

Index Name: Fidelity U.S. Multifactor Index PR
 Index Ticker Symbol: FIDUSMFP
 Index Rebalance Effective Date: 02/20/2024



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
AbbVie Inc.	ABBV	US	USD	1.39426%
Accenture plc A	ACN	US	USD	0.75047%
Adobe Inc.	ADBE	US	USD	0.81203%
AFLAC Inc	AFL	US	USD	0.96570%
Akamai Technologies Inc	AKAM	US	USD	0.25945%
Allison Transmission Holdings Inc	ALSN	US	USD	1.01552%
Alphabet Inc A	GOOGL	US	USD	3.59661%
Altria Group Inc	MO	US	USD	0.82766%
Amdocs Ltd	DOX	US	USD	0.26735%
Amgen Inc	AMGN	US	USD	0.94425%
Apple Inc.	AAPL	US	USD	6.03006%
Applied Materials Inc	AMAT	US	USD	0.61684%
Arch Capital Group Ltd	ACGL	US	USD	0.95459%
Arista Networks Inc	ANET	US	USD	0.39606%
AT&T Inc	T	US	USD	0.47889%
Automatic Data Processing	ADP	US	USD	1.09831%
AutoZone Inc	AZO	US	USD	0.90385%
BellRing Brands Inc	BRBR	US	USD	0.73705%
Boise Cascade Co	BCC	US	USD	0.89322%
Booking Holdings Inc	BKNG	US	USD	1.14802%
Broadcom Inc	AVGO	US	USD	1.45691%
Builders FirstSource	BLDR	US	USD	0.94541%
Cadence Design Systems Inc	CDNS	US	USD	0.42573%
Cboe Global Markets, Inc	CBOE	US	USD	0.87891%
Centene Corp	CNC	US	USD	0.80368%
CF Industries Holdings	CF	US	USD	0.80025%
Cheniere Energy Inc	LNG	US	USD	0.93080%
Chord Energy Corporation	CHRD	US	USD	0.93777%
Cisco Systems Inc	CSCO	US	USD	0.67039%
CME Group Inc A	CME	US	USD	1.01528%
Cognizant Tech Solutions Corp	CTSH	US	USD	0.33283%
Colgate-Palmolive Co	CL	US	USD	0.82813%
Comcast Corp A	CMCSA	US	USD	0.56513%
Coterra Energy Inc	CTRA	US	USD	0.91221%
Dell Technologies Inc-C	DELL	US	USD	0.28461%
Dolby Laboratories A	DLB	US	USD	0.24128%
Dropbox, Inc.	DBX	US	USD	0.26820%
Electronic Arts	EA	US	USD	0.31388%
Eli Lilly & Co	LLY	US	USD	2.08815%
Essent Group Ltd	ESNT	US	USD	0.81793%
Everest Group Ltd	EG	US	USD	0.85678%
Fair Isaac & Co Inc	FICO	US	USD	0.32937%
First Citizens Bancshares Inc. (NC) A	FCNCA	US	USD	0.89683%
Fortinet Inc	FTNT	US	USD	0.35880%

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Fox Corp A	FOXA	US	USD	0.23918%
Gilead Sciences Inc	GILD	US	USD	0.84103%
Home Depot Inc	HD	US	USD	1.60153%
Intl Business Machines Corp	IBM	US	USD	0.61543%
Intuit Inc	INTU	US	USD	0.66124%
Johnson & Johnson	JNJ	US	USD	1.50268%
Kimberly-Clark	KMB	US	USD	0.76083%
KLA Corporation	KLAC	US	USD	0.46114%
Lam Research Corp	LRCX	US	USD	0.53173%
Lennar Corp A	LEN	US	USD	0.91040%
Lockheed Martin	LMT	US	USD	1.04573%
Manhattan Associates Inc	MANH	US	USD	0.27930%
Mastercard Inc A	MA	US	USD	1.68937%
McDonald's Corp	MCD	US	USD	1.26047%
McKesson Corp	MCK	US	USD	0.83637%
Meritage Corp	MTH	US	USD	0.85023%
Meta Platforms, Inc. Class A	META	US	USD	2.59194%
MGIC Investment Corp	MTG	US	USD	0.82316%
Microsoft Corp	MSFT	US	USD	6.75405%
Molina Healthcare	MOH	US	USD	0.81921%
Mueller Industries	MLI	US	USD	0.88915%
National Fuel Gas	NFG	US	USD	1.05399%
New York Times Co A	NYT	US	USD	0.22252%
Nucor Corp	NUE	US	USD	0.87074%
Nvidia Corp	NVDA	US	USD	4.14912%
NVR Inc	NVR	US	USD	0.91036%
O'Reilly Automotive	ORLY	US	USD	0.96024%
Omega Healthcare Investors	OHI	US	USD	0.85327%
PACCAR Inc	PCAR	US	USD	1.03036%
Paychex Inc	PAYX	US	USD	0.95485%
Philip Morris International	PM	US	USD	0.96572%
Procter & Gamble	PG	US	USD	1.48776%
Public Storage	PSA	US	USD	0.89999%
Pulte Group Inc	PHM	US	USD	0.85310%
Qualys Inc.	QLYS	US	USD	0.23495%
Radian Group	RDN	US	USD	0.80653%
Regeneron Pharmaceuticals Inc	REGN	US	USD	0.90427%
Reinsurance Group of America	RGA	US	USD	0.84927%
Royalty Pharma plc	RPRX	US	USD	0.74333%
ServiceNow Inc.	NOW	US	USD	0.59527%
Skyworks Solutions Inc	SWKS	US	USD	0.29069%
Snap On Inc	SNA	US	USD	0.82620%
Steel Dynamics Inc	STLD	US	USD	0.83743%
Synchrony Financial	SYF	US	USD	0.89282%
Synopsys Inc	SNPS	US	USD	0.43899%
Taylor Morrison Home Corp	TMHC	US	USD	0.90345%
United Therapeutics Corp	UTHR	US	USD	0.70343%
Valero Energy Corp	VLO	US	USD	0.99822%

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VeriSign Inc	VRSN	US	USD	0.28299%
Verisk Analytics Inc	VRSK	US	USD	0.93500%
Verizon Communications Inc	VZ	US	USD	0.58499%
Vertex Pharmaceuticals Inc	VRTX	US	USD	0.91076%
VICI Properties Inc.	VICI	US	USD	0.82836%
Visa Inc A	V	US	USD	1.80651%
Vistra Corp.	VST	US	USD	1.12078%
Zoom Video Communications, Inc.	ZM	US	USD	0.28014%

The Fidelity U.S. Multifactor Index PR 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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