



FUND	SECURITY DESCRIPTION	MATURITY DATE	TRADED SHARES/PAR	UNREALIZED GAIN/LOSS (000s)	MARKET VALUE (000s)
Fidelity Asset Allocation Currency Neutral Private Pool	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(1)	(5)	(268)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(10)	(19)	(1,073)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(63)	0	(3,304)
<b>TOTAL</b>			<b>(74)</b>	<b>(23)</b>	<b>(4,646)</b>
Fidelity Asset Allocation Private Pool	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(9)	(41)	(2,415)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(100)	(186)	(10,730)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(630)	2	(33,044)
<b>TOTAL</b>			<b>(739)</b>	<b>(225)</b>	<b>(46,188)</b>
Fidelity Asset Allocation Private Pool Trust	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(1)	(5)	(268)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(6)	(11)	(644)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(39)	0	(2,046)
<b>TOTAL</b>			<b>(46)</b>	<b>(16)</b>	<b>(2,958)</b>
Fidelity Balanced Class Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(28)	(128)	(7,512)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(30)	(56)	(3,219)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(131)	0	(6,871)
<b>TOTAL</b>			<b>(189)</b>	<b>(184)</b>	<b>(17,602)</b>
Fidelity Balanced Currency Neutral Private Pool	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(18)	(83)	(4,829)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(35)	(65)	(3,755)
<b>TOTAL</b>			<b>(53)</b>	<b>(148)</b>	<b>(8,584)</b>
Fidelity Balanced Income Currency Neutral Private Pool	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(12)	(55)	(3,219)
	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	(11)	(16)	(1,296)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(30)	0	(1,574)
<b>TOTAL</b>			<b>(53)</b>	<b>(71)</b>	<b>(6,089)</b>
Fidelity Balanced Income Private Pool	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(131)	(601)	(35,145)
	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	(120)	(173)	(14,143)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(313)	1	(16,417)
<b>TOTAL</b>			<b>(564)</b>	<b>(773)</b>	<b>(65,704)</b>
Fidelity Balanced Income Private Pool Trust	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(10)	(46)	(2,683)
	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	(10)	(14)	(1,179)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(25)	0	(1,311)
<b>TOTAL</b>			<b>(45)</b>	<b>(60)</b>	<b>(5,173)</b>
Fidelity Balanced Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(78)	(358)	(20,926)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(80)	(149)	(8,584)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(359)	1	(18,830)
<b>TOTAL</b>			<b>(517)</b>	<b>(505)</b>	<b>(48,339)</b>

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Fidelity Balanced Private Pool	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(239)	(1,097)	(64,119)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(441)	(819)	(47,317)
<b>TOTAL</b>			<b>(680)</b>	<b>(1,916)</b>	<b>(111,436)</b>
Fidelity Balanced Private Pool Trust	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(24)	(110)	(7,512)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(51)	(95)	(5,472)
<b>TOTAL</b>			<b>(75)</b>	<b>(205)</b>	<b>(12,984)</b>
Fidelity Canadian Asset Allocation Fund	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	251	354	29,582
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(1,665)	6	(87,329)
<b>TOTAL</b>			<b>(1,414)</b>	<b>359</b>	<b>(57,748)</b>
Fidelity Canadian High Dividend ETF	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	5	5	805
<b>TOTAL</b>			<b>5</b>	<b>5</b>	<b>805</b>
Fidelity Canadian High Quality ETF	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	2	10	537
<b>TOTAL</b>			<b>2</b>	<b>10</b>	<b>537</b>
Fidelity Canadian Low Volatility ETF	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	1	6	268
<b>TOTAL</b>			<b>1</b>	<b>6</b>	<b>268</b>
Fidelity Canadian Momentum ETF	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	1	6	268
<b>TOTAL</b>			<b>1</b>	<b>6</b>	<b>268</b>
Fidelity Canadian Value ETF	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	1	6	268
<b>TOTAL</b>			<b>1</b>	<b>6</b>	<b>268</b>
Fidelity Climate Leadership Bond Fund®	CAN 10YR BOND FUT JUN24 CNM4	Jun-2024	3	0	361
	EURO-BTP FUTURE JUN24 IKM4	Jun-2024	(5)	(9)	(595)
	EURO-BUND FUTURE JUN24 RXM4	Jun-2024	(11)	(12)	(1,067)
	US 10YR NOTE FUT (CBT)JUN24 TYM4	Jun-2024	11	4	1,773
	US 10YR ULTRA FUT JUN24 UXYM4	Jun-2024	3	1	344
	US 2YR NOTE (CBT) FUT JUN24 TUM4	Jul-2024	3	(1)	613
	US LONG BOND(CBT) FUT JUN24 USM4	Jun-2024	15	18	1,807
	US ULTRA BOND CBT FUT JUN24 WNM4	Jun-2024	6	7	774
<b>TOTAL</b>			<b>25</b>	<b>8</b>	<b>4,010</b>
Fidelity Conservative Income Fund	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(62)	0	(3,252)
<b>TOTAL</b>			<b>(62)</b>	<b>0</b>	<b>(3,252)</b>
Fidelity Conservative Income Private Pool	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(48)	0	(2,518)
	S&P500 EMINI FUT JUN24 ESM4	Jun-2024	(9)	(53)	(2,389)
<b>TOTAL</b>			<b>(57)</b>	<b>(53)</b>	<b>(4,906)</b>

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Fidelity Global Asset Allocation	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(4)	(7)	(429)
Currency Neutral Private Pool	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(6)	0	(315)
<b>TOTAL</b>			<b>(10)</b>	<b>(7)</b>	<b>(744)</b>
Fidelity Global Asset Allocation	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(46)	(85)	(4,936)
Private Pool	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(83)	0	(4,353)
<b>TOTAL</b>			<b>(129)</b>	<b>(85)</b>	<b>(9,289)</b>
Fidelity Global Balanced Class Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(409)	(1,877)	(109,727)
	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	(277)	(399)	(32,646)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(422)	(784)	(45,278)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(598)	2	(31,365)
<b>TOTAL</b>			<b>(1,706)</b>	<b>(3,058)</b>	<b>(219,016)</b>
Fidelity Global Balanced Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(1,372)	(6,296)	(368,080)
	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	(862)	(1,243)	(101,591)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(1,368)	(2,541)	(146,780)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(1,892)	7	(99,235)
<b>TOTAL</b>			<b>(5,494)</b>	<b>(10,073)</b>	<b>(715,686)</b>
Fidelity Global Equity Class Portfolio	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(9)	(17)	(966)
<b>TOTAL</b>			<b>(9)</b>	<b>(17)</b>	<b>(966)</b>
Fidelity Global Equity Portfolio	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(29)	(54)	(3,112)
<b>TOTAL</b>			<b>(29)</b>	<b>(54)</b>	<b>(3,112)</b>
Fidelity Global Growth Class Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(77)	(353)	(20,658)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(216)	(401)	(23,176)
<b>TOTAL</b>			<b>(293)</b>	<b>(755)</b>	<b>(43,833)</b>
Fidelity Global Growth Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(315)	(1,445)	(84,508)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(943)	(1,752)	(101,179)
<b>TOTAL</b>			<b>(1,258)</b>	<b>(3,197)</b>	<b>(185,687)</b>
Fidelity Global Growth Private Pool	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(2)	(4)	(215)
<b>TOTAL</b>			<b>(2)</b>	<b>(4)</b>	<b>(215)</b>
Fidelity Global Income Class Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(100)	(459)	(26,828)
	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	(90)	(130)	(10,607)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(105)	(195)	(11,266)
<b>TOTAL</b>			<b>(295)</b>	<b>(784)</b>	<b>(48,701)</b>

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Fidelity Global Income Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(171)	(785)	(45,876)
	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	(139)	(200)	(16,382)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(164)	(305)	(17,596)
<b>TOTAL</b>			<b>(474)</b>	<b>(1,290)</b>	<b>(79,854)</b>
Fidelity Growth Class Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(8)	(37)	(2,146)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(15)	(28)	(1,609)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(5)	0	(262)
<b>TOTAL</b>			<b>(28)</b>	<b>(65)</b>	<b>(4,018)</b>
Fidelity Growth Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(38)	(174)	(10,195)
	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	(69)	(128)	(7,403)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(9)	0	(472)
<b>TOTAL</b>			<b>(116)</b>	<b>(303)</b>	<b>(18,070)</b>
Fidelity Income Allocation Fund	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(296)	1	(15,525)
<b>TOTAL</b>			<b>(296)</b>	<b>1</b>	<b>(15,525)</b>
Fidelity Income Class Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(48)	(220)	(12,877)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(74)	0	(3,881)
<b>TOTAL</b>			<b>(122)</b>	<b>(220)</b>	<b>(16,759)</b>
Fidelity Income Portfolio	S&P/TSX 60 IX FUT JUN24 PTM4	Jun-2024	(51)	(234)	(13,682)
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(78)	0	(4,091)
<b>TOTAL</b>			<b>(129)</b>	<b>(234)</b>	<b>(17,773)</b>
Fidelity International High Dividend ETF	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	4	0	589
<b>TOTAL</b>			<b>4</b>	<b>0</b>	<b>589</b>
Fidelity International High Quality ETF	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	30	12	4,361
<b>TOTAL</b>			<b>30</b>	<b>12</b>	<b>4,361</b>
Fidelity International Low Volatility ETF	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	3	0	471
<b>TOTAL</b>			<b>3</b>	<b>0</b>	<b>471</b>
Fidelity International Momentum ETF	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	2	(0)	471
<b>TOTAL</b>			<b>2</b>	<b>(0)</b>	<b>471</b>
Fidelity International Value ETF	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	11	0	1,886
<b>TOTAL</b>			<b>11</b>	<b>0</b>	<b>1,886</b>

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FUND	SECURITY DESCRIPTION	MATURITY DATE	TRADED SHARES/PAR	UNREALIZED GAIN/LOSS (000s)	MARKET VALUE (000s)
Fidelity Monthly Income Class	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	131	184	15,439
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	265	(0)	13,899
<b>TOTAL</b>			<b>396</b>	<b>184</b>	<b>29,338</b>
Fidelity Monthly Income Fund	MSCI EAFE FUT JUN24 MFSM4	Jun-2024	543	765	63,995
	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	1,098	(2)	57,590
<b>TOTAL</b>			<b>1,641</b>	<b>763</b>	<b>121,585</b>
Fidelity Small Cap America Fund	E-MINI RUSS 2000 FUT JUN24 RTYM4	Jun-2024	715	1,309	76,716
<b>TOTAL</b>			<b>715</b>	<b>1,309</b>	<b>76,716</b>
Fidelity Tactical Strategies Fund	MSCI EMGMKT FUT JUN24 MESM4	Jun-2024	(15)	0	(787)
<b>TOTAL</b>			<b>(15)</b>	<b>0</b>	<b>(787)</b>
Fidelity U.S. Dividend for Rising Rates ETF	SP500 MIC EMIN FUTJUN24 HWAM4	Jun-2024	3	2	80
<b>TOTAL</b>			<b>3</b>	<b>2</b>	<b>80</b>
Fidelity U.S. High Dividend ETF	SP500 MIC EMIN FUTJUN24 HWAM4	Jun-2024	10	4	292
<b>TOTAL</b>			<b>10</b>	<b>4</b>	<b>292</b>
Fidelity U.S. High Quality ETF	SP500 MIC EMIN FUTJUN24 HWAM4	Jun-2024	21	10	557
<b>TOTAL</b>			<b>21</b>	<b>10</b>	<b>557</b>
Fidelity U.S. Low Volatility ETF	SP500 MIC EMIN FUTJUN24 HWAM4	Jun-2024	10	6	265
<b>TOTAL</b>			<b>10</b>	<b>6</b>	<b>265</b>
Fidelity U.S. Momentum ETF	SP500 MIC EMIN FUTJUN24 HWAM4	Jun-2024	8	4	212
<b>TOTAL</b>			<b>8</b>	<b>4</b>	<b>212</b>
Fidelity U.S. Value ETF	SP500 MIC EMIN FUTJUN24 HWAM4	Jun-2024	11	6	292
<b>TOTAL</b>			<b>11</b>	<b>6</b>	<b>292</b>

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