

Index Name: Fidelity U.S. Low Volatility Factor Index
 Index Ticker Symbol: FIDUSLVP
 Index Rebalance Effective Date: 08/23/2021



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
3M Co	MMM	US	USD	0.76356%
Abbott Laboratories	ABT	US	USD	1.19363%
Accenture plc A	ACN	US	USD	1.64995%
Activision Blizzard Inc	ATVI	US	USD	0.79085%
Agree Realty Corp	ADC	US	USD	0.13164%
Air Products & Chemicals Inc	APD	US	USD	0.30398%
Akamai Technologies Inc	AKAM	US	USD	1.17432%
Alphabet Inc A	GOOGL	US	USD	4.33208%
Amazon.com Inc	AMZN	US	USD	3.64845%
Amdocs Ltd	DOX	US	USD	1.18210%
American Tower Corp A	AMT	US	USD	0.43126%
American Water Works Co Inc	AWK	US	USD	0.29304%
Amgen Inc	AMGN	US	USD	0.92762%
Aon plc	AON	US	USD	0.92768%
AptarGroup Inc	ATR	US	USD	0.20130%
Arthur J. Gallagher & Co	AJG	US	USD	0.82960%
AT&T Inc	T	US	USD	1.06773%
Automatic Data Processing	ADP	US	USD	1.33302%
AutoZone Inc	AZO	US	USD	0.56717%
Balchem Corp	BCPC	US	USD	0.18246%
Ball Corp	BLL	US	USD	0.27043%
Baxter Intl Inc	BAX	US	USD	0.74654%
Broadridge Financial Solutions Inc.	BR	US	USD	1.18071%
Brown & Brown Inc	BRO	US	USD	0.81111%
Cable One Inc.	CABO	US	USD	0.65978%
Cabot Oil & Gas A	COG	US	USD	0.18718%
Carrier Global Corp.	CARR	US	USD	0.60125%
CH Robinson Worldwide Inc	CHRW	US	USD	0.52168%
Chemed Corp	CHE	US	USD	0.65714%
Cheniere Energy Inc	LNG	US	USD	0.22916%
Chevron Corp	CVX	US	USD	0.60300%
Chubb Limited	CB	US	USD	0.99386%
Citrix Systems Inc	CTXS	US	USD	1.17842%
Clorox Co	CLX	US	USD	0.35947%
CME Group Inc A	CME	US	USD	0.87325%
CMS Energy Corp	CMS	US	USD	0.25952%
Colgate-Palmolive Co	CL	US	USD	0.45231%
Comcast Corp A	CMCSA	US	USD	1.25548%
Consolidated Edison Inc	ED	US	USD	0.27881%
Coresite Realty Corp	COR	US	USD	0.14141%
Costco Wholesale Corp	COST	US	USD	0.77215%
Crown Castle Intl Corp	CCI	US	USD	0.32348%
CubeSmart	CUBE	US	USD	0.14738%
Danaher Corp	DHR	US	USD	1.15423%

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Digital Realty Trust	DLR	US	USD	0.23418%
Dollar General Corp	DG	US	USD	0.60811%
Domino's Pizza Inc	DPZ	US	USD	0.51824%
Duke Energy Corp	DUK	US	USD	0.40334%
Duke Realty Corp	DRE	US	USD	0.16537%
Ecolab Inc	ECL	US	USD	0.30414%
Eli Lilly & Co	LLY	US	USD	1.17121%
Equinix Inc	EQIX	US	USD	0.29654%
Equity Lifestyle Properties Inc	ELS	US	USD	0.15366%
Erie Indemnity Co A	ERIE	US	USD	0.71188%
Essex Property Trust	ESS	US	USD	0.16746%
Expeditors Intl of WA Inc	EXPD	US	USD	0.54541%
Exponent Inc	EXPO	US	USD	0.52057%
Extra Space Storage Inc	EXR	US	USD	0.17726%
Exxon Mobil Corp	XOM	US	USD	0.69683%
FactSet Research System Inc	FDS	US	USD	0.78861%
Fiserv Inc	FISV	US	USD	1.36493%
Garmin Ltd	GRMN	US	USD	0.55386%
Graco Inc	GGG	US	USD	0.52326%
Hershey Foods Corp	HSY	US	USD	0.36022%
Home Depot Inc	HD	US	USD	1.27310%
Hormel Foods Corp	HRL	US	USD	0.33269%
Illinois Tool Works Inc	ITW	US	USD	0.66712%
Intel Corp	INTC	US	USD	1.59852%
Intercontinental Exchange Inc	ICE	US	USD	0.87748%
Jack Henry & Associates Inc.	JKHY	US	USD	1.18414%
Johnson & Johnson	JNJ	US	USD	1.76927%
Kimberly-Clark	KMB	US	USD	0.41775%
Kinder Morgan Inc	KMI	US	USD	0.25037%
L3Harris Technologies Inc	LHX	US	USD	0.61317%
Life Storage, Inc	LSI	US	USD	0.14268%
Linde plc	LIN	US	USD	0.55564%
Marsh & McLennan Companies	MMC	US	USD	0.94096%
Martin Marietta Materials	MLM	US	USD	0.23354%
MAXIMUS Inc	MMS	US	USD	1.13842%
McDonald's Corp	MCD	US	USD	0.90161%
Merck & Co Inc	MRK	US	USD	1.14199%
Microsoft Corp	MSFT	US	USD	6.37903%
Nasdaq Inc	NDAQ	US	USD	0.79138%
NextEra Energy Inc	NEE	US	USD	0.61133%
NIKE Inc B	NKE	US	USD	0.95639%
Northrop Grumman Corp	NOC	US	USD	0.63501%
ONEOK Inc	OKE	US	USD	0.23130%
Oracle Corp	ORCL	US	USD	1.50185%
Otis Worldwide Corp	OTIS	US	USD	0.58750%
Packaging Corp of America	PKG	US	USD	0.21469%
Paychex Inc	PAYX	US	USD	1.22080%
PepsiCo Inc	PEP	US	USD	0.81732%

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Pool Corp	POOL	US	USD	0.52980%
Procter & Gamble	PG	US	USD	1.12965%
Progressive Corp	PGR	US	USD	0.88102%
ProLogis Inc	PLD	US	USD	0.35410%
Public Storage	PSA	US	USD	0.24162%
Regeneron Pharmaceuticals Inc	REGN	US	USD	0.87144%
Republic Services Inc	RSG	US	USD	0.57741%
ResMed Inc	RMD	US	USD	0.78796%
Rollins Inc	ROL	US	USD	0.53032%
S&P Global Inc	SPGI	US	USD	0.97442%
Service Corp Intl	SCI	US	USD	0.51007%
Sonoco Products Co	SON	US	USD	0.19281%
Starbucks Corp	SBUX	US	USD	0.78194%
STERIS plc	STE	US	USD	0.70062%
Sun Communities	SUI	US	USD	0.17320%
T-Mobile US Inc	TMUS	US	USD	0.80625%
Take-Two Interactive Software	TTWO	US	USD	0.68356%
Texas Instruments Inc	TXN	US	USD	1.48599%
TJX Cos Inc	TJX	US	USD	0.72954%
Toro Co	TTC	US	USD	0.50978%
Travelers Cos Inc	TRV	US	USD	0.88112%
Tyler Technologies Inc	TYL	US	USD	1.12560%
Unitedhealth Group Inc	UNH	US	USD	1.62240%
VeriSign Inc	VRSN	US	USD	1.16792%
Verisk Analytics Inc	VRSK	US	USD	0.59188%
Verizon Communications Inc	VZ	US	USD	1.15382%
Visa Inc A	V	US	USD	2.00831%
Vulcan Materials Co	VMC	US	USD	0.23644%
Walmart Inc.	WMT	US	USD	0.78652%
Waste Management Inc	WM	US	USD	0.65416%
WEC Energy Group Inc	WEC	US	USD	0.28604%
Xcel Energy Inc	XEL	US	USD	0.30435%
Zoetis Inc	ZTS	US	USD	0.89064%

The Fidelity U.S. Low Volatility 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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