

Index Name: Fidelity Small-Mid Multifactor Index
 Index Ticker Symbol: FIDUSSMP
 Index Rebalance Effective Date: 08/23/2021



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
A.O. Smith Corp	AOS	US	USD	0.23492%
Abercrombie & Fitch Company A	ANF	US	USD	0.12891%
Academy Sports and Outdoors, Inc.	ASO	US	USD	0.11028%
Acadia Healthcare Company Inc	ACHC	US	USD	0.18085%
Acceleron Pharma Inc.	XLRN	US	USD	0.19311%
ACI Worldwide Inc	ACIW	US	USD	0.14400%
Acuity Brands Inc	AYI	US	USD	0.18497%
Advance Auto Parts Inc	AAP	US	USD	0.31329%
Advanced Drainage Systems Inc	WMS	US	USD	0.16668%
Advanced Energy Industries	AEIS	US	USD	0.13382%
AdvanSix Inc	ASIX	US	USD	0.09163%
AECOM	ACM	US	USD	0.23244%
Affiliated Managers Grp	AMG	US	USD	0.20275%
AGCO Corp	AGCO	US	USD	0.20760%
Agios Pharmaceuticals Inc	AGIO	US	USD	0.12507%
AGNC Investment Corp	AGNC	US	USD	0.23632%
Agree Realty Corp	ADC	US	USD	0.14785%
Alarm.com Holdings, Inc.	ALRM	US	USD	0.13900%
Albany Intl Corp A	AIN	US	USD	0.10920%
Alkermes plc	ALKS	US	USD	0.17863%
Allegion plc	ALLE	US	USD	0.29057%
Allete Inc	ALE	US	USD	0.14638%
Alliance Data Systems Corp	ADS	US	USD	0.16184%
Allison Transmission Holdings Inc	ALSN	US	USD	0.14181%
Allscript Healthcare Solutions Inc	MDRX	US	USD	0.12368%
Altice USA Inc.-A	ATUS	US	USD	0.17319%
AMC Networks Inc.-A	AMCX	US	USD	0.09013%
Amdocs Ltd	DOX	US	USD	0.25967%
Amedisys Inc	AMED	US	USD	0.18080%
American Campus Communities Inc	ACC	US	USD	0.17462%
American Eagle Outfitters	AEO	US	USD	0.16084%
American Financial Group	AFG	US	USD	0.25212%
American Homes 4 Rent A	AMH	US	USD	0.24450%
American National Group, Inc	ANAT	US	USD	0.13570%
American Public Education Inc	APEI	US	USD	0.08555%
American Software Inc A	AMSWA	US	USD	0.09956%
Ameris Bancorp	ABCB	US	USD	0.14617%
Amkor Technology Inc	AMKR	US	USD	0.12392%
AMN Healthcare Services Inc	AMN	US	USD	0.17540%
Angiodynamics Inc	ANGO	US	USD	0.11058%
Antero Resources Corp	AR	US	USD	0.14178%
APi Group Corporation	APG	US	USD	0.13341%
Apogee Enterprises Inc	APOG	US	USD	0.09785%
Apollo Commercial Real Estate Finance, Inc.	ARI	US	USD	0.12262%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Applied Industrial Technologies	AIT	US	USD	0.13357%
AptarGroup Inc	ATR	US	USD	0.22592%
Argan Inc	AGX	US	USD	0.08976%
Armstrong World Industries	AWI	US	USD	0.15798%
Arrow Electronics Inc	ARW	US	USD	0.23216%
Asbury Automotive Group Inc	ABG	US	USD	0.14221%
ASGN Incorporated	ASGN	US	USD	0.16846%
Aspen Technology Inc	AZPN	US	USD	0.21875%
Assurant Inc	AIZ	US	USD	0.25426%
Athene Holding	ATH	US	USD	0.21615%
Atkore Inc.	ATKR	US	USD	0.14483%
AtriCure Inc	ATRC	US	USD	0.13854%
Atrion Corp	ATRI	US	USD	0.11788%
Autoliv Inc	ALV	US	USD	0.19978%
AutoNation Inc	AN	US	USD	0.18641%
Avid Technology	AVID	US	USD	0.10037%
Avient Corp	AVNT	US	USD	0.15335%
Avista Corp	AVA	US	USD	0.13604%
Avnet Inc	AVT	US	USD	0.14980%
Badger Meter Inc	BMI	US	USD	0.13973%
Balchem Corp	BCPC	US	USD	0.14964%
BANK OZK	OZK	US	USD	0.17594%
Bath & Body Works Inc	BBWI	US	USD	0.37708%
Berry Global Group Inc	BERY	US	USD	0.22251%
Blackbaud Inc	BLKB	US	USD	0.13457%
BlueLinx Holdings	BXC	US	USD	0.08795%
Blueprint Medicines Corporation	BPMC	US	USD	0.18433%
Boise Cascade Co	BCC	US	USD	0.11332%
Booz Allen Hamilton Holding Corp A	BAH	US	USD	0.26301%
Borgwarner Inc	BWA	US	USD	0.24728%
Boyd Gaming Corp	BYD	US	USD	0.15661%
Brady Corporation A	BRC	US	USD	0.11649%
Brandywine Realty Trust	BDN	US	USD	0.10336%
Brixmor Property Group Inc	BRX	US	USD	0.17374%
Brookline Bancorp Inc	BRKL	US	USD	0.11195%
Brooks Automation Inc	BRKS	US	USD	0.17387%
Brown & Brown Inc	BRO	US	USD	0.31962%
Bruker BioSciences Corp	BRKR	US	USD	0.23745%
Brunswick Corp	BC	US	USD	0.20810%
Buckle Inc	BKE	US	USD	0.10909%
Bunge Ltd	BG	US	USD	0.26835%
Cable One Inc.	CABO	US	USD	0.25298%
Cabot Oil & Gas A	COG	US	USD	0.19122%
CACI International Inc	CACI	US	USD	0.18802%
Cactus, Inc.	WHD	US	USD	0.12727%
Cadence Bancorporation	CADE	US	USD	0.14045%
California Water Services Group	CWT	US	USD	0.14125%
Camden Natl Corp	CAC	US	USD	0.10888%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Camden Property Trust	CPT	US	USD	0.30226%
Campbell Soup Co	CPB	US	USD	0.24360%
Capri Holdings Ltd	CPRI	US	USD	0.21073%
CareDx Inc.	CDNA	US	USD	0.14003%
CareTrust REIT Inc	CTRE	US	USD	0.09429%
Carlisle Cos	CSL	US	USD	0.25879%
Carriage Services Inc A	CSV	US	USD	0.10374%
Carters Inc	CRI	US	USD	0.15915%
Cathay General Bancorp	CATY	US	USD	0.14134%
CBIZ Inc	CBZ	US	USD	0.10705%
Cboe Global Markets, Inc	CBOE	US	USD	0.32626%
CDK Global Inc	CDK	US	USD	0.15992%
Century Communities Inc	CCS	US	USD	0.11315%
CF Industries Holdings	CF	US	USD	0.23024%
CH Robinson Worldwide Inc	CHRW	US	USD	0.27101%
ChampionX Corporation	CHX	US	USD	0.16294%
Chemed Corp	CHE	US	USD	0.21401%
Chesapeake Utilities Corp	CPK	US	USD	0.12622%
Chimera Investment Corporation	CIM	US	USD	0.15051%
Choice Hotels Intl	CHH	US	USD	0.13657%
CIENA Corp	CIEN	US	USD	0.22787%
Cirrus Logic Inc	CRUS	US	USD	0.16222%
CIT Group Inc	CIT	US	USD	0.17895%
Citi Trends	CTRN	US	USD	0.09189%
City Office REIT Inc	CIO	US	USD	0.07451%
Clearway Energy Inc Cl C	CWEN	US	USD	0.14603%
Cleveland-Cliffs Inc	CLF	US	USD	0.25549%
Cogent Communications Holdings Inc	CCOI	US	USD	0.11483%
Columbia Property Trust Inc	CXP	US	USD	0.10392%
Comerica Inc (MI)	CMA	US	USD	0.25911%
Comfort Systems USA Inc	FIX	US	USD	0.12002%
Commvault Systems	CVLT	US	USD	0.14313%
Computer Programs & Systems Inc	CPSI	US	USD	0.10573%
Concentrix Corp	CNXC	US	USD	0.19867%
Conduent Inc	CNDT	US	USD	0.11434%
Conmed Corp	CNMD	US	USD	0.15518%
ConnectOne Bancorp Inc	CNOB	US	USD	0.11716%
CONSOL Energy Inc.	CEIX	US	USD	0.10860%
Continental Resources Inc/OK	CLR	US	USD	0.13453%
Corcept Therapeutics	CORT	US	USD	0.12410%
Cornerstone OnDemand Inc	CSOD	US	USD	0.15926%
Corvel Corp	CRVL	US	USD	0.11707%
Cousins Properties	CUZ	US	USD	0.15874%
Cowen Inc	COWN	US	USD	0.10027%
Cracker Barrel Old Country Store Inc	CBRL	US	USD	0.13869%
Crane Co	CR	US	USD	0.15616%
Crocs Inc.	CROX	US	USD	0.23560%
Cross Country Healthcare Inc	CCRN	US	USD	0.09767%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Crown Holdings Inc	CCK	US	USD	0.32381%
CSG Systems Intl Inc	CSGS	US	USD	0.11605%
CTS Corp	CTS	US	USD	0.10724%
CubeSmart	CUBE	US	USD	0.23544%
Customers Bancorp	CUBI	US	USD	0.10899%
Darling Ingredients Inc	DAR	US	USD	0.29894%
DaVita Inc	DVA	US	USD	0.25328%
Deckers Outdoor	DECK	US	USD	0.28440%
Deluxe Corp	DLX	US	USD	0.10000%
Denali Therapeutics Inc.	DNLI	US	USD	0.15112%
Dentsply Sirona Inc.	XRAY	US	USD	0.31113%
Devon Energy Corp	DVN	US	USD	0.34740%
Dick's Sporting Goods Inc	DKS	US	USD	0.19864%
Dillard's Inc A	DDS	US	USD	0.12059%
Diodes Inc	DIOD	US	USD	0.15261%
DISH Network Corp A	DISH	US	USD	0.24199%
Dolby Laboratories A	DLB	US	USD	0.19474%
Donaldson Co	DCI	US	USD	0.21704%
Dorman Products Inc	DORM	US	USD	0.12918%
Dropbox, Inc.	DBX	US	USD	0.23334%
DXC Technology Company	DXC	US	USD	0.23051%
Eagle Bancorp Inc	EGBN	US	USD	0.12327%
Eagle Materials Inc	EXP	US	USD	0.18651%
Eagle Pharmaceuticals, Inc.	EGRX	US	USD	0.10762%
East West Bancorp Inc	EWBC	US	USD	0.25386%
EastGroup Properties	EGP	US	USD	0.18050%
Emcor Group Inc	EME	US	USD	0.18542%
Employers Holdings Inc	EIG	US	USD	0.11304%
Encompass Health Corp	EHC	US	USD	0.21593%
Encore Wire Corp	WIRE	US	USD	0.10696%
Energy Recovery Inc.	ERII	US	USD	0.08506%
Energys	ENS	US	USD	0.13006%
Ennis Inc	EBF	US	USD	0.08752%
Enova International, Inc.	ENVA	US	USD	0.10652%
Enstar Group Ltd	ESGR	US	USD	0.14274%
Envista Holdings Corp	NVST	US	USD	0.19904%
Eplus Inc	PLUS	US	USD	0.11797%
Equitrans Midstream Corp	ETRN	US	USD	0.15722%
Equity Lifestyle Properties Inc	ELS	US	USD	0.29903%
Essent Group Ltd	ESNT	US	USD	0.17956%
Essential Properties Realty Trust Inc	EPRT	US	USD	0.12376%
Ethan Allen Interiors	ETD	US	USD	0.09555%
Euronet Services Inc	EEFT	US	USD	0.20422%
Evercore Inc A	EVR	US	USD	0.18420%
Everest Re Group Ltd	RE	US	USD	0.27881%
EVERTEC Inc	EVTC	US	USD	0.13599%
Exelixis Inc	EXEL	US	USD	0.19020%
ExlService Holdings Inc	EXLS	US	USD	0.15988%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Fabrinet	FN	US	USD	0.15917%
Federal Realty Invt Trust	FRT	US	USD	0.19604%
Federal Signal Corp	FSS	US	USD	0.11788%
Fidelity National Financial Inc	FNF	US	USD	0.33162%
First American Financial Corp	FAF	US	USD	0.21822%
First Bancorp (Puerto Rico)	FBP	US	USD	0.13912%
First Horizon Corp	FHN	US	USD	0.23767%
First Industrial Realty Trust	FR	US	USD	0.18439%
First Midwest Bancorp (IL)	FMBI	US	USD	0.13086%
Five9, Inc.	FIVN	US	USD	0.26806%
Flagstar Bancorp Inc	FBC	US	USD	0.13202%
Flowers Foods Inc	FLO	US	USD	0.18449%
Foot Locker Inc	FL	US	USD	0.18033%
Forward Air Corp	FWRD	US	USD	0.11703%
Four Corners Property Trust	FCPT	US	USD	0.09647%
Franklin Electric Co	FELE	US	USD	0.12864%
Franklin Resources Inc	BEN	US	USD	0.23196%
Frontage Holdings Corp	01521	HK	HKD	0.08351%
frontdoor, inc.	FTDR	US	USD	0.13969%
Fulgent Genetics, Inc.	FLGT	US	USD	0.09976%
Fulton Financial Corp (PA)	FULT	US	USD	0.13638%
Gaming & Leisure Properties Inc.	GLPI	US	USD	0.23476%
Genesco Inc	GCO	US	USD	0.10800%
Genpact Ltd	G	US	USD	0.24057%
Gentex Corp	GNTX	US	USD	0.21074%
Gentherm Inc	THRM	US	USD	0.13120%
Globe Life Inc.	GL	US	USD	0.24620%
Globus Medical Inc. A	GMED	US	USD	0.18967%
Graco Inc	GGG	US	USD	0.29086%
GrafTech International Ltd.	EAF	US	USD	0.09923%
Graham Holdings Co B	GHC	US	USD	0.11915%
Grand Canyon Education	LOPE	US	USD	0.14531%
Granite Construction Inc	GVA	US	USD	0.10548%
Gray Television Inc	GTN	US	USD	0.09700%
Great Southern Bancorp	GSBC	US	USD	0.10427%
Great Western Bancorp Inc	GWB	US	USD	0.12138%
Greif Bros Corp A	GEF	US	USD	0.10694%
Group 1 Automotive Inc	GPI	US	USD	0.12922%
H&R Block Inc	HRB	US	USD	0.16421%
Hackett Group Inc	HCKT	US	USD	0.10458%
Hancock Whitney Corp	HWC	US	USD	0.15947%
Hanmi Financial Corp	HAFC	US	USD	0.10256%
Hanover Insurance Group Inc	THG	US	USD	0.18259%
HarborOne Bancorp, Inc.	HONE	US	USD	0.10588%
Harley-Davidson Inc	HOG	US	USD	0.18624%
Haverty Furniture	HVT	US	USD	0.09449%
Hawaiian Electric Industries	HE	US	USD	0.17343%
Healthcare Realty Trust	HR	US	USD	0.13170%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Healthcare Services Group Inc	HCSG	US	USD	0.10687%
Healthcare Trust of America Inc.	HTA	US	USD	0.17625%
HealthEquity Inc	HQY	US	USD	0.16594%
HealthStream Inc	HSTM	US	USD	0.10607%
Heidrick & Struggles Intl Inc	HSII	US	USD	0.09082%
Helios Technologies, Inc	HLIO	US	USD	0.11586%
Henry Schein Inc	HSIC	US	USD	0.27132%
Herbalife Nutrition Ltd.	HLF	US	USD	0.16748%
Herman Miller Inc	MLHR	US	USD	0.12458%
Hibbett, Inc.	HIBB	US	USD	0.10645%
Highwoods Properties	HIW	US	USD	0.14170%
Hill-Rom Holdings Inc	HRC	US	USD	0.23695%
Hillenbrand Inc	HI	US	USD	0.13048%
Hilltop Holdings Inc	HTH	US	USD	0.12959%
HNI Corp	HNI	US	USD	0.10471%
HomeStreet Inc.	HMST	US	USD	0.11385%
Hope Bancorp, Inc	HOPE	US	USD	0.12358%
Houlihan Lokey Inc A	HLI	US	USD	0.16838%
Hubbell Inc	HUBB	US	USD	0.25644%
Huntington Ingalls Industries Inc.	HII	US	USD	0.21059%
ICF International	ICFI	US	USD	0.10738%
ICU Medical Inc	ICUI	US	USD	0.15952%
IDACORP Inc	IDA	US	USD	0.18299%
IDT Corp B	IDT	US	USD	0.07043%
IES Holdings, Inc	IESC	US	USD	0.09034%
Independent Bank Corp (MI)	IBCP	US	USD	0.10028%
Industrial Logistics Properties Trust	ILPT	US	USD	0.09532%
Ingles Markets Inc A	IMKTA	US	USD	0.11278%
Ingredion Inc	INGR	US	USD	0.19204%
Innoviva, Inc	INVA	US	USD	0.11431%
Inogen Inc.	INGN	US	USD	0.11220%
Insight Enterprises Inc	NSIT	US	USD	0.14015%
Integer Holdings Corporation	ITGR	US	USD	0.15031%
Integra Lifesciences Hldg	IART	US	USD	0.17764%
Intellia Therapeutics, Inc.	NTLA	US	USD	0.23948%
InterDigital Inc	IDCC	US	USD	0.12580%
International Seaways Inc	INSW	US	USD	0.11728%
Interpublic Group Cos	IPG	US	USD	0.30223%
Invesco Ltd	IVZ	US	USD	0.23699%
Iron Mountain Inc	IRM	US	USD	0.28686%
ITT Inc	ITT	US	USD	0.20986%
J&J Snack Foods	JJSF	US	USD	0.13572%
J.B. Hunt Transport Services	JBHT	US	USD	0.31757%
J2 Global Inc	JCOM	US	USD	0.17203%
Jabil Inc	JBL	US	USD	0.21909%
Jack Henry & Associates Inc.	JKHY	US	USD	0.31300%
Jack in the Box Inc	JACK	US	USD	0.12787%
Janus Henderson Group plc	JHG	US	USD	0.21146%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Jazz Pharmaceuticals plc	JAZZ	US	USD	0.21397%
Jefferies Financial Group Inc.	JEF	US	USD	0.20770%
John Wiley & Sons Inc. A	JW.A	US	USD	0.10800%
Jones Lang Lasalle Inc	JLL	US	USD	0.26166%
Juniper Networks Inc	JNPR	US	USD	0.24979%
Kadant Inc	KAI	US	USD	0.11297%
Kelly Services A	KELYA	US	USD	0.08137%
Kforce Inc	KFRC	US	USD	0.09415%
Kilroy Realty Corp	KRC	US	USD	0.17883%
Kimball Electronics Inc.	KE	US	USD	0.09816%
Kimco Realty Corp	KIM	US	USD	0.27393%
Kite Realty Group Trust	KRG	US	USD	0.08817%
Kohl's Corp	KSS	US	USD	0.23831%
Kontoor Brands Inc.	KTB	US	USD	0.12997%
Korn Ferry	KFY	US	USD	0.13662%
Kulicke & Soffa Industries	KLIC	US	USD	0.16079%
La-Z Boy Inc	LZB	US	USD	0.11522%
Lakeland Bancorp Inc	LBAI	US	USD	0.10950%
Lamar Advertising Co A	LAMR	US	USD	0.21913%
Lamb Weston Holdings Inc	LW	US	USD	0.25779%
Lancaster Colony Corp	LANC	US	USD	0.15506%
Landstar System Inc	LSTR	US	USD	0.17712%
Lear Corp	LEA	US	USD	0.21907%
LeMaitre Vascular Inc	LMAT	US	USD	0.10419%
Lennox International Inc	LII	US	USD	0.26616%
Levi Strauss & Co.-A	LEVI	US	USD	0.11678%
LHC Group	LHCG	US	USD	0.17810%
Liberty Global plc C	LBTYK	US	USD	0.29407%
Life Storage, Inc	LSI	US	USD	0.21599%
Lincoln Electric Hldgs	LECO	US	USD	0.21200%
Lindsay Corporation	LNN	US	USD	0.10541%
Lithia Motors Inc	LAD	US	USD	0.24237%
Littelfuse Inc	LFUS	US	USD	0.20346%
LivaNova PLC	LIVN	US	USD	0.15327%
LKQ Corp	LKQ	US	USD	0.32173%
Loews Corp	L	US	USD	0.30106%
Louisiana Pacific Corp	LPX	US	USD	0.18301%
LTC Properties	LTC	US	USD	0.08508%
Lumen Technologies, Inc.	LUMN	US	USD	0.25225%
M/I Schottenstein Homes	MHO	US	USD	0.11475%
Macy's Inc	M	US	USD	0.21819%
Manhattan Associates Inc	MANH	US	USD	0.24785%
ManpowerGroup	MAN	US	USD	0.18761%
Marathon Oil Corp	MRO	US	USD	0.23387%
MarineMax Inc	HZO	US	USD	0.09654%
Mastec Inc	MTZ	US	USD	0.15222%
Matson Inc.	MATX	US	USD	0.13159%
MAXIMUS Inc	MMS	US	USD	0.17452%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
McGrath Rentcorp	MGRC	US	USD	0.10203%
MDU Resources Group Inc	MDU	US	USD	0.19688%
Medifast Inc	MED	US	USD	0.12330%
Medpace Holdings, Inc.	MEDP	US	USD	0.17242%
Merchants Bancorp	MBIN	US	USD	0.10336%
Mercury General Corp	MCY	US	USD	0.11902%
Meredith Corp	MDP	US	USD	0.09402%
Meridian Bioscience Inc	VIVO	US	USD	0.09723%
Merit Medical Systems Inc	MMSI	US	USD	0.15131%
Mesa Laboratories Inc	MLAB	US	USD	0.11061%
Meta Financial Group, Inc.	CASH	US	USD	0.12025%
Methode Electronics Inc	MEI	US	USD	0.11665%
MGIC Investment Corp	MTG	US	USD	0.18109%
Middleby Corp The	MIDD	US	USD	0.23594%
Minerals Technologies Inc	MTX	US	USD	0.11983%
MKS Instruments Inc	MKSI	US	USD	0.20968%
ModivCare Inc.	MODV	US	USD	0.13099%
Moelis & Co	MC	US	USD	0.15101%
Mohawk Industries Inc	MHK	US	USD	0.27785%
Molina Healthcare	MOH	US	USD	0.34429%
Molson Coors Beverage Co B	TAP	US	USD	0.24545%
Morningstar	MORN	US	USD	0.18749%
Movado Group Inc	MOV	US	USD	0.09479%
MSA Safety Inc	MSA	US	USD	0.17292%
MSC Industrial Direct A	MSM	US	USD	0.14085%
Mueller Industries	MLI	US	USD	0.12355%
MYR GROUP	MYRG	US	USD	0.10416%
National Energy Services Reunited Corp.	NESR	US	USD	0.10372%
National Fuel Gas	NFG	US	USD	0.16400%
National Health Investors	NHI	US	USD	0.10216%
National HealthCare Corp	NHC	US	USD	0.10484%
National Retail Properties Inc	NNN	US	USD	0.19895%
National Storage Affiliates Trust	NSA	US	USD	0.13293%
Navient Corp	NAVI	US	USD	0.16558%
NCR Corp	NCR	US	USD	0.17695%
Neogen Corp	NEOG	US	USD	0.16694%
Netgear Inc	NTGR	US	USD	0.10825%
Netscout Systems Inc	NTCT	US	USD	0.11879%
New Jersey Resources Corp	NJR	US	USD	0.14781%
New York Times Co A	NYT	US	USD	0.18848%
Newell Brands Inc	NWL	US	USD	0.23310%
NewMarket Corp	NEU	US	USD	0.12658%
News Corp A	NWSA	US	USD	0.24498%
Nexstar Media Group, Inc	NXST	US	USD	0.16504%
Nordson Corp	NDSN	US	USD	0.28083%
Northwestern Corp	NWE	US	USD	0.14552%
Novanta Inc	NOVT	US	USD	0.18370%
NRG Energy	NRG	US	USD	0.26498%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
NU Skin Enterprises Inc A	NUS	US	USD	0.13221%
nVent Electric plc	NVT	US	USD	0.16740%
OGE Energy Corp	OGE	US	USD	0.21030%
Old Republic Intl Corp	ORI	US	USD	0.22189%
Olin Corp	OLN	US	USD	0.17721%
Omega Healthcare Investors	OHI	US	USD	0.18731%
Omicell Inc	OMCL	US	USD	0.19874%
OneMain Holdings Inc	OMF	US	USD	0.18011%
Onto Innovation Inc	ONTO	US	USD	0.13706%
Open Lending Corporation	LPRO	US	USD	0.13449%
Oppenheimer Holdings A	OPY	US	USD	0.10136%
OptimizeRx Corp	OPRX	US	USD	0.09314%
Option Care Health, Inc.	OPCH	US	USD	0.13415%
Oshkosh Corporation	OSK	US	USD	0.20377%
OSI Systems Inc	OSIS	US	USD	0.11969%
Otter Tail Corp	OTTR	US	USD	0.12604%
Ovintiv Inc.	OVV	US	USD	0.19002%
Owens & Minor Inc	OMI	US	USD	0.13439%
Owens Corning Inc	OC	US	USD	0.23394%
Pacific Biosciences of California	PACB	US	USD	0.15178%
PacWest Bancorp	PACW	US	USD	0.17014%
Papa John's Intl Inc	PZZA	US	USD	0.16171%
Paylocity Holding Corp	PCTY	US	USD	0.25440%
PDC Energy Inc	PDCE	US	USD	0.16100%
Penske Auto Group	PAG	US	USD	0.12909%
Pentair PLC	PNR	US	USD	0.29539%
Perdoceo Education Corporation	PRDO	US	USD	0.08871%
Perficient Inc	PRFT	US	USD	0.14841%
Perrigo Company plc	PRGO	US	USD	0.16504%
Phibro Animal Health Corporation A	PAHC	US	USD	0.10623%
Photronics Inc.	PLAB	US	USD	0.09966%
Piedmont Office Realty Trust Inc	PDM	US	USD	0.10198%
Pinnacle West Capital (AZ)	PNW	US	USD	0.24076%
Plexus Corp	PLXS	US	USD	0.12843%
Popular Inc (Puerto Rico)	BPOP	US	USD	0.19908%
Portland General Electric	POR	US	USD	0.16926%
PotlatchDeltic Corp	PCH	US	USD	0.11789%
Power Integrations Inc	POWI	US	USD	0.18728%
Preferred Apartment Communities Inc	APTS	US	USD	0.07743%
Preferred Bank (CA)	PFBC	US	USD	0.11056%
Premier Inc. A	PINC	US	USD	0.14608%
Prestige Consumer Healthcare Inc	PBH	US	USD	0.14437%
Primerica Inc	PRI	US	USD	0.19001%
Primoris Services Corp	PRIM	US	USD	0.08960%
Progress Software Corp	PRGS	US	USD	0.11633%
Proofpoint Inc.	PFPT	US	USD	0.25575%
Provident Financial Services	PFS	US	USD	0.11836%
PS Business Parks Inc	PSB	US	USD	0.11583%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
QCR Holdings Inc	QCRH	US	USD	0.10554%
Qualys Inc.	QLYS	US	USD	0.15492%
Quanta Services Inc	PWR	US	USD	0.30074%
Quidel Corp	QDEL	US	USD	0.14745%
Qurate Retail Inc-A	QRTEA	US	USD	0.14191%
Radian Group	RDN	US	USD	0.17211%
Rambus Inc	RMBS	US	USD	0.12718%
RCI Hospitality Holdings, Inc	RICK	US	USD	0.09061%
Realogy Holdings Corp.	RLGY	US	USD	0.09219%
Regal Beloit Corp	RBC	US	USD	0.17781%
Regency Centers Corp	REG	US	USD	0.23338%
Reinsurance Group of America	RGA	US	USD	0.22552%
Reliance Steel & Aluminum	RS	US	USD	0.23729%
Rent-A-Center Inc	RCII	US	USD	0.14265%
Repligen Corp	RGEN	US	USD	0.31446%
Resolute Forest Products	RFP	US	USD	0.08565%
Retail Opportunity Investments Corp	ROIC	US	USD	0.09740%
Revolve Group, Inc.-A	RVLV	US	USD	0.11254%
Rexford Industrial Realty Inc	REXR	US	USD	0.19764%
Rexnord Corp	RXN	US	USD	0.19846%
RH	RH	US	USD	0.26755%
RMR Group A	RMR	US	USD	0.07783%
Robert Half Intl Inc	RHI	US	USD	0.27070%
Rogers Corp	ROG	US	USD	0.15181%
Royalty Pharma plc	RPRX	US	USD	0.15306%
RPT Realty	RPT	US	USD	0.07906%
Rush Enterprises A	RUSHA	US	USD	0.10687%
Ryder System Inc	R	US	USD	0.14014%
Sabra Health Care REIT	SBRA	US	USD	0.11348%
Safety Insurance Group Inc	SAFT	US	USD	0.11868%
SAGE Therapeutics Inc	SAGE	US	USD	0.12222%
Saia Inc	SAIA	US	USD	0.18555%
Sally Beauty Holdings, Inc.	SBH	US	USD	0.11354%
Sanderson Farms	SAFM	US	USD	0.16591%
Sandy Spring Bancorp Inc	SASR	US	USD	0.12532%
Sanfilippo John B & Son Inc	JBSS	US	USD	0.10355%
Sanmina Corp	SANM	US	USD	0.12566%
ScanSource Inc	SCSC	US	USD	0.10732%
Schnitzer Steel Inds A	SCHN	US	USD	0.10150%
Scholastic Corp	SCHL	US	USD	0.08363%
Schweitzer-Mauduit	SWM	US	USD	0.09403%
Science Applications International Corp	SAIC	US	USD	0.15935%
SciPlay Corp.	SCPL	US	USD	0.08013%
Sealed Air Corp	SEE	US	USD	0.23288%
SEI Investments Corp	SEIC	US	USD	0.21266%
Select Medical Holdings Corp	SEM	US	USD	0.13542%
Selective Insurance Group Inc	SIGI	US	USD	0.18246%
Sensata Technologies Holding plc	ST	US	USD	0.22820%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Sensient Technologies Corp	SXT	US	USD	0.13945%
Service Corp Intl	SCI	US	USD	0.26498%
Shockwave Medical, Inc.	SWAV	US	USD	0.19628%
Shoe Carnival	SCVL	US	USD	0.10500%
Shutterstock Inc	SSTK	US	USD	0.11976%
Signet Jewelers Ltd	SIG	US	USD	0.15109%
Simpson Manufacturing Co Inc	SSD	US	USD	0.15710%
Sirius XM Holdings Inc	SIRI	US	USD	0.18438%
Skechers USA Inc A	SKX	US	USD	0.19179%
SL Green Realty Corp	SLG	US	USD	0.14526%
SLM Corp	SLM	US	USD	0.19321%
Smith & Wesson Brands, Inc.	SWBI	US	USD	0.10005%
Snap On Inc	SNA	US	USD	0.27015%
Sonoco Products Co	SON	US	USD	0.18853%
Spire Inc	SR	US	USD	0.14519%
Spirit Realty Capital Inc	SRC	US	USD	0.15694%
SPS Commerce Inc	SPSC	US	USD	0.16658%
Staar Surgical Co	STAA	US	USD	0.19080%
STAG Industrial Inc	STAG	US	USD	0.17602%
Standard Motor Products	SMP	US	USD	0.10017%
Steel Dynamics Inc	STLD	US	USD	0.30997%
Sterling Bancorp/DE	STL	US	USD	0.16083%
Stewart Information Services	STC	US	USD	0.12031%
Stifel Financial Corp	SF	US	USD	0.20732%
STORE Capital Corp	STOR	US	USD	0.20201%
Sturm Ruger & Co Inc	RGR	US	USD	0.10756%
Summit Materials A	SUM	US	USD	0.14029%
SunCoke Energy Inc	SXC	US	USD	0.08372%
Supernus Pharmaceuticals Inc	SUPN	US	USD	0.10387%
Sykes Enterprises Inc	SYKE	US	USD	0.12539%
Syneos Health, Inc	SYNH	US	USD	0.24102%
Synnex Corp	SNX	US	USD	0.17450%
Synovus Financial Corp (GA)	SNV	US	USD	0.19504%
Tanger Factory Outlet Centers	SKT	US	USD	0.08694%
Tapestry, Inc	TPR	US	USD	0.26466%
Targa Resources Corp	TRGP	US	USD	0.25660%
Taylor Morrison Home Corp	TMHC	US	USD	0.14534%
TechTarget	TTGT	US	USD	0.08926%
Teekay Corp	TK	US	USD	0.10484%
Teekay Tankers Ltd A	TNK	US	USD	0.10590%
TEGNA Inc	TGNA	US	USD	0.12872%
Tempur Sealy Intl Inc	TPX	US	USD	0.21986%
Tenet Healthcare	THC	US	USD	0.21624%
Teradata Corp	TDC	US	USD	0.18241%
Terex Corp	TEX	US	USD	0.13278%
Texas Roadhouse	TXRH	US	USD	0.18235%
Textron Inc	TXT	US	USD	0.33859%
The Chemours Company	CC	US	USD	0.16201%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
THE ENSIGN GROUP	ENSG	US	USD	0.15655%
Timken Co	TKR	US	USD	0.15958%
TITAN MACHINERY	TITN	US	USD	0.08578%
Toll Brothers Inc	TOL	US	USD	0.19328%
TopBuild Corp	BLD	US	USD	0.20062%
Toro Co	TTC	US	USD	0.26853%
TOWNEBANK	TOWN	US	USD	0.12813%
Travel Leisure Co.	TNL	US	USD	0.15394%
Trex Co	TREX	US	USD	0.28008%
Tri Pointe Homes, Inc.	TPH	US	USD	0.12950%
Trinseo SA	TSE	US	USD	0.10051%
Triple-S Management Corp	GTS	US	USD	0.09953%
Tronox A	TROX	US	USD	0.11384%
TTEC Holdings, Inc	TTEC	US	USD	0.11611%
TTM Technologies Inc	TTMI	US	USD	0.11362%
UDR Inc	UDR	US	USD	0.32352%
UFP Industries, Inc	UFPI	US	USD	0.15204%
UGI Corp	UGI	US	USD	0.24882%
Ultra Clean Hldgs	UCTT	US	USD	0.10346%
UMB Financial Corp	UMBF	US	USD	0.15423%
Umpqua Hldgs Corp	UMPQ	US	USD	0.16504%
Unifirst Corp	UNF	US	USD	0.13923%
United Community Banks Inc GA	UCBI	US	USD	0.13733%
United States Steel Corp	X	US	USD	0.20518%
United Therapeutics Corp	UTHR	US	USD	0.24012%
Universal Corp	UVV	US	USD	0.11286%
Universal Display Corp	OLED	US	USD	0.22263%
Universal Health Services B	UHS	US	USD	0.28715%
Univest Financial Corporation	UVSP	US	USD	0.10666%
Unum Group	UNM	US	USD	0.17926%
Urban Outfitters	URBN	US	USD	0.12577%
Urstadt Biddle Prop Inc A	UBA	US	USD	0.07354%
US Physical Therapy Inc	USPH	US	USD	0.10840%
USANA Health Sciences Inc	USNA	US	USD	0.11318%
Vail Resorts Inc	MTN	US	USD	0.27054%
Valley National Bancorp (NJ)	VLV	US	USD	0.17979%
Valmont Industries Inc	VMI	US	USD	0.16062%
Valvoline Inc	VVV	US	USD	0.16577%
Vanda Pharmaceuticals	VNDA	US	USD	0.10411%
Vector Group Ltd	VGR	US	USD	0.12529%
VEREIT Inc	VER	US	USD	0.25586%
Vericel Corporation	VCEL	US	USD	0.13029%
Veritiv Corporation	VRTV	US	USD	0.11564%
Viavi Solutions Inc	VIAV	US	USD	0.14911%
Victory Capital Holdings, Inc-A	VCTR	US	USD	0.10968%
Vishay Intertechnology Inc	VSH	US	USD	0.13421%
Vista Outdoor Inc	VSTO	US	USD	0.11942%
Vmware Inc A	VMW	US	USD	0.29088%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Vocera Communications Inc	VCRA	US	USD	0.11494%
Vontier Corp	VNT	US	USD	0.18943%
Waterstone Financial Inc	WSBF	US	USD	0.10071%
Watsco Inc	WSO	US	USD	0.22550%
Watts Industries Inc A	WTS	US	USD	0.15398%
WD-40 Co	WDFC	US	USD	0.14411%
Wesbanco Inc (VA)	WSBC	US	USD	0.13361%
WESCO Intl Inc	WCC	US	USD	0.15586%
Western Alliance Bancorp	WAL	US	USD	0.24972%
Western Union Co	WU	US	USD	0.23459%
Westlake Chemical Corp	WLK	US	USD	0.12627%
WestRock Co	WRK	US	USD	0.29332%
Whirlpool Corp	WHR	US	USD	0.31339%
Williams-Sonoma Inc	WSM	US	USD	0.28800%
Wingstop Inc.	WING	US	USD	0.16075%
Winmark Corp	WINA	US	USD	0.09767%
Wintrust Financial Corp	WTFC	US	USD	0.16126%
Woodward Inc.	WWD	US	USD	0.19298%
World Fuel Services Corp	INT	US	USD	0.12253%
World Wrestling Entertainment Inc-A	WWE	US	USD	0.10232%
WP Carey Inc	WPC	US	USD	0.28707%
WR Berkley Corp	WRB	US	USD	0.27372%
Xerox Holdings Corp	XRX	US	USD	0.14653%
Xperi Holding Corporation	XPER	US	USD	0.12322%
XPO Logistics Inc	XPO	US	USD	0.22123%
Yelp Inc	YELP	US	USD	0.11045%
Zions Bancorporation N.A.	ZION	US	USD	0.23930%
Zynga Inc. A	ZNGA	US	USD	0.19916%

The Fidelity Small-Mid Multifactor 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.

Third party trademarks and service marks are the property of their respective owners. All other trademarks and service marks are the property of FMR LLC or an affiliate.

Fidelity Brokerage Services LLC, Member NYSE, SIPC, 900 Salem Street, Smithfield, RI 02917
Fidelity Distributors Company, LLC, 500 Salem St., Smithfield, RI 02917

771939.5.0