



# Fidelity Sustainable World ETF Fund<sup>4</sup>

## FUND FACTS

FUND INCEPTION	June 6, 2019
NAV - SERIES F	\$15.61 (March 31, 2024)
AGGREGATE ASSETS (all series)	\$119.6 million (February 29, 2024)
MANAGEMENT EXPENSE RATIO - SERIES F	0.78%, as at September 30, 2023

## PORTFOLIO MANAGERS

Anna Lester  
George Liu  
Shashi Naik

## Why invest in this fund?

- A global multi-factor equity strategy designed to seek strong risk-adjusted returns through a disciplined investment approach.
- Allows investors to align their investment objectives with their values by investing in companies with favourable ESG characteristics.
- Leverages Geode's sophisticated quantitative investment capabilities and state-of-the-art trading platform.

## RISK CLASSIFICATION<sup>1</sup>



## FUND CODES

### CANADIAN DOLLAR

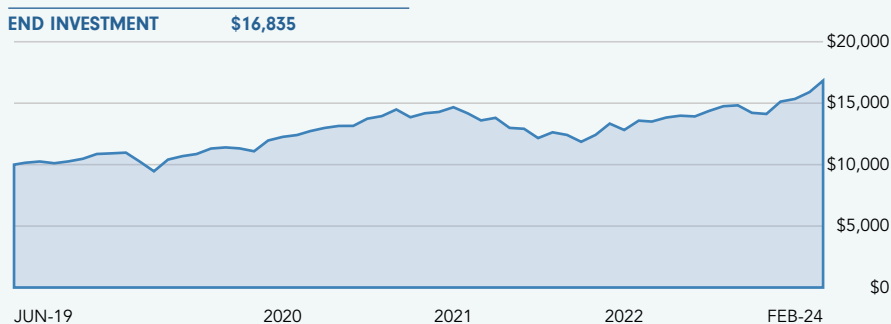
SERIES B	SERIES F
6782	6783

## Performance

Performance and returns shown below are Series F net of fees.

AS AT FEBRUARY 29, 2024

### Growth of \$10,000 since inception<sup>2</sup>



### Standard period returns (%) March 31, 2024

	1 mo	3 mo	6 mo	1 yr	2 yrs	3 yrs	Inception
Fund	3.32	13.33	22.35	25.73	12.24	10.23	12.16

### Calendar returns (%) March 31, 2024

	YTD	2023	2022	2021	2020
Fund	13.33	19.72	-12.63	19.69	12.27

## Allocation<sup>3</sup> AS AT FEBRUARY 29, 2024

### ASSET MIX<sup>3</sup>

98.6%	Foreign Equities
1.1%	Canadian Equities
0.3%	Cash & Other

### SECTOR MIX<sup>3</sup>

27.9%	Information Technology
15.6%	Financials
12.4%	Industrials
10.8%	Health Care
8.8%	Consumer Discretionary
8.4%	Communication Services
6.3%	Materials
6.1%	Consumer Staples
1.5%	Real Estate
1.1%	Energy

### GEOGRAPHICAL MIX<sup>3</sup>

62.1%	United States
5.3%	Japan
4.7%	China
3.6%	United Kingdom
3.5%	Netherlands
2.4%	India
2.3%	Switzerland
2.1%	Taiwan
1.9%	Turkey
1.6%	Denmark



## Fidelity Sustainable World ETF Fund<sup>4</sup>, cont'd

### QUARTERLY TOP TEN HOLDINGS

AS AT DECEMBER 31, 2023

Microsoft - Information Technology	
Nvidia - Information Technology	
Alphabet, Cl. A - Communication Services	
Alphabet, Cl. C - Communication Services	
Mastercard - Financials	
Adobe - Information Technology	
Novo-Nordisk - Health Care	
Intel - Information Technology	
ASML Holding - Information Technology	
Novartis - Health Care	
<b>Total holdings</b>	<b>176</b>
<b>Top 10 holdings aggregate</b>	<b>25.7%</b>

Source: Fidelity Investments Canada ULC. Performance shows annual compounded returns as at March 31, 2024 (Series F) net-of-fees, in Canadian dollars.

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- 1 A fund's volatility is determined using a statistical measure called "standard deviation. Standard deviation is a statistical measure of how much a return varies over an extended period of time. The more variable the returns, the larger the standard deviation. Investors may examine historical standard deviation in conjunction with historical returns to decide whether an investment's volatility would have been acceptable given the returns it would have produced. A higher standard deviation indicates a wider dispersion of past returns and thus greater historical volatility. Standard deviation does not indicate how an investment actually performed, but it does indicate the volatility of its returns over time. Standard deviation is annualized. The returns used for this calculation are not load-adjusted. Standard deviation does not predict the future volatility of a fund. The investment risk level indicated is required to be determined in accordance with the Canadian Securities Administrators standardized risk classification methodology, which is based on the historical volatility of a fund, as measured by the ten-year annualized standard deviation of the returns of the fund. Standard deviation is used to quantify the historical dispersion of returns around the average returns over a recent ten-year period.
- 2 The compound growth calculations shown is used to illustrate the effects of the compound growth rate and is not intended to reflect future values of the fund or returns on investment in any fund.
- 3 Month-end asset mixes may total greater than/less than 100% due to differences in the timing of cashflows and investments, and/or to reflect cash held for the purposes of collateral allocations associated with certain types of derivatives. Country and sector allocations show specific exposures to countries/sectors representing at least 1% of total fund asset. As such, the values displayed may not total 100%.
- 4 Fidelity Sustainable World ETF and Mutual Fund use a quantitative model, which may not produce the intended results for a variety of reasons, including, but not limited to: errors or omissions in the data used by the model, the factors and/or assumptions used in the model, the weight placed on each factor and/or assumption in the model, changing sources of market return or market risk, market disruption, and technical issues in the design, development, implementation, and maintenance of the model.

Read a fund's prospectus before investing. Mutual funds are not guaranteed; their values change frequently and past performance may not be repeated. Investors will pay management fees and expenses, may pay commissions or trailing commissions and may experience a gain or loss. The indicated rates of return are the historical annual compounded total returns including changes in unit value and the reinvestment of all distributions and do not take into account sales, redemption, distribution, optional charges or income taxes payable by any security holder that would have reduced returns. If you buy other series of Fidelity funds, the performance will vary largely due to different fees and expenses. Investors who buy Series F pay investment management fees and expenses to Fidelity. Investors will also pay their dealer a fee for financial advice services in addition to the Series F fees charged by Fidelity.