

# Fidelity Conservative Managed Risk Portfolio

## Quarterly Summary of Investment Portfolio (Unaudited) as at September 30, 2024

### Asset Mix as of September 30, 2024

	% of Fund's Net Assets
Canadian Bonds	37.2
Foreign Equities	30.4
Foreign Bonds	15.9
Canadian Equities	11.5
Foreign Exchange Traded Funds	2.8
Foreign Preferred Securities	0.1
Canadian Preferred Securities	0.1
Other Investments	0.0
Cash and Cash Equivalents	2.1
Net Other Assets (Liabilities)	(0.1)

### Sector Mix as of September 30, 2024

	% of Fund's Net Assets
Financials	9.8
Information Technology	5.9
Industrials	4.9
Consumer Staples	4.6
Health Care	4.4
Consumer Discretionary	3.7
Energy	3.1
Communication Services	2.8
Materials	2.7
Utilities	2.0
Canadian Bonds	37.2
Foreign Bonds	15.9
Others (Individually Less Than 1%)	1.0
Cash and Cash Equivalents	2.1
Net Other Assets (Liabilities)	(0.1)

### Geographic Mix as of September 30, 2024

	% of Fund's Net Assets
Canada	48.8
United States	39.2
Japan	2.2
United Kingdom	1.4
Others (Individually Less Than 1%)	6.4
Cash and Cash Equivalents	2.1
Net Other Assets (Liabilities)	(0.1)

### Derivative Exposure as of September 30, 2024

	% of Fund's Net Assets
Swaps	0.0
Purchased Options	0.0
Futures Contracts	0.0
Forward Foreign Currency Contracts	0.0

*Futures Contracts percentage is calculated by dividing the sum of the notional amount by total net assets.*

*Swaps percentage is calculated by dividing the sum of the notional and unrealized gain/loss by total net assets.*

*Forward Foreign Currency Contracts percentage is calculated by dividing the net unrealized gain/loss of all contracts held by total net assets.*

*Options percentage is calculated by dividing the sum of the notional and unrealized gain/loss by total net*

*assets.*

### Maturity Diversification as of September 30, 2024

Years	% of Fund's Net Assets
0 – 1	3.0
1 – 3	5.3
3 – 5	7.8
Over 5	39.2

### Quality Diversification as of September 30, 2024

	% of Fund's Net Assets
AAA	26.6
AA	16.0
A	2.2
BBB	3.1
BB and Below	2.4
Not Rated	3.0
Equities	44.7
Short-Term Investments and Net Other Assets (Liabilities)	2.0

*We have used ratings from Moody's Investors Service, Inc. Where Moody's® ratings are not available, we have used S&P® ratings. All ratings are as of the date indicated and do not reflect subsequent changes.*

### Top Issuers

	% of Fund's Net Assets
1. Fidelity Canadian Bond Multi-Asset Base Fund – Series O	14.8
2. Fidelity Canadian Government Long Bond Index Multi-Asset Base Fund – Series O	11.8
3. Fidelity Global Intrinsic Value Investment Trust – Series O	11.1
4. Fidelity Canadian Short Term Bond Fund – Series O	9.9
5. US Treasury Bonds	8.6
6. Fidelity SmartHedge U.S. Equity Multi-Asset Base Fund – Series O	5.9
7. iShares Gold Trust ETF	2.6
8. Fidelity High Income Commercial Real Estate Multi-Asset Base Fund – Series O	2.5
9. Fidelity Canadian Real Return Bond Index Multi-Asset Base Fund – Series O	1.9
10. Fidelity International Equity Investment Trust – Series O	1.6
11. Fidelity Convertible Securities Multi-Asset Base Fund – Series O	1.5
12. Fidelity Canadian Money Market Investment Trust – Series O	1.4
13. Fidelity Global Credit ex-U.S. Currency Neutral Multi-Asset Base Fund – Series O	1.2
14. Fidelity Emerging Markets Debt Multi-Asset Base Fund – Series O	1.1
15. Fidelity American High Yield Fund – Series O	0.6
16. Intact Financial Corp	0.5
17. Rogers Communications Inc	0.5
18. Loblaw Cos Ltd	0.4
19. Constellation Software Inc/Canada	0.4
20. Fortis Inc/Canada	0.4
21. Alimentation Couche-Tard Inc	0.4
22. TMX Group Ltd	0.4
23. BCE Inc	0.4
24. Metro Inc/CN	0.4
25. Toronto-Dominion Bank/The	0.4
	<u>80.7</u>

Total Fund Net Assets \$122,395,000

*Where applicable, the information in the above tables includes the Fund's pro-rata share of the investment in any Fidelity managed underlying fund.*

The summary of investment portfolio may change due to ongoing portfolio transactions of the investment fund. The most recent annual report, semi-annual report, quarterly report, fund facts document or simplified prospectus for the investment fund and/or underlying fund is available at no cost, by calling 1-800-263-4077, by writing to us at Fidelity Investments Canada ULC, 483 Bay St. Suite 300, Toronto ON M5G 2N7 or by visiting our web site at [www.fidelity.ca](http://www.fidelity.ca) or SEDAR+ at [www.sedarplus.ca](http://www.sedarplus.ca).