

Index Name: Fidelity U.S. Momentum Factor Index
 Index Ticker Symbol: FIDUSMOT
 Index Holdings As Of: 10/17/2019



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Abbott Laboratories	ABT	US	USD	1.27387%
AFLAC Inc	AFL	US	USD	0.73616%
Air Products & Chemicals Inc	APD	US	USD	0.30694%
Alteryx, Inc.	AYX	US	USD	0.67276%
Amazon.com Inc	AMZN	US	USD	3.09092%
Ameren Corp	AEE	US	USD	0.28710%
American Electric Power	AEP	US	USD	0.39901%
American Express Co	AXP	US	USD	0.86219%
American Tower Corp A	AMT	US	USD	0.50185%
American Water Works Co Inc	AWK	US	USD	0.31241%
Americold Realty Trust	COLD	US	USD	0.17419%
Aon plc	AON	US	USD	0.76956%
Arthur J. Gallagher & Co	AJG	US	USD	0.64500%
Atlassian Corporation Plc	TEAM	US	USD	0.76699%
AutoZone Inc	AZO	US	USD	0.52212%
AvalonBay Communities Inc	AVB	US	USD	0.25150%
Ball Corp	BLL	US	USD	0.23132%
Berkshire Hathaway B	BRK.B	US	USD	2.07761%
Broadcom Inc	AVGO	US	USD	1.26794%
Cable One Inc.	CABO	US	USD	0.68236%
Cabot Oil & Gas A	COG	US	USD	0.30694%
Cadence Design Systems Inc	CDNS	US	USD	0.82636%
Charter Communications Inc A	CHTR	US	USD	0.97656%
Cheniere Energy Inc	LNG	US	USD	0.33646%
Chevron Corp	CVX	US	USD	1.07701%
Chipotle Mexican Grill Inc.	CMG	US	USD	0.51691%
Church & Dwight Co	CHD	US	USD	0.37862%
Cincinnati Financial Corp	CINF	US	USD	0.70225%
Cisco Systems Inc	CSCO	US	USD	1.44405%
CME Group Inc A	CME	US	USD	0.90315%
Coca-Cola Co	KO	US	USD	1.07550%
Comcast Corp A	CMCSA	US	USD	1.40789%
Costar Group Inc	CSGP	US	USD	0.63189%
Costco Wholesale Corp	COST	US	USD	0.82984%
Coupa Software, Inc.	COUP	US	USD	0.87143%
Crown Castle Intl Corp	CCI	US	USD	0.34665%
Crown Holdings Inc	CCK	US	USD	0.18134%
Danaher Corp	DHR	US	USD	1.08127%
Dollar General Corp	DG	US	USD	0.67387%
Ecolab Inc	ECL	US	USD	0.31698%
Edwards Lifesciences Corp	EW	US	USD	0.99838%
Eli Lilly & Co	LLY	US	USD	1.10554%
Entergy Corp	ETR	US	USD	0.32422%
Equity Lifestyle Properties Inc	ELS	US	USD	0.18606%

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Equity Residential	EQR	US	USD	0.26180%
Essex Property Trust	ESS	US	USD	0.21898%
Estee Lauder Cos. A	EL	US	USD	0.47304%
Euronet Services Inc	EEFT	US	USD	0.81439%
Exact Sciences Corp	EXAS	US	USD	0.70588%
Exelon Corp	EXC	US	USD	0.37555%
Exxon Mobil Corp	XOM	US	USD	1.32157%
Facebook Inc A	FB	US	USD	2.26247%
Federated Investors Inc B	FII	US	USD	0.55236%
HCP Inc	HCP	US	USD	0.21153%
HEICO Corp	HEI	US	USD	0.54308%
Hershey Foods Corp	HSY	US	USD	0.39450%
Hilton Worldwide Holdings Inc	HLT	US	USD	0.50672%
Home Depot Inc	HD	US	USD	1.41612%
Honeywell Intl Inc	HON	US	USD	1.00852%
Ingersoll-Rand Plc	IR	US	USD	0.65220%
Ionis Pharmaceuticals Inc	IONS	US	USD	0.69613%
Johnson & Johnson	JNJ	US	USD	2.12745%
JP Morgan Chase & Co	JPM	US	USD	2.04582%
Kinder Morgan Inc	KMI	US	USD	0.42438%
Linde plc	LIN	US	USD	0.53535%
Lockheed Martin	LMT	US	USD	0.93132%
Lululemon Athletica inc	LULU	US	USD	0.54596%
MarketAxess Holdings	MKTX	US	USD	0.65400%
Marsh & McLennan Companies	MMC	US	USD	0.77164%
Mastercard Inc A	MA	US	USD	1.74937%
McDonald's Corp	MCD	US	USD	0.98739%
Medical Properties Trust	MPW	US	USD	0.17739%
Merck & Co Inc	MRK	US	USD	1.56406%
Microsoft Corp	MSFT	US	USD	4.73573%
Mondelez International Inc	MDLZ	US	USD	0.60665%
MSCI Inc	MSCI	US	USD	0.66994%
Newmont Goldcorp Corp	NEM	US	USD	0.26168%
NextEra Energy Inc	NEE	US	USD	0.64571%
NIKE Inc B	NKE	US	USD	0.92208%
Norfolk Southern Corp	NSC	US	USD	0.74320%
Okta, Inc.	OKTA	US	USD	0.70228%
ONEOK Inc	OKE	US	USD	0.38573%
PayPal Holdings Inc.	PYPL	US	USD	1.22764%
PepsiCo Inc	PEP	US	USD	1.03642%
PPG Industries Inc	PPG	US	USD	0.25403%
Procter & Gamble	PG	US	USD	1.37684%
Progressive Corp	PGR	US	USD	0.67768%
ProLogis Inc	PLD	US	USD	0.34810%
Realty Income Corp	O	US	USD	0.23692%
Republic Services Inc	RSG	US	USD	0.62634%
Roper Technologies, Inc	ROP	US	USD	0.66930%
S&P Global Inc	SPGI	US	USD	0.80618%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
SBA Communications Corp	SBAC	US	USD	0.22552%
ServiceNow Inc.	NOW	US	USD	0.95014%
Sherwin-Williams Co	SHW	US	USD	0.32182%
Sinclair Broadcast Group A	SBGI	US	USD	0.52813%
Southern Co	SO	US	USD	0.46855%
Starbucks Corp	SBUX	US	USD	0.76195%
Stryker Corp	SYK	US	USD	1.03180%
Sun Communities	SUI	US	USD	0.19944%
The Williams Companies Inc	WMB	US	USD	0.36153%
Thermo Fisher Scientific	TMO	US	USD	1.19929%
TransDigm Group	TDG	US	USD	0.72276%
Twilio Inc-A	TWLO	US	USD	0.71745%
Twitter Inc	TWTR	US	USD	0.67858%
UDR Inc	UDR	US	USD	0.19040%
Union Pacific Corp	UNP	US	USD	0.95632%
Veeva Systems Inc A	VEEV	US	USD	0.77173%
Ventas Inc	VTR	US	USD	0.23511%
VeriSign Inc	VRSN	US	USD	0.80740%
Verisk Analytics Inc	VRSK	US	USD	0.67365%
Verizon Communications Inc	VZ	US	USD	1.57310%
Visa Inc A	V	US	USD	1.95753%
Vulcan Materials Co	VMC	US	USD	0.22556%
Walmart Inc.	WMT	US	USD	0.95379%
Walt Disney Co	DIS	US	USD	1.40749%
Waste Management Inc	WM	US	USD	0.73789%
WEC Energy Group Inc	WEC	US	USD	0.34289%
Welltower Inc	WELL	US	USD	0.27609%
Willis Towers Watson PLC	WLTW	US	USD	0.65347%
Woodward Inc.	WWD	US	USD	0.57459%
Workday Inc. A	WDAY	US	USD	0.74315%
WP Carey Inc	WPC	US	USD	0.19386%
Xcel Energy Inc	XEL	US	USD	0.35154%
Xilinx Inc	XLNX	US	USD	0.79014%
Yum! Brands Inc	YUM	US	USD	0.52168%
Zoetis Inc	ZTS	US	USD	1.08910%
Zynga Inc. A	ZNGA	US	USD	0.61412%

The Fidelity U.S. Momentum 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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