

Index Name: Fidelity Low Duration Investment Grade Factor Index
Index Ticker Symbol: I33676
Index Rebalance Effective Date: 10/29/2021



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
7-ELEVEN INC	0.578	08/10/2022	0.27434%
ABBVIE INC	0.587	11/19/2021	0.27431%
ABBVIE INC	0.781	11/21/2022	0.27226%
AIG GLOBAL FUNDING	0.43	12/15/2023	0.10977%
AIR LEASE CORP	0.466	12/15/2022	0.21938%
AMERICAN ELECTRIC POWER CO	0.606	11/01/2023	0.21959%
AMERICAN EXPRESS CO	0.736	08/01/2022	0.14691%
AMERICAN EXPRESS CO	0.774	02/27/2023	0.14736%
AMERICAN EXPRESS CO	0.868	08/03/2023	0.18494%
AMERICAN EXPRESS CO	0.721	11/05/2021	0.36585%
AMERICAN EXPRESS CO	0.751	05/20/2022	0.33016%
AMERICAN EXPRESS CREDIT	0.819	03/03/2022	0.10993%
AMERICAN HONDA FINANCE	0.498	05/10/2023	0.14679%
AMERICAN HONDA FINANCE CORP	0.471	11/05/2021	0.14632%
ANZ BANKING GROUP	1.001	11/23/2021	0.14650%
ANZ BANKING GROUP	0.837	05/19/2022	0.18365%
ANZ NATL BANK INTL LTD	1.125	01/25/2022	0.11019%
APPLE INC	0.625	02/09/2022	0.36640%
APPLE INC	0.477	05/11/2022	0.27484%
ASB BANK LTD	1.086	06/14/2023	0.18548%
ASTRAZENECA PLC	0.789	08/17/2023	0.14771%
AT&T INC	1.294	06/12/2024	0.60471%
AT&T INC	0.69	03/25/2024	0.27458%
ATHENE GLOBAL FUNDING	1.368	07/01/2022	0.20322%
ATHENE GLOBAL FUNDING	0.75	05/24/2024	0.64297%
ATHENE GLOBAL FUNDING	0.61	08/19/2024	0.12817%
ATMOS ENERGY CORP	0.496	03/09/2023	0.40214%
AUST & NZ BANKING GROUP	0.621	11/21/2022	0.18376%
BANCO SANTANDER SA	1.679	04/11/2022	0.18475%
BANCO SANTANDER SA	1.221	02/23/2023	0.18502%
BANCO SANTANDER SA	1.239	04/12/2023	0.18555%
BANK OF AMERICA CORP	1.314	10/21/2022	0.18329%
BANK OF AMERICA CORP	1.294	01/20/2023	0.27569%
BANK OF AMERICA CORP	1.125	04/24/2023	0.55222%
BANK OF AMERICA CORP	0.891	02/05/2026	0.55605%
BANK OF AMERICA CORP	0.905	03/05/2024	0.55284%
BANK OF AMERICA CORP	1.098	07/23/2024	0.18541%
BANK OF AMERICA CORP	0.78	10/24/2024	0.18443%
BANK OF AMERICA CORP	0.74	04/22/2025	0.22151%
BANK OF MONTREAL	0.744	09/11/2022	0.13785%
BANK OF MONTREAL	0.702	03/26/2022	0.18320%
BANK OF MONTREAL	0.73	03/10/2023	0.55238%
BANK OF MONTREAL	0.37	07/09/2024	0.20135%
BANK OF MONTREAL	0.4	12/08/2023	0.21982%

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BANK OF MONTREAL	0.32	04/14/2023	0.14647%
BANK OF NEW YORK	1.179	10/30/2023	0.27740%
BANK OF NEW YORK	0.31	04/26/2024	0.14639%
BANK OF NOVA SCOTIA	0.595	03/02/2026	0.10988%
BANK OF NOVA SCOTIA	0.495	04/15/2024	0.23864%
BANK OF NOVA SCOTIA	0.33	06/23/2023	0.27421%
BANK OF NOVA SCOTIA	0.43	07/31/2024	0.23798%
BANK OF NOVA SCOTIA	0.755	03/07/2022	0.18328%
BANK OF NOVA SCOTIA	0.742	09/19/2022	0.14702%
BANK OF NOVA SCOTIA	0.6	09/15/2023	0.58841%
BANQUE FED CRED MUTUEL	0.864	07/20/2022	0.14718%
BANQUE FED CRED MUTUEL	1.094	07/20/2023	0.14869%
BARCLAYS PLC	1.744	01/10/2023	0.27630%
BARCLAYS PLC	1.505	05/16/2024	0.55849%
BARCLAYS PLC	1.555	02/15/2023	0.27594%
BAYER US FINANCE II LLC	1.126	12/15/2023	0.46244%
BB&T CORPORATION	0.795	04/01/2022	0.12848%
BB&T CORPORATION	0.45	06/09/2025	0.36626%
BECTON DICKINSON & CO	1.148	06/06/2022	0.18391%
BMW FINANCE NV	0.913	08/12/2022	0.18409%
BMW US CAPITAL LLC	0.663	04/14/2022	0.11005%
BMW US CAPITAL LLC	0.58	04/01/2024	0.27692%
BMW US CAPITAL LLC	0.43	08/12/2024	0.27565%
BPCE SA	0.433	01/14/2022	0.13176%
BPCE SA	1.001	05/31/2022	0.23903%
BPCE SA	1.351	05/22/2022	0.18428%
BPCE SA	1.354	09/12/2023	0.18641%
BRANCH BANKING & TRUST	0.78	03/09/2023	0.18409%
BRIGHTHSE FIN GLBL FUND	0.81	04/12/2024	0.11060%
BRIGHTHSE FIN GLBL FUND	0.36	02/24/2023	0.14636%
BRISTOL-MYERS SQUIBB CO	0.505	05/16/2022	0.17776%
BRITISH AMERICAN TOBACCO	1.005	08/15/2022	0.27581%
CAN IMPERIAL BK OF COMMERCE	0.838	06/16/2022	0.18364%
CAN IMPERIAL BK OF COMMERCE	0.85	03/17/2023	0.46116%
CAN IMPERIAL BK OF COMMERCE	0.45	12/14/2023	0.21972%
CAN IMPERIAL BK OF COMMERCE	0.39	06/22/2023	0.18306%
CAN IMPERIAL BK OF COMMERCE	0.774	09/13/2023	0.18477%
CAPITAL ONE FINANCIAL CORP	1.066	03/09/2022	0.14672%
CAPITAL ONE FINANCIAL CORP	0.849	01/30/2023	0.12894%
CAPITAL ONE NA	1.278	01/30/2023	0.13672%
CARDINAL HEALTH INC	0.886	06/15/2022	0.12397%
CATERPILLAR FIN SRVC CORP	0.323	11/12/2021	0.27424%
CATERPILLAR FIN SRVC CORP	0.856	05/13/2022	0.11024%
CATERPILLAR FIN SRVC CORP	0.295	05/17/2024	0.18317%
CATERPILLAR FIN SRVC CORP	0.2	11/17/2022	0.36560%
CENTERPOINT ENERGY INC	0.7	05/13/2024	0.25640%
CENTERPOINT ENERGY RESOURCE	0.62	03/02/2023	0.36565%
CHARLES SCHWAB CORP	0.55	03/18/2024	0.46010%

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CHARLES SCHWAB CORP	0.57	05/13/2026	0.18362%
CHARTER COMM OPT LLC/CAP	1.776	02/01/2024	0.33906%
CHEVRON CORP	0.655	11/15/2021	0.14638%
CHEVRON CORP	0.649	03/03/2022	0.12823%
CHEVRON CORP	0.599	03/03/2022	0.10988%
CHEVRON CORP	1.027	05/11/2023	0.11127%
CHEVRON USA INC	0.233	08/12/2022	0.12804%
CHEVRON USA INC	0.327	08/11/2023	0.18319%
CIGNA CORP	1.016	07/15/2023	0.25954%
CITIGROUP INC	1.55	09/01/2023	0.72603%
CITIGROUP INC	1.185	12/08/2021	0.26933%
CITIGROUP INC	1.085	04/25/2022	0.45098%
CITIGROUP INC	1.224	05/17/2024	0.54611%
CITIGROUP INC	1.075	07/24/2023	0.27102%
CITIGROUP INC	0.819	10/27/2022	0.14442%
CITIGROUP INC	1.143	06/01/2024	0.36333%
CITIGROUP INC	1.395	07/01/2026	0.24082%
CITIGROUP INC	0.719	05/01/2025	0.18039%
CITIGROUP INC	0.92	11/04/2022	0.17963%
CITIGROUP INC	1.038	10/04/2024	0.12795%
CITIZENS BANK NA/RI	0.845	02/14/2022	0.10995%
COMCAST CORP	0.756	04/15/2024	0.18522%
COMMONWEALTH BANK OF AUST	0.816	03/10/2022	0.21998%
COMMONWEALTH BANK OF AUST	0.802	09/18/2022	0.14710%
COMMONWEALTH BANK OF AUST	0.818	03/16/2023	0.20072%
COMMONWEALTH BANK OF AUST	0.935	06/04/2024	0.13797%
CONOCOPHILLIPS	1.025	05/15/2022	0.18388%
CREDIT AGRICOLE SA	1.549	01/10/2022	0.11043%
CREDIT AGRICOLE SA	1.145	04/24/2023	0.18545%
CREDIT SUISSE FIRST BOSTON	1.316	12/14/2023	0.18464%
CREDIT SUISSE FIRST BOSTON	0.44	02/02/2024	0.36642%
CREDIT SUISSE FIRST BOSTON	0.43	08/09/2023	0.22000%
CREDIT SUISSE GROUP AG	1.354	06/12/2024	0.27836%
DAIMLER FINANCE NA LLC	0.964	05/04/2023	0.14774%
DAIMLER FINANCE NA LLC	0.791	11/05/2021	0.18304%
DAIMLER FINANCE NA LLC	1.011	02/22/2022	0.25687%
DAIMLER FINANCE NA LLC	1.025	02/15/2022	0.55055%
DANSKE BANK A/S	1.174	09/12/2023	0.14784%
DBS GROUP HOLDINGS LTD	0.745	07/25/2022	0.18351%
DEUTSCHE BANK AG	1.315	11/16/2022	0.18451%
DEUTSCHE BANK AG	1.354	02/27/2023	0.14776%
DNB BANK ASA	0.74	12/02/2022	0.22081%
DOMINION RESOURCES INC	0.646	09/15/2023	0.36558%
DOWDUPONT INC	1.235	11/15/2023	0.11188%
DUKE ENERGY CORP	0.764	03/11/2022	0.10993%
DUKE ENERGY CORP	0.3	06/10/2023	0.18280%
EBAY INC	0.999	01/30/2023	0.14771%
ENBRIDGE INC	0.625	02/18/2022	0.27467%

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ENBRIDGE INC	0.45	02/17/2023	0.18325%
EQUITABLE FINANCIAL LIFE	0.44	04/06/2023	0.23822%
EVERSOURCE ENERGY	0.3	08/15/2023	0.12794%
EXXON MOBIL CORP	0.485	03/06/2022	0.18304%
EXXON MOBIL CORPORATION	0.455	08/16/2022	0.27496%
FED CAISSES DESJARDINS	0.481	05/21/2024	0.18330%
FIFTH THIRD BANK	0.766	02/01/2022	0.10999%
FLORIDA POWER & LIGHT CO	0.3	05/10/2023	0.36562%
FPL GROUP CAPITAL INC	0.401	02/22/2023	0.60327%
GATX CORP	0.841	11/05/2021	0.10980%
GENERAL ELECTRIC CAPITAL	0.501	05/05/2026	0.34327%
GENERAL ELECTRIC CAPITAL	1.116	03/15/2023	0.16171%
GENERAL MILLS INC	1.144	10/17/2023	0.14884%
GENERAL MOTORS FIN	1.683	01/14/2022	0.18404%
GENERAL MOTORS FIN	1.442	06/30/2022	0.18406%
GENERAL MOTORS FIN	1.135	01/05/2023	0.14766%
GENERAL MOTORS FIN	1.222	11/06/2021	0.12825%
GENERAL MOTORS FIN	1.25	11/17/2023	0.27890%
GENERAL MOTORS FIN	0.81	03/08/2024	0.14755%
GILEAD SCIENCES INC	0.652	09/29/2023	0.18272%
GOLDMAN SACHS GROUP INC	1.721	11/29/2023	0.55890%
GOLDMAN SACHS GROUP INC	1.165	06/05/2023	0.22751%
GOLDMAN SACHS GROUP INC	1.125	07/24/2023	0.22813%
GOLDMAN SACHS GROUP INC	0.881	02/23/2023	0.79822%
GOLDMAN SACHS GROUP INC	1.295	05/15/2026	0.46422%
GOLDMAN SACHS GROUP INC	0.59	11/17/2023	0.15118%
GOLDMAN SACHS GROUP INC	0.46	01/27/2023	0.22638%
GOLDMAN SACHS GROUP INC	0.48	03/08/2023	0.13572%
GOLDMAN SACHS GROUP INC	0.63	03/08/2024	0.21149%
GOLDMAN SACHS GROUP INC	0.55	09/10/2024	0.12069%
GOLDMAN SACHS GROUP INC	0.908	10/31/2022	0.37757%
HOME DEPOT INC	0.43	03/01/2022	0.10981%
HONDA FINANCE CO LTD	0.535	09/08/2023	0.11022%
HONDA FINANCE CO LTD	0.399	01/12/2024	0.10989%
HONDA FINANCE CO LTD	0.281	02/22/2023	0.18293%
HONDA FINANCE CO LTD	0.595	11/16/2022	0.11018%
HONDA FINANCE CO LTD	0.406	12/10/2021	0.12797%
HONDA FINANCE CO LTD	0.672	06/27/2022	0.18337%
HONDA FINANCE CO LTD	0.575	02/15/2022	0.18313%
HONEYWELL INTERNATIONAL INC	0.495	08/08/2022	0.22005%
HSBC HOLDING PLC	1.638	01/05/2022	0.19010%
HSBC HOLDING PLC	1.125	05/18/2024	0.73982%
HSBC HOLDING PLC	1.344	03/11/2025	0.18632%
HYATT HOTELS CORPS	3.12	09/01/2022	0.27531%
IBM CORP	0.702	11/06/2021	0.40263%
ING BANK	1.282	03/29/2022	0.36739%
ING BANK	1.146	10/02/2023	0.18590%
INTEL CORP	0.477	05/11/2022	0.29306%

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J.P. MORGAN & CO INC	1.355	10/24/2023	0.74135%
J.P. MORGAN & CO INC	1.025	04/25/2023	0.45974%
J.P. MORGAN & CO INC	0.868	04/23/2024	0.18449%
J.P. MORGAN & CO INC	1.028	07/23/2024	0.37101%
J.P. MORGAN & CO INC	0.63	03/16/2024	0.45880%
J.P. MORGAN & CO INC	0.585	06/01/2025	0.18343%
J.P. MORGAN & CO INC	0.63	06/23/2025	0.18356%
J.P. MORGAN & CO INC	1.126	01/15/2023	0.18361%
J.P. MORGAN & CO INC	0.969	01/10/2025	0.18539%
JACKSON NATL LIFE FUND	0.862	06/27/2022	0.14691%
JACKSON NATL LIFE FUND	0.65	01/06/2023	0.28515%
JOHN DEERE CAPITAL CORP	0.595	09/08/2022	0.14681%
JOHN DEERE CAPITAL CORP	0.665	06/07/2023	0.11067%
JOHN DEERE CAPITAL CORP	0.604	06/13/2022	0.14669%
KEY BANK NA	0.786	02/01/2022	0.14663%
KOREA EXCHANGE BANK	0.846	10/02/2022	0.14697%
LYB INT FINANCE III	1.145	10/01/2023	0.23833%
MACQUARIE BANK LTD	1.141	11/28/2023	0.23978%
MACQUARIE BANK LTD	1.482	03/27/2024	0.20407%
MACQUARIE BANK LTD	0.578	11/24/2021	0.19023%
MASS MUTUAL GLOBAL FUNDING	0.288	01/07/2022	0.19752%
MASS MUTUAL GLOBAL FUNDING	0.41	04/12/2024	0.22018%
MASS MUTUAL GLOBAL FUNDING	0.27	06/02/2023	0.14623%
MET TOWER GLOBAL FUNDING	0.6	01/17/2023	0.18385%
METLIFE GLOBAL FUNDING	0.62	01/13/2023	0.36789%
METLIFE GLOBAL FUNDING	0.4	09/08/2022	0.10990%
METLIFE GLOBAL FUNDING	0.37	01/07/2024	0.22921%
MINNESOTA MINING & MFG	0.425	02/14/2024	0.11010%
mitsubishi UFJ FINANCIAL GR	1.051	02/22/2022	0.18355%
mitsubishi UFJ FINANCIAL GR	0.915	07/25/2022	0.36813%
mitsubishi UFJ FINANCIAL GR	0.86	03/02/2023	0.27646%
mitsubishi UFJ FINANCIAL GR	0.985	07/26/2023	0.61121%
mitsubishi UFJ FINANCIAL GR	0.816	03/07/2022	0.18330%
MIZUHO FINANCIAL GROUP	0.905	03/05/2023	0.31349%
MIZUHO FINANCIAL GROUP	1.114	09/11/2024	0.24087%
MIZUHO FINANCIAL GROUP	0.966	07/16/2023	0.18407%
MIZUHO FINANCIAL GROUP	0.964	09/13/2023	0.18393%
MIZUHO FINANCIAL GROUP	0.759	05/25/2024	0.40443%
MIZUHO FINANCIAL GROUP	1.109	07/10/2024	0.14825%
MIZUHO FINANCIAL GROUP	0.725	09/08/2024	0.11017%
MIZUHO FINANCIAL GROUP INC	1.061	02/28/2022	0.45889%
MIZUHO FINANCIAL GROUP INC	0.994	09/11/2022	0.42356%
MORGAN STANLEY DEAN WITTER	0.75	01/20/2023	0.91641%
MORGAN STANLEY DEAN WITTER	1.345	05/08/2024	0.65114%
MORGAN STANLEY DEAN WITTER	1.525	10/24/2023	0.92831%
NATIONAL AUSTRALIA BANK LTD	0.524	12/13/2022	0.36697%
NATIONAL AUSTRALIA BANK LTD	1.009	01/10/2022	0.18358%
NATIONAL AUSTRALIA BANK LTD	0.851	05/22/2022	0.18368%

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NATIONAL AUSTRALIA BANK LTD	0.719	04/12/2023	0.18440%
NATIONAL AUSTRALIA BANK LTD	0.834	11/04/2021	0.21969%
NATIONAL BANK OF CANADA	0.35	05/16/2023	0.14634%
NATIONAL BANK OF CANADA	0.54	08/06/2024	0.11011%
NATWEST MARKETS PLC	1.712	09/29/2022	0.11126%
NEW YORK LIFE FUNDING	0.636	06/10/2022	0.11006%
NEW YORK LIFE FUNDING	0.559	07/12/2022	0.14681%
NEW YORK LIFE FUNDING	0.414	01/21/2022	0.27451%
NEW YORK LIFE FUNDING	0.399	01/10/2023	0.18338%
NEW YORK LIFE FUNDING	0.41	10/21/2023	0.11009%
NEW YORK LIFE FUNDING	0.27	02/02/2023	0.29272%
NEW YORK LIFE FUNDING	0.36	04/26/2024	0.14666%
NEW YORK LIFE FUNDING	0.53	06/09/2026	0.12838%
NEW YORK LIFE FUNDING	0.24	06/30/2023	0.10971%
NEXTERA ENERGY CAPITAL	0.849	02/25/2022	0.14664%
NEXTERA ENERGY CAPITAL	0.59	03/01/2023	0.18351%
NISSAN MOTOR ACCEPTANCE	1.019	01/13/2022	0.18327%
NISSAN MOTOR ACCEPTANCE COR	0.779	07/13/2022	0.10988%
NISSAN MOTOR ACCEPTANCE COR	0.822	09/28/2022	0.16484%
NISSAN MOTOR ACCEPTANCE COR	0.755	03/08/2024	0.10971%
NORTHWESTERN MUTUAL GLBL	0.38	03/25/2024	0.12817%
ONE GAS INC	0.724	03/11/2023	0.14621%
OTIS WORLDWIDE CORP	0.595	04/05/2023	0.18297%
PACIFIC GAS & ELECTRIC CO	1.598	06/16/2022	0.18297%
PACIFIC LIFE GF II	0.43	04/12/2024	0.10987%
PACIFIC LIFE GF II	0.67	06/04/2026	0.11035%
PEPSICO INC	0.491	05/02/2022	0.14657%
PFIZER INC	0.446	09/15/2023	0.11006%
PHILLIPS 66	0.745	02/15/2024	0.16451%
PNC BANK NA	0.629	07/27/2022	0.18361%
PNC BANK NA	0.546	12/09/2022	0.27434%
PNC BANK NA	0.453	02/24/2023	0.36595%
PPL ELECTRIC UTILITIES CORP	0.38	06/24/2024	0.23781%
PRINCIPAL LIFE GLOBAL FD II	0.5	04/12/2024	0.11006%
PRINCIPAL LIFE GLOBAL FD II	0.43	08/23/2024	0.10986%
PUBLIC STORAGE	0.52	04/23/2024	0.25639%
QUALCOMM INC	0.859	01/30/2023	0.18452%
RABOBANK	0.949	01/10/2022	0.18352%
RABOBANK	0.599	01/10/2023	0.14713%
RABOBANK	0.35	01/12/2024	0.27497%
RECKITT BENCKISER	0.689	06/24/2022	0.27509%
RELIANCE STANDARD LIFE GLOB	1.25	11/09/2021	0.10994%
ROCHE HOLDINGS INC	0.29	03/05/2024	0.12822%
ROGERS COMMUNICATIONS INC	0.725	03/22/2022	0.27471%
ROYAL BANK OF CANADA	0.848	02/01/2022	0.18340%
ROYAL BANK OF CANADA	0.6	04/29/2022	0.18335%
ROYAL BANK OF CANADA	0.798	10/05/2023	0.11103%
ROYAL BANK OF CANADA	0.494	01/17/2023	0.31208%

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ROYAL BANK OF CANADA	0.45	08/05/2022	0.11000%
ROYAL BANK OF CANADA	0.5	10/26/2023	0.36752%
ROYAL BANK OF CANADA	0.35	01/19/2024	0.25647%
ROYAL BANK OF CANADA	0.575	01/20/2026	0.10994%
ROYAL BANK OF CANADA	0.62	04/27/2026	0.11013%
ROYAL BANK OF CANADA	0.41	07/29/2024	0.23821%
ROYAL BANK OF SCOTLAND	1.595	05/15/2023	0.55365%
ROYAL BANK OF SCOTLAND	1.682	06/25/2024	0.27976%
ROYAL BANK OF SCOTLAND	0.58	08/12/2024	0.11006%
SANTANDER UK PLC	0.785	11/15/2021	0.18243%
SHELL INTERNATIONAL FINANCE	0.521	11/13/2023	0.18390%
SHINHAN BANK	1.825	04/24/2025	0.19144%
SIEMENS	0.728	03/16/2022	0.31152%
SKANDINAVISKA ENSKILDA BANK	0.759	12/12/2022	0.18398%
SKANDINAVISKA ENSKILDA BANK	0.44	09/01/2023	0.14665%
SOUTHERN CALIFORNIA EDISON	0.69	04/03/2023	0.14676%
SOUTHERN CALIFORNIA EDISON	0.88	04/01/2024	0.14710%
SOUTHERN CALIFORNIA GAS CO	0.466	09/14/2023	0.10960%
STANDARD CHARTERED BANK	1.284	01/20/2023	0.22045%
STANDARD CHARTERED BANK	1.3	10/14/2023	0.18490%
SUMITOMO MITSUI FIN GROUP	0.899	07/12/2022	0.18415%
SUMITOMO MITSUI FIN GROUP	0.874	10/18/2022	0.18428%
SUMITOMO MITSUI FIN GROUP	0.874	01/17/2023	0.18448%
SUMITOMO MITSUI FIN GROUP	0.994	07/19/2023	0.18536%
SUMITOMO MITSUI FIN GROUP	0.926	10/16/2023	0.31488%
SUNTRUST BANKS INC	0.714	05/17/2022	0.23849%
SWEDBANK AB	0.816	03/14/2022	0.18331%
TD AMERITRADE HOLDING CORP	0.556	11/01/2021	0.21947%
TENCENT HOLDINGS LTD	0.739	01/19/2023	0.18282%
TENCENT HOLDINGS LTD	1.029	04/11/2024	0.27592%
TORONTO-DOMINION BANK	0.774	07/19/2023	0.14778%
TORONTO-DOMINION BANK	0.65	12/01/2022	0.12867%
TORONTO-DOMINION BANK	0.53	01/27/2023	0.36740%
TORONTO-DOMINION BANK	0.5	09/28/2023	0.18377%
TORONTO-DOMINION BANK	0.29	01/06/2023	0.21967%
TORONTO-DOMINION BANK	0.405	03/04/2024	0.27478%
TORONTO-DOMINION BANK	0.27	06/02/2023	0.29261%
TOYOTA MOTOR CREDIT CORP	0.809	01/11/2022	0.11003%
TOYOTA MOTOR CREDIT CORP	0.595	09/08/2022	0.22022%
TOYOTA MOTOR CREDIT CORP	0.524	05/17/2022	0.14656%
TOYOTA MOTOR CREDIT CORP	0.275	02/14/2022	0.27428%
TOYOTA MOTOR CREDIT CORP	0.39	10/14/2022	0.22004%
TOYOTA MOTOR CREDIT CORP	0.38	01/11/2024	0.27504%
TOYOTA MOTOR CREDIT CORP	0.37	04/06/2023	0.27504%
TOYOTA MOTOR CREDIT CORP	0.31	06/18/2024	0.12798%
TWDC ENTERPRISES 18 CORP	0.505	03/04/2022	0.18304%
UBS GROUP FUNDING	1.656	02/01/2022	0.18411%
UBS GROUP FUNDING SWITZERLA	1.351	05/23/2023	0.36855%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
UBS GROUP FUNDING SWITZERLA	1.075	08/15/2023	0.46069%
UNICREDITO ITALIANO SPA	4.033	01/14/2022	0.18610%
UNION BANK OF CALIFORNIA	0.716	03/07/2022	0.10988%
UNION BANK OF CALIFORNIA	0.76	12/09/2022	0.11033%
UNION BANK OF SWITZERLAND	0.41	02/09/2024	0.36689%
UNION BANK OF SWITZERLAND	0.37	06/01/2023	0.36647%
UNION BANK OF SWITZERLAND	0.5	08/09/2024	0.36786%
UNITED PARCEL SERVICE INC	0.505	05/16/2022	0.14655%
UNITED PARCEL SERVICE INC	0.595	04/01/2023	0.18408%
US BANK NA	0.505	11/16/2021	0.10970%
US BANK NA	0.571	05/23/2022	0.26022%
US BANK NA	0.516	12/09/2022	0.22021%
US BANK NA	0.314	01/21/2022	0.49378%
US TREASURY BONDS	5.25	11/15/2028	0.10480%
US TREASURY BONDS	5.25	02/15/2029	0.06045%
US TREASURY BONDS	6.125	08/15/2029	0.06008%
US TREASURY BONDS	6.25	05/15/2030	0.09778%
US TREASURY BONDS	5.375	02/15/2031	0.11630%
US TREASURY NOTES	3.125	11/15/2028	0.71502%
US TREASURY NOTES	2.625	02/15/2029	0.69215%
US TREASURY NOTES	2.375	05/15/2029	0.56170%
US TREASURY NOTES	1.625	08/15/2029	0.48850%
US TREASURY NOTES	1.75	11/15/2029	0.36913%
US TREASURY NOTES	1.5	02/15/2030	0.62069%
US TREASURY NOTES	0.625	05/15/2030	0.79205%
US TREASURY NOTES	0.625	08/15/2030	1.02511%
US TREASURY NOTES	0.875	11/15/2030	1.08852%
US TREASURY NOTES	1.125	02/15/2031	1.17727%
US TREASURY NOTES	1.625	05/15/2031	1.21608%
US TREASURY NOTES	1.25	08/15/2031	0.81046%
VERIZON COMMUNICATIONS INC	1.118	03/16/2022	0.40166%
VERIZON COMMUNICATIONS INC	1.225	05/15/2025	0.67217%
VERIZON COMMUNICATIONS INC	0.55	03/22/2024	0.16709%
VERIZON COMMUNICATIONS INC	0.84	03/20/2026	0.27893%
VODAFONE GROUP PLC	1.116	01/16/2024	0.18209%
VOLKSWAGEN GROUP AMERICA	1.063	11/12/2021	0.27473%
WALT DISNEY COMPANY/THE	0.51	09/01/2022	0.18328%
WELLS FARGO & CO	1.359	10/31/2023	0.74162%
WELLS FARGO & CO	1.235	01/24/2023	0.20939%
WESTPAC BANKING CORP	0.969	01/11/2022	0.18354%
WESTPAC BANKING CORP	0.842	06/28/2022	0.18367%
WESTPAC BANKING CORP	0.689	01/11/2023	0.18420%
WESTPAC BANKING CORP	0.845	05/15/2023	0.27721%
WESTPAC BANKING CORP	0.892	02/26/2024	0.18545%
WESTPAC BANKING CORP	0.519	01/13/2023	0.27555%
WESTPAC BANKING CORP	0.57	06/03/2026	0.11041%

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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