

Index Name: Fidelity U.S. Momentum Factor Index
 Index Ticker Symbol: FIDUSMOP
 Index Rebalance Effective Date: 08/23/2021



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Acadia Healthcare Company Inc	ACHC	US	USD	0.76865%
AES Corp	AES	US	USD	0.23889%
Agilent Technologies Inc	A	US	USD	0.96016%
Align Technology Inc	ALGN	US	USD	0.87090%
Ally Financial Inc	ALLY	US	USD	0.54663%
Alphabet Inc A	GOOGL	US	USD	4.19346%
Amazon.com Inc	AMZN	US	USD	3.76699%
American Eagle Outfitters	AEO	US	USD	0.52927%
Apple Inc.	AAPL	US	USD	6.28067%
Applied Materials Inc	AMAT	US	USD	1.01565%
Archer-Daniels-Midland Co	ADM	US	USD	0.43071%
AvalonBay Communities Inc	AVB	US	USD	0.21107%
Avery Dennison Corp	AVY	US	USD	0.22512%
Avis Budget Group Inc	CAR	US	USD	0.50722%
Bank of America Corp	BAC	US	USD	1.23696%
Bath & Body Works Inc	BBWI	US	USD	0.61556%
Berkshire Hathaway B	BRK.B	US	USD	1.79542%
Brixmor Property Group Inc	BRX	US	USD	0.15036%
Bunge Ltd	BG	US	USD	0.37156%
Caesars Entertainment, Inc.	CZR	US	USD	0.53881%
Capital One Financial	COF	US	USD	0.69909%
Capri Holdings Ltd	CPRI	US	USD	0.51311%
Carrier Global Corp.	CARR	US	USD	0.54846%
Caterpillar Inc	CAT	US	USD	0.71013%
CBRE Group Inc.	CBRE	US	USD	0.20409%
Charles Schwab Corp	SCHW	US	USD	0.76717%
Cleveland-Cliffs Inc	CLF	US	USD	0.20371%
Coca-Cola Co	KO	US	USD	0.87595%
Comcast Corp A	CMCSA	US	USD	1.05333%
ConocoPhillips	COP	US	USD	0.39373%
Constellation Brands Inc A	STZ	US	USD	0.42583%
Costco Wholesale Corp	COST	US	USD	0.83526%
Crocs Inc.	CROX	US	USD	0.55738%
CrowdStrike Holdings, Inc.	CRWD	US	USD	0.82586%
Crown Castle Intl Corp	CCI	US	USD	0.34587%
Darling Ingredients Inc	DAR	US	USD	0.39585%
Deere & Co	DE	US	USD	0.70945%
Devon Energy Corp	DVN	US	USD	0.26472%
Discover Financial Services	DFS	US	USD	0.58706%
Dow Inc	DOW	US	USD	0.28583%
Duke Energy Corp	DUK	US	USD	0.40526%
Eaton Corp plc	ETN	US	USD	0.62184%
Eli Lilly & Co	LLY	US	USD	1.30622%
Emerson Electric Co	EMR	US	USD	0.59481%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
EOG Resources	EOG	US	USD	0.30765%
Equity Residential	EQR	US	USD	0.20362%
Estee Lauder Cos. A	EL	US	USD	0.52804%
Exelon Corp	EXC	US	USD	0.33013%
Extra Space Storage Inc	EXR	US	USD	0.19656%
Exxon Mobil Corp	XOM	US	USD	0.75277%
Facebook Inc A	FB	US	USD	2.42148%
FirstEnergy Corp	FE	US	USD	0.26752%
Ford Motor Co	F	US	USD	0.62308%
Fortinet Inc	FTNT	US	USD	0.89176%
Freeport-McMoRan Inc	FCX	US	USD	0.27540%
Gartner Inc	IT	US	USD	0.89010%
Generac Holdings Inc	GNRC	US	USD	0.49510%
General Electric Co	GE	US	USD	0.69347%
General Motors Company	GM	US	USD	0.64161%
Goldman Sachs Group Inc	GS	US	USD	0.83153%
HCA Healthcare Inc	HCA	US	USD	0.92205%
Honeywell Intl Inc	HON	US	USD	0.82173%
HubSpot Inc	HUBS	US	USD	0.86092%
IDEXX Laboratories Inc	IDXX	US	USD	0.88778%
Intellia Therapeutics, Inc.	NTLA	US	USD	0.69962%
Interpublic Group Cos	IPG	US	USD	0.43544%
Intl Paper Co	IP	US	USD	0.23606%
Intuit Inc	INTU	US	USD	1.16924%
Invesco Ltd	IVZ	US	USD	0.50284%
J2 Global Inc	JCOM	US	USD	0.74434%
Johnson & Johnson	JNJ	US	USD	1.91648%
Johnson Controls International plc	JCI	US	USD	0.58128%
Jones Lang Lasalle Inc	JLL	US	USD	0.16114%
JP Morgan Chase & Co	JPM	US	USD	1.61570%
Kimco Realty Corp	KIM	US	USD	0.16779%
Lam Research Corp	LRCX	US	USD	0.91789%
Lamar Advertising Co A	LAMR	US	USD	0.16055%
Linde plc	LIN	US	USD	0.56839%
Martin Marietta Materials	MLM	US	USD	0.24000%
Mastec Inc	MTZ	US	USD	0.40943%
MGM Resorts International	MGM	US	USD	0.55513%
Microsoft Corp	MSFT	US	USD	6.14574%
Mid-America Apt Communities	MAA	US	USD	0.18884%
Moderna, Inc.	MRNA	US	USD	0.97262%
Morgan Stanley	MS	US	USD	0.86379%
NetApp Inc	NTAP	US	USD	0.82775%
NextEra Energy Inc	NEE	US	USD	0.61696%
Nucor Corp	NUE	US	USD	0.29130%
Nvidia Corp	NVDA	US	USD	1.94873%
NXP Semiconductor NV	NXPI	US	USD	0.90349%
Olin Corp	OLN	US	USD	0.18293%
ONEOK Inc	OKE	US	USD	0.27914%

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Ovintiv Inc.	OVV	US	USD	0.22788%
PayPal Holdings Inc.	PYPL	US	USD	1.53497%
PepsiCo Inc	PEP	US	USD	0.88153%
Philip Morris International	PM	US	USD	0.73125%
Pinterest Inc.	PINS	US	USD	0.42236%
ProLogis Inc	PLD	US	USD	0.37713%
Public Storage	PSA	US	USD	0.26282%
Raytheon Technologies Corp	RTX	US	USD	0.73180%
Roku Inc Class A	ROKU	US	USD	0.43950%
Seagate Technology	STX	US	USD	0.82501%
Shockwave Medical, Inc.	SWAV	US	USD	0.82188%
Simon Property Group A	SPG	US	USD	0.23448%
SLM Corp	SLM	US	USD	0.49854%
Snap, Inc.	SNAP	US	USD	0.53019%
Southern Co	SO	US	USD	0.38414%
SVB Financial Group	SIVB	US	USD	0.55000%
Tapestry, Inc	TPR	US	USD	0.53163%
Target Corp	TGT	US	USD	0.80177%
Tenet Healthcare	THC	US	USD	0.79578%
Tesla, Inc	TSLA	US	USD	1.74969%
Texas Instruments Inc	TXN	US	USD	1.18040%
Trane Technologies plc	TT	US	USD	0.55657%
UGI Corp	UGI	US	USD	0.23134%
United Rentals Inc	URI	US	USD	0.51506%
United States Steel Corp	X	US	USD	0.21140%
Unitedhealth Group Inc	UNH	US	USD	1.76811%
VICI Properties Inc.	VICI	US	USD	0.17108%
Walt Disney Co	DIS	US	USD	1.14685%
Waters Corp	WAT	US	USD	0.85002%
Wells Fargo & Co	WFC	US	USD	0.96833%
Welltower Inc	WELL	US	USD	0.21937%
WESCO Intl Inc	WCC	US	USD	0.44991%
Zebra Technologies Corp	ZBRA	US	USD	0.87020%

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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