

Index Name: Fidelity Low Duration Investment Grade Factor Index
 Index Ticker Symbol: I33676
 Index Rebalance Effective Date: 11/29/2019



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
ABN AMRO BANK NV	2.376	01/19/2021	0.16928%
ABN AMRO BANK NV	2.702	08/27/2021	0.22723%
ACTAVIS FUNDING SCS	3.387	03/12/2020	0.11350%
AIA GROUP LTD	2.676	09/20/2021	0.11300%
AIR LEASE CORP	2.808	06/03/2021	0.06809%
AMERICAN EXPRESS CO	2.519	08/01/2022	0.09049%
AMERICAN EXPRESS CO	2.265	10/30/2020	0.11270%
AMERICAN EXPRESS CO	2.782	02/27/2023	0.09082%
AMERICAN EXPRESS CO	2.649	05/17/2021	0.18173%
AMERICAN EXPRESS CO	2.652	08/03/2023	0.11330%
AMERICAN EXPRESS CO	2.49	11/05/2021	0.22613%
AMERICAN EXPRESS CO	2.756	05/20/2022	0.20474%
AMERICAN EXPRESS CREDIT	2.862	05/26/2020	0.09077%
AMERICAN EXPRESS CREDIT	3.168	09/14/2020	0.11382%
AMERICAN EXPRESS CREDIT	2.568	03/03/2020	0.10179%
AMERICAN EXPRESS CREDIT	2.838	03/03/2022	0.06831%
AMERICAN HONDA FINANCE CO LTD	2.249	02/14/2020	0.11252%
AMERICAN HONDA FINANCE CO LTD	2.236	07/20/2020	0.06767%
AMERICAN HONDA FINANCE CORP	2.24	11/05/2021	0.09017%
AMGEN INC	2.351	05/11/2020	0.06760%
ANHEUSER-BUSCH INBEV FIN	3.162	02/01/2021	0.07085%
ANZ BANKING GROUP	3.128	06/01/2021	0.09160%
ANZ BANKING GROUP	3.018	11/23/2021	0.09167%
ANZ BANKING GROUP	2.624	08/19/2020	0.09078%
ANZ BANKING GROUP	2.834	05/19/2022	0.11416%
ANZ BANKING GROUP	2.221	11/09/2020	0.11266%
ANZ BANKING GROUP	2.584	05/17/2021	0.17036%
ANZ BANKING GROUP	2.405	07/02/2020	0.06782%
ANZ NATL BANK INTL LTD	2.94	01/25/2022	0.06844%
APPLE INC	2.151	02/07/2020	0.11253%
APPLE INC	2.205	05/06/2020	0.11259%
APPLE INC	3.278	02/23/2021	0.11481%
APPLE INC	2.094	02/07/2020	0.11253%
APPLE INC	2.401	02/09/2022	0.22694%
APPLE INC	2.251	05/11/2022	0.16968%
APPLE INC	1.971	05/11/2020	0.11249%
ASB BANK LTD	3.088	06/14/2023	0.11418%
ASTRAZENECA PLC	2.789	08/17/2023	0.09066%
AT&T INC	3.034	06/30/2020	0.15578%
AT&T INC	2.651	01/15/2020	0.18049%
AT&T INC	2.951	07/15/2021	0.34161%
AT&T INC	2.888	06/01/2021	0.34148%
AT&T INC	3.312	06/12/2024	0.86213%
ATHENE GLOBAL FUNDING	3.106	04/20/2020	0.06789%

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ATHENE GLOBAL FUNDING	3.319	07/01/2022	0.12562%
AVALONBAY COMMUNITIES INC	2.431	01/15/2021	0.06760%
AVIATION CAPITAL GROUP	2.606	07/30/2021	0.06737%
AVIATION CAPITAL GROUP	3.082	06/01/2021	0.11320%
BANCO SANTANDER SA	3.544	04/11/2022	0.11469%
BANCO SANTANDER SA	3.238	02/23/2023	0.11389%
BANCO SANTANDER SA	3.121	04/12/2023	0.11345%
BANK OF AMERICA CORP	2.482	05/24/2021	0.39604%
BANK OF AMERICA CORP	2.256	07/26/2021	0.33793%
BANK OF AMERICA CORP	3.386	04/19/2021	0.11462%
BANK OF AMERICA CORP	3.146	10/21/2022	0.11432%
BANK OF AMERICA CORP	3.126	01/20/2023	0.17129%
BANK OF AMERICA CORP	2.936	04/24/2023	0.34186%
BANK OF AMERICA CORP	2.626	07/21/2021	0.22593%
BANK OF AMERICA CORP	2.749	10/01/2021	0.16985%
BANK OF AMERICA CORP	2.314	01/23/2022	0.11269%
BANK OF AMERICA CORP	2.917	03/05/2024	0.34185%
BANK OF AMERICA CORP	2.756	06/25/2022	0.19288%
BANK OF AMERICA CORP	2.894	07/23/2024	0.11410%
BANK OF MONTREAL	2.461	04/13/2021	0.16970%
BANK OF MONTREAL	2.341	07/13/2020	0.28223%
BANK OF MONTREAL	2.768	09/11/2022	0.08536%
BANK OF MONTREAL	2.922	08/27/2021	0.11433%
BANK OF MONTREAL	2.558	06/15/2020	0.22636%
BANK OF MONTREAL	2.353	01/22/2021	0.11742%
BANK OF MONTREAL	2.683	03/26/2022	0.11350%
BANK OF MONTREAL	2.534	09/10/2021	0.11323%
BANK OF NEW YORK	2.433	12/04/2020	0.22598%
BANK OF NEW YORK	2.413	06/04/2021	0.28274%
BANK OF NEW YORK	2.986	10/30/2023	0.17188%
BANK OF NEW YORK	2.994	08/17/2020	0.06838%
BANK OF NOVA SCOTIA	2.742	03/07/2022	0.11382%
BANK OF NOVA SCOTIA	2.391	07/14/2020	0.09032%
BANK OF NOVA SCOTIA	2.784	09/19/2022	0.09096%
BANK OF NOVA SCOTIA	2.317	01/08/2021	0.11288%
BANK OF NOVA SCOTIA	2.406	04/20/2021	0.15827%
BANK OF NOVA SCOTIA	2.36	01/25/2021	0.09373%
BANQUE FED CRED MUTUEL	2.456	07/20/2020	0.11292%
BANQUE FED CRED MUTUEL	2.696	07/20/2022	0.09057%
BANQUE FED CRED MUTUEL	2.926	07/20/2023	0.09108%
BARCLAYS BANK PLC	2.444	01/11/2021	0.22531%
BARCLAYS BANK PLC	2.768	09/15/2020	0.06799%
BARCLAYS BANK PLC	2.543	08/07/2020	0.06763%
BARCLAYS PLC	4.011	08/10/2021	0.22992%
BARCLAYS PLC	3.635	01/10/2023	0.17126%
BARCLAYS PLC	3.548	05/16/2024	0.34275%
BARCLAYS PLC	3.34	02/15/2023	0.17007%
BAYER US FINANCE II LLC	2.736	06/25/2021	0.28299%

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BAYER US FINANCE II LLC	3.128	12/15/2023	0.28376%
BB&T CORPORATION	2.688	06/15/2020	0.19384%
BB&T CORPORATION	2.749	04/01/2022	0.07943%
BB&T CORPORATION	2.129	02/01/2021	0.06740%
BECTON DICKINSON & CO	3.142	06/06/2022	0.11383%
BECTON DICKINSON & CO	2.979	12/29/2020	0.16943%
BERKSHIRE HATHAWAY FINANCE	2.329	01/10/2020	0.07895%
BMW FINANCE NV	2.691	08/12/2022	0.11316%
BMW US CAPITAL LLC	2.411	04/12/2021	0.16926%
BMW US CAPITAL LLC	2.279	08/14/2020	0.16890%
BMW US CAPITAL LLC	2.401	08/13/2021	0.16902%
BMW US CAPITAL LLC	2.531	04/14/2022	0.06768%
BNP PARIBAS	2.284	08/07/2021	0.11264%
BP CAPITAL MARKETS PLC	2.382	11/24/2020	0.22642%
BPCE SA	3.004	05/31/2022	0.14810%
BPCE SA	3.369	05/22/2022	0.11475%
BPCE SA	3.372	09/12/2023	0.11452%
BRANCH BANKING & TRUST	2.451	01/15/2020	0.13525%
BRANCH BANKING & TRUST	2.352	06/01/2020	0.06742%
BRISTOL-MYERS SQUIBB CO	2.368	11/16/2020	0.16971%
BRISTOL-MYERS SQUIBB CO	2.548	05/16/2022	0.11323%
BRITISH AMERICAN TOBACCO	2.499	08/14/2020	0.22363%
BRITISH AMERICAN TOBACCO	2.79	08/15/2022	0.16782%
CAMPBELL SOUP CO	2.619	03/16/2020	0.11292%
CAMPBELL SOUP CO	2.748	03/15/2021	0.09055%
CAN IMPERIAL BK OF COMMERCE	2.838	06/16/2022	0.11403%
CAN IMPERIAL BK OF COMMERCE	2.353	10/05/2020	0.11294%
CAN IMPERIAL BK OF COMMERCE	2.217	02/02/2021	0.13522%
CAN IMPERIAL BK OF COMMERCE	2.787	09/13/2023	0.11350%
CAPITAL ONE FINANCIAL CORP	3.052	03/09/2022	0.09132%
CAPITAL ONE FINANCIAL CORP	2.661	05/12/2020	0.11273%
CAPITAL ONE FINANCIAL CORP	2.385	10/30/2020	0.09022%
CAPITAL ONE FINANCIAL CORP	2.655	01/30/2023	0.07875%
CAPITAL ONE NA	3.086	01/30/2023	0.11367%
CAPITAL ONE NA	2.724	08/08/2022	0.06783%
CARDINAL HEALTH INC	2.889	06/15/2022	0.07933%
CATERPILLAR FIN SRVC CORP	2.519	01/10/2020	0.11282%
CATERPILLAR FIN SRVC CORP	2.423	09/04/2020	0.09053%
CATERPILLAR FIN SRVC CORP	2.349	03/15/2021	0.27103%
CATERPILLAR FIN SRVC CORP	2.09	05/15/2020	0.13501%
CATERPILLAR FIN SRVC CORP	2.382	09/07/2021	0.10168%
CATERPILLAR FIN SRVC CORP	2.452	12/07/2020	0.09055%
CATERPILLAR FIN SRVC CORP	2.382	08/26/2020	0.16975%
CATERPILLAR FIN SRVC CORP	2.514	05/17/2021	0.17008%
CATERPILLAR FIN SRVC CORP	2.412	03/08/2021	0.11315%
CHARLES SCHWAB CORP	2.471	05/21/2021	0.13581%
CHARTER COMM OPT LLC/CAP	3.559	02/01/2024	0.20840%
CHEVRON CORP	2.44	11/15/2021	0.09125%

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CHEVRON CORP	2.662	03/03/2022	0.07972%
CHEVRON CORP	2.618	03/03/2022	0.06818%
CHEVRON CORP	2.348	03/03/2020	0.09042%
CIGNA CORP	2.789	09/17/2021	0.22548%
CIGNA CORP	2.891	07/15/2023	0.15814%
CITIGROUP INC	3.246	10/26/2020	0.05928%
CITIGROUP INC	3.484	03/30/2021	0.19899%
CITIGROUP INC	3.092	08/02/2021	0.14868%
CITIGROUP INC	3.568	09/01/2023	0.40170%
CITIGROUP INC	3.172	12/08/2021	0.14929%
CITIGROUP INC	2.8	01/10/2020	0.19589%
CITIGROUP INC	2.9	04/25/2022	0.24751%
CITIGROUP INC	3.224	05/17/2024	0.29947%
CITIGROUP INC	2.886	07/24/2023	0.14788%
CITIGROUP INC	2.626	10/27/2022	0.07865%
CITIGROUP INC	3.161	06/01/2024	0.19873%
CITIGROUP INC	2.632	06/12/2020	0.09831%
CITIGROUP INC	2.956	10/04/2024	0.06920%
CITIGROUP INC	2.266	10/20/2020	0.12725%
CITIGROUP INC	2.251	02/12/2021	0.24439%
CITIGROUP INC	2.229	05/01/2020	0.29336%
CITIGROUP INC	2.504	07/23/2021	0.14731%
CITIGROUP INC	2.654	02/19/2022	0.09845%
CITIGROUP INC	2.736	05/20/2022	0.29566%
CITIZENS BANK NA/PROVIDENCE	2.678	03/02/2020	0.06789%
CITIZENS BANK NA/RI	2.629	02/14/2022	0.06781%
COMCAST CORP	2.429	10/01/2020	0.28245%
COMCAST CORP	2.539	10/01/2021	0.22677%
COMCAST CORP	2.631	04/15/2024	0.11364%
COMMONWEALTH BANK OF AUST	2.942	09/06/2021	0.13715%
COMMONWEALTH BANK OF AUST	2.584	03/10/2020	0.13573%
COMMONWEALTH BANK OF AUST	2.834	03/10/2022	0.13672%
COMMONWEALTH BANK OF AUST	2.545	09/18/2020	0.09055%
COMMONWEALTH BANK OF AUST	2.825	09/18/2022	0.09109%
COMMONWEALTH BANK OF AUST	2.818	03/16/2023	0.17068%
COMMONWEALTH BANK OF AUST	2.953	06/04/2024	0.11438%
COMPASS BANK	2.868	06/11/2021	0.10173%
CONAGRA INC	2.512	10/09/2020	0.11282%
CONAGRA INC	2.703	10/22/2020	0.11831%
CONOCOPHILLIPS	2.81	05/15/2022	0.11416%
CONSOLIDATED ED OF NY	2.506	06/25/2021	0.14491%
CONSTELLATION BRANDS INC	2.61	11/15/2021	0.14630%
CREDIT AGRICOLE SA	3.104	06/10/2020	0.11363%
CREDIT AGRICOLE SA	3.279	07/01/2021	0.09164%
CREDIT AGRICOLE SA	2.302	05/03/2021	0.07325%
CREDIT AGRICOLE SA	3.439	01/10/2022	0.06883%
CREDIT AGRICOLE SA	2.956	04/24/2023	0.11351%
CREDIT SUISSE FIRST BOSTON	3.318	12/14/2023	0.11414%

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CREDIT SUISSE GROUP AG	3.372	06/12/2024	0.17156%
CREDIT SUISSE GROUP FUNDING	4.293	04/16/2021	0.22783%
CVS CORP	2.822	03/09/2021	0.22724%
DAIMLER FINANCE NA LLC	2.673	01/06/2020	0.09028%
DAIMLER FINANCE NA LLC	2.421	05/05/2020	0.11262%
DAIMLER FINANCE NA LLC	2.331	02/12/2021	0.08995%
DAIMLER FINANCE NA LLC	2.599	02/22/2021	0.26024%
DAIMLER FINANCE NA LLC	2.292	05/04/2020	0.11254%
DAIMLER FINANCE NA LLC	2.452	05/04/2021	0.15762%
DAIMLER FINANCE NA LLC	2.742	05/04/2023	0.09019%
DAIMLER FINANCE NA LLC	2.561	11/05/2021	0.11279%
DAIMLER FINANCE NA LLC	3.03	02/22/2022	0.15953%
DAIMLER FINANCE NA LLC	2.81	02/15/2022	0.33954%
DANSKE BANK A/S	2.648	03/02/2020	0.09046%
DANSKE BANK A/S	3.192	09/12/2023	0.08997%
DBS GROUP HOLDINGS LTD	2.56	07/25/2022	0.11307%
DBS GROUP HOLDINGS LTD	2.592	06/08/2020	0.16962%
DEUTSCHE BANK AG	2.971	07/13/2020	0.16917%
DEUTSCHE BANK AG	3.358	11/16/2022	0.11105%
DEUTSCHE BANK AG	2.768	01/22/2021	0.14574%
DEUTSCHE BANK AG	3.362	02/27/2023	0.08814%
DEUTSCHE BANK AG	3.192	02/04/2021	0.11264%
DEUTSCHE TELEKOM INT FIN	2.582	01/17/2020	0.09020%
DIAGEO CAPITAL PLC	2.364	05/18/2020	0.11317%
DNB BANK ASA	2.455	10/02/2020	0.11298%
DOLLAR TREE INC	2.702	04/17/2020	0.16904%
DOMINION GAS HOLDINGS LLC	2.719	06/15/2021	0.11346%
DOMINION RESOURCES INC	2.538	12/01/2020	0.06789%
DOWDUPONT INC	2.62	11/15/2020	0.11308%
DOWDUPONT INC	3.02	11/15/2023	0.06874%
DUKE ENERGY CORP	2.409	05/14/2021	0.11281%
DUKE ENERGY CORP	2.788	03/11/2022	0.06821%
DUKE ENERGY PROGRESS INC	2.282	09/08/2020	0.06776%
DXC TECHNOLOGY CO	3.082	03/01/2021	0.11316%
EBAY INC	2.805	01/30/2023	0.09070%
ENBRIDGE INC	2.818	06/15/2020	0.11329%
ENBRIDGE INC	2.409	01/10/2020	0.15788%
EQUIFAX INC	2.78	08/15/2021	0.06772%
EQUITABLE RESOURCES INC	2.869	10/01/2020	0.11274%
EXPRESS SCRIPTS INC	2.874	11/30/2020	0.09046%
EXXON MOBIL CORP	2.482	03/06/2022	0.11360%
EXXON MOBIL CORPORATION	2.498	08/16/2022	0.17058%
FEDERATION DES CAISSES DESJ	2.265	10/30/2020	0.07891%
FIFTH THIRD BANK	2.186	10/30/2020	0.06753%
FIFTH THIRD BANK	2.376	07/26/2021	0.06778%
FIFTH THIRD BANK	2.549	02/01/2022	0.06769%
FLORIDA POWER & LIGHT CO	2.308	05/06/2022	0.22496%
FORD MOTOR CREDIT	3.012	01/09/2020	0.22578%

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FORD MOTOR CREDIT	3.374	03/28/2022	0.08955%
FORD MOTOR CREDIT	2.922	06/12/2020	0.07913%
FORD MOTOR CREDIT	2.982	08/03/2022	0.13267%
FORD MOTOR CREDIT	2.853	04/05/2021	0.17926%
FORD MOTOR CREDIT	3.145	02/15/2023	0.13178%
FORD MOTOR CREDIT	2.881	10/12/2021	0.11173%
FORD MOTOR CREDIT	4.593	01/07/2021	0.07461%
FORD MOTOR CREDIT	5.183	01/07/2022	0.08151%
FORD MOTOR CREDIT	3.065	09/24/2020	0.16954%
GATX CORP	2.611	11/05/2021	0.06778%
GENERAL DYNAMICS CORP	2.191	05/11/2020	0.11257%
GENERAL DYNAMICS CORP	2.281	05/11/2021	0.11284%
GENERAL ELECTRIC CAPITAL	3.119	03/15/2023	0.13806%
GENERAL ELECTRIC CAPITAL	3.001	04/15/2023	0.06726%
GENERAL ELECTRIC CAPITAL	2.632	01/09/2020	0.07756%
GENERAL MILLS INC	2.541	04/16/2021	0.19220%
GENERAL MILLS INC	3.012	10/17/2023	0.09131%
GENERAL MOTORS CO	2.693	08/07/2020	0.11269%
GENERAL MOTORS CO	3.034	09/10/2021	0.10175%
GENERAL MOTORS FIN	3.536	01/14/2022	0.11379%
GENERAL MOTORS FIN	2.916	04/13/2020	0.33889%
GENERAL MOTORS FIN	3.414	06/30/2022	0.11353%
GENERAL MOTORS FIN	2.448	11/06/2020	0.08986%
GENERAL MOTORS FIN	3.033	01/05/2023	0.08937%
GENERAL MOTORS FIN	2.862	04/09/2021	0.11283%
GENERAL MOTORS FIN	3.008	11/06/2021	0.07893%
GLAXOSMITHKLINE CAP PLC	2.259	05/14/2021	0.16903%
GOLDMAN SACHS GROUP	3.3	04/23/2021	0.22853%
GOLDMAN SACHS GROUP INC	3.046	04/26/2022	0.39840%
GOLDMAN SACHS GROUP INC	2.83	12/27/2020	0.16947%
GOLDMAN SACHS GROUP INC	3.177	06/05/2023	0.17147%
GOLDMAN SACHS GROUP INC	2.936	07/24/2023	0.17053%
GOLDMAN SACHS GROUP INC	2.898	02/23/2023	0.59710%
GOLDMAN SACHS GROUP INC	3.902	02/25/2021	0.13866%
GOLDMAN SACHS GROUP INC	3.08	11/15/2021	0.28342%
GOLDMAN SACHS GROUP INC	3.094	04/23/2020	0.29396%
GOLDMAN SACHS GROUP INC	2.707	10/31/2022	0.28312%
GOLDMAN SACHS GROUP INC	3.717	11/29/2023	0.42166%
GOLDMAN SACHS GROUP INC	3.318	09/15/2020	0.22789%
HARLEY-DAVIDSON FINANCIAL	3.078	03/02/2021	0.10235%
HARLEY-DAVIDSON FINANCIAL	2.651	05/21/2020	0.10190%
HEWLETT PACKARD ENTERPRISE	2.763	10/05/2021	0.18041%
HOME DEPOT INC	2.277	06/05/2020	0.11301%
HOME DEPOT INC	2.448	03/01/2022	0.06799%
HONDA FINANCE CO LTD	2.638	11/16/2022	0.06811%
HONDA FINANCE CO LTD	2.111	02/12/2021	0.07872%
HONDA FINANCE CO LTD	2.378	06/16/2020	0.16952%
HONDA FINANCE CO LTD	2.329	05/22/2020	0.06790%

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HONDA FINANCE CO LTD	2.424	12/10/2021	0.07909%
HONDA FINANCE CO LTD	2.497	01/08/2021	0.09051%
HONDA FINANCE CO LTD	2.182	11/02/2020	0.10130%
HONDA FINANCE CO LTD	2.246	10/19/2020	0.09024%
HONDA FINANCE CO LTD	2.64	06/27/2022	0.11332%
HONDA FINANCE CO LTD	2.488	06/11/2021	0.22642%
HONDA FINANCE CO LTD	2.36	02/15/2022	0.11275%
HONEYWELL INTERNATIONAL INC	2.274	08/08/2022	0.13550%
HSBC HOLDING PLC	4.342	03/08/2021	0.23235%
HSBC HOLDING PLC	3.792	05/25/2021	0.23097%
HSBC HOLDING PLC	3.543	01/05/2022	0.28806%
HSBC HOLDING PLC	2.724	05/18/2021	0.45335%
HSBC HOLDING PLC	3.124	05/18/2024	0.45654%
HSBC HOLDING PLC	2.782	09/11/2021	0.45298%
HUNTINGTON NATIONAL BANK	2.644	03/10/2020	0.06786%
HUNTINGTON NATIONAL BANK	2.441	02/05/2021	0.06759%
HYUNDAI CAPITAL AMERICA	2.967	07/08/2021	0.14693%
HYUNDAI CAPITAL AMERICA	2.945	09/18/2020	0.06794%
IBM CORP	2.05	02/05/2021	0.10129%
IBM CORP	2.594	11/30/2020	0.17028%
IBM CORP	2.488	11/06/2021	0.24889%
IBM CORP	2.305	05/13/2021	0.33862%
IBM CREDIT LLC	2.226	01/20/2021	0.13540%
ING BANK	3.254	03/29/2022	0.22873%
ING BANK	3.085	10/02/2023	0.11387%
INTEL CORP	1.981	05/11/2020	0.15747%
INTEL CORP	2.251	05/11/2022	0.18060%
INTL BUSINESS MACHINES	2.166	01/27/2020	0.11263%
J.P. MORGAN & CO INC	3.202	06/07/2021	0.16915%
J.P. MORGAN & CO INC	3.166	10/24/2023	0.45179%
J.P. MORGAN & CO INC	2.652	03/09/2021	0.39011%
J.P. MORGAN & CO INC	2.84	04/25/2023	0.27953%
J.P. MORGAN & CO INC	2.818	06/01/2021	0.22340%
J.P. MORGAN & CO INC	2.664	04/23/2024	0.11122%
J.P. MORGAN & CO INC	2.755	06/18/2022	0.24584%
J.P. MORGAN & CO INC	2.824	07/23/2024	0.22395%
J.P. MORGAN & CO INC	2.889	01/23/2020	0.16623%
J.P. MORGAN & CO INC	3.133	10/29/2020	0.11188%
J.P. MORGAN & CO INC	2.199	02/01/2021	0.22178%
J.P. MORGAN & CO INC	2.276	04/26/2021	0.28856%
J.P. MORGAN & CO INC	2.494	02/19/2021	0.33448%
J.P. MORGAN & CO INC	3.001	01/15/2023	0.11218%
JACKSON NATL LIFE FUND	2.83	06/27/2022	0.09111%
JACKSON NATL LIFE FUND	2.236	04/27/2020	0.12399%
JACKSON NATL LIFE FUND	2.618	06/11/2021	0.11336%
JACKSON NATL LIFE FUND	2.301	10/15/2020	0.11271%
JACKSON NATL LIFE FUND	2.429	03/16/2021	0.09048%
JOHN DEERE CAPITAL CORP	2.427	03/13/2020	0.10173%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
JOHN DEERE CAPITAL CORP	2.449	06/22/2020	0.10170%
JOHN DEERE CAPITAL CORP	2.582	09/08/2022	0.09061%
JOHN DEERE CAPITAL CORP	2.372	03/12/2021	0.11300%
JOHN DEERE CAPITAL CORP	2.223	01/07/2020	0.16946%
JOHN DEERE CAPITAL CORP	2.652	06/07/2023	0.06795%
JOHN DEERE CAPITAL CORP	2.394	09/10/2021	0.09036%
JOHN DEERE CAPITAL CORP	2.182	10/09/2020	0.07892%
JOHN DEERE CAPITAL CORP	2.429	07/10/2020	0.11293%
JOHN DEERE CAPITAL CORP	2.502	06/07/2021	0.09065%
JOHN DEERE CAPITAL CORP	2.622	06/13/2022	0.09068%
JP MORGAN CHASE & CO	3.618	03/01/2021	0.16991%
KEY BANK NA	2.569	02/01/2022	0.09067%
KOREA EXCHANGE BANK	2.768	04/05/2020	0.11297%
KOREA EXCHANGE BANK	2.785	10/02/2022	0.09063%
KRAFT HEINZ FOODS CO	2.471	02/10/2021	0.14625%
KRAFT HEINZ FOODS CO	2.721	08/10/2022	0.11253%
LLOYDS TSB BANK PLC	2.384	05/07/2021	0.22531%
LLOYDS TSB BANK PLC	2.959	06/21/2021	0.11343%
MACQUARIE BANK LTD	3.164	11/28/2023	0.14776%
MACQUARIE BANK LTD	3.45	03/27/2024	0.12599%
MACQUARIE BANK LTD	3.048	07/29/2020	0.11336%
MACQUARIE BANK LTD	2.358	08/06/2021	0.09225%
MANUFACTURERS & TRADERS TR	2.21	01/25/2021	0.07876%
MARRIOTT INTERNATIONAL INC	2.752	03/08/2021	0.06806%
MARRIOTT INTERNATIONAL INC	2.738	12/01/2020	0.12496%
MARSH & MCLENNAN COS INC	3.304	12/29/2021	0.06773%
MARTIN MARIETTA MATERIALS	2.8	05/22/2020	0.06799%
MCDONALD'S CORP	2.366	10/28/2021	0.11283%
MEDTRONIC INC	2.918	03/15/2020	0.11328%
MERCK & CO.	2.276	02/10/2020	0.15758%
METLIFE GLOBAL FUNDING	2.532	06/12/2020	0.06791%
METLIFE GLOBAL FUNDING	2.257	01/08/2021	0.23692%
MINNESOTA MINING & MFG	2.209	02/14/2024	0.06731%
MISSISSIPPI POWER CO	2.75	03/27/2020	0.06750%
MITSUBISHI UFJ FINANCIAL GR	4.018	03/01/2021	0.17339%
MITSUBISHI UFJ FINANCIAL GR	3.187	09/13/2021	0.22879%
MITSUBISHI UFJ FINANCIAL GR	3.07	02/22/2022	0.11414%
MITSUBISHI UFJ FINANCIAL GR	2.73	07/25/2022	0.22631%
MITSUBISHI UFJ FINANCIAL GR	2.878	03/02/2023	0.16996%
MITSUBISHI UFJ FINANCIAL GR	2.586	07/26/2021	0.16967%
MITSUBISHI UFJ FINANCIAL GR	2.796	07/26/2023	0.37372%
MITSUBISHI UFJ FINANCIAL GR	2.802	03/07/2022	0.11345%
MIZUHO FINANCIAL GROUP	2.917	03/05/2023	0.19288%
MIZUHO FINANCIAL GROUP	3.138	09/11/2024	0.14832%
MIZUHO FINANCIAL GROUP	2.841	07/16/2023	0.11314%
MIZUHO FINANCIAL GROUP	2.977	09/13/2023	0.11348%
MIZUHO FINANCIAL GROUP INC	3.481	04/12/2021	0.11445%
MIZUHO FINANCIAL GROUP INC	3.267	09/13/2021	0.22893%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
MIZUHO FINANCIAL GROUP INC	3.084	02/28/2022	0.28519%
MIZUHO FINANCIAL GROUP INC	3.018	09/11/2022	0.26193%
MORGAN STANLEY DEAN WITTER	3.124	05/08/2024	0.40073%
MORGAN STANLEY DEAN WITTER	2.883	07/22/2022	0.45471%
MORGAN STANLEY DEAN WITTER	2.451	02/10/2021	0.45028%
MORGAN STANLEY DEAN WITTER	3.366	04/21/2021	0.22875%
MORGAN STANLEY DEAN WITTER	3.336	10/24/2023	0.57582%
MORGAN STANLEY DEAN WITTER	3.146	01/20/2022	0.68311%
MORGAN STANLEY DEAN WITTER	3.076	01/27/2020	0.11285%
MORGAN STANLEY DEAN WITTER	3.099	06/16/2020	0.09082%
MPLX LP	3.002	09/09/2021	0.22736%
MPLX LP	3.202	09/09/2022	0.22705%
NATIONAL AUSTRALIA BANK LTD	3.001	07/12/2021	0.11420%
NATIONAL AUSTRALIA BANK LTD	2.9	01/10/2022	0.11421%
NATIONAL AUSTRALIA BANK LTD	2.659	05/22/2020	0.34020%
NATIONAL AUSTRALIA BANK LTD	2.869	05/22/2022	0.11420%
NATIONAL AUSTRALIA BANK LTD	2.351	01/12/2021	0.13551%
NATIONAL AUSTRALIA BANK LTD	2.601	04/12/2023	0.11321%
NATIONAL AUSTRALIA BANK LTD	2.736	09/20/2021	0.07953%
NATIONAL AUSTRALIA BANK LTD	2.612	11/04/2021	0.13618%
NATIONAL AUSTRALIA BANK LTD	2.309	02/01/2021	0.06772%
NATIONAL BANK OF CANADA	2.602	01/17/2020	0.06768%
NATIONAL BANK OF CANADA	2.692	06/12/2020	0.11325%
NATIONAL RURAL UTILITIES CO	2.479	06/30/2021	0.06793%
NATWEST MARKETS PLC	3.504	09/29/2022	0.06868%
NBCUNIVERSAL ENTERPRISE INC	2.499	04/01/2021	0.33947%
NEW YORK LIFE FUNDING	2.282	04/09/2020	0.06770%
NEW YORK LIFE FUNDING	2.654	06/10/2022	0.06803%
NEW YORK LIFE FUNDING	2.066	01/21/2020	0.11264%
NEW YORK LIFE FUNDING	2.228	08/06/2021	0.09029%
NEW YORK LIFE FUNDING	2.259	10/01/2020	0.18055%
NEW YORK LIFE FUNDING	2.216	01/28/2021	0.09026%
NEW YORK LIFE FUNDING	2.441	07/12/2022	0.09006%
NEW YORK LIFE FUNDING	2.233	01/21/2022	0.16893%
NEXTERA ENERGY CAPITAL	2.382	05/04/2021	0.09019%
NEXTERA ENERGY CAPITAL	2.544	08/21/2020	0.16182%
NEXTERA ENERGY CAPITAL	2.694	08/28/2021	0.09616%
NEXTERA ENERGY CAPITAL	2.852	02/25/2022	0.09122%
NISSAN MOTOR ACCEPTANCE	2.891	01/13/2022	0.11323%
NISSAN MOTOR ACCEPTANCE COR	2.391	07/13/2020	0.07894%
NISSAN MOTOR ACCEPTANCE COR	2.651	07/13/2022	0.06750%
NISSAN MOTOR ACCEPTANCE COR	2.494	09/28/2020	0.06773%
NISSAN MOTOR ACCEPTANCE COR	2.794	09/28/2022	0.10137%
NISSAN MOTOR ACCEPTANCE COR	2.789	09/21/2021	0.09044%
NORDEA BANK	2.587	05/29/2020	0.16999%
OCCIDENTAL PETROLEUM CORP	3.36	08/15/2022	0.33949%
OCCIDENTAL PETROLEUM CORP	2.854	02/08/2021	0.11323%
OCCIDENTAL PETROLEUM CORP	3.155	08/13/2021	0.11316%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
OVERSEA-CHINESE BANKING	2.574	05/17/2021	0.07711%
PEPSICO INC	2.267	05/02/2022	0.09031%
PFIZER INC	2.449	09/15/2023	0.06775%
PHILIP MORRIS INTL INC	2.571	02/21/2020	0.06794%
PHILLIPS 66	2.751	04/15/2020	0.06764%
PHILLIPS 66	2.732	02/26/2021	0.11311%
PNC BANK NA	2.484	05/19/2020	0.11327%
PNC BANK NA	2.436	07/27/2022	0.11301%
PNC BANK NA	2.203	01/22/2021	0.09021%
PNC BANK NA	2.482	03/12/2021	0.24867%
PNC BANK NA	2.444	06/10/2021	0.18088%
PNC BANK NA	2.403	07/22/2022	0.20293%
PRINCIPAL LIFE GLOBAL FD II	2.413	06/26/2020	0.06781%
PRINCIPAL LIFE GLOBAL FD II	2.468	03/02/2021	0.06785%
PRINCIPAL LIFE GLOBAL FD II	0	10/06/2021	0.06754%
PROTECTIVE LIFE GLOBAL	2.624	06/28/2021	0.09066%
PROTECTIVE LIFE GLOBAL	2.371	07/13/2020	0.07895%
QUALCOMM INC	2.666	01/30/2023	0.11369%
RABOBANK	2.84	01/10/2022	0.11389%
RABOBANK	2.49	01/10/2023	0.08994%
RABOBANK	2.366	04/26/2021	0.16948%
RECKITT BENCKISER	2.695	06/24/2022	0.16955%
REGIONS BANK OF ALABAMA	2.479	04/01/2021	0.07875%
REGIONS BANK OF ALABAMA	2.405	08/13/2021	0.11233%
RELIANCE STANDARD LIFE GLOB	3.026	11/09/2021	0.06817%
ROYAL BANK OF CANADA	2.518	03/02/2020	0.13579%
ROYAL BANK OF CANADA	2.632	03/06/2020	0.12450%
ROYAL BANK OF CANADA	2.639	02/01/2022	0.11366%
ROYAL BANK OF CANADA	2.176	10/26/2020	0.11274%
ROYAL BANK OF CANADA	2.398	04/29/2022	0.11280%
ROYAL BANK OF CANADA	2.325	04/30/2021	0.33876%
ROYAL BANK OF CANADA	2.253	07/22/2020	0.22553%
ROYAL BANK OF CANADA	2.703	10/05/2023	0.06797%
ROYAL BANK OF CANADA	2.34	01/25/2021	0.13532%
ROYAL BANK OF CANADA	2.377	07/08/2021	0.06781%
ROYAL BANK OF SCOTLAND	3.38	05/15/2023	0.34009%
ROYAL BANK OF SCOTLAND	3.656	06/25/2024	0.17155%
SANTANDER UK PLC	2.202	11/03/2020	0.06732%
SANTANDER UK PLC	2.758	06/01/2021	0.16984%
SANTANDER UK PLC	2.57	11/15/2021	0.11258%
SEMPRA ENERGY	2.568	03/15/2021	0.19180%
SEMPRA ENERGY	2.501	01/15/2021	0.15770%
SHELL INTERNATIONAL FINANCE	2.351	05/11/2020	0.16903%
SHELL INTERNATIONAL FINANCE	2.305	11/13/2023	0.11260%
SIEMENS	2.458	03/16/2020	0.18083%
SIEMENS	2.728	03/16/2022	0.19301%
SKANDINAV ENSKILDA BK NY	2.554	05/17/2021	0.24973%
SL GREEN OPERATING PARTN	3.148	08/16/2021	0.07941%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
SOCIETE GENERALE	3.357	04/08/2021	0.11444%
SOUTHERN POWER CO	2.706	12/20/2020	0.11852%
SPECTRA ENERGY PARTNERS LP	2.827	06/05/2020	0.09069%
SPIRIT AEROSYSTEMS INC	2.918	06/15/2021	0.06763%
STANDARD CHARTERED BANK	3.116	01/20/2023	0.13602%
STANDARD CHARTERED BANK	3.338	09/10/2022	0.34180%
STATE STREET CORP	3.024	08/18/2020	0.11397%
SUMITOMO MITSUI BK CORP	2.352	01/17/2020	0.33816%
SUMITOMO MITSUI BK CORP	2.371	10/16/2020	0.22576%
SUMITOMO MITSUI FIN GROUP	3.782	03/09/2021	0.17279%
SUMITOMO MITSUI FIN GROUP	3.111	07/14/2021	0.11412%
SUMITOMO MITSUI FIN GROUP	3.106	10/19/2021	0.11411%
SUMITOMO MITSUI FIN GROUP	2.781	07/12/2022	0.11333%
SUMITOMO MITSUI FIN GROUP	2.743	10/18/2022	0.11313%
SUMITOMO MITSUI FIN GROUP	2.742	01/17/2023	0.11296%
SUMITOMO MITSUI FIN GROUP	2.826	07/19/2023	0.11335%
SUMITOMO MITSUI FIN GROUP	2.801	10/16/2023	0.19234%
SUNTRUST BANKS INC	2.457	01/31/2020	0.06759%
SUNTRUST BANKS INC	2.492	08/02/2022	0.06775%
SUNTRUST BANKS INC	2.436	10/26/2021	0.06759%
SUNTRUST BANKS INC	2.714	05/17/2022	0.14765%
SVENSKA HANDELSBANKEN	2.462	09/08/2020	0.11320%
SVENSKA HANDELSBANKEN	2.602	05/24/2021	0.28404%
SWEDBANK AB	2.818	03/14/2022	0.11304%
SYNCHRONY BANK	2.729	03/30/2020	0.11297%
TD AMERITRADE HOLDING CORP	2.339	11/01/2021	0.13532%
TENCENT HOLDINGS LTD	2.571	01/19/2023	0.11216%
TENCENT HOLDINGS LTD	2.894	04/11/2024	0.16988%
TEXTRON INC	2.451	11/10/2020	0.07858%
TORONTO-DOMINION BANK	3.043	04/07/2021	0.11411%
TORONTO-DOMINION BANK	2.18	01/25/2021	0.11273%
TORONTO-DOMINION BANK	2.418	06/11/2020	0.20358%
TORONTO-DOMINION BANK	2.568	06/11/2021	0.17013%
TORONTO-DOMINION BANK	2.606	07/19/2023	0.09080%
TORONTO-DOMINION BANK	2.399	09/17/2020	0.22615%
TORONTO-DOMINION BANK	2.409	03/17/2021	0.28275%
TORONTO-DOMINION BANK	2.539	12/01/2022	0.07911%
TOYOTA MOTOR CREDIT CORP	2.502	03/12/2020	0.11307%
TOYOTA MOTOR CREDIT CORP	2.674	01/11/2022	0.06814%
TOYOTA MOTOR CREDIT CORP	2.262	04/17/2020	0.14658%
TOYOTA MOTOR CREDIT CORP	2.582	09/08/2022	0.13610%
TOYOTA MOTOR CREDIT CORP	2.11	01/10/2020	0.09018%
TOYOTA MOTOR CREDIT CORP	2.281	04/13/2021	0.16926%
TOYOTA MOTOR CREDIT CORP	2.524	05/17/2022	0.09069%
TOYOTA MOTOR CREDIT CORP	2.241	07/15/2020	0.11271%
TOYOTA MOTOR CREDIT CORP	2.315	09/18/2020	0.16933%
TOYOTA MOTOR CREDIT CORP	2.567	01/08/2021	0.06795%
TOYOTA MOTOR CREDIT CORP	2.332	03/12/2021	0.06780%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
TOYOTA MOTOR CREDIT CORP	2.333	10/07/2021	0.19214%
TWDC ENTERPRISES 18 CORP	2.263	03/04/2020	0.09040%
TWDC ENTERPRISES 18 CORP	2.523	03/04/2022	0.11360%
TWDC ENTERPRISES 18 CORP	2.317	06/05/2020	0.11306%
TYCO ELECTRONICS GROUP SA	2.577	06/05/2020	0.07921%
TYSON FOODS INC	2.682	06/02/2020	0.07926%
TYSON FOODS INC	2.602	08/21/2020	0.09060%
UBS GROUP FUNDING	3.575	09/24/2020	0.06854%
UBS GROUP FUNDING	3.766	04/14/2021	0.23011%
UBS GROUP FUNDING	3.439	02/01/2022	0.11526%
UBS GROUP FUNDING SWITZERLA	3.368	05/23/2023	0.22965%
UBS GROUP FUNDING SWITZERLA	2.86	08/15/2023	0.28288%
UNICREDITO ITALIANO SPA	5.901	01/14/2022	0.11862%
UNION BANK OF CALIFORNIA	2.702	03/07/2022	0.06783%
UNION BANK OF SWITZERLAND	2.682	06/08/2020	0.45317%
UNION BANK OF SWITZERLAND	2.618	12/01/2020	0.22674%
UNITED OVERSEAS BANK LTD	2.414	04/23/2021	0.11289%
UNITED PARCEL SERVICE INC	2.548	05/16/2022	0.09089%
UNITED PARCEL SERVICE INC	2.249	04/01/2021	0.07894%
UNITED PARCEL SERVICE INC	2.549	04/01/2023	0.11337%
UNITED TECHNOLOGIES CORP	2.818	08/16/2021	0.16989%
UNITEDHEALTH GROUP INC	2.071	10/15/2020	0.06749%
UNITEDHEALTH GROUP INC	2.378	06/15/2021	0.07902%
US BANK NA	2.256	01/24/2020	0.09011%
US BANK NA	2.074	10/23/2020	0.06756%
US BANK NA	2.127	01/17/2020	0.11264%
US BANK NA	2.256	04/26/2021	0.22566%
US BANK NA	2.442	05/21/2021	0.11319%
US BANK NA	2.186	07/24/2020	0.30435%
US BANK NA	2.548	11/16/2021	0.06807%
US BANK NA	2.212	02/04/2021	0.20291%
US BANK NA	2.588	05/23/2022	0.16093%
US TREASURY BONDS	6.625	02/15/2027	0.05514%
US TREASURY BONDS	6.375	08/15/2027	0.06176%
US TREASURY BONDS	6.125	11/15/2027	0.14590%
US TREASURY BONDS	5.5	08/15/2028	0.10079%
US TREASURY BONDS	5.25	11/15/2028	0.12549%
US TREASURY BONDS	5.25	02/15/2029	0.09292%
US TREASURY BONDS	6.125	08/15/2029	0.07969%
US TREASURY NOTES	2.25	08/15/2027	0.76042%
US TREASURY NOTES	2.25	11/15/2027	0.75815%
US TREASURY NOTES	2.75	02/15/2028	0.83461%
US TREASURY NOTES	2.875	05/15/2028	0.87582%
US TREASURY NOTES	2.875	08/15/2028	0.91034%
US TREASURY NOTES	3.125	11/15/2028	0.96427%
US TREASURY NOTES	2.625	02/15/2029	0.92751%
US TREASURY NOTES	2.375	05/15/2029	0.91941%
US TREASURY NOTES	2.25	02/15/2027	0.76617%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
US TREASURY NOTES	2.375	05/15/2027	0.76946%
US TREASURY NOTES	1.625	08/15/2029	0.86472%
US TREASURY NOTES	1.75	11/15/2029	0.31372%
VERIZON COMMUNICATIONS INC	3.119	03/16/2022	0.27356%
VERIZON COMMUNICATIONS INC	2.7	05/22/2020	0.23551%
VODAFONE GROUP PLC	2.991	01/16/2024	0.22801%
VOLKSWAGEN GROUP AMERICA	2.841	11/12/2021	0.16978%
VOLKSWAGEN GROUP AMERICA	2.675	11/13/2020	0.28222%
VOLKSWAGEN GROUP AMERICA	0	09/24/2021	0.11321%
VULCAN MATERIALS CO	2.782	03/01/2021	0.11343%
WABTEC CORP	3.418	09/15/2021	0.11312%
WAL-MART STORES	2.199	06/23/2020	0.16927%
WAL-MART STORES	2.389	06/23/2021	0.16972%
WALT DISNEY COMPANY/THE	2.362	09/01/2021	0.11323%
WALT DISNEY COMPANY/THE	2.502	09/01/2022	0.11367%
WELLS FARGO & CO	3.473	03/04/2021	0.25562%
WELLS FARGO & CO	2.961	07/26/2021	0.24374%
WELLS FARGO & CO	3.157	10/31/2023	0.40823%
WELLS FARGO & CO	3.046	01/24/2023	0.25378%
WELLS FARGO & CO	2.831	02/11/2022	0.40357%
WELLS FARGO & CO	2.615	01/30/2020	0.13055%
WELLS FARGO & CO	2.612	04/09/2020	0.06038%
WELLS FARGO & CO	2.833	07/22/2020	0.15133%
WELLS FARGO & CO	3.112	12/07/2020	0.08134%
WELLS FARGO & CO	2.231	01/15/2020	0.20084%
WELLS FARGO & CO	2.311	01/15/2021	0.15080%
WELLS FARGO & CO	2.434	07/23/2021	0.25128%
WELLS FARGO & CO	2.463	10/22/2021	0.20150%
WELLS FARGO & CO	2.531	05/21/2021	0.30256%
WELLS FARGO & CO	2.752	05/27/2022	0.20222%
WELLS FARGO & CO	2.798	09/09/2022	0.20227%
WESTPAC BANKING CORP	2.974	08/19/2021	0.11444%
WESTPAC BANKING CORP	2.834	01/11/2022	0.11404%
WESTPAC BANKING CORP	2.542	03/06/2020	0.13580%
WESTPAC BANKING CORP	2.814	06/28/2022	0.11389%
WESTPAC BANKING CORP	2.554	01/11/2023	0.11315%
WESTPAC BANKING CORP	2.28	01/25/2021	0.11280%
WESTPAC BANKING CORP	2.19	05/15/2020	0.16884%
WESTPAC BANKING CORP	2.63	05/15/2023	0.17005%
WESTPAC BANKING CORP	2.902	02/26/2024	0.11412%
WOORI BANK	2.921	05/21/2024	0.10229%
ZIMMER HOLDINGS INC	2.914	03/19/2021	0.10171%
ZOETIS INC	2.576	08/20/2021	0.06795%

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 Investments Institutional Services Company, Inc., 500 Salem Street, Smithfield, RI 02917

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