

Index Name: Fidelity U.S. Momentum Factor Index  
Index Ticker Symbol: FIDUSMOP  
Index Rebalance Effective Date: 02/20/2024



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Abercrombie & Fitch Company A	ANF	US	USD	0.54036%
Adobe Inc.	ADBE	US	USD	1.19047%
Affirm Holdings, Inc. Class A	AFRM	US	USD	0.55619%
AFLAC Inc	AFL	US	USD	0.62902%
Alpha Metallurgical Resources, Inc.	AMR	US	USD	0.12941%
Alphabet Inc A	GOOGL	US	USD	3.56833%
Amazon.com Inc	AMZN	US	USD	3.75462%
American Homes 4 Rent A	AMH	US	USD	0.16338%
Amgen Inc	AMGN	US	USD	0.99938%
Apple Inc.	AAPL	US	USD	6.31756%
Ares Management Corp	ARES	US	USD	0.61308%
Arista Networks Inc	ANET	US	USD	0.81394%
Arthur J. Gallagher & Co	AJG	US	USD	0.64054%
BellRing Brands Inc	BRBR	US	USD	0.32172%
Berkshire Hathaway B	BRK.B	US	USD	2.08200%
Blackstone Inc.	BX	US	USD	0.73205%
Booking Holdings Inc	BKNG	US	USD	0.77055%
Boston Scientific Corp	BSX	US	USD	0.97477%
Bridge Biopharma, Inc.	BBIO	US	USD	0.90103%
Broadcom Inc	AVGO	US	USD	1.86976%
Broadridge Financial Solutions Inc.	BR	US	USD	0.44579%
Builders FirstSource	BLDR	US	USD	0.46969%
Cardinal Health Inc	CAH	US	USD	0.80938%
Carvana Co.-A	CVNA	US	USD	0.64843%
Casey's General Stores Inc	CASY	US	USD	0.33201%
Cboe Global Markets, Inc	CBOE	US	USD	0.55756%
CBRE Group Inc.	CBRE	US	USD	0.21875%
Celsius Holdings, Inc.	CELH	US	USD	0.38851%
Cheniere Energy Inc	LNG	US	USD	0.38886%
Cintas Corp	CTAS	US	USD	0.51887%
CME Group Inc A	CME	US	USD	0.68559%
Coca-Cola Consolidated, Inc	COKE	US	USD	0.29442%
Coinbase Global, Inc Class A	COIN	US	USD	0.71809%
Comcast Corp A	CMCSA	US	USD	0.59491%
ConocoPhillips	COP	US	USD	0.59358%
Constellation Brands Inc A	STZ	US	USD	0.37148%
Constellation Energy Corp	CEG	US	USD	0.32775%
Copart Inc	CPRT	US	USD	0.49921%
Costar Group Inc	CSGP	US	USD	0.21317%
Costco Wholesale Corp	COST	US	USD	0.98167%
CrowdStrike Holdings, Inc.	CRWD	US	USD	0.89235%
Dell Technologies Inc-C	DELL	US	USD	0.68420%
Digital Realty Trust	DLR	US	USD	0.24421%
DoorDash, Inc. Class A	DASH	US	USD	0.63331%

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DraftKings Inc Class A	DKNG	US	USD	0.55710%
Duolingo Inc A	DUOL	US	USD	0.50172%
e.l.f. Beauty, Inc.	ELF	US	USD	0.34094%
Eagle Materials Inc	EXP	US	USD	0.15588%
Eaton Corp plc	ETN	US	USD	0.65247%
Ecolab Inc	ECL	US	USD	0.25558%
Edison Intl	EIX	US	USD	0.27966%
Eli Lilly & Co	LLY	US	USD	2.14091%
Equinix Inc	EQIX	US	USD	0.32258%
Equitrans Midstream Corp	ETRN	US	USD	0.32585%
Ferguson PLC	FERG	US	USD	0.50269%
First Citizens Bancshares Inc. (NC) A	FCNCA	US	USD	0.56753%
FTAI Aviation Ltd.	FTAI	US	USD	0.40241%
General Electric Co	GE	US	USD	0.78220%
Horton D.R. Inc	DHI	US	USD	0.55554%
Intel Corp	INTC	US	USD	1.06548%
Intuitive Surgical Inc	ISRG	US	USD	1.03089%
Iron Mountain Inc	IRM	US	USD	0.18683%
JP Morgan Chase & Co	JPM	US	USD	1.62646%
KKR & Co Inc	KKR	US	USD	0.69399%
Lennox International Inc	LII	US	USD	0.45906%
Linde plc	LIN	US	USD	0.57360%
Marathon Petroleum Corp.	MPC	US	USD	0.46113%
Martin Marietta Materials	MLM	US	USD	0.20401%
Mastercard Inc A	MA	US	USD	1.34645%
McKesson Corp	MCK	US	USD	0.90359%
Meta Platforms, Inc. Class A	META	US	USD	2.59470%
MGIC Investment Corp	MTG	US	USD	0.51207%
Microsoft Corp	MSFT	US	USD	7.03605%
Mondelez International Inc	MDLZ	US	USD	0.48338%
MongoDB, Inc.	MDB	US	USD	0.84050%
NetFlix Inc	NFLX	US	USD	0.82934%
New York Times Co A	NYT	US	USD	0.26009%
NewMarket Corp	NEU	US	USD	0.13889%
NRG Energy	NRG	US	USD	0.24740%
Nucor Corp	NUE	US	USD	0.22626%
Nvidia Corp	NVDA	US	USD	4.54704%
Otter Tail Corp	OTTR	US	USD	0.23201%
PACCAR Inc	PCAR	US	USD	0.54628%
Palantir Technologies Inc. Class A	PLTR	US	USD	1.13554%
Palo Alto Networks Inc.	PANW	US	USD	0.95637%
Parker-Hannifin Corp	PH	US	USD	0.56207%
PG&E Corporation	PCG	US	USD	0.29852%
Phillips 66	PSX	US	USD	0.45440%
Procter & Gamble	PG	US	USD	1.07303%
ProLogis Inc	PLD	US	USD	0.40669%
Pulte Group Inc	PHM	US	USD	0.50699%
Regeneron Pharmaceuticals Inc	REGN	US	USD	0.96916%

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Royal Caribbean Group	RCL	US	USD	0.49411%
RPM International Inc.	RPM	US	USD	0.16032%
Ryman Hospitality Properties Inc	RHP	US	USD	0.16435%
ServiceNow Inc.	NOW	US	USD	1.00826%
Sherwin-Williams Co	SHW	US	USD	0.28572%
Simon Property Group A	SPG	US	USD	0.25525%
Simpson Manufacturing Co Inc	SSD	US	USD	0.44305%
Southern Co	SO	US	USD	0.37371%
Sprouts Farmers Markets Inc	SFM	US	USD	0.31442%
Super Micro Computer Inc	SMCI	US	USD	1.23985%
Take-Two Interactive Software	TTWO	US	USD	0.30674%
Targa Resources Corp	TRGP	US	USD	0.38736%
TechnipFMC plc	FTI	US	USD	0.34087%
Tesla, Inc	TSLA	US	USD	1.66653%
The Trade Desk, Inc.	TTD	US	USD	0.37491%
The Williams Companies Inc	WMB	US	USD	0.39837%
Trane Technologies plc	TT	US	USD	0.53798%
TransDigm Group	TDG	US	USD	0.55423%
Uber Technologies Inc.	UBER	US	USD	0.84486%
United States Steel Corp	X	US	USD	0.14836%
Unitedhealth Group Inc	UNH	US	USD	1.79181%
Verisk Analytics Inc	VRSK	US	USD	0.47872%
Vertex Pharmaceuticals Inc	VRTX	US	USD	0.97431%
Vertiv Holdings Co	VRT	US	USD	0.47269%
Visa Inc A	V	US	USD	1.46362%
Vistra Corp.	VST	US	USD	0.27578%
Vulcan Materials Co	VMC	US	USD	0.20387%
Walmart Inc.	WMT	US	USD	0.80789%
Weatherford International plc	WFRD	US	USD	0.38369%
Welltower Inc	WELL	US	USD	0.26294%
XPO, Inc.	XPO	US	USD	0.58504%
Zillow Group Inc C	Z	US	USD	0.16911%

**The Fidelity U.S. Momentum 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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