

Index Name: Fidelity U.S. Quality Factor Index
 Index Ticker Symbol: FIDUSQLT
 Index Rebalance Effective Date: 08/19/2019



| COMPANY | TICKER | COUNTRY OF LISTING | CURRENCY CODE | INDEX WEIGHT |
|-----------------------------------|--------|--------------------|---------------|--------------|
| 3M Co | MMM | US | USD | 0.81357% |
| AbbVie Inc. | ABBV | US | USD | 1.13846% |
| Accenture plc A | ACN | US | USD | 1.00071% |
| Adobe Inc. | ADBE | US | USD | 1.03828% |
| AES Corp | AES | US | USD | 0.29339% |
| Air Products & Chemicals Inc | APD | US | USD | 0.40295% |
| Allison Transmission Holdings Inc | ALSN | US | USD | 0.50291% |
| Alphabet Inc A | GOOGL | US | USD | 2.83393% |
| Altria Group Inc | MO | US | USD | 0.71402% |
| American Tower Corp A | AMT | US | USD | 0.53910% |
| Amgen Inc | AMGN | US | USD | 1.33344% |
| Apple Inc. | AAPL | US | USD | 3.70078% |
| Aspen Technology Inc | AZPN | US | USD | 0.60373% |
| AT&T Inc | T | US | USD | 1.19426% |
| Automatic Data Processing | ADP | US | USD | 0.84092% |
| AvalonBay Communities Inc | AVB | US | USD | 0.25355% |
| Biogen Inc | BIIB | US | USD | 0.93063% |
| Boeing Co | BA | US | USD | 1.17812% |
| Booking Holdings Inc | BKNG | US | USD | 0.97692% |
| Bristol-Myers Squibb | BMJ | US | USD | 1.11737% |
| Cabot Oil & Gas A | COG | US | USD | 0.24660% |
| Capital One Financial | COF | US | USD | 0.87721% |
| Celanese Corp A | CE | US | USD | 0.26483% |
| Celgene Corp | CELG | US | USD | 1.07333% |
| Check Point Software (US) | CHKP | US | USD | 0.60294% |
| Chevron Corp | CVX | US | USD | 1.09058% |
| Cisco Systems Inc | CSCO | US | USD | 1.18238% |
| Citrix Systems Inc | CTXS | US | USD | 0.59575% |
| Clorox Co | CLX | US | USD | 0.50033% |
| CME Group Inc A | CME | US | USD | 1.14398% |
| Coca-Cola Co | KO | US | USD | 1.22079% |
| Colgate-Palmolive Co | CL | US | USD | 0.64389% |
| Comcast Corp A | CMCSA | US | USD | 0.95917% |
| ConocoPhillips | COP | US | USD | 0.42675% |
| Costar Group Inc | CSGP | US | USD | 0.62153% |
| CSX Corporation | CSX | US | USD | 0.69028% |
| Digital Realty Trust | DLR | US | USD | 0.24722% |
| Discover Financial Services | DFS | US | USD | 0.81563% |
| Domino's Pizza Inc | DPZ | US | USD | 0.66692% |
| eBay Inc. | EBAY | US | USD | 0.75662% |
| Ecolab Inc | ECL | US | USD | 0.41184% |
| Electronic Arts | EA | US | USD | 0.32202% |
| Eli Lilly & Co | LLY | US | USD | 1.17681% |
| EOG Resources | EOG | US | USD | 0.39884% |

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| Equity Residential | EQR | US | USD | 0.26084% |
| Essent Group Ltd | ESNT | US | USD | 0.82836% |
| Essex Property Trust | ESS | US | USD | 0.22433% |
| Extra Space Storage Inc | EXR | US | USD | 0.21194% |
| Exxon Mobil Corp | XOM | US | USD | 1.29932% |
| Facebook Inc A | FB | US | USD | 1.82536% |
| FactSet Research System Inc | FDS | US | USD | 0.81841% |
| FirstEnergy Corp | FE | US | USD | 0.38412% |
| Gaming & Leisure Properties Inc. | GLPI | US | USD | 0.17128% |
| Graco Inc | GGG | US | USD | 0.53622% |
| Hershey Foods Corp | HSY | US | USD | 0.50788% |
| Home Depot Inc | HD | US | USD | 1.45475% |
| Honeywell Intl Inc | HON | US | USD | 0.94526% |
| IDACORP Inc | IDA | US | USD | 0.33051% |
| IDEXX Laboratories Inc | IDXX | US | USD | 0.92031% |
| Illinois Tool Works Inc | ITW | US | USD | 0.68071% |
| Intercontinental Exchange Inc | ICE | US | USD | 1.00702% |
| Intl Paper Co | IP | US | USD | 0.25136% |
| Johnson & Johnson | JNJ | US | USD | 2.15298% |
| Kimberly-Clark | KMB | US | USD | 0.61001% |
| Lockheed Martin | LMT | US | USD | 0.89787% |
| LyondellBasell Industries N.V. | LYB | US | USD | 0.26480% |
| Mastercard Inc A | MA | US | USD | 1.44610% |
| Match Group, Inc. | MTCH | US | USD | 0.28480% |
| McDonald's Corp | MCD | US | USD | 1.32750% |
| Mettler-Toledo Intl | MTD | US | USD | 0.76757% |
| MGIC Investment Corp | MTG | US | USD | 0.78767% |
| Microsoft Corp | MSFT | US | USD | 4.32863% |
| Monster Beverage Corp New | MNST | US | USD | 0.45257% |
| Moody's Corp | MCO | US | USD | 0.90307% |
| MSCI Inc | MSCI | US | USD | 0.85657% |
| National Retail Properties Inc | NNN | US | USD | 0.18485% |
| NextEra Energy Inc | NEE | US | USD | 0.70810% |
| NIKE Inc B | NKE | US | USD | 1.00267% |
| NRG Energy | NRG | US | USD | 0.33662% |
| Nucor Corp | NUE | US | USD | 0.24820% |
| O'Reilly Automotive | ORLY | US | USD | 0.77694% |
| Occidental Petroleum | OXY | US | USD | 0.32846% |
| OGE Energy Corp | OGE | US | USD | 0.32940% |
| Omega Healthcare Investors | OHF | US | USD | 0.18354% |
| Oracle Corp | ORCL | US | USD | 1.00850% |
| Packaging Corp of America | PKG | US | USD | 0.25248% |
| Paychex Inc | PAYX | US | USD | 0.63866% |
| PayPal Holdings Inc. | PYPL | US | USD | 0.98318% |
| Pfizer Inc | PFE | US | USD | 1.44974% |
| Philip Morris International | PM | US | USD | 0.91846% |
| Planet Fitness Inc A | PLNT | US | USD | 0.60930% |
| Procter & Gamble | PG | US | USD | 1.51621% |

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| ProLogis Inc | PLD | US | USD | 0.33707% |
| PS Business Parks Inc | PSB | US | USD | 0.15717% |
| Public Storage | PSA | US | USD | 0.30208% |
| Realty Income Corp | O | US | USD | 0.23617% |
| Robert Half Intl Inc | RHI | US | USD | 0.50799% |
| Rockwell Automation Inc | ROK | US | USD | 0.56438% |
| Ross Stores Inc | ROST | US | USD | 0.79237% |
| Royal Gold Inc | RGLD | US | USD | 0.25976% |
| S&P Global Inc | SPGI | US | USD | 1.01570% |
| SEI Investments Corp | SEIC | US | USD | 0.78656% |
| Simon Property Group A | SPG | US | USD | 0.30839% |
| Sirius XM Holdings Inc | SIRI | US | USD | 0.26947% |
| Starbucks Corp | SBUX | US | USD | 1.10478% |
| STORE Capital Corp | STOR | US | USD | 0.18132% |
| SVB Financial Group | SIVB | US | USD | 0.71737% |
| Synchrony Financial | SYF | US | USD | 0.81435% |
| Texas Instruments Inc | TXN | US | USD | 0.96279% |
| UDR Inc | UDR | US | USD | 0.19497% |
| UGI Corp | UGI | US | USD | 0.30346% |
| Union Pacific Corp | UNP | US | USD | 0.91748% |
| US Bancorp | USB | US | USD | 1.01868% |
| Valero Energy Corp | VLO | US | USD | 0.34264% |
| Valvoline Inc | VVV | US | USD | 0.23415% |
| VeriSign Inc | VRSN | US | USD | 0.62144% |
| Verisk Analytics Inc | VRSK | US | USD | 0.63706% |
| Verizon Communications Inc | VZ | US | USD | 1.14602% |
| Visa Inc A | V | US | USD | 1.67250% |
| Vistra Energy | VST | US | USD | 0.34982% |
| Vmware Inc A | VMW | US | USD | 0.49341% |
| Walt Disney Co | DIS | US | USD | 1.10521% |
| Waters Corp | WAT | US | USD | 0.83361% |
| WEC Energy Group Inc | WEC | US | USD | 0.42406% |
| Western Alliance Bancorp | WAL | US | USD | 0.73541% |
| WP Carey Inc | WPC | US | USD | 0.20138% |
| Yum! Brands Inc | YUM | US | USD | 0.79791% |
| Zoetis Inc | ZTS | US | USD | 1.09633% |

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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