

Index Name: Fidelity U.S. Momentum Factor Index
 Index Ticker Symbol: FIDUSMOT
 Index Rebalance Effective Date: 11/18/2019



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Abbott Laboratories	ABT	US	USD	1.50581%
Air Products & Chemicals Inc	APD	US	USD	0.36004%
Alphabet Inc A	GOOGL	US	USD	3.09147%
Alteryx, Inc.	AYX	US	USD	0.70035%
Altice USA Inc.-A	ATUS	US	USD	0.32724%
Amazon.com Inc	AMZN	US	USD	3.03360%
American Electric Power	AEP	US	USD	0.36815%
American Tower Corp A	AMT	US	USD	0.44295%
American Water Works Co Inc	AWK	US	USD	0.28718%
Aon plc	AON	US	USD	0.86565%
Apple Inc.	AAPL	US	USD	4.60127%
Applied Materials Inc	AMAT	US	USD	0.87804%
Arch Capital Group Ltd	ACGL	US	USD	0.74230%
Arrowhead Pharmaceuticals, Inc	ARWR	US	USD	1.07132%
AT&T Inc	T	US	USD	1.35959%
Atlassian Corporation Plc	TEAM	US	USD	0.70858%
AutoZone Inc	AZO	US	USD	0.57227%
Ball Corp	BLL	US	USD	0.22462%
Baxter Intl Inc	BAX	US	USD	1.15455%
Blackstone Group The	BX	US	USD	0.80446%
Celgene Corp	CELG	US	USD	1.27174%
Charter Communications Inc A	CHTR	US	USD	0.61686%
Chevron Corp	CVX	US	USD	1.09167%
Chipotle Mexican Grill Inc.	CMG	US	USD	0.50402%
Chubb Limited	CB	US	USD	0.93709%
Cincinnati Financial Corp	CINF	US	USD	0.73359%
Cintas Corp	CTAS	US	USD	0.66262%
Comcast Corp A	CMCSA	US	USD	1.06643%
Copart Inc	CPRT	US	USD	0.66601%
Costar Group Inc	CSGP	US	USD	0.68541%
Costco Wholesale Corp	COST	US	USD	0.83388%
Coupa Software, Inc.	COUP	US	USD	0.67278%
Crown Castle Intl Corp	CCI	US	USD	0.31167%
Crown Holdings Inc	CCK	US	USD	0.20262%
Danaher Corp	DHR	US	USD	1.26288%
Dollar General Corp	DG	US	USD	0.58986%
Ecolab Inc	ECL	US	USD	0.32495%
Edwards Lifesciences Corp	EW	US	USD	1.14149%
Entergy Corp	ETR	US	USD	0.29383%
Equifax Inc	EFX	US	USD	0.65430%
Equinix Inc	EQIX	US	USD	0.27961%
Equity Lifestyle Properties Inc	ELS	US	USD	0.16711%
Equity Residential	EQR	US	USD	0.22414%
Essex Property Trust	ESS	US	USD	0.19468%

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Estee Lauder Cos. A	EL	US	USD	0.51312%
Extra Space Storage Inc	EXR	US	USD	0.16794%
Exxon Mobil Corp	XOM	US	USD	1.33085%
Facebook Inc A	FB	US	USD	1.93775%
Fidelity National Financial Inc	FNF	US	USD	0.76184%
Fidelity National Information	FIS	US	USD	0.95369%
FirstEnergy Corp	FE	US	USD	0.30450%
Fiserv Inc	FISV	US	USD	0.91253%
FTI Consulting	FCN	US	USD	0.59926%
Global Payments Inc	GPN	US	USD	0.85814%
Hartford Finl Services Group	HIG	US	USD	0.83082%
Healthpeak Properties Inc.	PEAK	US	USD	0.17106%
Hershey Foods Corp	HSY	US	USD	0.42725%
Hilton Worldwide Holdings Inc	HLT	US	USD	0.56219%
Home Depot Inc	HD	US	USD	1.34129%
Honeywell Intl Inc	HON	US	USD	1.08884%
INSULET CORP	PODD	US	USD	1.21706%
Invitation Homes	INVH	US	USD	0.17176%
JP Morgan Chase & Co	JPM	US	USD	2.18291%
Kimberly-Clark	KMB	US	USD	0.51961%
Kinder Morgan Inc	KMI	US	USD	0.41304%
KLA Corporation	KLAC	US	USD	0.78493%
L3Harris Technologies Inc	LHX	US	USD	0.72487%
Lam Research Corp	LRCX	US	USD	0.80422%
Linde plc	LIN	US	USD	0.54821%
Lockheed Martin	LMT	US	USD	0.94434%
Manhattan Associates Inc	MANH	US	USD	0.68523%
MarketAxess Holdings	MKTX	US	USD	0.73147%
Martin Marietta Materials	MLM	US	USD	0.21451%
Mastercard Inc A	MA	US	USD	1.53253%
McDonald's Corp	MCD	US	USD	0.96078%
Merck & Co Inc	MRK	US	USD	1.69378%
Mercury Systems Inc	MRCY	US	USD	0.59328%
Microsoft Corp	MSFT	US	USD	4.58421%
Mid-America Apt Communties	MAA	US	USD	0.17539%
Mondelez International Inc	MDLZ	US	USD	0.62312%
Moody's Corp	MCO	US	USD	0.81656%
MSCI Inc	MSCI	US	USD	0.80458%
Newmont Goldcorp Corp	NEM	US	USD	0.25523%
NextEra Energy Inc	NEE	US	USD	0.59305%
Northrop Grumman Corp	NOC	US	USD	0.79356%
NVR Inc	NVR	US	USD	0.49549%
ONEOK Inc	OKE	US	USD	0.37914%
Paycom Software Inc	PAYC	US	USD	0.73145%
PepsiCo Inc	PEP	US	USD	1.00134%
Phillips 66	PSX	US	USD	0.46740%
Procter & Gamble	PG	US	USD	1.39628%
ProLogis Inc	PLD	US	USD	0.32021%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Public Storage	PSA	US	USD	0.23255%
RenaissanceRe Hldgs	RNR	US	USD	0.72224%
S&P Global Inc	SPGI	US	USD	0.91273%
SBA Communications Corp	SBAC	US	USD	0.21206%
Sempra Energy	SRE	US	USD	0.36165%
Sherwin-Williams Co	SHW	US	USD	0.33074%
Snap, Inc.	SNAP	US	USD	0.36776%
Southern Co	SO	US	USD	0.44157%
Starbucks Corp	SBUX	US	USD	0.79197%
Stryker Corp	SYK	US	USD	1.12735%
Sun Communities	SUI	US	USD	0.17136%
Synopsys Inc	SNPS	US	USD	0.74905%
Target Corp	TGT	US	USD	0.67083%
Texas Instruments Inc	TXN	US	USD	1.05279%
The Williams Companies Inc	WMB	US	USD	0.36852%
TopBuild Corp	BLD	US	USD	0.48138%
TransDigm Group	TDG	US	USD	0.71876%
Tyson Foods Inc A	TSN	US	USD	0.45123%
Veeva Systems Inc A	VEEV	US	USD	1.07176%
VEREIT Inc	VER	US	USD	0.15745%
Verisk Analytics Inc	VRSK	US	USD	0.65306%
Visa Inc A	V	US	USD	1.75430%
Vulcan Materials Co	VMC	US	USD	0.21822%
Walmart Inc.	WMT	US	USD	0.96431%
Walt Disney Co	DIS	US	USD	1.22504%
Waste Management Inc	WM	US	USD	0.74658%
WEC Energy Group Inc	WEC	US	USD	0.30697%
Welltower Inc	WELL	US	USD	0.23514%
Willis Towers Watson PLC	WLTW	US	USD	0.78380%
WP Carey Inc	WPC	US	USD	0.16754%
WR Berkley Corp	WRB	US	USD	0.71826%
Xcel Energy Inc	XEL	US	USD	0.32620%
Zoetis Inc	ZTS	US	USD	1.09756%

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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