

Index Name: Fidelity U.S. Low Volatility Factor Index
Index Ticker Symbol: FIDUSLVP
Index Rebalance Effective Date: 02/20/2024



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Abbott Laboratories	ABT	US	USD	1.00601%
AbbVie Inc.	ABBV	US	USD	1.29167%
Accenture plc A	ACN	US	USD	1.50108%
Agree Realty Corp	ADC	US	USD	0.13777%
Air Products & Chemicals Inc	APD	US	USD	0.22013%
Akamai Technologies Inc	AKAM	US	USD	0.92743%
Alphabet Inc A	GOOGL	US	USD	3.93583%
Amazon.com Inc	AMZN	US	USD	3.80896%
Amdocs Ltd	DOX	US	USD	0.99724%
American Electric Power	AEP	US	USD	0.30989%
American Homes 4 Rent A	AMH	US	USD	0.15362%
American Tower Corp A	AMT	US	USD	0.32052%
Amgen Inc	AMGN	US	USD	0.85411%
Apple Inc.	AAPL	US	USD	6.84520%
AptarGroup Inc	ATR	US	USD	0.14960%
Arthur J. Gallagher & Co	AJG	US	USD	0.81996%
Assurant Inc	AIZ	US	USD	0.71451%
AT&T Inc	T	US	USD	0.75415%
Automatic Data Processing	ADP	US	USD	0.63289%
AutoZone Inc	AZO	US	USD	0.50350%
Balchem Corp	BCPC	US	USD	0.13920%
Becton Dickinson & Co	BDX	US	USD	0.72592%
Booz Allen Hamilton Holding Corp A	BAH	US	USD	0.44881%
Brown & Brown Inc	BRO	US	USD	0.76774%
Cboe Global Markets, Inc	CBOE	US	USD	0.72957%
Chesapeake Energy Corp	CHK	US	USD	0.20868%
Chevron Corp	CVX	US	USD	0.78744%
Chubb Limited	CB	US	USD	0.92249%
Cisco Systems Inc	CSCO	US	USD	1.40215%
CME Group Inc A	CME	US	USD	0.86501%
CMS Energy Corp	CMS	US	USD	0.24262%
Coca-Cola Co	KO	US	USD	0.66683%
Colgate-Palmolive Co	CL	US	USD	0.31169%
Comcast Corp A	CMCSA	US	USD	0.82670%
ConocoPhillips	COP	US	USD	0.47410%
Consolidated Edison Inc	ED	US	USD	0.26810%
Corteva Inc.	CTVA	US	USD	0.21143%
Costco Wholesale Corp	COST	US	USD	0.87166%
Coterra Energy Inc	CTRA	US	USD	0.22768%
Crown Castle Inc.	CCI	US	USD	0.23231%
CVS Health Corporation	CVS	US	USD	0.81549%
Digital Realty Trust	DLR	US	USD	0.23636%
DT Midstream Inc	DTM	US	USD	0.19259%
Duke Energy Corp	DUK	US	USD	0.35570%

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Eaton Corp plc	ETN	US	USD	0.65587%
Ecolab Inc	ECL	US	USD	0.25615%
Electronic Arts	EA	US	USD	0.61422%
Eli Lilly & Co	LLY	US	USD	1.98483%
Equinix Inc	EQIX	US	USD	0.31757%
Equity Lifestyle Properties Inc	ELS	US	USD	0.15505%
Exxon Mobil Corp	XOM	US	USD	1.09683%
FactSet Research System Inc	FDS	US	USD	0.69135%
Fox Corp A	FOXA	US	USD	0.50968%
FTI Consulting	FCN	US	USD	0.41222%
Garmin Ltd	GRMN	US	USD	0.46069%
General Dynamics	GD	US	USD	0.53669%
General Mills Inc	GIS	US	USD	0.24272%
Globe Life Inc.	GL	US	USD	0.73801%
Graco Inc	GGG	US	USD	0.44042%
Hershey Foods Corp	HSY	US	USD	0.22446%
Home Depot Inc	HD	US	USD	1.19912%
Honeywell Intl Inc	HON	US	USD	0.68477%
Huntington Ingalls Industries Inc.	HII	US	USD	0.44873%
Intl Business Machines Corp	IBM	US	USD	1.36275%
Jack Henry & Associates Inc.	JKHY	US	USD	0.73977%
Johnson & Johnson	JNJ	US	USD	1.40829%
Kimberly-Clark	KMB	US	USD	0.24775%
Kinder Morgan Inc	KMI	US	USD	0.25788%
L3Harris Technologies Inc	LHX	US	USD	0.48934%
Linde plc	LIN	US	USD	0.58600%
Lockheed Martin	LMT	US	USD	0.59634%
Lowe's Cos Inc	LOW	US	USD	0.71214%
Marsh & McLennan Companies	MMC	US	USD	0.92373%
Martin Marietta Materials	MLM	US	USD	0.20304%
Mastercard Inc A	MA	US	USD	1.54948%
McDonald's Corp	MCD	US	USD	0.86311%
Merck & Co Inc	MRK	US	USD	1.28068%
Microsoft Corp	MSFT	US	USD	7.59678%
Mondelez International Inc	MDLZ	US	USD	0.36839%
Motorola Solutions Inc	MSI	US	USD	1.10383%
NewMarket Corp	NEU	US	USD	0.13580%
NIKE Inc B	NKE	US	USD	0.71004%
Northrop Grumman Corp	NOC	US	USD	0.54114%
O'Reilly Automotive	ORLY	US	USD	0.54710%
Oracle Corp	ORCL	US	USD	1.35802%
Otis Worldwide Corp	OTIS	US	USD	0.49262%
PACCAR Inc	PCAR	US	USD	0.54549%
Packaging Corp of America	PKG	US	USD	0.16139%
Paychex Inc	PAYX	US	USD	0.49023%
PepsiCo Inc	PEP	US	USD	0.66667%
Philip Morris International	PM	US	USD	0.46034%
Pioneer Natural Resources	PXD	US	USD	0.30731%

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Procter & Gamble	PG	US	USD	0.97231%
Progressive Corp	PGR	US	USD	0.96375%
ProLogis Inc	PLD	US	USD	0.40497%
Public Storage	PSA	US	USD	0.23249%
Qualys Inc.	QLYS	US	USD	0.89741%
Realty Income Corp	O	US	USD	0.22031%
Regeneron Pharmaceuticals Inc	REGN	US	USD	0.80114%
Republic Services Inc	RSG	US	USD	0.49261%
Roper Technologies, Inc	ROP	US	USD	1.12201%
SBA Communications Corp	SBAC	US	USD	0.17262%
Sherwin-Williams Co	SHW	US	USD	0.28795%
Southern Co	SO	US	USD	0.36015%
Starbucks Corp	SBUX	US	USD	0.64126%
T-Mobile US Inc	TMUS	US	USD	0.69098%
Texas Instruments Inc	TXN	US	USD	1.31534%
The Williams Companies Inc	WMB	US	USD	0.27406%
TJX Cos Inc	TJX	US	USD	0.65772%
Tractor Supply Co	TSCO	US	USD	0.47020%
Travelers Cos Inc	TRV	US	USD	0.81353%
Tyler Technologies Inc	TYL	US	USD	1.05710%
Union Pacific Corp	UNP	US	USD	0.73409%
Unitedhealth Group Inc	UNH	US	USD	1.64756%
VeriSign Inc	VRSN	US	USD	1.01658%
Verisk Analytics Inc	VRSK	US	USD	0.47662%
Verizon Communications Inc	VZ	US	USD	0.86406%
Vertex Pharmaceuticals Inc	VRTX	US	USD	0.80939%
Visa Inc A	V	US	USD	1.66968%
Vulcan Materials Co	VMC	US	USD	0.20280%
Walmart Inc.	WMT	US	USD	0.69475%
Waste Management Inc	WM	US	USD	0.58045%
WEC Energy Group Inc	WEC	US	USD	0.25594%
WR Berkley Corp	WRB	US	USD	0.73527%
Xcel Energy Inc	XEL	US	USD	0.27573%

The Fidelity U.S. Low Volatility 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.

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Fidelity Brokerage Services LLC, Member NYSE, SIPC, 900 Salem Street, Smithfield, RI 02917

Fidelity Distributors Company, LLC, 500 Salem St., Smithfield, RI 02917

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