

Index Name: Fidelity U.S. Low Volatility Factor Index
 Index Ticker Symbol: FIDUSLVT
 Index Rebalance Effective Date: 08/19/2019



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
3M Co	MMM	US	USD	0.85707%
Accenture plc A	ACN	US	USD	1.18939%
AFLAC Inc	AFL	US	USD	0.84129%
Air Products & Chemicals Inc	APD	US	USD	0.35732%
Alphabet Inc A	GOOGL	US	USD	2.77834%
Amdocs Ltd	DOX	US	USD	0.80325%
American Electric Power	AEP	US	USD	0.37289%
American Tower Corp A	AMT	US	USD	0.53280%
Amphenol Corp A	APH	US	USD	0.80703%
Anthem Inc	ANTM	US	USD	0.87505%
AptarGroup Inc	ATR	US	USD	0.20359%
Arch Capital Group Ltd	ACGL	US	USD	0.76518%
AT&T Inc	T	US	USD	1.16911%
Automatic Data Processing	ADP	US	USD	1.03860%
AutoZone Inc	AZO	US	USD	0.74253%
AvalonBay Communities Inc	AVB	US	USD	0.25238%
Ball Corp	BLL	US	USD	0.27861%
Berkshire Hathaway B	BRK.B	US	USD	2.11223%
Blackstone Mortgage Trust Inc	BXMT	US	USD	0.71056%
Bright Horizons Family Solutions Inc	BFAM	US	USD	0.72803%
Bristol-Myers Squibb	BMJ	US	USD	0.95149%
Broadridge Financial Solutions Inc.	BR	US	USD	0.81260%
Cable One Inc.	CABO	US	USD	0.26776%
Camden Property Trust	CPT	US	USD	0.18489%
Cboe Global Markets, Inc	CBOE	US	USD	0.79319%
CH Robinson Worldwide Inc	CHRW	US	USD	0.64523%
Check Point Software (US)	CHKP	US	USD	0.79803%
Chevron Corp	CVX	US	USD	1.08331%
Chubb Limited	CB	US	USD	0.97496%
Church & Dwight Co	CHD	US	USD	0.49298%
Cigna Corporation	CI	US	USD	0.84590%
Clorox Co	CLX	US	USD	0.47798%
CME Group Inc A	CME	US	USD	1.03235%
CMS Energy Corp	CMS	US	USD	0.27503%
Coca-Cola Co	KO	US	USD	1.18479%
Comcast Corp A	CMCSA	US	USD	0.93846%
Consolidated Edison Inc	ED	US	USD	0.31175%
Crown Castle Intl Corp	CCI	US	USD	0.37695%
Danaher Corp	DHR	US	USD	0.96138%
Darden Restaurants Inc	DRI	US	USD	0.67689%
Dominion Energy Inc	D	US	USD	0.43521%
DTE Energy Co	DTE	US	USD	0.28936%
Duke Energy Corp	DUK	US	USD	0.45060%
Ecolab Inc	ECL	US	USD	0.36552%

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Eli Lilly & Co	LLY	US	USD	1.01192%
Equity Commonwealth	EQC	US	USD	0.16061%
Equity Lifestyle Properties Inc	ELS	US	USD	0.20029%
Essex Property Trust	ESS	US	USD	0.22378%
Everest Re Group Ltd	RE	US	USD	0.74460%
Exponent Inc	EXPO	US	USD	0.61916%
Exxon Mobil Corp	XOM	US	USD	1.28762%
Facebook Inc A	FB	US	USD	1.78862%
Federal Realty Invt Trust	FRT	US	USD	0.18034%
Fidelity National Information	FIS	US	USD	1.09292%
Fiserv Inc	FISV	US	USD	0.99515%
Genpact Ltd	G	US	USD	0.80242%
Hershey Foods Corp	HSY	US	USD	0.48529%
Home Depot Inc	HD	US	USD	1.43105%
Honeywell Intl Inc	HON	US	USD	0.98971%
Hormel Foods Corp	HRL	US	USD	0.43851%
IHS Markit Ltd	INFO	US	USD	0.67002%
Intel Corp	INTC	US	USD	1.44548%
Intercontinental Exchange Inc	ICE	US	USD	0.90185%
Intl Flavors & Fragrances	IFF	US	USD	0.17662%
Invitation Homes	INVH	US	USD	0.19090%
Jack Henry & Associates Inc.	JKHY	US	USD	0.81852%
Johnson & Johnson	JNJ	US	USD	1.96925%
Kinder Morgan Inc	KMI	US	USD	0.39206%
Linde plc	LIN	US	USD	0.55409%
Lockheed Martin	LMT	US	USD	0.94783%
Loews Corp	L	US	USD	0.68876%
Marsh & McLennan Companies	MMC	US	USD	0.86796%
Mastercard Inc A	MA	US	USD	1.62975%
McCormick & Co	MKC	US	USD	0.50074%
McDonald's Corp	MCD	US	USD	1.30647%
Medtronic plc	MDT	US	USD	1.15665%
Merck & Co Inc	MRK	US	USD	1.46422%
MFA Financial Inc.	MFA	US	USD	0.72132%
Microsoft Corp	MSFT	US	USD	4.45357%
Mid-America Apt Communties	MAA	US	USD	0.20027%
National Retail Properties Inc	NNN	US	USD	0.18509%
NewMarket Corp	NEU	US	USD	0.19666%
NextEra Energy Inc	NEE	US	USD	0.59788%
NIKE Inc B	NKE	US	USD	0.98742%
Northrop Grumman Corp	NOC	US	USD	0.85587%
O'Reilly Automotive	ORLY	US	USD	0.76606%
Omnicom Group	OMC	US	USD	0.28837%
ONEOK Inc	OKE	US	USD	0.35339%
Oracle Corp	ORCL	US	USD	1.18956%
Paychex Inc	PAYX	US	USD	0.82952%
PayPal Holdings Inc.	PYPL	US	USD	1.16600%
PepsiCo Inc	PEP	US	USD	1.08359%

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Pfizer Inc	PFE	US	USD	1.29353%
Phillips 66	PSX	US	USD	0.39623%
Pioneer Natural Resources	PXD	US	USD	0.32903%
Procter & Gamble	PG	US	USD	1.47508%
Progressive Corp	PGR	US	USD	0.83767%
Public Storage	PSA	US	USD	0.30018%
Raytheon Co	RTN	US	USD	0.77359%
Realty Income Corp	O	US	USD	0.23543%
Republic Services Inc	RSG	US	USD	0.66908%
ResMed Inc	RMD	US	USD	0.73262%
Rollins Inc	ROL	US	USD	0.59693%
Simon Property Group A	SPG	US	USD	0.30596%
Sonoco Products Co	SON	US	USD	0.18643%
Southern Co	SO	US	USD	0.42717%
Starbucks Corp	SBUX	US	USD	1.08779%
Starwood Property Trust Inc	STWD	US	USD	0.73555%
Stryker Corp	SYK	US	USD	0.91028%
Sun Communities	SUI	US	USD	0.20599%
T-Mobile US Inc	TMUS	US	USD	0.32055%
Target Corp	TGT	US	USD	0.81304%
TJX Cos Inc	TJX	US	USD	0.84912%
Toro Co	TTC	US	USD	0.60154%
UDR Inc	UDR	US	USD	0.19491%
Unitedhealth Group Inc	UNH	US	USD	1.50874%
Valero Energy Corp	VLO	US	USD	0.34852%
Verisk Analytics Inc	VRSK	US	USD	0.69099%
Verizon Communications Inc	VZ	US	USD	1.12174%
Visa Inc A	V	US	USD	1.85025%
Vulcan Materials Co	VMC	US	USD	0.24673%
Walmart Inc.	WMT	US	USD	0.98316%
Walt Disney Co	DIS	US	USD	1.08192%
Waste Management Inc	WM	US	USD	0.76923%
WP Carey Inc	WPC	US	USD	0.20120%
WR Berkley Corp	WRB	US	USD	0.76128%
Xcel Energy Inc	XEL	US	USD	0.32237%
Yum! Brands Inc	YUM	US	USD	0.78661%

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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