

Index Name: Fidelity Small-Mid Factor Index  
 Index Ticker Symbol: FIDUSSMT  
 Index Holdings As Of: 09/17/2020



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
A.O. Smith Corp	AOS	US	USD	0.25979%
Aaon Inc	AAON	US	USD	0.13453%
Abiomed Inc	ABMD	US	USD	0.36884%
Acadia Pharmaceuticals Inc	ACAD	US	USD	0.18113%
Acceleron Pharma Inc.	XLRN	US	USD	0.20122%
ACI Worldwide Inc	ACIW	US	USD	0.13714%
Acuity Brands Inc	AYI	US	USD	0.18218%
Acushnet Holdings Corp.	GOLF	US	USD	0.10957%
Adaptive Biotechnologies Corp.	ADPT	US	USD	0.10524%
Addus HomeCare Corp	ADUS	US	USD	0.10276%
Adtalem Global Education Inc	ATGE	US	USD	0.09561%
Advance Auto Parts Inc	AAP	US	USD	0.34980%
Advanced Emissions Solutions Inc	ADES	US	USD	0.07493%
Advanced Energy Industries	AEIS	US	USD	0.11215%
Affiliated Managers Grp	AMG	US	USD	0.17679%
Agree Realty Corp	ADC	US	USD	0.16996%
Akebia Therapeutics Inc	AKBA	US	USD	0.02933%
Alarm.com Holdings, Inc.	ALRM	US	USD	0.12002%
Albemarle Corp	ALB	US	USD	0.35329%
Alkermes plc	ALKS	US	USD	0.14295%
Allison Transmission Holdings Inc	ALSN	US	USD	0.16454%
AMC Networks Inc.-A	AMCX	US	USD	0.08146%
Amedisys Inc	AMED	US	USD	0.25916%
American Equity Inv Life	AEL	US	USD	0.14106%
American Financial Group	AFG	US	USD	0.22793%
American Outdoor Brands Inc	AOUT	US	USD	0.01664%
American Public Education Inc	APEI	US	USD	0.08957%
American States Water Co	AWR	US	USD	0.14012%
Amerisafe	AMSF	US	USD	0.11703%
Amicus Therapeutics Inc	FOLD	US	USD	0.15325%
Amkor Technology Inc	AMKR	US	USD	0.09081%
AMN Healthcare Services Inc	AMN	US	USD	0.14022%
Amneal Pharmaceuticals, Inc- A	AMRX	US	USD	0.07714%
Anika Therapeutics Inc	ANIK	US	USD	0.09096%
Apartment Investment & Mgmt	AIV	US	USD	0.21580%
AppFolio Inc. A	APPF	US	USD	0.11252%
Apple Hospitality REIT Inc	APLE	US	USD	0.15466%
Applied Industrial Technologies	AIT	US	USD	0.12217%
AptarGroup Inc	ATR	US	USD	0.25707%
Arcosa Inc.	ACA	US	USD	0.13259%
Ardmore Shipping Corp	ASC	US	USD	0.11638%
Armstrong World Industries	AWI	US	USD	0.15027%
Arrow Electronics Inc	ARW	US	USD	0.23074%
Artisan Partners Asset Management Inc A	APAM	US	USD	0.15542%

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Asbury Automotive Group Inc	ABG	US	USD	0.13021%
Aspen Technology Inc	AZPN	US	USD	0.30599%
Associated Banc-Corp (IL)	ASB	US	USD	0.15276%
Assurant Inc	AIZ	US	USD	0.27480%
Astec Industries Inc	ASTE	US	USD	0.10960%
Atkore International Group Inc.	ATKR	US	USD	0.09528%
AtriCure Inc	ATRC	US	USD	0.11043%
Atrion Corp	ATRI	US	USD	0.09160%
Autoliv Inc	ALV	US	USD	0.23700%
AutoNation Inc	AN	US	USD	0.16275%
Avalara Inc	AVLR	US	USD	0.26301%
Avista Corp	AVA	US	USD	0.13327%
Axcelis Technologies Inc	ACLS	US	USD	0.07983%
Axon Enterprise Inc	AAXN	US	USD	0.19655%
Badger Meter Inc	BMI	US	USD	0.11514%
Balchem Corp	BCPC	US	USD	0.14561%
Barnes Group Inc	B	US	USD	0.11861%
Berry Global Group Inc	BERY	US	USD	0.23852%
Big Lots Inc	BIG	US	USD	0.12914%
Bio-Rad Laboratories Inc A	BIO	US	USD	0.33923%
Bio-Techne Corp	TECH	US	USD	0.29693%
Biospecifics Technologies Corp	BSTC	US	USD	0.06989%
BioTelemetry Inc	BEAT	US	USD	0.10932%
BJ's Wholesale Club Holdings	BJ	US	USD	0.20133%
BlackLine, Inc.	BL	US	USD	0.14721%
Blackstone Mortgage Trust Inc	BXMT	US	USD	0.18187%
Boise Cascade Co	BCC	US	USD	0.10860%
Borgwarner Inc	BWA	US	USD	0.28875%
Boston Beer Inc A	SAM	US	USD	0.30167%
Brady Corporation A	BRC	US	USD	0.11838%
Bridge Bancorp Inc	BDGE	US	USD	0.10603%
Bright Horizons Family Solutions Inc	BFAM	US	USD	0.29947%
BrightSphere Investment Group Inc	BSIG	US	USD	0.11607%
Brixmor Property Group Inc	BRX	US	USD	0.18847%
Bruker BioSciences Corp	BRKR	US	USD	0.16212%
Buckle Inc	BKE	US	USD	0.12734%
BWX Technologies Inc.	BWXT	US	USD	0.21538%
Cable One Inc.	CABO	US	USD	0.28032%
Cabot Microelectronics Corp	CCMP	US	USD	0.16984%
Cabot Oil & Gas A	COG	US	USD	0.30707%
CACI International Inc	CACI	US	USD	0.21307%
Cactus, Inc.	WHD	US	USD	0.12527%
Camden Natl Corp	CAC	US	USD	0.10563%
Campbell Soup Co	CPB	US	USD	0.27123%
Cannae Holdings Inc.	CNNE	US	USD	0.17573%
Carlisle Cos	CSL	US	USD	0.24893%
Carters Inc	CRI	US	USD	0.19027%
Cass Information Systems Inc	CASS	US	USD	0.08124%

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Castle Biosciences Inc.	CSTL	US	USD	0.08849%
Catalent Inc	CTLT	US	USD	0.40615%
Cathay General Bancorp	CATY	US	USD	0.13505%
Cavco Industries	CVCO	US	USD	0.10746%
CBIZ Inc	CBZ	US	USD	0.10161%
CDK Global Inc	CDK	US	USD	0.19582%
Central Garden & Pet Co A	CENTA	US	USD	0.12261%
CH Robinson Worldwide Inc	CHRW	US	USD	0.42602%
Charles River Laboratories	CRL	US	USD	0.33783%
Chase Corp	CCF	US	USD	0.09052%
Chegg Inc	CHGG	US	USD	0.25401%
Chemed Corp	CHE	US	USD	0.25495%
Chewy, Inc.-A	CHWY	US	USD	0.15329%
Choice Hotels Intl	CHH	US	USD	0.16874%
Churchill Downs Inc	CHDN	US	USD	0.22519%
CIENA Corp	CIEN	US	USD	0.20376%
Cirrus Logic Inc	CRUS	US	USD	0.15426%
City Hldg Co	CHCO	US	USD	0.11750%
Clearway Energy Inc Cl C	CWEN	US	USD	0.15015%
CNO Financial Group Inc	CNO	US	USD	0.17295%
CNX Resources Corp.	CNX	US	USD	0.17717%
Cogent Communications Holdings Inc	CCOI	US	USD	0.10831%
Cognex Corp	CGNX	US	USD	0.33291%
Cohen & Steers Inc	CNS	US	USD	0.12556%
Collectors Universe Inc	CLCT	US	USD	0.12252%
Columbia Sportswear Co	COLM	US	USD	0.16586%
Comfort Systems USA Inc	FIX	US	USD	0.12384%
Commerce Bancshares Inc (MO)	CBSH	US	USD	0.23585%
Commercial Metals Co	CMC	US	USD	0.13817%
Community Trust Bancorp Inc	CTBI	US	USD	0.10478%
Commvault Systems	CVLT	US	USD	0.10933%
Computer Programs & Systems Inc	CPSI	US	USD	0.07379%
Consolidated Communications Hldgs	CNSL	US	USD	0.05074%
Construction Partners Inc	ROAD	US	USD	0.08688%
Corcept Therapeutics	CORT	US	USD	0.13183%
CoreCivic, Inc	CXW	US	USD	0.11185%
CoreLogic Inc.	CLGX	US	USD	0.20756%
Coresite Realty Corp	COR	US	USD	0.19838%
Corporate Office Properties Trust	OFC	US	USD	0.14044%
Corvel Corp	CRVL	US	USD	0.09693%
Cousins Properties	CUZ	US	USD	0.19236%
Cracker Barrel Old Country Store Inc	CBRL	US	USD	0.16268%
Credit Acceptance Corp	CACC	US	USD	0.16938%
CSG Systems Intl Inc	CSGS	US	USD	0.09753%
CSW Industrials Inc	CSWI	US	USD	0.10597%
CubeSmart	CUBE	US	USD	0.24935%
Curtiss-Wright Corp	CW	US	USD	0.17661%
Darling Ingredients Inc	DAR	US	USD	0.24801%

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DaVita Inc	DVA	US	USD	0.26783%
Deckers Outdoor	DECK	US	USD	0.23452%
Dell Technologies Inc-C	DELL	US	USD	0.33150%
Deluxe Corp	DLX	US	USD	0.10029%
Diamond Hill Investment Group	DHIL	US	USD	0.11469%
Diamond S Shipping Inc.	DSSI	US	USD	0.11833%
Diodes Inc	DIOD	US	USD	0.11790%
Dolby Laboratories A	DLB	US	USD	0.17207%
Donaldson Co	DCI	US	USD	0.22401%
Dorman Products Inc	DORM	US	USD	0.14787%
Dropbox, Inc.	DBX	US	USD	0.16698%
Dunkin' Brands Group Inc	DNKN	US	USD	0.25142%
E*TRADE Financial Corp	ETFC	US	USD	0.38352%
Eagle Bancorp Inc	EGBN	US	USD	0.11342%
Eagle Materials Inc	EXP	US	USD	0.17135%
Easterly Government Properties Inc	DEA	US	USD	0.12021%
EastGroup Properties	EGP	US	USD	0.21389%
Eaton Vance Corp	EV	US	USD	0.21181%
Edgewell Personal Care Co.	EPC	US	USD	0.13006%
Emcor Group Inc	EME	US	USD	0.16878%
Emergent Biosolutions Inc	EBS	US	USD	0.16890%
Employers Holdings Inc	EIG	US	USD	0.11184%
Enanta Pharmaceuticals	ENTA	US	USD	0.08999%
Encompass Health Corp	EHC	US	USD	0.22843%
Encore Capital Group Inc	ECPG	US	USD	0.11213%
Endo International plc	ENDP	US	USD	0.08173%
Enersys	ENS	US	USD	0.14762%
Ennis Inc	EBF	US	USD	0.08857%
Entegris Inc	ENTG	US	USD	0.29255%
Eplus Inc	PLUS	US	USD	0.09404%
EQT Corporation	EQT	US	USD	0.19788%
Equity Commonwealth	EQC	US	USD	0.17204%
Erie Indemnity Co A	ERIE	US	USD	0.20176%
ESCO Technologies Inc	ESE	US	USD	0.12549%
Essent Group Ltd	ESNT	US	USD	0.20409%
Etsy, Inc.	ETSY	US	USD	0.39030%
Euronet Services Inc	EEFT	US	USD	0.18825%
Everbridge, Inc.	EVBG	US	USD	0.16613%
EVERTEC Inc	EVTC	US	USD	0.12826%
Exelixis Inc	EXEL	US	USD	0.28815%
ExlService Holdings Inc	EXLS	US	USD	0.12745%
Exponent Inc	EXPO	US	USD	0.16379%
Extended Stay America Inc	STAY	US	USD	0.13998%
F5 Networks Inc	FFIV	US	USD	0.24704%
Fabrinet	FN	US	USD	0.11359%
Falcon Minerals Corporation	FLMN	US	USD	0.11844%
Federal Realty Invt Trust	FRT	US	USD	0.23672%
Federal Signal Corp	FSS	US	USD	0.12201%

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Federated Hermes Inc B	FHI	US	USD	0.13983%
First American Financial Corp	FAF	US	USD	0.24322%
First Citizens Bancshares Inc. (NC) A	FCNCA	US	USD	0.14997%
First Foundation Inc.	FFWM	US	USD	0.10557%
First Industrial Realty Trust	FR	US	USD	0.20843%
Five9, Inc.	FIVN	US	USD	0.25045%
FLIR Systems Inc	FLIR	US	USD	0.18480%
Flowers Foods Inc	FLO	US	USD	0.19987%
Formfactor Inc	FORM	US	USD	0.10561%
Forward Air Corp	FWRD	US	USD	0.12230%
Four Corners Property Trust	FCPT	US	USD	0.13364%
Franklin Electric Co	FELE	US	USD	0.13610%
Franklin Resources Inc	BEN	US	USD	0.23836%
Frontage Holdings Corp	01521	HK	HKD	0.07242%
frontdoor, inc.	FTDR	US	USD	0.16657%
FTI Consulting	FCN	US	USD	0.16500%
Fuller H.B. Co	FUL	US	USD	0.14285%
Fulton Financial Corp (PA)	FULT	US	USD	0.13745%
Gaming & Leisure Properties Inc.	GLPI	US	USD	0.27715%
GCI Liberty, Inc-A	GLIBA	US	USD	0.24183%
Generac Holdings Inc	GNRC	US	USD	0.36493%
Genpact Ltd	G	US	USD	0.21774%
Gentex Corp	GNTX	US	USD	0.24329%
Gentherm Inc	THRM	US	USD	0.12159%
Getty Realty Corp	GTY	US	USD	0.10133%
Gibraltar Industries Inc	ROCK	US	USD	0.12799%
Gladstone Land Corporation	LAND	US	USD	0.08889%
Globus Medical Inc. A	GMED	US	USD	0.16372%
Gorman-Rupp Co The	GRC	US	USD	0.09064%
Graco Inc	GGG	US	USD	0.33585%
GraTech International Ltd.	EAF	US	USD	0.09798%
Graham Holdings Co B	GHC	US	USD	0.13522%
Grand Canyon Education	LOPE	US	USD	0.16193%
Graphic Packaging Holding Co	GPK	US	USD	0.17120%
Green Dot Corp	GDOT	US	USD	0.14700%
GreenSky Inc	GSKY	US	USD	0.05539%
Greif Bros Corp A	GEF	US	USD	0.09685%
Hackett Group Inc	HCKT	US	USD	0.07622%
Halozyne Therapeutics	HALO	US	USD	0.14729%
Hamilton Lane Inc	HLNE	US	USD	0.13457%
Hanover Insurance Group Inc	THG	US	USD	0.18141%
Harley-Davidson Inc	HOG	US	USD	0.18115%
Haverty Furniture	HVT	US	USD	0.13665%
Hawaiian Electric Industries	HE	US	USD	0.16642%
HCI Group Inc	HCI	US	USD	0.11710%
HD Supply Holdings Inc	HDS	US	USD	0.24781%
Healthcare Realty Trust	HR	US	USD	0.17956%
Healthcare Services Group Inc	HCSG	US	USD	0.10357%

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Healthcare Trust of America Inc.	HTA	US	USD	0.21769%
HealthEquity Inc	HQY	US	USD	0.16435%
HealthStream Inc	HSTM	US	USD	0.07673%
Helen of Troy Ltd	HELE	US	USD	0.20473%
Herbalife Nutrition Ltd.	HLF	US	USD	0.19662%
Highwoods Properties	HIW	US	USD	0.17255%
Hill-Rom Holdings Inc	HRC	US	USD	0.19828%
Hilltop Holdings Inc	HTH	US	USD	0.12781%
Hilton Grand Vacations Inc.	HGV	US	USD	0.13200%
HMS Holdings Corp	HMSY	US	USD	0.11278%
HNI Corp	HNI	US	USD	0.11572%
HollyFrontier Corporation	HFC	US	USD	0.18924%
Horace Mann Educators	HMN	US	USD	0.12401%
Horizon Therapeutics	HZNP	US	USD	0.44397%
Houlihan Lokey Inc A	HLI	US	USD	0.17311%
Hub Group Inc A	HUBG	US	USD	0.11639%
Hubbell Inc	HUBB	US	USD	0.26833%
HubSpot Inc	HUBS	US	USD	0.34673%
Hyatt Hotels Corp A	H	US	USD	0.15182%
ICU Medical Inc	ICUI	US	USD	0.17165%
IDACORP Inc	IDA	US	USD	0.17820%
Industrial Logistics Properties Trust	ILPT	US	USD	0.12368%
Ingles Markets Inc A	IMKTA	US	USD	0.09175%
Ingredion Inc	INGR	US	USD	0.22993%
Innospec Inc	IOSP	US	USD	0.10566%
Innoviva, Inc	INVA	US	USD	0.08091%
Inogen Inc.	INGN	US	USD	0.07261%
Inovalon Holdings Inc A	INOV	US	USD	0.12005%
Inphi Corp	IPHI	US	USD	0.18702%
Installed Building Products Inc	IBP	US	USD	0.14656%
Integer Holdings Corporation	ITGR	US	USD	0.11267%
Integra Lifesciences Hldg	IART	US	USD	0.15041%
Interactive Brokers Group A	IBKR	US	USD	0.18274%
InterDigital Inc	IDCC	US	USD	0.11054%
International Money Express Inc	IMXI	US	USD	0.07363%
International Seaways Inc	INSW	US	USD	0.12633%
Interpublic Group Cos	IPG	US	USD	0.22742%
Intl Bancshares Corp	IBOC	US	USD	0.12983%
IPG Photonics Corp	IPGP	US	USD	0.22053%
iRadimed Corp.	IRMD	US	USD	0.07548%
iRhythm Technologies, Inc.	IRTC	US	USD	0.24005%
Ironwood Pharmaceuticals Inc A	IRWD	US	USD	0.10913%
ITT Inc	ITT	US	USD	0.21547%
J.B. Hunt Transport Services	JBHT	US	USD	0.35555%
J2 Global Inc	JCOM	US	USD	0.16538%
Jabil Inc	JBL	US	USD	0.17770%
Jack in the Box Inc	JACK	US	USD	0.13038%
James River Group Holdings Ltd.	JRVR	US	USD	0.12991%

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Janus Henderson Group plc	JHG	US	USD	0.16881%
Jazz Pharmaceuticals plc	JAZZ	US	USD	0.27006%
John Wiley & Sons Inc. A	JW.A	US	USD	0.08752%
Johnson Outdoors Inc A	JOUT	US	USD	0.09288%
Juniper Networks Inc	JNPR	US	USD	0.25417%
K12 Inc	LRN	US	USD	0.07557%
Kadant Inc	KAI	US	USD	0.11317%
Kaiser Aluminum	KALU	US	USD	0.09222%
KB Home	KBH	US	USD	0.17584%
KBR Inc	KBR	US	USD	0.16207%
Kemper Corporation	KMPR	US	USD	0.19008%
Keurig Dr Pepper Inc	KDP	US	USD	0.31988%
Kforce Inc	KFRC	US	USD	0.10284%
Kilroy Realty Corp	KRC	US	USD	0.22873%
Kimball Intl Inc B	KBAL	US	USD	0.09053%
Kimco Realty Corp	KIM	US	USD	0.23108%
Kinsale Capital Group, Inc.	KNSL	US	USD	0.18602%
KKR Real Estate Finance Trust Inc	KREF	US	USD	0.11420%
Knight-Swift Transportation Holdings Inc.	KNX	US	USD	0.20182%
Kontoor Brands Inc.	KTB	US	USD	0.13086%
Kulicke & Soffa Industries	KLIC	US	USD	0.10335%
La-Z Boy Inc	LZB	US	USD	0.12881%
Lakeland Bancorp Inc	LBAI	US	USD	0.11353%
Lakeland Financial Corp	LKFN	US	USD	0.11799%
Lamar Advertising Co A	LAMR	US	USD	0.24069%
Lancaster Colony Corp	LANC	US	USD	0.18485%
Landstar System Inc	LSTR	US	USD	0.20036%
Lattice Semiconductor Co	LSCC	US	USD	0.15957%
LCI Industries	LCII	US	USD	0.13904%
Lear Corp	LEA	US	USD	0.24804%
Leggett & Platt	LEG	US	USD	0.24466%
LeMaitre Vascular Inc	LMAT	US	USD	0.09195%
Lennox International Inc	LII	US	USD	0.31228%
Lexington Realty Trust	LXP	US	USD	0.14982%
LHC Group	LHCG	US	USD	0.21783%
Life Storage, Inc	LSI	US	USD	0.21760%
Ligand Pharmaceutical Inc B	LGND	US	USD	0.09553%
Lincoln Electric Hldgs	LECO	US	USD	0.21220%
Lindsay Corporation	LNN	US	USD	0.10183%
Lithia Motors Inc A	LAD	US	USD	0.21036%
Littelfuse Inc	LFUS	US	USD	0.17639%
LPL Investment Holdings	LPLA	US	USD	0.24753%
LTC Properties	LTC	US	USD	0.11551%
Lumentum Holdings Inc	LITE	US	USD	0.18467%
Luminex Corp	LMNX	US	USD	0.07942%
Magellan Health Inc	MGLN	US	USD	0.11136%
Malibu Boats Inc A	MBUU	US	USD	0.09828%
Manhattan Associates Inc	MANH	US	USD	0.22006%

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ManpowerGroup	MAN	US	USD	0.17477%
Mantech Intl Corp A	MANT	US	USD	0.11974%
Marcus & Millichap Inc	MMI	US	USD	0.10506%
MarineMax Inc	HZO	US	USD	0.08148%
Masimo Corp	MASI	US	USD	0.34952%
Masonite International Corp	DOOR	US	USD	0.13511%
Match Group, Inc.	MTCH	US	USD	0.61812%
MAXIMUS Inc	MMS	US	USD	0.17267%
McGrath Rentcorp	MGRC	US	USD	0.11387%
MDU Resources Group Inc	MDU	US	USD	0.19964%
Medpace Holdings, Inc.	MEDP	US	USD	0.14544%
Mercury Systems Inc	MRCY	US	USD	0.17192%
Meridian Bioscience Inc	VIVO	US	USD	0.06232%
Merit Medical Systems Inc	MMSI	US	USD	0.12957%
Meritage Corp	MTH	US	USD	0.17409%
Mesa Laboratories Inc	MLAB	US	USD	0.09848%
Methode Electronics Inc	MEI	US	USD	0.09176%
MGE Energy Inc	MGEE	US	USD	0.13297%
MicroStrategy Inc A	MSTR	US	USD	0.12533%
Miller Industries Inc	MLR	US	USD	0.09121%
Minerals Technologies Inc	MTX	US	USD	0.11662%
MKS Instruments Inc	MKSI	US	USD	0.20681%
Moderna, Inc.	MRNA	US	USD	0.56059%
Mohawk Industries Inc	MHK	US	USD	0.25273%
Molina Healthcare	MOH	US	USD	0.33143%
Momenta Pharmaceuticals Inc	MNTA	US	USD	0.26732%
Monolithic Power Systems	MPWR	US	USD	0.32208%
Morningstar	MORN	US	USD	0.17552%
MSA Safety Inc	MSA	US	USD	0.20166%
MSC Industrial Direct A	MSM	US	USD	0.14458%
MSG Networks Inc A	MSGN	US	USD	0.06060%
Mueller Industries	MLI	US	USD	0.11466%
Murphy USA Inc	MUSA	US	USD	0.17596%
MYR GROUP	MYRG	US	USD	0.08941%
Natera, Inc.	NTRA	US	USD	0.17831%
National Beverage Corp	FIZZ	US	USD	0.12161%
National CineMedia Inc	NCMI	US	USD	0.06441%
National Fuel Gas	NFG	US	USD	0.17450%
National Health Investors	NHI	US	USD	0.15405%
National HealthCare Corp	NHC	US	USD	0.08706%
National Instruments Corp	NATI	US	USD	0.17958%
National Oilwell Varco Inc	NOV	US	USD	0.23095%
National Presto Industries	NPK	US	USD	0.08119%
National Research Corp	NRC	US	USD	0.07918%
National Retail Properties Inc	NNN	US	USD	0.25119%
Neenah, Inc	NP	US	USD	0.08604%
Neogen Corp	NEOG	US	USD	0.16464%
NeoGenomics Inc.	NEO	US	USD	0.15665%



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NeoPhotonics Corp	NPTN	US	USD	0.05845%
Netscout Systems Inc	NTCT	US	USD	0.10181%
Neurocrine Biosciences Inc	NBIX	US	USD	0.29607%
Nevro Corp	NVRO	US	USD	0.19376%
New York Times Co A	NYT	US	USD	0.19813%
NewMarket Corp	NEU	US	USD	0.14064%
News Corp A	NWSA	US	USD	0.25045%
Nexstar Media Group, Inc	NXST	US	USD	0.17371%
NextGen Healthcare, Inc	NXGN	US	USD	0.08070%
NIC Inc	EGOV	US	USD	0.09928%
Nordson Corp	NDSN	US	USD	0.32151%
Northwestern Corp	NWE	US	USD	0.13408%
Novanta Inc	NOVT	US	USD	0.15551%
NRG Energy	NRG	US	USD	0.25671%
Nuance Communications Inc	NUAN	US	USD	0.30788%
NuVasive Inc	NUVA	US	USD	0.13848%
NVE Corp	NVEC	US	USD	0.07031%
nVent Electric plc	NVT	US	USD	0.15135%
OGE Energy Corp	OGE	US	USD	0.21735%
Old Republic Intl Corp	ORI	US	USD	0.19785%
Ollie's Bargain Outlet Holdings, Inc.	OLLI	US	USD	0.18633%
Omega Flex Inc.	OFLX	US	USD	0.09178%
Omega Healthcare Investors	OHI	US	USD	0.26521%
Omnicell Inc	OMCL	US	USD	0.16146%
ONE Gas Inc	OGS	US	USD	0.16450%
Onto Innovation Inc	ONTO	US	USD	0.09214%
OraSure Technologies Inc	OSUR	US	USD	0.08405%
Oshkosh Corporation	OSK	US	USD	0.20748%
Owens & Minor Inc	OMI	US	USD	0.10200%
Owens Corning Inc	OC	US	USD	0.26082%
Pacira BioSciences, Inc	PCRX	US	USD	0.13583%
Packaging Corp of America	PKG	US	USD	0.35290%
Palomar Holdings, Inc.	PLMR	US	USD	0.14925%
Papa John's Intl Inc	PZZA	US	USD	0.11780%
Paylocity Holding Corp	PCTY	US	USD	0.20504%
PC Connection Inc	CNXN	US	USD	0.07602%
PennyMac Financial Services Inc	PFSI	US	USD	0.17205%
Pentair PLC	PNR	US	USD	0.27055%
Penumbra Inc	PEN	US	USD	0.22368%
People's United Financial Inc	PBCT	US	USD	0.20767%
Perdoceo Education Corporation	PRDO	US	USD	0.09245%
Perficient Inc	PRFT	US	USD	0.10936%
Perrigo Company plc	PRGO	US	USD	0.23116%
Perspecta Inc.	PRSP	US	USD	0.13125%
PetMed Express.com Inc	PETS	US	USD	0.09614%
Phibro Animal Health Corporation A	PAHC	US	USD	0.06995%
Photonics Inc.	PLAB	US	USD	0.07716%
Physicians Realty Trust	DOC	US	USD	0.17517%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Piedmont Office Realty Trust Inc	PDM	US	USD	0.12419%
PJT Partners Inc.	PJT	US	USD	0.13597%
Planet Fitness Inc A	PLNT	US	USD	0.21717%
Plexus Corp	PLXS	US	USD	0.11742%
Pool Corp	POOL	US	USD	0.37791%
Popular Inc (Puerto Rico)	BPOP	US	USD	0.18398%
Portland General Electric	POR	US	USD	0.14621%
Power Integrations Inc	POWI	US	USD	0.14265%
Pra Health Sciences Inc	PRAH	US	USD	0.22962%
Preferred Bank (CA)	PFBC	US	USD	0.09953%
Premier Inc. A	PINC	US	USD	0.11890%
Prestige Consumer Healthcare Inc	PBH	US	USD	0.10714%
Primerica Inc	PRI	US	USD	0.20803%
Primoris Services Corp	PRIM	US	USD	0.09557%
Progress Software Corp	PRGS	US	USD	0.10790%
Proofpoint Inc.	PFPT	US	USD	0.21283%
Providence Service	PRSC	US	USD	0.09818%
Provident Financial Services	PFS	US	USD	0.12004%
PS Business Parks Inc	PSB	US	USD	0.13690%
QCR Holdings Inc	QCRH	US	USD	0.10438%
QTS Realty Trust Inc A	QTS	US	USD	0.16906%
Qualys Inc.	QLYS	US	USD	0.13151%
Quanta Services Inc	PWR	US	USD	0.26587%
Quidel Corp	QDEL	US	USD	0.20371%
Qurate Retail Inc-A	QRTEA	US	USD	0.17195%
Rambus Inc	RMBS	US	USD	0.10557%
RBC Bearings	ROLL	US	USD	0.15641%
RE/MAX Holdings Inc A	RMAX	US	USD	0.09923%
REALPAGE INC	RP	US	USD	0.18927%
Regal Beloit Corp	RBC	US	USD	0.17961%
Reinsurance Group of America	RGA	US	USD	0.28095%
Reliance Steel & Aluminum	RS	US	USD	0.24705%
RenaissanceRe Hldgs	RNR	US	USD	0.29709%
Renewable Energy Group Inc	REGI	US	USD	0.21884%
Rent-A-Center Inc	RCII	US	USD	0.10995%
Repay Holdings Corporation	RPAY	US	USD	0.08859%
Repligen Corp	RGEN	US	USD	0.23649%
REX American Resources Corp	REX	US	USD	0.11946%
Rexford Industrial Realty Inc	REXR	US	USD	0.22192%
Rexnord Corp	RXN	US	USD	0.16749%
RLI Corp	RLI	US	USD	0.18028%
RMR Group A	RMR	US	USD	0.10028%
Robert Half Intl Inc	RHI	US	USD	0.22936%
Rollins Inc	ROL	US	USD	0.26186%
Royal Gold Inc	RGLD	US	USD	0.27408%
RPM International Inc.	RPM	US	USD	0.34209%
RPT Realty	RPT	US	USD	0.09282%
Rush Enterprises A	RUSHA	US	USD	0.11448%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Safehold Inc.	SAFE	US	USD	0.11460%
Saia Inc	SAIA	US	USD	0.16383%
Sally Beauty Co Inc	SBH	US	USD	0.10439%
Sanfilippo John B & Son Inc	JBSS	US	USD	0.09322%
Sanmina Corp	SANM	US	USD	0.11243%
ScanSource Inc	SCSC	US	USD	0.06765%
Schneider National, Inc.	SNDR	US	USD	0.10235%
Scholastic Corp	SCHL	US	USD	0.06151%
Schweitzer-Mauduit	SWM	US	USD	0.08931%
Science Applications International Corp	SAIC	US	USD	0.16347%
SciPlay Corp.	SCPL	US	USD	0.05792%
Scotts Miracle-Gro Compnay	SMG	US	USD	0.22400%
Sealed Air Corp	SEE	US	USD	0.22402%
SEI Investments Corp	SEIC	US	USD	0.24769%
Select Medical Holdings Corp	SEM	US	USD	0.12498%
Semtech Corp	SMTC	US	USD	0.15247%
Sensient Technologies Corp	SXT	US	USD	0.14389%
Service Corp Intl	SCI	US	USD	0.25234%
ServisFirst Bancshares Inc.	SFBS	US	USD	0.13389%
Shenandoah Telecommunications	SHEN	US	USD	0.10118%
Signature Bank NY	SBNY	US	USD	0.20641%
Silgan Hldgs Inc	SLGN	US	USD	0.14211%
Silicon Laboratories Inc	SLAB	US	USD	0.17459%
Simmons 1st Natl Corp A	SFNC	US	USD	0.13652%
Simpson Manufacturing Co Inc	SSD	US	USD	0.17228%
SIMULATIONS PLUS	SLP	US	USD	0.09079%
Sirius XM Holdings Inc	SIRI	US	USD	0.22474%
SiteOne Landscape Supply, Inc.	SITE	US	USD	0.19582%
Skechers USA Inc A	SKX	US	USD	0.20097%
Smith & Wesson Brands, Inc.	SWBI	US	USD	0.07263%
Snap On Inc	SNA	US	USD	0.27612%
SolarEdge Technologies Inc	SEDG	US	USD	0.29330%
Solaris Oilfield Infrastructure, Inc.-A	SOI	US	USD	0.11367%
Sonoco Products Co	SON	US	USD	0.20608%
SpartanNash Company	SPTN	US	USD	0.08579%
Sportsman's Warehouse Holdings Inc	SPWH	US	USD	0.07977%
Sprouts Farmers Markets Inc	SFM	US	USD	0.13722%
SPS Commerce Inc	SPSC	US	USD	0.12996%
Stamps.com Inc	STMP	US	USD	0.15377%
Standard Motor Products	SMP	US	USD	0.10873%
Steel Dynamics Inc	STLD	US	USD	0.24545%
Stepan Co	SCL	US	USD	0.13151%
Steven Madden Ltd	SHOO	US	USD	0.12004%
StoneX Group Inc.	SNEX	US	USD	0.10970%
STORE Capital Corp	STOR	US	USD	0.25851%
Strategic Education Inc	STRA	US	USD	0.11717%
Sturm Ruger & Co Inc	RGR	US	USD	0.08508%
Supernus Pharmaceuticals Inc	SUPN	US	USD	0.09842%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Surmodics, Inc	SRDX	US	USD	0.07013%
Sykes Enterprises Inc	SYKE	US	USD	0.10304%
Synaptics Inc	SYNA	US	USD	0.13391%
Synnex Corp	SNX	US	USD	0.20839%
Tandem Diabetes Care Inc	TNDM	US	USD	0.22271%
Taylor Morrison Home Corp	TMHC	US	USD	0.16919%
TechTarget	TTGT	US	USD	0.07459%
Teekay Tankers Ltd A	TNK	US	USD	0.10232%
TEGNA Inc	TGNA	US	USD	0.12432%
Teladoc Health, Inc	TDOC	US	USD	0.43296%
Telephone & Data Systems Inc	TDS	US	USD	0.10357%
Terreno Realty Corp	TRNO	US	USD	0.16933%
Tetra Tech Inc	TTEK	US	USD	0.20045%
Texas Roadhouse	TXRH	US	USD	0.18955%
THE ENSIGN GROUP	ENSG	US	USD	0.13818%
The ODP Corporation	ODP	US	USD	0.12623%
The Wendy's Company	WEN	US	USD	0.17399%
Thor Industries Inc	THO	US	USD	0.19414%
Timken Co	TKR	US	USD	0.17934%
Toll Brothers Inc	TOL	US	USD	0.22234%
Tootsie Roll Industries Inc	TR	US	USD	0.09997%
TopBuild Corp	BLD	US	USD	0.23039%
Toro Co	TTC	US	USD	0.31221%
Tradeweb Markets Inc.	TW	US	USD	0.20107%
Trex Co	TREX	US	USD	0.26966%
TRI Pointe Group Inc	TPH	US	USD	0.14130%
TriNet Group Inc	TNET	US	USD	0.13462%
Triple-S Management Corp	GTS	US	USD	0.08077%
Triton International Limited	TRTN	US	USD	0.14596%
TTEC Holdings, Inc	TTEC	US	USD	0.09183%
Twist Bioscience Corp.	TWST	US	USD	0.11757%
Ubiquiti Inc	UI	US	USD	0.10195%
UFP Industries, Inc	UFPI	US	USD	0.15426%
UFP Technologies Inc	UFPT	US	USD	0.07697%
Unifirst Corp	UNF	US	USD	0.14292%
United Therapeutics Corp	UTHR	US	USD	0.18372%
Unum Group	UNM	US	USD	0.20016%
Urban Edge Properties Inc.	UE	US	USD	0.11678%
US Cellular Corp	USM	US	USD	0.06949%
US Physical Therapy Inc	USPH	US	USD	0.10233%
USANA Health Sciences Inc	USNA	US	USD	0.10255%
Valmont Industries Inc	VMI	US	USD	0.14438%
Vector Group Ltd	VGR	US	USD	0.13090%
VERINT SYSTEMS	VRNT	US	USD	0.15121%
Victory Capital Holdings, Inc-A	VCTR	US	USD	0.09656%
Virtu Financial Inc. A	VIRT	US	USD	0.15804%
Vishay Intertechnology Inc	VSH	US	USD	0.11778%
Vista Outdoor Inc	VSTO	US	USD	0.10632%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Vocera Communications Inc	VCRA	US	USD	0.08141%
Voya Financial, Inc	VOYA	US	USD	0.24383%
Waddell & Reed Finl A	WDR	US	USD	0.12803%
Warrior Met Coal, Inc.	HCC	US	USD	0.12957%
Washington Real Estate Investment Trust	WRE	US	USD	0.12069%
Watsco Inc	WSO	US	USD	0.26833%
WD-40 Co	WDFC	US	USD	0.15317%
Weingarten Realty Investors	WRI	US	USD	0.13843%
Weis Markets Inc	WMK	US	USD	0.10461%
Werner Enterprises Inc	WERN	US	USD	0.14184%
Wesbanco Inc (VA)	WSBC	US	USD	0.14157%
Western Alliance Bancorp	WAL	US	USD	0.17357%
Williams-Sonoma Inc	WSM	US	USD	0.25618%
Wingstop Inc.	WING	US	USD	0.16433%
Winmark Corp	WINA	US	USD	0.09283%
Winnebago Industries Inc	WGO	US	USD	0.11473%
World Fuel Services Corp	INT	US	USD	0.16469%
Wright Medical Group NV	WMGI	US	USD	0.16949%
Xerox Holdings Corp	XRX	US	USD	0.17255%
Xperi Holding Corporation	XPER	US	USD	0.08807%
York Water Co	YORW	US	USD	0.08934%
Zendesk Inc	ZEN	US	USD	0.34326%
Zillow Group Inc C	Z	US	USD	0.48467%
Zoom Video Communications, Inc.	ZM	US	USD	0.39956%
Zscaler, Inc.	ZS	US	USD	0.27525%
Zynex Inc.	ZYXI	US	USD	0.07963%
Zynga Inc. A	ZNGA	US	USD	0.24163%

**The Fidelity Small-Mid 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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