A                  | LEN    | US                 | USD           | 0.67808%     |
| Lockheed Martin                | LMT    | US                 | USD           | 0.71789%     |
| Lowe's Cos Inc                 | LOW    | US                 | USD           | 0.92507%     |
| LyondellBasell Industries N.V. | LYB    | US                 | USD           | 0.32654%     |
| ManpowerGroup                  | MAN    | US                 | USD           | 0.59575%     |
| McDonald's Corp                | MCD    | US                 | USD           | 0.96777%     |
| McKesson Corp                  | MCK    | US                 | USD           | 0.62651%     |
| Medical Properties Trust       | MPW    | US                 | USD           | 0.15841%     |
| Merck & Co Inc                 | MRK    | US                 | USD           | 1.00110%     |
| Metlife Inc                    | MET    | US                 | USD           | 0.74878%     |
| MGIC Investment Corp           | MTG    | US                 | USD           | 0.61183%     |
| Micron Technology Inc          | MU     | US                 | USD           | 0.91592%     |
| Microsoft Corp                 | MSFT   | US                 | USD           | 5.07015%     |
| Molson Coors Beverage Co B     | TAP    | US                 | USD           | 0.40879%     |
| Newmont Corp                   | NEM    | US                 | USD           | 0.34988%     |
| Norfolk Southern Corp          | NSC    | US                 | USD           | 0.66649%     |
| NRG Energy                     | NRG    | US                 | USD           | 0.23954%     |
| Nucor Corp                     | NUE    | US                 | USD           | 0.43601%     |
| Oracle Corp                    | ORCL   | US                 | USD           | 1.17411%     |
| Owens Corning Inc              | OC     | US                 | USD           | 0.55658%     |
| PACCAR Inc                     | PCAR   | US                 | USD           | 0.47882%     |
| Pfizer Inc                     | PFE    | US                 | USD           | 1.13754%     |
| PG&E Corporation               | PCG    | US                 | USD           | 0.28322%     |
| Philip Morris International    | PM     | US                 | USD           | 0.74782%     |

| COMPANY                       | TICKER | COUNTRY OF LISTING | CURRENCY CODE | INDEX WEIGHT |
|-------------------------------|--------|--------------------|---------------|--------------|
| PPL Corp                      | PPL    | US                 | USD           | 0.33006%     |
| Procter & Gamble              | PG     | US                 | USD           | 1.12873%     |
| ProLogis Inc                  | PLD    | US                 | USD           | 0.34177%     |
| Public Service Enterprise Grp | PEG    | US                 | USD           | 0.35477%     |
| Pulte Group Inc               | PHM    | US                 | USD           | 0.68563%     |
| Raymond James Financial Inc   | RJF    | US                 | USD           | 0.64730%     |
| Reliance Steel & Aluminum     | RS     | US                 | USD           | 0.31442%     |
| Service Corp Intl             | SCI    | US                 | USD           | 0.55919%     |
| Simon Property Group A        | SPG    | US                 | USD           | 0.26859%     |
| Steel Dynamics Inc            | STLD   | US                 | USD           | 0.36295%     |
| Synchrony Financial           | SYF    | US                 | USD           | 0.64759%     |
| Target Corp                   | TGT    | US                 | USD           | 0.81517%     |
| Textron Inc                   | TXT    | US                 | USD           | 0.63664%     |
| The Chemours Company          | CC     | US                 | USD           | 0.27553%     |
| Tyson Foods Inc A             | TSN    | US                 | USD           | 0.44962%     |
| Union Pacific Corp            | UNP    | US                 | USD           | 0.82056%     |
| United Parcel Service Inc B   | UPS    | US                 | USD           | 0.93271%     |
| United Rentals Inc            | URI    | US                 | USD           | 0.61876%     |
| Unitedhealth Group Inc        | UNH    | US                 | USD           | 1.57798%     |
| Universal Health Services B   | UHS    | US                 | USD           | 0.65900%     |
| Ventas Inc                    | VTR    | US                 | USD           | 0.19811%     |
| Verizon Communications Inc    | VZ     | US                 | USD           | 0.99808%     |
| ViacomCBS Inc B               | VIAC   | US                 | USD           | 0.34935%     |
| VICI Properties Inc.          | VICI   | US                 | USD           | 0.19766%     |
| Visa Inc A                    | V      | US                 | USD           | 1.65259%     |
| Vistra Corp.                  | VST    | US                 | USD           | 0.22230%     |
| Vmware Inc A                  | VMW    | US                 | USD           | 0.75292%     |
| Walmart Inc.                  | WMT    | US                 | USD           | 0.79317%     |
| Wells Fargo & Co              | WFC    | US                 | USD           | 1.13966%     |
| Welltower Inc                 | WELL   | US                 | USD           | 0.22963%     |
| WestRock Co                   | WRK    | US                 | USD           | 0.31832%     |
| Weyerhaeuser Co               | WY     | US                 | USD           | 0.22119%     |

**The Fidelity U.S. Value Factor Index is constructed using Fidelity's rules-based proprietary index methodology.**

The index's holdings report provides information on an index's investments as of the date indicated. It is not possible to invest directly in an index. All indices represented are unmanaged.

Please note: Total allocation percentages may not equal 100% due to rounding.

Third party trademarks and service marks are the property of their respective owners. All other trademarks and service marks are the property of FMR LLC or an affiliate.

Fidelity Brokerage Services LLC, Member NYSE, SIPC, 900 Salem Street, Smithfield, RI 02917  
Fidelity Distributors Company, LLC, 500 Salem St., Smithfield, RI 02917

771939.5.0