

Index Name: Fidelity Small-Mid Factor Index  
 Index Ticker Symbol: FIDUSSMT  
 Index Rebalance Effective Date: 08/19/2019



COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
A.O. Smith Corp	AOS	US	USD	0.24319%
Aaon Inc	AAON	US	USD	0.11157%
Aaron's Inc.	AAN	US	USD	0.19427%
ABM Industries Inc	ABM	US	USD	0.13175%
ACI Worldwide Inc	ACIW	US	USD	0.14176%
Acuity Brands Inc	AYI	US	USD	0.19037%
Addus HomeCare Corp	ADUS	US	USD	0.12574%
Advanced Drainage Systems Inc	WMS	US	USD	0.10403%
Advanced Energy Industries	AEIS	US	USD	0.10265%
Aerojet Rocketdyne Holdings Inc	AJRD	US	USD	0.16176%
AGCO Corp	AGCO	US	USD	0.17328%
Agree Realty Corp	ADC	US	USD	0.13804%
Alamo Group Inc	ALG	US	USD	0.09942%
Alaska Air Group Inc	ALK	US	USD	0.24995%
Allegion plc	ALLE	US	USD	0.29169%
Allete Inc	ALE	US	USD	0.18761%
Alliance Data Systems Corp	ADS	US	USD	0.24306%
Allison Transmission Holdings Inc	ALSN	US	USD	0.19199%
Alteryx, Inc.	AYX	US	USD	0.16579%
Altice USA Inc.-A	ATUS	US	USD	0.16744%
Amalgamated Bank	AMAL	US	USD	0.08858%
AMC Networks Inc.-A	AMCX	US	USD	0.13689%
Amtcor plc	AMCR	US	USD	0.18692%
Amdocs Ltd	DOX	US	USD	0.28948%
Amedisys Inc	AMED	US	USD	0.18652%
American Assets Trust Inc	AAT	US	USD	0.11448%
American Campus Communities Inc	ACC	US	USD	0.23079%
American Financial Group	AFG	US	USD	0.26502%
American Homes 4 Rent A	AMH	US	USD	0.22925%
American National Insurance Co	ANAT	US	USD	0.11421%
American Public Education Inc	APEI	US	USD	0.08243%
American Software Inc A	AMSWA	US	USD	0.07825%
American States Water Co	AWR	US	USD	0.17154%
Amerisafe	AMSF	US	USD	0.13194%
AMN Healthcare Services Inc	AMN	US	USD	0.16639%
ANI Pharmaceuticals Inc	ANIP	US	USD	0.09106%
Anika Therapeutics Inc	ANIK	US	USD	0.11734%
Apartment Investment & Mgmt	AIV	US	USD	0.25871%
Apollo Commercial Real Estate Finance, Inc.	ARI	US	USD	0.14686%
Apple Hospitality REIT Inc	APLE	US	USD	0.15498%
AptarGroup Inc	ATR	US	USD	0.26598%
Arbor Realty Trust	ABR	US	USD	0.11665%
Arch Coal Inc Cl A	ARCH	US	USD	0.17830%
Arena Pharmaceuticals Inc	ARNA	US	USD	0.14696%

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Ares Commercial Real Estate Corp	ACRE	US	USD	0.10749%
Argo Group International Holdings Ltd	ARGO	US	USD	0.15037%
Arlington Asset Investment A	AI	US	USD	0.08862%
Armstrong World Industries	AWI	US	USD	0.19037%
Arrow Electronics Inc	ARW	US	USD	0.20483%
Arrowhead Pharmaceuticals, Inc	ARWR	US	USD	0.15953%
Artisan Partners Asset Management Inc A	APAM	US	USD	0.11814%
Asbury Automotive Group Inc	ABG	US	USD	0.12906%
Aspen Technology Inc	AZPN	US	USD	0.30177%
Assured Guaranty Ltd	AGO	US	USD	0.21296%
Athene Holding	ATH	US	USD	0.21129%
Atrion Corp	ATRI	US	USD	0.11979%
Avangrid Inc	AGR	US	USD	0.14626%
Avnet Inc	AVT	US	USD	0.16798%
AVX Corp	AVX	US	USD	0.07626%
Badger Meter Inc	BMI	US	USD	0.10565%
Balchem Corp	BCPC	US	USD	0.14770%
Bancorp Inc	TBBK	US	USD	0.10679%
Bank of Hawaii Corp	BOH	US	USD	0.17778%
BANK OZK	OZK	US	USD	0.15892%
Barrett Business Services	BBSI	US	USD	0.08914%
Bed Bath & Beyond Inc	BBBY	US	USD	0.09821%
Benchmark Electronics Inc	BHE	US	USD	0.09222%
Berry Global Group Inc	BERY	US	USD	0.19921%
Bio-Rad Laboratories Inc A	BIO	US	USD	0.25846%
Bio-Techne Corp	TECH	US	USD	0.26845%
Biodelivery Sciences Intl	BDSI	US	USD	0.11332%
Biospecifics Technologies Corp	BSTC	US	USD	0.10411%
BJ's Restaurants Inc	BJRI	US	USD	0.09032%
Black Hills Corp	BKH	US	USD	0.18116%
Black Knight Inc.	BKI	US	USD	0.28276%
Blackbaud Inc	BLKB	US	USD	0.17775%
Blackstone Mortgage Trust Inc	BXMT	US	USD	0.20025%
Bloomin' Brands Inc	BLMN	US	USD	0.11546%
BMC Stock Holdings Inc	BMCH	US	USD	0.12911%
Booz Allen Hamilton Holding Corp A	BAH	US	USD	0.32191%
Boston Beer Inc A	SAM	US	USD	0.17525%
Brady Corporation A	BRC	US	USD	0.12756%
Bright Horizons Family Solutions Inc	BFAM	US	USD	0.32197%
Brighthouse Financial Inc	BHF	US	USD	0.19052%
Brinker Intl Inc	EAT	US	USD	0.11700%
Brixmor Property Group Inc	BRX	US	USD	0.20586%
Brown & Brown Inc	BRO	US	USD	0.30242%
Brown-Forman Corp B	BF.B	US	USD	0.31977%
Bruker BioSciences Corp	BRKR	US	USD	0.18209%
Buckle Inc	BKE	US	USD	0.09318%
Cable One Inc.	CABO	US	USD	0.24283%
Cabot Microelectronics Corp	CCMP	US	USD	0.15120%

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CACI Intl Inc A	CACI	US	USD	0.18874%
Cactus, Inc.	WHD	US	USD	0.15276%
Campbell Soup Co	CPB	US	USD	0.28332%
Capstead Mortgage Corp	CMO	US	USD	0.11128%
CareTrust REIT Inc	CTRE	US	USD	0.11867%
Carlisle Cos	CSL	US	USD	0.27459%
Carriage Services Inc A	CSV	US	USD	0.09549%
Carters Inc	CRI	US	USD	0.18500%
Casey's General Stores Inc	CASY	US	USD	0.23594%
Cass Information Systems Inc	CASS	US	USD	0.08082%
Catalent Inc	CTLT	US	USD	0.29448%
Cathay General Bancorp	CATY	US	USD	0.15207%
CDK Global Inc	CDK	US	USD	0.19683%
Central Pacific Financial Co	CPF	US	USD	0.11379%
Charles River Laboratories	CRL	US	USD	0.24405%
Chase Corp	CCF	US	USD	0.09592%
Cheesecake Factory Inc	CAKE	US	USD	0.11001%
Chemed Corp	CHE	US	USD	0.27034%
Chesapeake Lodging Trust	CHSP	US	USD	0.10684%
Chimera Investment Corporation	CIM	US	USD	0.18751%
Choice Hotels Intl	CHH	US	USD	0.16464%
Churchill Downs Inc	CHDN	US	USD	0.18520%
CIENA Corp	CIEN	US	USD	0.20205%
Cinemark Holdings Inc	CNK	US	USD	0.18060%
Cirrus Logic Inc	CRUS	US	USD	0.14091%
CIT Group Inc	CIT	US	USD	0.19089%
City Hldg Co	CHCO	US	USD	0.12491%
Clearway Energy Inc Cl C	CWEN	US	USD	0.12643%
Codexis Inc	CDXS	US	USD	0.08716%
Cogent Communications Holdings Inc	CCOI	US	USD	0.13515%
Cohen & Steers Inc	CNS	US	USD	0.12519%
Columbia Sportswear Co	COLM	US	USD	0.14673%
Comfort Systems USA Inc	FIX	US	USD	0.10488%
Commerce Bancshares Inc (MO)	CBSH	US	USD	0.22771%
Community Trust Bancorp Inc	CTBI	US	USD	0.10814%
Computer Programs & Systems Inc	CPSI	US	USD	0.08772%
Conmed Corp	CNMD	US	USD	0.15776%
ConnectOne Bancorp Inc	CNOB	US	USD	0.10133%
CONSOL Energy Inc.	CEIX	US	USD	0.13183%
Continental Building Products Inc	CBPX	US	USD	0.09551%
Cooper Tire & Rubber	CTB	US	USD	0.10629%
CoreLogic Inc.	CLGX	US	USD	0.15843%
Coresite Realty Corp	COR	US	USD	0.17456%
Coronado Global Resources Inc (CDI)	CRN	AU	AUD	0.08964%
Corvel Corp	CRVL	US	USD	0.11624%
Coupa Software, Inc.	COUP	US	USD	0.23767%
Cracker Barrel Old Country Store Inc	CBRL	US	USD	0.18195%
Crane Co	CR	US	USD	0.15890%

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Credit Acceptance Corp	CACC	US	USD	0.22987%
Crown Holdings Inc	CCK	US	USD	0.29865%
Cryolife Inc	CRY	US	USD	0.10897%
CSG Systems Intl Inc	CSGS	US	USD	0.11188%
CSW Industrials Inc	CSWI	US	USD	0.10005%
CubeSmart	CUBE	US	USD	0.23520%
Curtiss-Wright Corp	CW	US	USD	0.19875%
CVR Energy Inc	CVI	US	USD	0.15091%
Deckers Outdoor	DECK	US	USD	0.17429%
Delek US Holdings	DK	US	USD	0.16433%
Dell Technologies Inc-C	DELL	US	USD	0.22837%
Deluxe Corp	DLX	US	USD	0.12641%
Denny's Corp	DENN	US	USD	0.12325%
Dick's Sporting Goods Inc	DKS	US	USD	0.13743%
Dine Brands Global, Inc.	DIN	US	USD	0.11295%
Diodes Inc	DIOD	US	USD	0.09408%
DISH Network Corp A	DISH	US	USD	0.26536%
DMC Global Inc	BOOM	US	USD	0.14768%
Dolby Laboratories A	DLB	US	USD	0.15073%
Domtar Corp	UFS	US	USD	0.12417%
Donaldson Co	DCI	US	USD	0.22460%
Dorman Products Inc	DORM	US	USD	0.14607%
Douglas Emmett	DEI	US	USD	0.23753%
Dunkin' Brands Group Inc	DNKN	US	USD	0.26072%
Eagle Bancorp Inc	EGBN	US	USD	0.12730%
Eagle Materials Inc	EXP	US	USD	0.17435%
EastGroup Properties	EGP	US	USD	0.18208%
EchoStar Holding Corp A	SATS	US	USD	0.10523%
Emcor Group Inc	EME	US	USD	0.18796%
Employers Holdings Inc	EIG	US	USD	0.12987%
Enanta Pharmaceuticals	ENTA	US	USD	0.11931%
Encompass Health Corp	EHC	US	USD	0.24210%
Encore Wire Corp	WIRE	US	USD	0.10002%
Ennis Inc	EBF	US	USD	0.08560%
Entegris Inc	ENTG	US	USD	0.21101%
EPAM Systems Inc	EPAM	US	USD	0.29851%
EPR Properties	EPR	US	USD	0.20991%
Equity Commonwealth	EQC	US	USD	0.17345%
Erie Indemnity Co A	ERIE	US	USD	0.20289%
ESCO Technologies Inc	ESE	US	USD	0.11547%
Essent Group Ltd	ESNT	US	USD	0.20943%
Essential Properties Realty Trust Inc	EPRT	US	USD	0.09486%
Ethan Allen Interiors	ETH	US	USD	0.09628%
Euronet Services Inc	EEFT	US	USD	0.25369%
Everbridge, Inc.	EVBG	US	USD	0.11071%
EVERTEC Inc	EVTC	US	USD	0.11998%
EVO Payments, Inc.-A	EVOP	US	USD	0.07791%
ExlService Holdings Inc	EXLS	US	USD	0.12270%

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Exponent Inc	EXPO	US	USD	0.16757%
Extended Stay America Inc	STAY	US	USD	0.14245%
Fabrinet	FN	US	USD	0.11672%
FactSet Research System Inc	FDS	US	USD	0.34948%
Fair Isaac & Co Inc	FICO	US	USD	0.30824%
Federal Signal Corp	FSS	US	USD	0.11622%
Federated Investors Inc B	FII	US	USD	0.16773%
FGL Holdings	FG	US	USD	0.12504%
First American Financial Corp	FAF	US	USD	0.25335%
First Bancorp (Puerto Rico)	FBP	US	USD	0.13756%
First Citizens Bancshares Inc. (NC) A	FCNCA	US	USD	0.18798%
First Foundation Inc.	FFWM	US	USD	0.10691%
First Horizon National Corp	FHN	US	USD	0.21463%
First Industrial Realty Trust	FR	US	USD	0.18886%
FirstCash Inc	FCFS	US	USD	0.20184%
Five9, Inc.	FIVN	US	USD	0.16378%
FLIR Systems Inc	FLIR	US	USD	0.22193%
Flowers Foods Inc	FLO	US	USD	0.18096%
Foot Locker Inc	FL	US	USD	0.18838%
Forrester Research Inc	FORR	US	USD	0.06650%
Fortune Brands Home & Security Inc	FBHS	US	USD	0.24427%
Four Corners Property Trust	FCPT	US	USD	0.12034%
Fox Factory Holding Corp	FOXF	US	USD	0.15263%
FTI Consulting	FCN	US	USD	0.17295%
FTS International, Inc.	FTSI	US	USD	0.14539%
Fulton Financial Corp (PA)	FULT	US	USD	0.15860%
Gaming & Leisure Properties Inc.	GLPI	US	USD	0.25475%
Garmin Ltd	GRMN	US	USD	0.31744%
Generac Holdings Inc	GNRC	US	USD	0.18663%
Genesee & Wyoming Inc A	GWR	US	USD	0.23408%
Genpact Ltd	G	US	USD	0.20695%
Gentex Corp	GNTX	US	USD	0.25320%
Getty Realty Corp	GTY	US	USD	0.09608%
Globus Medical Inc. A	GMED	US	USD	0.19350%
Grace W.R. & Co	GRA	US	USD	0.18380%
Graco Inc	GGG	US	USD	0.25737%
GrafTech International Ltd.	EAF	US	USD	0.09123%
Graham Holdings Co B	GHC	US	USD	0.16185%
Grand Canyon Education	LOPE	US	USD	0.24948%
Granite Point Mortgage Trust Inc.	GPMT	US	USD	0.11246%
Great Lakes Dredge & Dock Corp	GLDD	US	USD	0.08705%
Great Southern Bancorp	GSBC	US	USD	0.10846%
GreenSky Inc	GSKY	US	USD	0.05159%
Guidewire Software	GWRE	US	USD	0.24807%
H&R Block Inc	HRB	US	USD	0.22610%
Hackett Group Inc	HCKT	US	USD	0.07666%
Haemonetics Corp	HAE	US	USD	0.28146%
Hamilton Lane Inc	HLNE	US	USD	0.11639%

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Hanesbrands Inc	HBI	US	USD	0.19389%
Hanmi Financial Corp	HAFC	US	USD	0.09792%
Hanover Insurance Group Inc	THG	US	USD	0.23436%
Harley-Davidson Inc	HOG	US	USD	0.20563%
Hawaiian Electric Industries	HE	US	USD	0.20156%
Hawkins Inc	HWKN	US	USD	0.09304%
HD Supply Holdings Inc	HDS	US	USD	0.24207%
Healthcare Realty Trust	HR	US	USD	0.17584%
Healthcare Trust of America Inc.	HTA	US	USD	0.21866%
HealthEquity Inc	HQY	US	USD	0.15518%
HealthStream Inc	HSTM	US	USD	0.11297%
HEICO Corp A	HEI.A	US	USD	0.41049%
Heidrick & Struggles Intl Inc	HSII	US	USD	0.08138%
Helen of Troy Ltd	HELE	US	USD	0.18575%
Herbalife Nutrition Ltd.	HLF	US	USD	0.16213%
Heritage Insurance Holdings Inc	HRTG	US	USD	0.10995%
Hexcel Corp	HXL	US	USD	0.24558%
Hibbett Sports Inc	HIBB	US	USD	0.08201%
Highwoods Properties	HIW	US	USD	0.17948%
Hill-Rom Holdings Inc	HRC	US	USD	0.26877%
Hillenbrand Inc	HI	US	USD	0.10503%
Hilltop Holdings Inc	HTH	US	USD	0.13618%
HMS Holdings Corp	HMSY	US	USD	0.18549%
Horizon Therapeutics	HZNP	US	USD	0.21553%
Hospitality Properties Trust	HPT	US	USD	0.16911%
Hubbell Inc	HUBB	US	USD	0.23878%
HubSpot Inc	HUBS	US	USD	0.23944%
Hyatt Hotels Corp A	H	US	USD	0.16205%
i3 Verticals, Inc-A	IIIV	US	USD	0.05913%
ICU Medical Inc	ICUI	US	USD	0.13203%
IDACORP Inc	IDA	US	USD	0.21716%
Independent Bank Corp (MI)	IBCP	US	USD	0.10125%
Industrial Logistics Properties Trust	ILPT	US	USD	0.10452%
Ingredion Inc	INGR	US	USD	0.20832%
Innospec Inc	IOSP	US	USD	0.12604%
Innoviva, Inc	INVA	US	USD	0.11141%
Inovalon Holdings Inc A	INOV	US	USD	0.11733%
Insight Enterprises Inc	NSIT	US	USD	0.10013%
Insperty Inc.	NSP	US	USD	0.14901%
INSULET CORP	PODD	US	USD	0.34068%
Integer Holdings Corporation	ITGR	US	USD	0.13912%
Integra Lifesciences Hldg	IART	US	USD	0.19675%
Intl Speedway Corp A	ISCA	US	USD	0.11564%
Invitation Homes	INVH	US	USD	0.27635%
Ionis Pharmaceuticals Inc	IONS	US	USD	0.32817%
ITT Inc	ITT	US	USD	0.18538%
J&J Snack Foods	JJSF	US	USD	0.15924%
J2 Global Inc	JCOM	US	USD	0.15753%

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Jabil Inc	JBL	US	USD	0.15621%
Jack in the Box Inc	JACK	US	USD	0.16455%
Jacobs Engineering Group Inc	JEC	US	USD	0.31723%
James River Group Holdings Ltd.	JRVR	US	USD	0.13748%
Jazz Pharmaceuticals plc	JAZZ	US	USD	0.28569%
JetBlue Airways Corp	JBLU	US	USD	0.20652%
K12 Inc	LRN	US	USD	0.10891%
Kaman Corp A	KAMN	US	USD	0.10691%
KAR Auction Services Inc	KAR	US	USD	0.15387%
KBR Inc	KBR	US	USD	0.15064%
Kemper Corporation	KMPR	US	USD	0.19711%
Kforce Inc	KFRC	US	USD	0.09062%
Kilroy Realty Corp	KRC	US	USD	0.26262%
Kimball Intl Inc B	KBAL	US	USD	0.09079%
Kimco Realty Corp	KIM	US	USD	0.26219%
Kinsale Capital Group, Inc.	KNSL	US	USD	0.14532%
KKR Real Estate Finance Trust Inc	KREF	US	USD	0.10461%
Korn Ferry	KFY	US	USD	0.12730%
Kulicke & Soffa Industries	KLIC	US	USD	0.09694%
La-Z Boy Inc	LZB	US	USD	0.12259%
Lakeland Financial Corp	LKFN	US	USD	0.11880%
Lamar Advertising Co A	LAMR	US	USD	0.22427%
Lancaster Colony Corp	LANC	US	USD	0.15825%
Landstar System Inc	LSTR	US	USD	0.17785%
Lantheus Holdings, Inc.	LNTH	US	USD	0.11555%
Laureate Education, Inc A	LAUR	US	USD	0.11754%
Leggett & Platt	LEG	US	USD	0.20663%
LeMaitre Vascular Inc	LMAT	US	USD	0.10554%
Lennox International Inc	LII	US	USD	0.29888%
Lexington Realty Trust	LXP	US	USD	0.13025%
LHC Group	LHCG	US	USD	0.18032%
Liberty Oilfield Services Inc. A	LBRT	US	USD	0.13899%
Liberty Property Trust	LPT	US	USD	0.25730%
Life Storage, Inc	LSI	US	USD	0.19033%
Lincoln Electric Hldgs	LECO	US	USD	0.20213%
Lithia Motors Inc A	LAD	US	USD	0.15628%
Littelfuse Inc	LFUS	US	USD	0.15678%
Live Nation Entertainment Inc.	LYV	US	USD	0.32247%
LKQ Corp	LKQ	US	USD	0.27629%
LogMeIn Inc	LOGM	US	USD	0.14691%
Louisiana Pacific Corp	LPX	US	USD	0.15205%
LPL Investment Holdings	LPLA	US	USD	0.23629%
LTC Properties	LTC	US	USD	0.12337%
M/I Schottenstein Homes	MHO	US	USD	0.10954%
Mack-Cali Realty Corp	CLI	US	USD	0.11495%
Magellan Health Inc	MGLN	US	USD	0.13650%
Magnolia Oil & Gas Corp-A	MGY	US	USD	0.16274%
Malibu Boats Inc A	MBUU	US	USD	0.09228%

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Manhattan Associates Inc	MANH	US	USD	0.20080%
ManpowerGroup	MAN	US	USD	0.19750%
Mantech Intl Corp A	MANT	US	USD	0.10814%
Marcus Corp	MCS	US	USD	0.10765%
MarketAxess Holdings	MKTX	US	USD	0.44220%
Masimo Corp	MASI	US	USD	0.27392%
Mastec Inc	MTZ	US	USD	0.18194%
MasterCraft Boat Holdings, Inc	MCFT	US	USD	0.08533%
Match Group, Inc.	MTCH	US	USD	0.20314%
MAXIMUS Inc	MMS	US	USD	0.19125%
McGrath Rentcorp	MGRC	US	USD	0.11037%
MDC Holdings Inc	MDC	US	USD	0.13079%
Medical Properties Trust	MPW	US	USD	0.23183%
Medidata Solutions Inc.	MDSO	US	USD	0.23521%
Medifast Inc	MED	US	USD	0.10224%
Mednax Inc	MD	US	USD	0.14139%
Medpace Holdings, Inc.	MEDP	US	USD	0.14686%
Mercer Intl Inc	MERC	US	USD	0.08279%
Mercury General Corp	MCY	US	USD	0.12643%
Mercury Systems Inc	MRCY	US	USD	0.17696%
Meredith Corp	MDP	US	USD	0.11536%
Meridian Bancorp, Inc	EBSB	US	USD	0.11793%
Meridian Bioscience Inc	VIVO	US	USD	0.09155%
Merit Medical Systems Inc	MMSI	US	USD	0.13774%
Meritage Corp	MTH	US	USD	0.14165%
Meritor Inc	MTOR	US	USD	0.09499%
Mesa Air Group Inc	MESA	US	USD	0.04652%
Mesa Laboratories Inc	MLAB	US	USD	0.10096%
MFA Financial Inc.	MFA	US	USD	0.17796%
MGIC Investment Corp	MTG	US	USD	0.20196%
MicroStrategy Inc A	MSTR	US	USD	0.10077%
Middleby Corp The	MIDD	US	USD	0.21462%
Miller Herman Inc	MLHR	US	USD	0.13048%
MKS Instruments Inc	MKSI	US	USD	0.15883%
Mohawk Industries Inc	MHK	US	USD	0.25177%
Molina Healthcare	MOH	US	USD	0.30602%
Monolithic Power Systems	MPWR	US	USD	0.20602%
Monotype Imaging Holdings Inc	TYPE	US	USD	0.08847%
Monro, Inc	MNRO	US	USD	0.15459%
Moog Inc A	MOG.A	US	USD	0.13427%
Morningstar	MORN	US	USD	0.16694%
MSA Safety Inc	MSA	US	USD	0.15773%
MSC Industrial Direct A	MSM	US	USD	0.14801%
MSG Networks Inc A	MSGN	US	USD	0.10711%
MTS Systems Corp	MTSC	US	USD	0.09532%
Mueller Industries	MLI	US	USD	0.10493%
Murphy USA Inc	MUSA	US	USD	0.16330%
MYR GROUP	MYRG	US	USD	0.07889%



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Myriad Genetics Inc	MYGN	US	USD	0.09294%
NanoString Technologies Inc	NSTG	US	USD	0.10745%
National CineMedia Inc	NCMI	US	USD	0.09305%
National Health Investors	NHI	US	USD	0.15919%
National HealthCare Corp	NHC	US	USD	0.11294%
National Instruments Corp	NATI	US	USD	0.18342%
National Presto Industries	NPK	US	USD	0.08148%
National Retail Properties Inc	NNN	US	USD	0.28881%
National Storage Affiliates Trust	NSA	US	USD	0.11992%
National Western Life Group, Inc A	NWLI	US	USD	0.10677%
Neogen Corp	NEOG	US	USD	0.18332%
NeoGenomics Inc.	NEO	US	USD	0.14870%
New York Mortgage Trust Inc.	NYMT	US	USD	0.12364%
New York Times Co A	NYT	US	USD	0.16657%
NewMarket Corp	NEU	US	USD	0.18716%
Nexstar Media Group, Inc	NXST	US	USD	0.18188%
NextGen Healthcare, Inc	NXGN	US	USD	0.10157%
NIC Inc	EGOV	US	USD	0.09368%
NMI Holdings Inc	NMIH	US	USD	0.14719%
Nordson Corp	NDSN	US	USD	0.24274%
NorthStar Realty Europe Corp	NRE	US	USD	0.09300%
Northwestern Corp	NWE	US	USD	0.17020%
Novanta Inc	NOVT	US	USD	0.11805%
NU Skin Enterprises Inc A	NUS	US	USD	0.13747%
Nuance Communications Inc	NUAN	US	USD	0.18369%
NuVasive Inc	NUVA	US	USD	0.17077%
OFG Bancorp	OFG	US	USD	0.11073%
OGE Energy Corp	OGE	US	USD	0.29077%
Old Republic Intl Corp	ORI	US	USD	0.24861%
Omega Healthcare Investors	OHI	US	USD	0.26508%
Omnicell Inc	OMCL	US	USD	0.16052%
On Semiconductor Corp	ON	US	USD	0.23145%
ONE Gas Inc	OGS	US	USD	0.19829%
Oritani Financial Corp	ORIT	US	USD	0.10602%
Oshkosh Corporation	OSK	US	USD	0.18839%
OSI Systems Inc	OSIS	US	USD	0.10654%
Otter Tail Corp	OTTR	US	USD	0.12840%
Owens Corning Inc	OC	US	USD	0.21690%
Owens-Illinois Inc	OI	US	USD	0.10808%
Patterson Cos Inc	PDCO	US	USD	0.11744%
Paycom Software Inc	PAYC	US	USD	0.34872%
Paylocity Holding Corp	PCTY	US	USD	0.14474%
PC Connection Inc	CNXN	US	USD	0.08246%
PDL BioPharma Inc	PDLI	US	USD	0.09633%
Peabody Energy Corp	BTU	US	USD	0.18778%
Peapack Gladstone Financial	PGC	US	USD	0.10527%
Perficient Inc	PRFT	US	USD	0.08993%
Perspecta Inc.	PRSP	US	USD	0.15213%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Phibro Animal Health Corporation A	PAHC	US	USD	0.10784%
Photronics Inc.	PLAB	US	USD	0.07646%
Physicians Realty Trust	DOC	US	USD	0.15115%
Piedmont Office Realty Trust Inc	PDM	US	USD	0.13112%
Pilgrims Pride Corp	PPC	US	USD	0.11725%
Planet Fitness Inc A	PLNT	US	USD	0.22799%
Plexus Corp	PLXS	US	USD	0.10712%
PNM Resources Inc	PNM	US	USD	0.18118%
Pool Corp	POOL	US	USD	0.28225%
Popular Inc (Puerto Rico)	BPOP	US	USD	0.21708%
Portland General Electric	POR	US	USD	0.20665%
Post Holdings Inc.	POST	US	USD	0.23192%
Power Integrations Inc	POWI	US	USD	0.12423%
Pra Health Sciences Inc	PRAH	US	USD	0.23478%
Preferred Apartment Communities Inc	APTS	US	USD	0.08376%
Preferred Bank (CA)	PFBC	US	USD	0.10610%
Prestige Consumer Healthcare Inc	PBH	US	USD	0.13681%
Primerica Inc	PRI	US	USD	0.20935%
Progress Software Corp	PRGS	US	USD	0.10338%
ProPetro Holding Corp.	PUMP	US	USD	0.12044%
PS Business Parks Inc	PSB	US	USD	0.15739%
Pulte Group Inc	PHM	US	USD	0.28745%
Quaker Chemical Corp	KWR	US	USD	0.12088%
Qualys Inc.	QLYS	US	USD	0.13569%
Quanta Services Inc	PWR	US	USD	0.18589%
Radian Group	RDN	US	USD	0.21316%
Ralph Lauren Corp A	RL	US	USD	0.19097%
RBC Bearings	ROLL	US	USD	0.16987%
RE/MAX Holdings Inc A	RMAX	US	USD	0.07499%
Regal Beloit Corp	RBC	US	USD	0.14129%
Regional Management Corp	RM	US	USD	0.10567%
Reliance Steel & Aluminum	RS	US	USD	0.24602%
RenaissanceRe Hldgs	RNR	US	USD	0.28653%
Rent-A-Center Inc	RCII	US	USD	0.11470%
Repligen Corp	RGEN	US	USD	0.17516%
Retail Properties of America Inc - A	RPAI	US	USD	0.12788%
REX American Resources Corp	REX	US	USD	0.14937%
Rexford Industrial Realty Inc	REXR	US	USD	0.17048%
Rexnord Corp	RXN	US	USD	0.13417%
RingCentral Inc A	RNG	US	USD	0.30291%
RLI Corp	RLI	US	USD	0.18463%
RMR Group A	RMR	US	USD	0.07172%
Robert Half Intl Inc	RHI	US	USD	0.22926%
Rollins Inc	ROL	US	USD	0.19253%
Rosetta Stone Inc	RST	US	USD	0.07912%
Royal Gold Inc	RGLD	US	USD	0.28854%
Ruth's Hospitality Group, Inc.	RUTH	US	USD	0.09136%
Sabre Corporation	SABR	US	USD	0.22979%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Safety Insurance Group Inc	SAFT	US	USD	0.12838%
Sally Beauty Co Inc	SBH	US	USD	0.12042%
Sanmina Corp	SANM	US	USD	0.11329%
Scholastic Corp	SCHL	US	USD	0.10649%
Schweitzer-Mauduit	SWM	US	USD	0.10973%
Science Applications International Corp	SAIC	US	USD	0.16737%
Scotts Co. A	SMG	US	USD	0.18699%
Sealed Air Corp	SEE	US	USD	0.24635%
SeaWorld Entertainment Inc	SEAS	US	USD	0.14236%
SEI Investments Corp	SEIC	US	USD	0.27083%
Selective Insurance Group Inc	SIGI	US	USD	0.21171%
Sensata Technologies Holding plc	ST	US	USD	0.24734%
Sensient Technologies Corp	SXT	US	USD	0.14656%
Service Corp Intl	SCI	US	USD	0.30069%
Shenandoah Telecommunications	SHEN	US	USD	0.11683%
Signature Bank NY	SBNY	US	USD	0.24359%
Silgan Hldgs Inc	SLGN	US	USD	0.13866%
Simpson Manufacturing Co Inc	SSD	US	USD	0.14027%
Sinclair Broadcast Group A	SBGI	US	USD	0.15595%
Sirius XM Holdings Inc	SIRI	US	USD	0.27349%
Six Flags Entertainment Corp	SIX	US	USD	0.19084%
Skechers USA Inc A	SKX	US	USD	0.17809%
SolarEdge Technologies Inc	SEDG	US	USD	0.17167%
Solaris Oilfield Infrastructure, Inc.-A	SOI	US	USD	0.15614%
Sonoco Products Co	SON	US	USD	0.21618%
Spark Energy Inc A	SPKE	US	USD	0.08286%
Spire Inc	SR	US	USD	0.18358%
Spirit Airlines Inc.	SAVE	US	USD	0.12933%
Spirit Realty Capital Inc	SRC	US	USD	0.17049%
SPS Commerce Inc	SPSC	US	USD	0.10751%
Starwood Property Trust Inc	STWD	US	USD	0.25767%
Steel Dynamics Inc	STLD	US	USD	0.22201%
Steelcase Inc A	SCS	US	USD	0.10250%
Stepan Co	SCL	US	USD	0.12481%
Sterling Bancorp/DE	STL	US	USD	0.19187%
Steven Madden Ltd	SHOO	US	USD	0.14102%
Stock Yards Bancorp Inc	SYBT	US	USD	0.11216%
STORE Capital Corp	STOR	US	USD	0.24500%
Strategic Education Inc	STRA	US	USD	0.17934%
Sturm Ruger & Co Inc	RGR	US	USD	0.09889%
Sunstone Hotel Investors	SHO	US	USD	0.14535%
Sykes Enterprises Inc	SYKE	US	USD	0.09634%
Synnex Corp	SNX	US	USD	0.13766%
Synovus Financial Corp (GA)	SNV	US	USD	0.23111%
Taylor Morrison Home Corp	TMHC	US	USD	0.15059%
Tech Data Corp	TECD	US	USD	0.13881%
Teekay Tankers Ltd A	TNK	US	USD	0.13579%
TEGNA Inc	TGNA	US	USD	0.15155%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Teledyne Technologies Inc	TDY	US	USD	0.33925%
Telephone & Data Systems Inc	TDS	US	USD	0.12493%
Teradyne Inc	TER	US	USD	0.29490%
Terreno Realty Corp	TRNO	US	USD	0.14504%
Tetra Tech Inc	TTEK	US	USD	0.18352%
Texas Roadhouse	TXRH	US	USD	0.16205%
THE ENSIGN GROUP	ENSG	US	USD	0.14644%
The Simply Good Foods Company	SMPL	US	USD	0.11554%
The Wendy's Company	WEN	US	USD	0.18822%
Timken Co	TKR	US	USD	0.13619%
Toll Brothers Inc	TOL	US	USD	0.20073%
Tootsie Roll Industries Inc	TR	US	USD	0.10194%
TopBuild Corp	BLD	US	USD	0.17123%
Toro Co	TTC	US	USD	0.25654%
TPG RE Finance Trust, Inc.	TRTX	US	USD	0.11546%
Tribune Media Co A	TRCO	US	USD	0.18114%
Trico Bancshares	TCBK	US	USD	0.11729%
TriMas Corp	TRS	US	USD	0.10552%
TriNet Group Inc	TNET	US	USD	0.14186%
TrueBlue Inc	TBI	US	USD	0.09438%
TTEC Holdings, Inc	TTEC	US	USD	0.08382%
Tupperware Corp	TUP	US	USD	0.09524%
Tyler Technologies Inc	TYL	US	USD	0.31244%
Ubiquiti Networks Inc	UBNT	US	USD	0.11265%
Unifirst Corp	UNF	US	USD	0.15115%
United Therapeutics Corp	UTHR	US	USD	0.17863%
UNITIL Corp	UTL	US	USD	0.10554%
Universal Corp	UVV	US	USD	0.10440%
Universal Display Corp	OLED	US	USD	0.28389%
Universal Forest Products	UFPI	US	USD	0.13384%
Univest Financial Corporation	UVSP	US	USD	0.11075%
Unum Group	UNM	US	USD	0.22235%
Urstadt Biddle Prop Inc A	UBA	US	USD	0.08491%
US Cellular Corp	USM	US	USD	0.07727%
US Foods Holding Corp.	USFD	US	USD	0.29440%
US Physical Therapy Inc	USPH	US	USD	0.14386%
USANA Health Sciences Inc	USNA	US	USD	0.10108%
Vail Resorts Inc	MTN	US	USD	0.31901%
Valvoline Inc	VVV	US	USD	0.18422%
Vanda Pharmaceuticals	VNDA	US	USD	0.11124%
Varex Imaging Corp	VREX	US	USD	0.10324%
Veracyte Inc	VCYT	US	USD	0.10815%
VEREIT Inc	VER	US	USD	0.30347%
VERINT SYSTEMS	VRNT	US	USD	0.15021%
Versum Materials Inc	VSM	US	USD	0.20773%
Viad Corp	VVI	US	USD	0.10415%
VICI Properties Inc.	VICI	US	USD	0.25291%
Victory Capital Holdings, Inc-A	VCTR	US	USD	0.08944%

COMPANY	TICKER	COUNTRY OF LISTING	CURRENCY CODE	INDEX WEIGHT
Vishay Intertechnology Inc	VSH	US	USD	0.11108%
Vocera Communications Inc	VCRA	US	USD	0.10313%
Voya Financial, Inc	VOYA	US	USD	0.27293%
Wabco Holdings Inc	WBC	US	USD	0.24500%
Waddell & Reed Finl A	WDR	US	USD	0.11636%
Warrior Met Coal, Inc.	HCC	US	USD	0.09983%
Watsco Inc	WSO	US	USD	0.20021%
Watts Industries Inc A	WTS	US	USD	0.13706%
WD-40 Co	WDFC	US	USD	0.14701%
Weingarten Realty Investors	WRI	US	USD	0.14863%
Wesbanco Inc (VA)	WSBC	US	USD	0.13744%
WESCO Intl Inc	WCC	US	USD	0.11799%
West Pharmaceutical Services Inc	WST	US	USD	0.36212%
Western Alliance Bancorp	WAL	US	USD	0.18767%
Western Union Co	WU	US	USD	0.29570%
WEX Inc	WEX	US	USD	0.27229%
Williams-Sonoma Inc	WSM	US	USD	0.21127%
Wingstop Inc.	WING	US	USD	0.17033%
Woodward Inc.	WWD	US	USD	0.21355%
World Fuel Services Corp	INT	US	USD	0.20159%
Worthington Industries Inc	WOR	US	USD	0.10604%
WR Berkley Corp	WRB	US	USD	0.35326%
Wright Medical Group NV	WMGI	US	USD	0.13237%
Wyndham Destinations, Inc.	WYND	US	USD	0.17066%
Xerox Holdings Corp	XRX	US	USD	0.20321%
Xperi Corporation	XPER	US	USD	0.08490%
Zynga Inc. A	ZNGA	US	USD	0.19062%

**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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