

Index Name: Fidelity U.S. Quality Factor Index  
 Index Ticker Symbol: FIDUSQLT  
 Index Holdings As Of: 05/05/2021



| COMPANY                       | TICKER | COUNTRY OF LISTING | CURRENCY CODE | INDEX WEIGHT |
|-------------------------------|--------|--------------------|---------------|--------------|
| 3M Co                         | MMM    | US                 | USD           | 0.77167%     |
| AbbVie Inc.                   | ABBV   | US                 | USD           | 1.01694%     |
| Accenture plc A               | ACN    | US                 | USD           | 1.08244%     |
| Adobe Inc.                    | ADBE   | US                 | USD           | 1.12153%     |
| Alexion Pharmaceuticals Inc   | ALXN   | US                 | USD           | 0.61216%     |
| Alphabet Inc A                | GOOGL  | US                 | USD           | 3.83385%     |
| Altria Group Inc              | MO     | US                 | USD           | 0.53867%     |
| American Tower Corp A         | AMT    | US                 | USD           | 0.39349%     |
| Amgen Inc                     | AMGN   | US                 | USD           | 0.85633%     |
| Aon plc                       | AON    | US                 | USD           | 0.96416%     |
| Apollo Global Management Inc. | APO    | US                 | USD           | 0.77767%     |
| Apple Inc.                    | AAPL   | US                 | USD           | 5.56255%     |
| Aspen Technology Inc          | AZPN   | US                 | USD           | 0.51073%     |
| AT&T Inc                      | T      | US                 | USD           | 1.01601%     |
| Automatic Data Processing     | ADP    | US                 | USD           | 0.83242%     |
| AutoZone Inc                  | AZO    | US                 | USD           | 1.02060%     |
| AvalonBay Communities Inc     | AVB    | US                 | USD           | 0.19169%     |
| Booking Holdings Inc          | BKNG   | US                 | USD           | 1.11239%     |
| Bristol-Myers Squibb          | BMJ    | US                 | USD           | 0.85451%     |
| Broadcom Inc                  | AVGO   | US                 | USD           | 0.95840%     |
| Celanese Corp A               | CE     | US                 | USD           | 0.27316%     |
| Chevron Corp                  | CVX    | US                 | USD           | 0.83146%     |
| Cisco Systems Inc             | CSCO   | US                 | USD           | 1.13657%     |
| Clorox Co                     | CLX    | US                 | USD           | 0.30518%     |
| CME Group Inc A               | CME    | US                 | USD           | 0.88028%     |
| Coca-Cola Co                  | KO     | US                 | USD           | 0.81983%     |
| Colgate-Palmolive Co          | CL     | US                 | USD           | 0.45588%     |
| Comcast Corp A                | CMCSA  | US                 | USD           | 1.08592%     |
| ConocoPhillips                | COP    | US                 | USD           | 0.51456%     |
| CSX Corporation               | CSX    | US                 | USD           | 0.66974%     |
| Danaher Corp                  | DHR    | US                 | USD           | 0.90297%     |
| Digital Realty Trust          | DLR    | US                 | USD           | 0.21925%     |
| Discover Financial Services   | DFS    | US                 | USD           | 0.97008%     |
| Dominion Energy Inc           | D      | US                 | USD           | 0.40662%     |
| Domino's Pizza Inc            | DPZ    | US                 | USD           | 0.92112%     |
| Duke Realty Corp              | DRE    | US                 | USD           | 0.16696%     |
| Eagle Materials Inc           | EXP    | US                 | USD           | 0.22518%     |
| eBay Inc.                     | EBAY   | US                 | USD           | 0.85659%     |
| Ecolab Inc                    | ECL    | US                 | USD           | 0.32442%     |
| Electronic Arts               | EA     | US                 | USD           | 0.49374%     |
| Emerson Electric Co           | EMR    | US                 | USD           | 0.59316%     |
| Equity Residential            | EQR    | US                 | USD           | 0.19001%     |
| Essex Property Trust          | ESS    | US                 | USD           | 0.17347%     |
| Etsy, Inc.                    | ETSY   | US                 | USD           | 0.72508%     |

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|----------------------------------|--------|--------------------|---------------|--------------|
| Extra Space Storage Inc          | EXR    | US                 | USD           | 0.18901%     |
| Facebook Inc A                   | FB     | US                 | USD           | 2.34321%     |
| FactSet Research System Inc      | FDS    | US                 | USD           | 0.73848%     |
| Fastenal Co                      | FAST   | US                 | USD           | 0.56401%     |
| First Financial Bankshs (TX)     | FFIN   | US                 | USD           | 0.87610%     |
| First Horizon Corp               | FHN    | US                 | USD           | 0.86643%     |
| FleetCor Technologies Inc        | FLT    | US                 | USD           | 0.67389%     |
| Fortinet Inc                     | FTNT   | US                 | USD           | 0.81980%     |
| Gaming & Leisure Properties Inc. | GLPI   | US                 | USD           | 0.14732%     |
| Gilead Sciences Inc              | GILD   | US                 | USD           | 0.69414%     |
| Graco Inc                        | GGG    | US                 | USD           | 0.49608%     |
| Hologic Inc                      | HOLX   | US                 | USD           | 0.41868%     |
| Home Depot Inc                   | HD     | US                 | USD           | 1.80142%     |
| Honeywell Intl Inc               | HON    | US                 | USD           | 0.87134%     |
| IDACORP Inc                      | IDA    | US                 | USD           | 0.28233%     |
| IDEXX Laboratories Inc           | IDXX   | US                 | USD           | 0.62897%     |
| Illinois Tool Works Inc          | ITW    | US                 | USD           | 0.67200%     |
| Intel Corp                       | INTC   | US                 | USD           | 1.10716%     |
| Intl Paper Co                    | IP     | US                 | USD           | 0.26218%     |
| Johnson & Johnson                | JNJ    | US                 | USD           | 1.57737%     |
| Kimberly-Clark                   | KMB    | US                 | USD           | 0.39583%     |
| Kinder Morgan Inc                | KMI    | US                 | USD           | 0.39978%     |
| Linde plc                        | LIN    | US                 | USD           | 0.57483%     |
| Lockheed Martin                  | LMT    | US                 | USD           | 0.72587%     |
| Lowe's Cos Inc                   | LOW    | US                 | USD           | 1.25587%     |
| Mastercard Inc A                 | MA     | US                 | USD           | 1.40013%     |
| McDonald's Corp                  | MCD    | US                 | USD           | 1.28745%     |
| Merck & Co Inc                   | MRK    | US                 | USD           | 0.96085%     |
| Mettler-Toledo Intl              | MTD    | US                 | USD           | 0.59161%     |
| Microsoft Corp                   | MSFT   | US                 | USD           | 5.14084%     |
| Monster Beverage Corp New        | MNST   | US                 | USD           | 0.37390%     |
| Moody's Corp                     | MCO    | US                 | USD           | 0.92577%     |
| MSCI Inc                         | MSCI   | US                 | USD           | 0.85755%     |
| Newmont Corp                     | NEM    | US                 | USD           | 0.31496%     |
| NextEra Energy Inc               | NEE    | US                 | USD           | 0.56289%     |
| NIKE Inc B                       | NKE    | US                 | USD           | 1.13363%     |
| Norfolk Southern Corp            | NSC    | US                 | USD           | 0.67240%     |
| NRG Energy                       | NRG    | US                 | USD           | 0.21248%     |
| Nvidia Corp                      | NVDA   | US                 | USD           | 1.46013%     |
| O'Reilly Automotive              | ORLY   | US                 | USD           | 1.06198%     |
| OGE Energy Corp                  | OGE    | US                 | USD           | 0.26883%     |
| Otis Worldwide Corp              | OTIS   | US                 | USD           | 0.59358%     |
| Paychex Inc                      | PAYX   | US                 | USD           | 0.68265%     |
| Pfizer Inc                       | PFE    | US                 | USD           | 1.09138%     |
| Philip Morris International      | PM     | US                 | USD           | 0.69410%     |
| Procter & Gamble                 | PG     | US                 | USD           | 1.10076%     |
| ProLogis Inc                     | PLD    | US                 | USD           | 0.32672%     |
| Public Storage                   | PSA    | US                 | USD           | 0.23756%     |

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| QUALCOMM Inc                    | QCOM   | US                 | USD           | 0.82397%     |
| Realty Income Corp              | O      | US                 | USD           | 0.18399%     |
| Rockwell Automation Inc         | ROK    | US                 | USD           | 0.53551%     |
| Royal Gold Inc                  | RGLD   | US                 | USD           | 0.20360%     |
| S&P Global Inc                  | SPGI   | US                 | USD           | 1.03344%     |
| Schlumberger Ltd                | SLB    | US                 | USD           | 0.42631%     |
| SEI Investments Corp            | SEIC   | US                 | USD           | 0.77496%     |
| Sherwin-Williams Co             | SHW    | US                 | USD           | 0.37662%     |
| Simon Property Group A          | SPG    | US                 | USD           | 0.24454%     |
| Sirius XM Holdings Inc          | SIRI   | US                 | USD           | 0.41155%     |
| SVB Financial Group             | SIVB   | US                 | USD           | 0.88993%     |
| Take-Two Interactive Software   | TTWO   | US                 | USD           | 0.38148%     |
| Texas Instruments Inc           | TXN    | US                 | USD           | 0.99365%     |
| The Williams Companies Inc      | WMB    | US                 | USD           | 0.36648%     |
| Thermo Fisher Scientific        | TMO    | US                 | USD           | 0.90019%     |
| Union Pacific Corp              | UNP    | US                 | USD           | 0.83376%     |
| Unitedhealth Group Inc          | UNH    | US                 | USD           | 1.54328%     |
| Valvoline Inc                   | VVV    | US                 | USD           | 0.23153%     |
| Verisk Analytics Inc            | VRSK   | US                 | USD           | 0.45973%     |
| Verizon Communications Inc      | VZ     | US                 | USD           | 1.03093%     |
| VICI Properties Inc.            | VICI   | US                 | USD           | 0.17412%     |
| Visa Inc A                      | V      | US                 | USD           | 1.57343%     |
| Vistra Corp.                    | VST    | US                 | USD           | 0.19720%     |
| W.W. Grainger Inc               | GWW    | US                 | USD           | 0.58301%     |
| Walmart Inc.                    | WMT    | US                 | USD           | 0.75477%     |
| WEC Energy Group Inc            | WEC    | US                 | USD           | 0.33263%     |
| Western Alliance Bancorp        | WAL    | US                 | USD           | 1.01490%     |
| Wingstop Inc.                   | WING   | US                 | USD           | 0.78945%     |
| WP Carey Inc                    | WPC    | US                 | USD           | 0.15558%     |
| Yum! Brands Inc                 | YUM    | US                 | USD           | 0.96872%     |
| Zoetis Inc                      | ZTS    | US                 | USD           | 0.73458%     |
| Zoom Video Communications, Inc. | ZM     | US                 | USD           | 0.57250%     |

**The Fidelity U.S. Quality 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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