

Index Name: Fidelity U.S. Quality Factor Index  
 Index Ticker Symbol: FIDUSQLP  
 Index Rebalance Effective Date: 08/23/2021



| COMPANY                      | TICKER | COUNTRY OF LISTING | CURRENCY CODE | INDEX WEIGHT |
|------------------------------|--------|--------------------|---------------|--------------|
| 3M Co                        | MMM    | US                 | USD           | 0.70549%     |
| AbbVie Inc.                  | ABBV   | US                 | USD           | 1.16016%     |
| Accenture plc A              | ACN    | US                 | USD           | 1.13153%     |
| Adobe Inc.                   | ADBE   | US                 | USD           | 1.34809%     |
| AGNC Investment Corp         | AGNC   | US                 | USD           | 0.69596%     |
| Alphabet Inc A               | GOOGL  | US                 | USD           | 4.12500%     |
| Altria Group Inc             | MO     | US                 | USD           | 0.54838%     |
| American Tower Corp A        | AMT    | US                 | USD           | 0.44151%     |
| Amgen Inc                    | AMGN   | US                 | USD           | 0.93042%     |
| Apple Inc.                   | AAPL   | US                 | USD           | 6.04443%     |
| Applied Materials Inc        | AMAT   | US                 | USD           | 0.84643%     |
| Aspen Technology Inc         | AZPN   | US                 | USD           | 0.55779%     |
| AT&T Inc                     | T      | US                 | USD           | 0.83184%     |
| Automatic Data Processing    | ADP    | US                 | USD           | 0.82977%     |
| AutoZone Inc                 | AZO    | US                 | USD           | 0.86467%     |
| AvalonBay Communities Inc    | AVB    | US                 | USD           | 0.19958%     |
| Berkshire Hathaway B         | BRK.B  | US                 | USD           | 1.96095%     |
| Bio-Rad Laboratories Inc A   | BIO    | US                 | USD           | 0.70368%     |
| Blackstone Inc.              | BX     | US                 | USD           | 0.82266%     |
| Broadcom Inc                 | AVGO   | US                 | USD           | 1.06188%     |
| Cabot Oil & Gas A            | COG    | US                 | USD           | 0.31710%     |
| Capital One Financial        | COF    | US                 | USD           | 0.87824%     |
| Celanese Corp A              | CE     | US                 | USD           | 0.21058%     |
| Charter Communications Inc A | CHTR   | US                 | USD           | 0.63672%     |
| Cisco Systems Inc            | CSCO   | US                 | USD           | 1.20999%     |
| Clorox Co                    | CLX    | US                 | USD           | 0.39732%     |
| CME Group Inc A              | CME    | US                 | USD           | 0.81044%     |
| Coca-Cola Co                 | KO     | US                 | USD           | 0.85383%     |
| Colgate-Palmolive Co         | CL     | US                 | USD           | 0.48957%     |
| Comcast Corp A               | CMCSA  | US                 | USD           | 1.01508%     |
| Copart Inc                   | CPRT   | US                 | USD           | 0.47983%     |
| Crocs Inc.                   | CROX   | US                 | USD           | 0.79108%     |
| CSX Corporation              | CSX    | US                 | USD           | 0.64388%     |
| Danaher Corp                 | DHR    | US                 | USD           | 1.15868%     |
| Digital Realty Trust         | DLR    | US                 | USD           | 0.24267%     |
| Dominion Energy Inc          | D      | US                 | USD           | 0.40674%     |
| Domino's Pizza Inc           | DPZ    | US                 | USD           | 0.80711%     |
| Duke Realty Corp             | DRE    | US                 | USD           | 0.17290%     |
| Eagle Materials Inc          | EXP    | US                 | USD           | 0.19204%     |
| eBay Inc.                    | EBAY   | US                 | USD           | 0.96064%     |
| Ecolab Inc                   | ECL    | US                 | USD           | 0.30197%     |
| Edwards Lifesciences Corp    | EW     | US                 | USD           | 0.84428%     |
| Emerson Electric Co          | EMR    | US                 | USD           | 0.58794%     |
| EOG Resources                | EOG    | US                 | USD           | 0.39132%     |

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| Essex Property Trust           | ESS    | US                 | USD           | 0.17491%     |
| Expeditors Intl of WA Inc      | EXPD   | US                 | USD           | 0.48550%     |
| Extra Space Storage Inc        | EXR    | US                 | USD           | 0.18495%     |
| Facebook Inc A                 | FB     | US                 | USD           | 2.37078%     |
| Fastenal Co                    | FAST   | US                 | USD           | 0.51555%     |
| First Horizon Corp             | FHN    | US                 | USD           | 0.69357%     |
| FirstEnergy Corp               | FE     | US                 | USD           | 0.30305%     |
| Graco Inc                      | GGG    | US                 | USD           | 0.46371%     |
| Hershey Foods Corp             | HSY    | US                 | USD           | 0.39683%     |
| Hologic Inc                    | HOLX   | US                 | USD           | 0.70150%     |
| Home Depot Inc                 | HD     | US                 | USD           | 1.56965%     |
| Honeywell Intl Inc             | HON    | US                 | USD           | 0.81266%     |
| IDACORP Inc                    | IDA    | US                 | USD           | 0.26382%     |
| IDEXX Laboratories Inc         | IDXX   | US                 | USD           | 0.76819%     |
| Illinois Tool Works Inc        | ITW    | US                 | USD           | 0.60637%     |
| Johnson & Johnson              | JNJ    | US                 | USD           | 1.77972%     |
| Kimberly-Clark                 | KMB    | US                 | USD           | 0.45600%     |
| Kinder Morgan Inc              | KMI    | US                 | USD           | 0.38428%     |
| KLA Corporation                | KLAC   | US                 | USD           | 0.68552%     |
| Linde plc                      | LIN    | US                 | USD           | 0.55584%     |
| Lockheed Martin                | LMT    | US                 | USD           | 0.63986%     |
| Lowe's Cos Inc                 | LOW    | US                 | USD           | 1.17126%     |
| LyondellBasell Industries N.V. | LYB    | US                 | USD           | 0.23098%     |
| Mastercard Inc A               | MA     | US                 | USD           | 1.33631%     |
| Match Group, Inc.              | MTCH   | US                 | USD           | 0.42638%     |
| McDonald's Corp                | MCD    | US                 | USD           | 1.20457%     |
| Mettler-Toledo Intl            | MTD    | US                 | USD           | 0.74401%     |
| Microsoft Corp                 | MSFT   | US                 | USD           | 5.90600%     |
| Monster Beverage Corp New      | MNST   | US                 | USD           | 0.43547%     |
| Moody's Corp                   | MCO    | US                 | USD           | 0.79644%     |
| MSCI Inc                       | MSCI   | US                 | USD           | 0.77560%     |
| National Fuel Gas              | NFG    | US                 | USD           | 0.25012%     |
| National Retail Properties Inc | NNN    | US                 | USD           | 0.14291%     |
| Newmont Corp                   | NEM    | US                 | USD           | 0.26440%     |
| NextEra Energy Inc             | NEE    | US                 | USD           | 0.65001%     |
| NIKE Inc B                     | NKE    | US                 | USD           | 1.24494%     |
| Norfolk Southern Corp          | NSC    | US                 | USD           | 0.61224%     |
| NRG Energy                     | NRG    | US                 | USD           | 0.27557%     |
| Nvidia Corp                    | NVDA   | US                 | USD           | 1.76143%     |
| O'Reilly Automotive            | ORLY   | US                 | USD           | 0.87989%     |
| Omega Healthcare Investors     | OHI    | US                 | USD           | 0.13867%     |
| Otis Worldwide Corp            | OTIS   | US                 | USD           | 0.52730%     |
| Paychex Inc                    | PAYX   | US                 | USD           | 0.71135%     |
| Pfizer Inc                     | PFE    | US                 | USD           | 1.35130%     |
| Philip Morris International    | PM     | US                 | USD           | 0.71038%     |
| Procter & Gamble               | PG     | US                 | USD           | 1.17397%     |
| ProLogis Inc                   | PLD    | US                 | USD           | 0.36360%     |
| Public Service Enterprise Grp  | PEG    | US                 | USD           | 0.32471%     |

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| Public Storage                  | PSA    | US                 | USD           | 0.25018%     |
| QUALCOMM Inc                    | QCOM   | US                 | USD           | 0.97170%     |
| Rockwell Automation Inc         | ROK    | US                 | USD           | 0.53112%     |
| Royal Gold Inc                  | RGLD   | US                 | USD           | 0.17741%     |
| S&P Global Inc                  | SPGI   | US                 | USD           | 0.91025%     |
| SBA Communications Corp         | SBAC   | US                 | USD           | 0.22638%     |
| Schlumberger Ltd                | SLB    | US                 | USD           | 0.40294%     |
| Sealed Air Corp                 | SEE    | US                 | USD           | 0.19496%     |
| SEI Investments Corp            | SEIC   | US                 | USD           | 0.68287%     |
| Sherwin-Williams Co             | SHW    | US                 | USD           | 0.34562%     |
| Simon Property Group A          | SPG    | US                 | USD           | 0.22294%     |
| Sirius XM Holdings Inc          | SIRI   | US                 | USD           | 0.37134%     |
| SVB Financial Group             | SIVB   | US                 | USD           | 0.71609%     |
| Texas Instruments Inc           | TXN    | US                 | USD           | 1.00083%     |
| Texas Pacific Land Corporation  | TPL    | US                 | USD           | 0.32478%     |
| The Williams Companies Inc      | WMB    | US                 | USD           | 0.38606%     |
| Thermo Fisher Scientific        | TMO    | US                 | USD           | 1.17599%     |
| Umpqua Hldgs Corp               | UMPQ   | US                 | USD           | 0.68692%     |
| Union Pacific Corp              | UNP    | US                 | USD           | 0.80372%     |
| Unitedhealth Group Inc          | UNH    | US                 | USD           | 1.63136%     |
| Valvoline Inc                   | VVV    | US                 | USD           | 0.17578%     |
| Veeva Systems Inc A             | VEEV   | US                 | USD           | 0.71257%     |
| Verisk Analytics Inc            | VRSK   | US                 | USD           | 0.52967%     |
| Verizon Communications Inc      | VZ     | US                 | USD           | 0.91477%     |
| VICI Properties Inc.            | VICI   | US                 | USD           | 0.16018%     |
| Visa Inc A                      | V      | US                 | USD           | 1.52501%     |
| Western Alliance Bancorp        | WAL    | US                 | USD           | 0.66946%     |
| Weyerhaeuser Co                 | WY     | US                 | USD           | 0.18659%     |
| Williams-Sonoma Inc             | WSM    | US                 | USD           | 0.81700%     |
| Wingstop Inc.                   | WING   | US                 | USD           | 0.73927%     |
| WP Carey Inc                    | WPC    | US                 | USD           | 0.15579%     |
| Yum! Brands Inc                 | YUM    | US                 | USD           | 0.88074%     |
| Zoom Video Communications, Inc. | ZM     | US                 | USD           | 0.68750%     |

**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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Fidelity Brokerage Services LLC, Member NYSE, SIPC, 900 Salem Street, Smithfield, RI 02917

Fidelity Distributors Company, LLC, 500 Salem St., Smithfield, RI 02917