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UNITED STATESashington DC SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:

The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges)

Securities and

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.)

Open End Management Investment Company

SEP 30

3. Class of New Derivative Securities Product:

Exchange Traded Fund

4. Name of Underlying Instrument:

Fidelity U.S. Quality Factor Index

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:

Broad-based

6. Ticker Symbol(s) of New Derivative Securities Product:

FQAL

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

Listed on: NASDAQ Stock Market LLC, NYSE

8. Position Limits of New Derivative Securities Product (if applicable):

Regular way trades settle on T + 3 (cash settled)



Position Limits of New Derivative Securities Product (if applicable);
 N/A

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Part II Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Colleen Steele

Title:

Assistant Corporate Secretary

Telephone Number:

301-978-8736

Manual Signature of Official Responsible for Form:

Date: September 20, 2016

Act

Securities Euclidinge Act of 1934

 Section
 19b-4

 Rule
 19b-4(e)

Public Availability:

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