

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



| COMPANY | TICKER | COUNTRY OF LISTING | CURRENCY CODE | INDEX WEIGHT |
|-------------------------------|--------|--------------------|---------------|--------------|
| AbbVie Inc. | ABBV | US | USD | 1.40824% |
| Accenture plc A | ACN | US | USD | 1.45841% |
| AGCO Corp | AGCO | US | USD | 0.36970% |
| Albemarle Corp | ALB | US | USD | 0.17306% |
| Alexandria Real Estate Eqty | ARE | US | USD | 0.20049% |
| Ally Financial Inc | ALLY | US | USD | 0.51684% |
| Alphabet Inc A | GOOGL | US | USD | 3.64504% |
| Altria Group Inc | MO | US | USD | 0.41353% |
| Amazon.com Inc | AMZN | US | USD | 3.82991% |
| American Electric Power | AEP | US | USD | 0.31345% |
| American Express Co | AXP | US | USD | 0.78598% |
| American Intl Group Inc | AIG | US | USD | 0.61629% |
| Apple Inc. | AAPL | US | USD | 6.73968% |
| Applied Materials Inc | AMAT | US | USD | 1.41062% |
| Archer-Daniels-Midland Co | ADM | US | USD | 0.32109% |
| Arrow Electronics Inc | ARW | US | USD | 0.98661% |
| AT&T Inc | T | US | USD | 0.51651% |
| Atkore Inc. | ATKR | US | USD | 0.40956% |
| Automatic Data Processing | ADP | US | USD | 0.62730% |
| Bank of America Corp | BAC | US | USD | 1.01305% |
| Berkshire Hathaway B | BRK.B | US | USD | 2.10530% |
| Boise Cascade Co | BCC | US | USD | 0.41846% |
| Booking Holdings Inc | BKNG | US | USD | 0.77402% |
| Boston Properties Inc | BXP | US | USD | 0.18870% |
| Bristol-Myers Squibb | BMJ | US | USD | 0.92603% |
| Bunge Global SA | BG | US | USD | 0.29944% |
| Capital One Financial | COF | US | USD | 0.61780% |
| Caterpillar Inc | CAT | US | USD | 0.77108% |
| Centene Corp | CNC | US | USD | 0.81595% |
| CF Industries Holdings | CF | US | USD | 0.17401% |
| Chevron Corp | CVX | US | USD | 0.76198% |
| Cisco Systems Inc | CSCO | US | USD | 1.36123% |
| Citigroup Inc | C | US | USD | 0.71953% |
| Cleveland-Cliffs Inc | CLF | US | USD | 0.16153% |
| Coca-Cola Co | KO | US | USD | 0.76208% |
| Cognizant Tech Solutions Corp | CTSH | US | USD | 1.03978% |
| Comcast Corp A | CMCSA | US | USD | 0.60096% |
| Commercial Metals Co | CMC | US | USD | 0.16528% |
| ConocoPhillips | COP | US | USD | 0.45309% |
| Cummins Inc | CMI | US | USD | 0.51408% |
| CVS Health Corporation | CVS | US | USD | 0.93551% |
| Deere & Co | DE | US | USD | 0.57724% |
| Devon Energy Corp | DVN | US | USD | 0.23455% |
| Discover Financial Services | DFS | US | USD | 0.57828% |

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| Dow Inc | DOW | US | USD | 0.23027% |
| DXC Technology Company | DXC | US | USD | 0.98580% |
| eBay Inc. | EBAY | US | USD | 0.52442% |
| Elevance Health, Inc. | ELV | US | USD | 0.97477% |
| Entergy Corp | ETR | US | USD | 0.25799% |
| EOG Resources | EOG | US | USD | 0.31547% |
| Everest Group Ltd | EG | US | USD | 0.52880% |
| Expedia Group, Inc. | EXPE | US | USD | 0.46627% |
| Exxon Mobil Corp | XOM | US | USD | 1.06820% |
| FedEx Corp | FDX | US | USD | 0.50479% |
| Ford Motor Co | F | US | USD | 0.58883% |
| Fox Corp A | FOXA | US | USD | 0.27600% |
| Gaming & Leisure Properties Inc. | GLPI | US | USD | 0.18687% |
| General Electric Co | GE | US | USD | 0.78198% |
| General Motors Company | GM | US | USD | 0.58308% |
| Genpact Ltd | G | US | USD | 0.40343% |
| Goldman Sachs Group Inc | GS | US | USD | 0.77236% |
| H&R Block Inc | HRB | US | USD | 0.49293% |
| Hewlett Packard Enterprise Co | HPE | US | USD | 0.98967% |
| HF Sinclair Corporation | DINO | US | USD | 0.19966% |
| Home Depot Inc | HD | US | USD | 1.24706% |
| Host Hotels & Resorts Inc | HST | US | USD | 0.19870% |
| Humana Inc | HUM | US | USD | 0.77259% |
| Intl Business Machines Corp | IBM | US | USD | 1.32175% |
| Johnson & Johnson | JNJ | US | USD | 1.51641% |
| Jones Lang Lasalle Inc | JLL | US | USD | 0.19544% |
| JP Morgan Chase & Co | JPM | US | USD | 1.63899% |
| Kenvue Inc. | KVUE | US | USD | 0.31730% |
| Kimberly-Clark | KMB | US | USD | 0.34672% |
| Kimco Realty Corp | KIM | US | USD | 0.18671% |
| Kroger Co | KR | US | USD | 0.33811% |
| Linde plc | LIN | US | USD | 0.59804% |
| Lockheed Martin | LMT | US | USD | 0.59112% |
| LyondellBasell Industries N.V. | LYB | US | USD | 0.20063% |
| Macy's Inc | M | US | USD | 0.50731% |
| Marathon Oil Corp | MRO | US | USD | 0.20289% |
| Marathon Petroleum Corp. | MPC | US | USD | 0.31341% |
| McDonald's Corp | MCD | US | USD | 0.91356% |
| Merck & Co Inc | MRK | US | USD | 1.39081% |
| Meta Platforms, Inc. Class A | META | US | USD | 2.64592% |
| Metlife Inc | MET | US | USD | 0.62436% |
| Microsoft Corp | MSFT | US | USD | 7.48178% |
| Mosaic Co | MOS | US | USD | 0.16031% |
| Mueller Industries | MLI | US | USD | 0.41670% |
| National Fuel Gas | NFG | US | USD | 0.22765% |
| Newmont Corp | NEM | US | USD | 0.21458% |
| NextEra Energy Inc | NEE | US | USD | 0.46118% |
| Nucor Corp | NUE | US | USD | 0.24187% |

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| Owens Corning Inc | OC | US | USD | 0.38870% |
| PACCAR Inc | PCAR | US | USD | 0.54101% |
| Pfizer Inc | PFE | US | USD | 1.03874% |
| Philip Morris International | PM | US | USD | 0.55588% |
| Procter & Gamble | PG | US | USD | 1.06523% |
| ProLogis Inc | PLD | US | USD | 0.43312% |
| Public Service Enterprise Grp | PEG | US | USD | 0.28276% |
| Public Storage | PSA | US | USD | 0.26200% |
| QUALCOMM Inc | QCOM | US | USD | 1.42881% |
| Realty Income Corp | O | US | USD | 0.24810% |
| Robert Half Inc | RHI | US | USD | 0.42567% |
| Royal Caribbean Group | RCL | US | USD | 0.49272% |
| RTX Corporation | RTX | US | USD | 0.67882% |
| Salesforce, Inc. | CRM | US | USD | 1.59406% |
| Sempra | SRE | US | USD | 0.30679% |
| Simon Property Group A | SPG | US | USD | 0.27869% |
| Skyworks Solutions Inc | SWKS | US | USD | 1.01412% |
| Steel Dynamics Inc | STLD | US | USD | 0.18830% |
| Synchrony Financial | SYF | US | USD | 0.55066% |
| Target Corp | TGT | US | USD | 0.41959% |
| The Cigna Group | CI | US | USD | 0.98448% |
| United Airlines Holding, Inc | UAL | US | USD | 0.43859% |
| United Parcel Service Inc B | UPS | US | USD | 0.63772% |
| Unitedhealth Group Inc | UNH | US | USD | 1.75657% |
| Valero Energy Corp | VLO | US | USD | 0.27806% |
| Verizon Communications Inc | VZ | US | USD | 0.62320% |
| VICI Properties Inc. | VICI | US | USD | 0.22193% |
| Visa Inc A | V | US | USD | 1.47278% |
| Vistra Corp. | VST | US | USD | 0.26016% |
| Walmart Inc. | WMT | US | USD | 0.79303% |
| Warner Bros Discovery Inc. | WBD | US | USD | 0.30724% |
| Wells Fargo & Co | WFC | US | USD | 0.94083% |
| Zoom Video Communications, Inc. | ZM | US | USD | 0.97686% |

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.

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