

Fidelity U.S. Sustainability Index FITLX

Benchmark
Russell 1000 TR USD

Overall Morningstar Rating™
★★★★★
Out of 1293 Large Blend investments. An investment's overall Morningstar Rating, based on its risk-adjusted return, is a weighted average of its applicable 3-, 5-, and 10-year Ratings. See disclosure page for details.

Morningstar Return
High

Morningstar Risk
Average

Investment Information

Investment Objective & Strategy from investment's prospectus
The investment seeks to provide investment results that correspond to the total return of the MSCI USA ESG Leaders Index.

The fund normally invests at least 80% of assets in securities included in the MSCI USA ESG Leaders Index, which represents the performance of stocks of large- to mid-capitalization U.S. companies with high environmental, social, and governance (ESG) performance relative to their sector peers, as rated by MSCI ESG Research.

Past name(s) : Fidelity® U.S. Sustainability IndexInstl.

Fees and Expenses as of 12-30-23

Prospectus Gross Expense Ratio	0.11 %
Total Annual Operating Exp per \$1000	\$ 1.10
Maximum Sales Charge	—
12b-1 Fee	—
Redemption Fee/Term	—

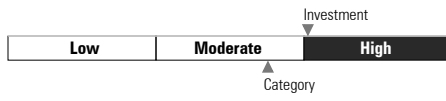
Portfolio Manager(s)
Louis Bottari.
Peter Matthew. B.A., University of Massachusetts.

Operations and Management

Fund Inception Date	05-09-17
Management Company	Fidelity Management & Research Company LLC
Telephone	800-835-5092
Web Site	www.institutional.fidelity.com
Issuer	Fidelity Investments

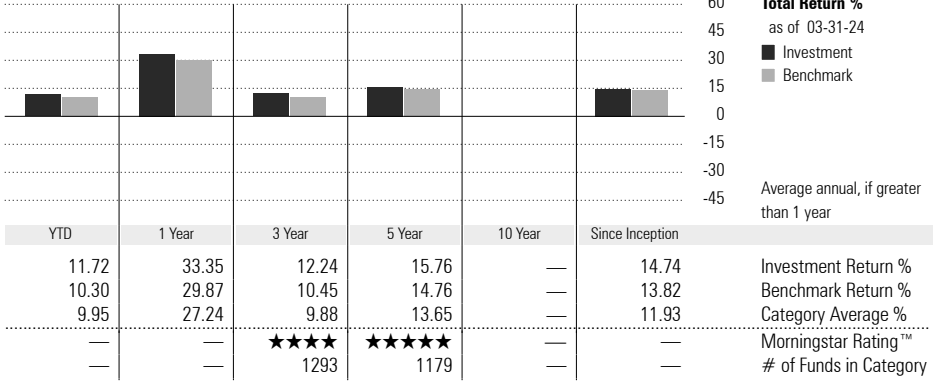
Category Description: Large Blend
Large-blend portfolios are fairly representative of the overall US stock market in size, growth rates and price. Stocks in the top 70% of the capitalization of the US equity market are defined as large cap. The blend style is assigned to portfolios where neither growth nor value characteristics predominate. These portfolios tend to invest across the spectrum of US industries, and owing to their broad exposure, the portfolios' returns are often similar to those of the S&P 500 Index.

Volatility And Risk



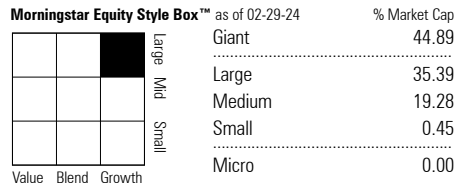
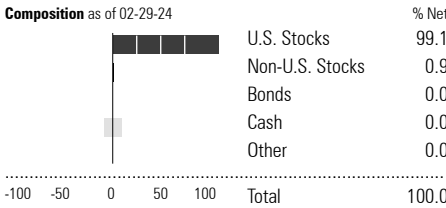
Best 3 Month Return 20.35% (Apr '20 - Jun '20)	Worst 3 Month Return -18.47% (Jan '20 - Mar '20)
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Performance as of 03-31-24



The performance data quoted reflects past performance and is calculated according to Morningstar's methodology. For new share classes of an investment, the performance reflected for periods prior to the inception date of such class may have been calculated using the historical returns of the original share class, and in such cases is displayed in italics. The historical returns of the original share class are adjusted to reflect differences in fees when the newer share class has higher fees than the oldest share class but are not adjusted when the newer class has lower fees. Past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower than the performance data quoted. For the most recent month end performance information, please call 1-800-922-9945, or visit rps.troweprice.com.

Portfolio Analysis



Top 10 Holdings as of 02-29-24

Microsoft Corp	11.56 %
Fidelity Cash Central Fund	7.98
NVIDIA Corp	7.74
E-mini S&P 500 Future Mar 24	6.83
Alphabet Inc Class A	3.25
Alphabet Inc Class C	2.89
Eli Lilly and Co	2.41
Tesla Inc	2.28
Visa Inc Class A	1.80
E-mini Nasdaq 100 Future Mar 24	1.71
Total Number of Stock Holdings	283
Total Number of Bond Holdings	0
Turnover Ratio %	21.00
Total Assets (\$mil)	3,763.17

Morningstar Sectors as of 02-29-24

Cyclical	26.47 %
Basic Materials	2.49
Consumer Cyclical	10.13
Financial Services	11.43
Real Estate	2.42
Sensitive	54.69
Communication Services	9.71
Energy	2.24
Industrials	8.89
Technology	33.85
Defensive	18.83
Consumer Defensive	5.61
Healthcare	12.17
Utilities	1.05

Principal Risks For more information on the risks presented, please refer to <https://www2.troweprice.com/rms/rps/Marketing/Assets/OAAU130-RISK.pdf>

Lending, Loss of Money, Not FDIC Insured, Index Correlation/Tracking Error, Issuer, Market/Market Volatility, Equity Securities, Passive Management, Mid-Cap

