



Fidelity Investments Canada ULC

FUTURES CONTRACTS HELD AS AT MARCH 31, 2021

FUND	SECURITY DESCRIPTION	MATURITY DATE	TRADED SHARES/PAR	UNREALIZED GAIN/LOSS (000s)	NOTIONAL (000s)
Fidelity Asset Allocation Currency Neutral Private Pool	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(59)	78	(4,866)
TOTAL				78	(4,866)
Fidelity Asset Allocation Private Pool	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(459)	610	(37,855)
TOTAL				610	(37,855)
Fidelity Balanced Class Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(19)	25	(1,567)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(13)	1	(2,893)
TOTAL				26	(4,460)
Fidelity Balanced Currency Neutral Private Pool	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(15)	20	(1,237)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(1)	1	(223)
TOTAL				21	(1,460)
Fidelity Balanced Income Currency Neutral Private Pool	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(17)	23	(1,402)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(6)	1	(1,335)
TOTAL				24	(2,737)
Fidelity Balanced Income Private Pool	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(132)	175	(10,886)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(52)	4	(11,572)
TOTAL				179	(22,458)
Fidelity Balanced Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(57)	76	(4,701)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(36)	3	(8,011)
TOTAL				79	(12,712)
Fidelity Balanced Private Pool	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(81)	108	(6,680)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(26)	2	(5,786)
TOTAL				110	(12,466)
Fidelity Canadian Bond Core Plus Institutional Trust	CAN 10YR BOND FUT JUN21 CNM1	Jun-2021	138	(445)	19,222
TOTAL				(445)	19,222
Fidelity Canadian Long Bond Core Plus Institutional Trust	CAN 10YR BOND FUT JUN21 CNM1	Jun-2021	350	(1,128)	48,752
TOTAL				(1,128)	48,752
Fidelity Canadian Long Bond Institutional Trust	CAN 10YR BOND FUT JUN21 CNM1	Jun-2021	150	(483)	20,894
TOTAL				(483)	20,894

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Fidelity Emerging Markets Equity Investment Trust – Valuation Account	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	200	(238)	16,494
TOTAL				(238)	16,494
Fidelity Emerging Markets Equity Multi-Asset Base Fund – Lead	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	200	(238)	16,494
TOTAL				(238)	16,494
Fidelity Global Balanced Class Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(190)	252	(15,670)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(62)	5	(13,797)
TOTAL				257	(29,467)
Fidelity Global Balanced Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(264)	351	(21,773)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(341)	26	(75,886)
TOTAL				377	(97,659)
Fidelity Global Bond Fund	EURO-BOBL FUTURE JUN21 OEM1	Jun-2021	(28)	(8)	(5,612)
	EURO-SCHATZ FUT JUN21 DUM1	Jun-2021	(43)	(2)	(7,147)
TOTAL				(10)	(12,759)
Fidelity Global Bond Multi-Asset Base Fund	EURO-BOBL FUTURE JUN21 OEM1	Jun-2021	(445)	(132)	(89,196)
	EURO-SCHATZ FUT JUN21 DUM1	Jun-2021	(880)	(40)	(146,255)
TOTAL				(172)	(235,451)
Fidelity Global Credit Ex-U.S. Investment Trust	AUST 10Y BOND FUT JUN21 XMM1	Jun-2021	10	8	1,338
	EURO-BOBL FUTURE JUN21 OEM1	Jun-2021	(15)	(3)	(3,007)
	EURO-BUND FUTURE JUN21 RXM1	Jun-2021	144	(23)	36,625
	EURO-BUXL 30Y BND FUT JUN21 UBM1	Jun-2021	43	(181)	13,152
	LONG GILT FUTURE JUN21 G M1	Jun-2021	(22)	4	(4,885)
	US 10YR NOTE FUT (CBT)JUN21 TYM1	Jun-2021	124	(370)	20,514
	US 10YR ULTRA FUT JUN21 UXYM1	Jun-2021	110	(471)	19,966
	US 5YR NOTE (CBT) FUT JUN21 FVM1	Jun-2021	207	(221)	32,241
	US LONG BOND(CBT) FUT JUN21 USM1	Jun-2021	84	(557)	16,374
	US ULTRA BOND CBT FUT JUN21 WNM1	Jun-2021	43	(198)	9,824
TOTAL				(2,013)	142,142
Fidelity Global Growth Class Portfolio	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(8)	1	(1,780)
TOTAL				1	(1,780)
Fidelity Global Growth Portfolio	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(37)	3	(8,234)
TOTAL				3	(8,234)

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Fidelity Global Income Class Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(103)	137	(8,495)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(53)	4	(11,795)
TOTAL				141	(20,289)
Fidelity Global Income Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(119)	158	(9,814)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(102)	8	(22,699)
TOTAL				166	(32,513)
Fidelity Growth Class Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(4)	5	(330)
TOTAL				5	(330)
Fidelity Growth Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(19)	25	(1,567)
TOTAL				25	(1,567)
Fidelity Income Allocation Fund – Lead Subportfolio	S&P500 EMINI FUT JUN21 ESM1	Jun-2021	184	239	45,870
TOTAL				239	45,870
Fidelity Income Class Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(121)	161	(9,979)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(13)	1	(2,893)
TOTAL				162	(12,872)
Fidelity Income Portfolio	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	(119)	158	(9,814)
	S&P/TSX 60 IX FUT JUN21 PTM1	Jun-2021	(20)	2	(4,451)
TOTAL				160	(14,265)
Fidelity Select Emerging Markets Equity Institutional Trust	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	14	(17)	1,155
TOTAL				(17)	1,155
Fidelity Select Global Equity Institutional Trust	MSCI EAFE FUT JUN21 MFSM1	Jun-2021	9	1	1,250
	S&P500 EMINI FUT JUN21 ESM1	Jun-2021	11	14	2,742
TOTAL				15	3,992
Fidelity Select Global Plus All Cap Equity Institutional Trust	MSCI EAFE FUT JUN21 MFSM1	Jun-2021	6	1	833
	MSCI EMGMKT FUT JUN21 MESM1	Jun-2021	6	1	495
	S&P500 EMINI FUT JUN21 ESM1	Jun-2021	8	14	1,994
TOTAL				16	3,323
Fidelity Select International Equity Institutional Trust	MSCI EAFE FUT JUN21 MFSM1	Jun-2021	97	(10)	13,474
TOTAL				(10)	13,474

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