

Fidelity Investments Canada ULC

Futures Contracts held as at June 30, 2018

FUND	SECURITY DESCRIPTION	MATURITY DATE	TRADED SHARES/ PAR	APPRECIATION/ DEPRECIATION (000s)	MARKET VALUE (000s)
Fidelity Asset Allocation Currency Neutral Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(97)	278	(5,157)
TOTAL				278	(5,157)
Fidelity Asset Allocation Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(755)	2,185	(40,140)
TOTAL				2,185	(40,140)
Fidelity Balance Income Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(962)	1,892	(51,145)
TOTAL				1,892	(51,145)
Fidelity Balanced Class Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(142)	344	(7,549)
TOTAL				344	(7,549)
Fidelity Balanced Currency Neutral Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(154)	329	(8,187)
TOTAL				329	(8,187)
Fidelity Balanced Income Currency Neutral Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(138)	273	(7,337)
TOTAL				273	(7,337)
Fidelity Balanced Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(400)	949	(21,266)
TOTAL				949	(21,266)
Fidelity Balanced Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(1,298)	2,944	(69,008)
TOTAL				2,944	(69,008)
Fidelity Canadian Asset Allocation Fund	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(1,297)	4,482	(68,955)
	S&P/TSX 60 IX FUT SEP18 PTU8	Sep-2018	(963)	(2,017)	(185,532)
TOTAL				2,465	(254,487)
Fidelity Conservative Income Fund	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(79)	(10)	(4,200)
TOTAL				(10)	(4,200)
Fidelity Conservative Income Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(74)	256	(3,934)
TOTAL				256	(3,934)

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Fidelity Corporate Bond Fund	US 10YR NOTE (CBT) SEP18 TYU8	Sep-2018	(25)	(42)	(3,005)
TOTAL				(42)	(3,005)
Fidelity Emerging Markets Equity Investment Trust	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	90	(60)	4,785
TOTAL				(60)	4,785
Fidelity Event Driven Opportunities Fund	S&P500 EMINI FUT SEP18 ESU8	Sep-2018	109	(221)	14,833
	E-MINI RUSS 2000 SEP18 RTYU8	Sep-2018	29	(31)	2,389
TOTAL				(251)	17,222
Fidelity Global Asset Allocation Currency Neutral Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(3)	(0)	(159)
TOTAL				(0)	(159)
Fidelity Global Asset Allocation Private Pool	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(23)	(2)	(1,223)
TOTAL				(2)	(1,223)
Fidelity Global Balanced Class Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(462)	922	(24,562)
TOTAL				922	(24,562)
Fidelity Global Balanced Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(1,132)	2,092	(60,183)
TOTAL				2,092	(60,183)
Fidelity Global Bond Fund	EURO-BOBL FUTURE SEP18 OEU8	Sep-2018	(64)	(26)	(8,459)
	US 10YR NOTE (CBT) SEP18 TYU8	Sep-2018	72	92	8,654
	US 10YR ULTRA FUT SEP18 UXYU8	Sep-2018	3	8	385
	US ULTRA BOND FUT SEP18 WNU8	Sep-2018	40	245	6,383
	US 5YR NOTE (CBT) SEP18 FVU8	Oct-2018	0	0	0
TOTAL				319	6,962
Fidelity Global Bond Investment Trust	EURO-BOBL FUTURE SEP18 OEU8	Sep-2018	(1,459)	(575)	(192,836)
	EURO-BUND FUTURE SEP18 RXU8	Sep-2018	(163)	(111)	(26,496)
	US 10YR NOTE (CBT) SEP18 TYU8	Sep-2018	1,668	2,134	200,473
	US ULTRA BOND FUT SEP18 WNU8	Sep-2018	889	5,443	141,851
TOTAL				6,891	122,992

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Fidelity Global Credit Ex-U.S. Investment Trust	EURO-BOBL FUTURE SEP18 OEU8	Sep-2018	(102)	(42)	(13,481)
	EURO-BUND FUTURE SEP18 RXU8	Sep-2018	(58)	(134)	(9,428)
	US 10YR ULTRA FUT SEP18 UXYU8	Sep-2018	32	82	4,104
	US ULTRA BOND FUT SEP18 WNU8	Sep-2018	37	227	5,904
	US 5YR NOTE (CBT) SEP18 FVU8	Oct-2018	37	6	4,204
	AUST 10Y BOND FUT SEP18 XMU8	Sep-2018	10	19	1,294
TOTAL				157	(7,404)
Fidelity Global Growth Class Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(77)	179	(4,094)
TOTAL				179	(4,094)
Fidelity Global Growth Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(297)	638	(15,790)
TOTAL				638	(15,790)
Fidelity Global Income Class Portfolio	MINI MSCI EAFE FUT SEP18 MFSU8	Sep-2018	11	(33)	1,075
	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	7	(24)	372
	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(316)	613	(16,800)
	S&P500 EMINI FUT SEP18 ESU8	Sep-2018	14	(38)	1,905
TOTAL				519	(13,447)
Fidelity Global Income Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(388)	681	(20,628)
TOTAL				681	(20,628)
Fidelity Growth Class Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(37)	86	(1,967)
	S&P500 EMINI FUT SEP18 ESU8	Sep-2018	12	(33)	1,633
TOTAL				54	(334)
Fidelity Growth Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(135)	308	(7,177)
	S&P500 EMINI FUT SEP18 ESU8	Sep-2018	44	(119)	5,988
TOTAL				189	(1,190)
Fidelity Income Allocation Fund	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(713)	1,258	(37,907)
TOTAL				1,258	(37,907)
Fidelity Income Class Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(203)	423	(10,792)
TOTAL				423	(10,792)

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Fidelity Income Portfolio	MINI MSCI EMG MKT SEP18 MESU8	Sep-2018	(205)	430	(10,899)
TOTAL				430	(10,899)
Fidelity Monthly Income Class	S&P500 EMINI FUT SEP18 ESU8	Sep-2018	198	(537)	26,944
	S&P/TSX 60 IX FUT SEP18 PTU8	Sep-2018	204	426	39,303
TOTAL				(111)	66,246
Fidelity Monthly Income Fund	S&P500 EMINI FUT SEP18 ESU8	Sep-2018	977	(2,651)	132,950
	S&P/TSX 60 IX FUT SEP18 PTU8	Sep-2018	1,007	2,102	194,009
TOTAL				(549)	326,959

The listing of derivatives holdings provides information on a fund's investments as of the date indicated. The information provided in this listing may differ from a fund's holdings in its annual report.

Read a fund's prospectus and consult your advisor 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.

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