

Index Name:

Fidelity Low Duration Investment Grade Factor  
Index



Index Ticker Symbol:

I33676

Index Rebalance Effective Date:

02/29/2024

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
ABN AMRO BANK NV	7.134	09/18/2027	0.31380%
AMERICAN EXPRESS CO	5.995	11/04/2026	0.31140%
AMERICAN EXPRESS CO	6.275	03/04/2025	0.31400%
AMERICAN EXPRESS CO	6.064	05/03/2024	0.31400%
AMERICAN EXPRESS CO	6.104	02/13/2026	0.18760%
AMERICAN EXPRESS CO	6.315	07/28/2027	0.18510%
AMERICAN EXPRESS CO	6.695	10/30/2026	0.18670%
AMERICAN HONDA FINANCE	6.265	01/12/2026	0.18680%
AMERICAN HONDA FINANCE	6.141	10/03/2025	0.18710%
AMERICAN HONDA FINANCE	6.054	01/09/2026	0.24860%
ANALOG DEVICES INC	5.601	10/01/2024	0.31040%
ANZ NEW ZEALAND INTL/LDN	5.944	02/18/2025	0.31250%
AT&T INC	6.808	06/12/2024	1.01050%
ATHENE GLOBAL FUNDING	6.045	05/24/2024	1.09480%
ATHENE GLOBAL FUNDING	5.905	08/19/2024	0.21820%
ATHENE GLOBAL FUNDING	6.062	01/07/2025	0.18520%
AUST & NZ BANKING GROUP	6.101	07/03/2025	0.31150%
AUST & NZ BANKING GROUP	5.991	10/03/2025	0.40430%
AUST & NZ BANKING GROUP	6.155	01/18/2027	0.49780%
BANCO SANTANDER SA	6.584	05/24/2024	0.40800%
BANK OF AMERICA CORP	6.304	02/05/2026	0.80400%
BANK OF AMERICA CORP	6.035	04/22/2025	0.31680%
BANK OF AMERICA CORP	6.315	07/22/2027	0.21070%
BANK OF AMERICA CORP	6.021	02/04/2025	0.40100%
BANK OF AMERICA CORP	6.394	02/04/2028	0.26620%
BANK OF AMERICA CORP	6.677	04/02/2026	0.26680%
BANK OF AMERICA CORP	6.445	04/25/2025	0.26410%
BANK OF AMERICA CORP	6.704	09/15/2027	0.26690%
BANK OF AMERICA CORP	6.406	09/15/2026	0.16690%
BANK OF AMERICA NA	6.364	08/18/2026	0.32260%
BANK OF AMERICA NA	6.124	08/18/2025	0.21400%
BANK OF MONTREAL	5.665	07/09/2024	0.34110%
BANK OF MONTREAL	6.415	06/07/2025	0.18820%
BANK OF MONTREAL	5.974	09/15/2026	0.24730%
BANK OF MONTREAL	5.81	01/10/2025	0.24810%
BANK OF MONTREAL	6.064	03/08/2024	0.31200%
BANK OF MONTREAL	6.514	12/11/2026	0.21980%
BANK OF MONTREAL	6.064	12/12/2024	0.18760%
BANK OF MONTREAL	6.688	06/05/2026	0.25210%
BANK OF MONTREAL	6.303	09/25/2025	0.18710%
BANK OF NEW ZEALAND	6.156	01/27/2027	0.24630%
BANK OF NOVA SCOTIA	5.89	03/02/2026	0.18590%
BANK OF NOVA SCOTIA	5.79	04/15/2024	0.40300%
BANK OF NOVA SCOTIA	5.724	07/31/2024	0.40180%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
BANK OF NOVA SCOTIA	5.964	09/15/2026	0.18550%
BANK OF NOVA SCOTIA	5.805	01/10/2025	0.18590%
BANK OF NOVA SCOTIA	6.245	04/11/2025	0.21750%
BANK OF NOVA SCOTIA	6.314	03/11/2024	0.18720%
BANK OF NOVA SCOTIA	6.444	06/12/2025	0.25080%
BANK OF NY MELLON CORP	5.605	04/26/2024	0.24740%
BANK OF NY MELLON CORP	5.545	10/25/2024	0.24690%
BANK OF NY MELLON CORP	5.965	04/25/2025	0.24730%
BANQUE FED CRED MUTUEL	6.745	07/13/2026	0.21920%
BANQUE FED CRED MUTUEL	6.475	01/23/2027	0.18710%
BANQUE FED CRED MUTUEL	5.755	02/04/2025	0.43780%
BARCLAYS PLC	7.234	09/13/2027	0.18940%
BMW US CAPITAL LLC	5.881	04/01/2024	0.46600%
BMW US CAPITAL LLC	5.724	08/12/2024	0.46920%
BMW US CAPITAL LLC	6.191	04/01/2025	0.24980%
BMW US CAPITAL LLC	5.964	08/11/2025	0.37630%
BPCE SA	6.313	09/25/2025	0.28060%
BPCE SA	7.325	10/19/2027	0.18770%
BPCE SA	5.915	01/14/2025	0.24780%
BRIGHTHSE FIN GLBL FUND	6.105	04/12/2024	0.18590%
CANADIAN IMPERIAL BANK	6.285	04/07/2025	0.40500%
CANADIAN IMPERIAL BANK	5.765	10/18/2024	0.43340%
CANADIAN IMPERIAL BANK	6.571	10/02/2026	0.21880%
CAPITAL ONE FINANCIAL CO	6.694	05/09/2025	0.21960%
CATERPILLAR FINL SERVICE	5.589	05/17/2024	0.31270%
CATERPILLAR FINL SERVICE	5.624	09/13/2024	0.46730%
CATERPILLAR FINL SERVICE	5.874	06/13/2025	0.29660%
CATERPILLAR FINL SERVICE	5.8	08/11/2025	0.21940%
CENTERPOINT ENERGY INC	5.994	05/13/2024	0.21920%
CHARLES SCHWAB CORP	5.854	03/18/2024	0.77770%
CHARLES SCHWAB CORP	5.864	05/13/2026	0.31090%
CHARLES SCHWAB CORP	6.395	03/03/2027	0.31110%
CITIBANK NA	6.489	10/04/2024	0.21830%
CITIBANK NA	6.157	09/29/2025	0.46760%
CITIBANK NA	6.405	12/04/2026	0.31480%
CITIGROUP INC	6.039	01/25/2026	0.30860%
CITIGROUP INC	6.842	07/01/2026	0.40770%
CITIGROUP INC	6.013	05/01/2025	0.30890%
CITIGROUP INC	6.124	06/09/2027	0.24650%
CITIGROUP INC	6.624	02/24/2028	0.31340%
CITIGROUP INC	6.881	03/17/2026	0.31400%
CITIGROUP INC	6.717	05/24/2025	0.31380%
COMMONWEALTH BANK AUST	5.874	06/15/2026	0.31060%
COMMONWEALTH BANK AUST	5.745	07/07/2025	0.92900%
COMMONWEALTH BANK AUST	6.094	03/14/2025	0.71890%
COMMONWEALTH BANK AUST	6.324	03/14/2027	0.21950%
COMMONWEALTH BANK AUST	6.104	03/13/2026	0.31240%
COMMONWEALTH BANK AUST	5.984	09/12/2025	0.37450%

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COOPERAT RABOBANK UA/NY	5.725	01/10/2025	0.27870%
COOPERAT RABOBANK UA/NY	6.045	07/18/2025	0.40330%
COOPERAT RABOBANK UA/NY	6.246	10/05/2026	0.18650%
COOPERAT RABOBANK UA/NY	6.055	01/09/2026	0.46710%
COREBRIDGE GLOB FUNDING	6.653	09/25/2026	0.24870%
CREDIT AGRICOLE SA	6.636	07/05/2026	0.31370%
CREDIT SUISSE NEW YORK	6.604	02/21/2025	0.20680%
DAIMLER TRUCK FINAN NA	6.104	12/13/2024	0.24910%
DAIMLER TRUCK FINAN NA	6.346	04/05/2024	0.31080%
DBS GROUP HOLDINGS LTD	5.644	11/22/2024	0.18700%
DBS GROUP HOLDINGS LTD	5.965	09/12/2025	0.46780%
DEUTSCHE BANK NY	6.563	11/16/2027	0.18350%
DNB BANK ASA	6.183	03/28/2025	0.37340%
FED CAISSES DESJARDINS	5.774	05/21/2024	0.31270%
GA GLOBAL FUNDING TRUST	5.854	09/13/2024	0.31020%
GA GLOBAL FUNDING TRUST	6.705	04/11/2025	0.18610%
GENERAL ELECTRIC CO	5.914	05/05/2026	0.56360%
GENERAL MOTORS FINL CO	6.114	03/08/2024	0.24960%
GENERAL MOTORS FINL CO	5.965	10/15/2024	0.24760%
GENERAL MOTORS FINL CO	6.385	02/26/2027	0.18600%
GENERAL MOTORS FINL CO	6.645	04/07/2025	0.18650%
GOLDMAN SACHS GROUP INC	7.331	10/28/2027	0.57420%
GOLDMAN SACHS GROUP INC	6.739	05/15/2026	0.86160%
GOLDMAN SACHS GROUP INC	6.144	12/09/2026	0.16910%
GOLDMAN SACHS GROUP INC	6.164	03/09/2027	0.22450%
GOLDMAN SACHS GROUP INC	5.854	09/10/2024	0.22660%
GOLDMAN SACHS GROUP INC	6.174	09/10/2027	0.16780%
GOLDMAN SACHS GROUP INC	5.835	10/21/2024	0.25310%
GOLDMAN SACHS GROUP INC	6.265	10/21/2027	0.16850%
GOLDMAN SACHS GROUP INC	6.465	02/24/2028	0.19780%
GOLDMAN SACHS GROUP INC	6.744	03/15/2024	0.19870%
GOLDMAN SACHS GROUP INC	7.204	03/15/2028	0.17260%
GOLDMAN SACHS GROUP INC	6.409	08/10/2026	0.28540%
HSBC HOLDINGS PLC	7.008	09/12/2026	0.47230%
HSBC HOLDINGS PLC	6.863	03/11/2025	0.31240%
HSBC HOLDINGS PLC	6.785	03/10/2026	0.31340%
HSBC HOLDINGS PLC	6.914	08/14/2027	0.44210%
HUNTINGTON NATIONAL BANK	6.534	05/16/2025	0.18670%
HYUNDAI CAPITAL AMERICA	6.495	08/04/2025	0.31380%
HYUNDAI CAPITAL AMERICA	6.665	11/03/2025	0.18880%
HYUNDAI CAPITAL AMERICA	6.845	01/08/2027	0.18780%
ING GROEP NV	6.363	04/01/2027	0.24710%
ING GROEP NV	6.993	03/28/2026	0.31310%
ING GROEP NV	6.915	09/11/2027	0.31490%
JACKSON NATL LIFE GLOBAL	6.503	06/28/2024	0.52940%
JOHN DEERE CAPITAL CORP	5.545	10/11/2024	0.37180%
JOHN DEERE CAPITAL CORP	5.918	03/07/2025	0.18750%
JOHN DEERE CAPITAL CORP	5.914	03/03/2026	0.18750%

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JOHN DEERE CAPITAL CORP	6.148	06/08/2026	0.18830%
JOHN DEERE CAPITAL CORP	5.853	07/03/2025	0.31090%
JOHN DEERE CAPITAL CORP	5.825	10/22/2025	0.24830%
JP MORGAN CHASE BANK NA	6.354	12/08/2026	0.52650%
JP MORGAN CHASE BANK NA	5.965	04/29/2026	0.15570%
JPMORGAN CHASE &	5.933	06/23/2025	0.26020%
JPMORGAN CHASE & CO	6.118	09/22/2027	0.25900%
JPMORGAN CHASE & CO	5.954	12/10/2025	0.20840%
JPMORGAN CHASE & CO	6.265	02/24/2026	0.39310%
JPMORGAN CHASE & CO	6.525	02/24/2028	0.39410%
JPMORGAN CHASE & CO	6.665	04/26/2026	0.26050%
JPMORGAN CHASE & CO	6.324	06/14/2025	0.26130%
JPMORGAN CHASE & CO	6.545	01/23/2028	0.26160%
JPMORGAN CHASE & CO	6.23	04/22/2027	0.25880%
JPMORGAN CHASE & CO	5.88	06/01/2025	0.26090%
KEY BANK NA	5.674	06/14/2024	0.24730%
LLOYDS BANKING GROUP PLC	6.904	08/07/2027	0.31640%
LLOYDS BANKING GROUP PLC	6.931	01/05/2028	0.18740%
MACQUARIE BANK LTD	6.663	03/21/2025	0.31300%
MACQUARIE BANK LTD	6.594	06/15/2026	0.18840%
MACQUARIE BANK LTD	6.555	12/07/2026	0.22000%
MACQUARIE GROUP LTD	6.273	09/23/2027	0.24710%
MACQUARIE GROUP LTD	6.055	10/14/2025	0.24700%
MASSMUTUAL GLOBAL FUNDIN	6.325	07/10/2026	0.31150%
MASSMUTUAL GLOBAL FUNDIN	6.115	01/29/2027	0.18580%
MASSMUTUAL GLOBAL FUNDIN	5.705	04/12/2024	0.37200%
MASSMUTUAL GLOBAL FUNDIN	5.615	10/21/2024	0.30920%
MASSMUTUAL GLOBAL FUNDIN	6.223	03/21/2025	0.18760%
MERCEDES-BENZ FIN NA	6.283	03/30/2025	0.18760%
MERCEDES-BENZ FIN NA	5.915	08/01/2025	0.24780%
MERCEDES-BENZ FIN NA	6.015	01/09/2026	0.40380%
MET LIFE GLOB FUNDING I	5.654	09/27/2024	0.31050%
MET LIFE GLOB FUNDING I	6.263	03/21/2025	0.18770%
mitsubishi UFJ FIN GRP	6.995	07/18/2025	0.21770%
mitsubishi UFJ FIN GRP	6.74	09/12/2025	0.25040%
mitsubishi UFJ FIN GRP	6.284	02/20/2026	0.37590%
mitsubishi UFJ FIN GRP	6.786	04/17/2026	0.18720%
MIZUHO FINANCIAL GROUP	6.304	05/22/2026	0.46970%
MORGAN STANLEY	6.294	02/18/2026	0.47040%
MORGAN STANLEY	6.51	04/17/2025	0.31030%
MORGAN STANLEY BANK NA	6.125	07/16/2025	0.49750%
MORGAN STANLEY BANK NA	6.51	10/30/2026	0.21860%
MORGAN STANLEY BANK NA	6.423	01/14/2028	0.27980%
NATIONAL AUSTRALIA BANK	6.104	05/13/2025	0.40840%
NATIONAL AUSTRALIA BANK	5.983	12/10/2025	0.31110%
NATIONAL AUSTRALIA BANK	5.895	01/29/2026	0.18590%
NATIONAL AUSTRALIA BANK	5.725	01/12/2025	0.61990%
NATIONAL AUSTRALIA BANK	5.995	01/12/2027	0.30940%

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NATIONAL AUSTRALIA BK/NY	6.214	06/09/2025	0.31310%
NATIONAL BANK OF CANADA	5.834	08/06/2024	0.18810%
NATIONAL RURAL UTIL COOP	5.675	10/18/2024	0.21670%
NATIONAL RURAL UTIL COOP	6.145	02/05/2027	0.18580%
NATIONWIDE BLDG SOCIETY	6.634	02/16/2028	0.18540%
NATWEST MARKETS PLC	5.874	08/12/2024	0.18780%
NATWEST MARKETS PLC	6.112	09/29/2026	0.18410%
NATWEST MARKETS PLC	6.803	03/22/2025	0.31370%
NEW YORK LIFE GLOBAL FDG	5.655	04/26/2024	0.24750%
NEW YORK LIFE GLOBAL FDG	5.834	06/09/2026	0.21670%
NEW YORK LIFE GLOBAL FDG	5.675	01/14/2025	0.27860%
NEW YORK LIFE GLOBAL FDG	5.955	04/21/2025	0.27910%
NEW YORK LIFE GLOBAL FDG	5.785	06/06/2024	0.21830%
NEW YORK LIFE GLOBAL FDG	6.281	04/02/2026	0.18680%
NEW YORK LIFE GLOBAL FDG	5.994	05/02/2025	0.18860%
NEW YORK LIFE GLOBAL FDG	6.054	06/13/2025	0.21850%
NEW YORK LIFE GLOBAL FDG	5.925	01/16/2026	0.37230%
NEXTERA ENERGY CAPITAL	6.373	03/21/2024	0.24920%
NEXTERA ENERGY CAPITAL	6.103	01/29/2026	0.37130%
NISSAN MOTOR ACCEPTANCE	6.282	03/08/2024	0.18720%
NORDEA BANK ABP	6.315	06/06/2025	0.18810%
NORTHWESTERN MUTUAL GLBL	5.683	03/25/2024	0.21750%
NORTHWESTERN MUTUAL GLBL	6.054	06/13/2025	0.21840%
PACIFIC LIFE GF II	5.725	04/12/2024	0.18610%
PACIFIC LIFE GF II	5.965	06/04/2026	0.18630%
PACIFIC LIFE GF II	5.745	01/27/2025	0.21550%
PACIFIC LIFE GF II	6.152	03/30/2025	0.18690%
PACIFIC LIFE GF II	6.155	12/06/2024	0.18760%
PACIFIC LIFE GF II	6.214	06/16/2025	0.21830%
PACIFIC LIFE GF II	6.396	07/28/2026	0.18640%
PEPSICO INC	5.744	02/13/2026	0.21910%
PRINCIPAL LFE GLB FND II	5.795	04/12/2024	0.18600%
PRINCIPAL LFE GLB FND II	5.724	08/23/2024	0.18720%
PRINCIPAL LFE GLB FND II	6.244	08/28/2025	0.18820%
PROTECTIVE LIFE GLOBAL	6.404	12/11/2024	0.18780%
PROTECTIVE LIFE GLOBAL	6.333	03/28/2025	0.26500%
PUBLIC STORAGE OP CO	5.815	04/23/2024	0.43340%
PUBLIC STORAGE OP CO	5.945	07/25/2025	0.24760%
ROCHE HOLDINGS INC	5.598	03/05/2024	0.21830%
ROCHE HOLDINGS INC	5.914	03/10/2025	0.46870%
ROCHE HOLDINGS INC	6.083	11/13/2026	0.18840%
ROYAL BANK OF CANADA	5.934	11/02/2026	0.21790%
ROYAL BANK OF CANADA	5.785	01/21/2025	0.24770%
ROYAL BANK OF CANADA	6.055	01/21/2027	0.18460%
ROYAL BANK OF CANADA	6.185	04/14/2025	0.24880%
ROYAL BANK OF CANADA	5.87	01/20/2026	0.18470%
ROYAL BANK OF CANADA	5.915	04/27/2026	0.18430%
ROYAL BANK OF CANADA	5.705	07/29/2024	0.40180%

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ROYAL BANK OF CANADA	5.685	10/07/2024	0.31010%
ROYAL BANK OF CANADA	6.425	01/12/2026	0.18700%
ROYAL BANK OF CANADA	6.425	07/20/2026	0.21770%
ROYAL BANK OF CANADA	6.295	01/19/2027	0.31050%
SHINHAN BANK	7.28	04/24/2025	0.31370%
SKANDINAVISKA ENSKILDA	6.314	06/09/2025	0.25050%
SOCIETE GENERALE	6.395	01/21/2026	0.46370%
SOCIETE GENERALE	7.005	01/19/2028	0.21750%
SOUTHERN CAL EDISON	6.181	04/01/2024	0.24850%
SPIRE MISSOURI INC	5.845	12/02/2024	0.18710%
STANDARD CHARTERED PLC	6.274	11/23/2025	0.31190%
STANDARD CHARTERED PLC	7.092	03/30/2026	0.31290%
STANDARD CHARTERED PLC	7.275	07/06/2027	0.31320%
STANDARD CHARTERED PLC	7.374	02/08/2028	0.25470%
STATE STREET CORP	6.189	08/03/2026	0.18810%
SUMITOMO MITSUI FINL GRP	6.225	01/14/2027	0.30900%
SUMITOMO MITSUI FINL GRP	6.775	01/13/2026	0.18760%
SUMITOMO MITSUI FINL GRP	6.645	07/13/2026	0.24970%
SUMITOMO MITSUI TR BK LT	5.794	09/16/2024	0.46660%
SUMITOMO MITSUI TR BK LT	6.475	03/09/2026	0.31370%
SUMITOMO MITSUI TR BK LT	6.504	09/14/2026	0.31370%
SVENSKA HANDELSBANKEN AB	6.264	06/10/2025	0.21910%
SVENSKA HANDELSBANKEN AB	6.604	06/15/2026	0.31480%
SWEDBANK AB	6.734	06/15/2026	0.25250%
SWEDBANK AB	6.257	04/04/2025	0.24920%
TENCENT HOLDINGS LTD	6.495	04/11/2024	0.46580%
TORONTO-DOMINION BANK	5.713	03/04/2024	0.46800%
TORONTO-DOMINION BANK	5.704	09/10/2024	0.56050%
TORONTO-DOMINION BANK	5.944	09/10/2026	0.18550%
TORONTO-DOMINION BANK	5.755	01/10/2025	0.21690%
TORONTO-DOMINION BANK	6.264	03/08/2024	0.24960%
TORONTO-DOMINION BANK	6.375	06/06/2025	0.21950%
TORONTO-DOMINION BANK	6.427	07/17/2026	0.27990%
TOYOTA MOTOR CREDIT CORP	5.614	06/18/2024	0.21780%
TOYOTA MOTOR CREDIT CORP	5.644	09/13/2024	0.37340%
TOYOTA MOTOR CREDIT CORP	5.665	01/13/2025	0.18570%
TOYOTA MOTOR CREDIT CORP	5.973	03/22/2024	0.24890%
TOYOTA MOTOR CREDIT CORP	5.905	01/10/2025	0.18600%
TOYOTA MOTOR CREDIT CORP	6.234	05/18/2026	0.18900%
TOYOTA MOTOR CREDIT CORP	6.004	09/11/2025	0.24990%
TOYOTA MOTOR CREDIT CORP	5.996	01/05/2026	0.31120%
TRANSCANADA PIPELINES	6.874	03/09/2026	0.25010%
TRUIST FINANCIAL CORP	5.754	06/09/2025	0.61810%
UBS AG LONDON	5.794	08/09/2024	0.62690%
UBS AG LONDON	5.815	01/13/2025	0.18570%
UBS AG LONDON	6.284	09/11/2025	0.31250%
UBS GROUP AG	6.924	05/12/2026	0.37880%
UNITED OVERSEAS BANK LTD	6.051	04/07/2025	0.21750%

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US TREASURY N/B	5.375	02/15/2031	0.09360%
US TREASURY N/B	1.125	02/15/2031	0.91340%
US TREASURY N/B	1.625	05/15/2031	0.92820%
US TREASURY N/B	1.25	08/15/2031	0.98450%
US TREASURY N/B	1.375	11/15/2031	0.95650%
US TREASURY N/B	1.875	02/15/2032	0.94260%
US TREASURY N/B	2.875	05/15/2032	0.98260%
US TREASURY N/B	2.75	08/15/2032	0.94840%
US TREASURY N/B	4.125	11/15/2032	1.04680%
US TREASURY N/B	3.5	02/15/2033	1.00590%
US TREASURY N/B	3.375	05/15/2033	0.98640%
US TREASURY N/B	3.875	08/15/2033	1.13050%
US TREASURY N/B	4.5	11/15/2033	1.24340%
VERIZON COMMUNICATIONS	6.669	05/15/2025	0.56260%
VERIZON COMMUNICATIONS	6.143	03/20/2026	0.32880%
VOLKSWAGEN GROUP AMERICA	6.305	06/07/2024	0.31240%
VOLKSWAGEN GROUP AMERICA	6.284	09/12/2025	0.31200%
WELLS FARGO & COMPANY	6.665	04/25/2026	0.46670%
WELLS FARGO BANK NA	6.144	08/01/2025	0.24800%
WELLS FARGO BANK NA	6.403	08/07/2026	0.25260%
WELLS FARGO BANK NA	6.424	12/11/2026	0.31400%
WELLS FARGO BANK NA	6.052	01/15/2026	0.27890%
WESTPAC BANKING CORP	5.865	06/03/2026	0.18670%
WESTPAC BANKING CORP	5.644	11/18/2024	0.46840%
WESTPAC BANKING CORP	6.345	08/26/2025	0.34630%
WESTPAC BANKING CORP	6.063	11/17/2025	0.31380%
WESTPAC BANKING CORP	5.895	01/29/2026	0.18590%

**The Fidelity Low Duration Investment Grade 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

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