

Fidelity U.S. Bond Currency Neutral Multi-Asset Base Fund

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

Sector Mix as of September 30, 2024

	% of Fund's Net Assets
Foreign	98.9
Cash and Cash Equivalents	3.9
Net Other Assets (Liabilities)	(2.8)

Derivative Exposure as of September 30, 2024

	% of Fund's Net Assets
Forward Foreign Currency Contracts	(0.4)

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

Maturity Diversification as of September 30, 2024

Years	% of Fund's Net Assets
0 – 1	6.1
1 – 3	5.4
3 – 5	5.2
Over 5	86.1

Quality Diversification as of September 30, 2024

	% of Fund's Net Assets
AAA	49.6
AA	0.5
A	5.1
BBB	19.4
BB and Below	5.1
Not Rated	19.2
Short-Term Investments and Net Other Assets (Liabilities)	1.1

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. US Treasury Notes	31.9
2. US Treasury Bonds	11.7
3. Freddie Mac Gold Pool	6.0
4. Ginnie Mae II Pool	5.6
5. Fannie Mae Mortgage pass-thru certificates	4.6
6. Fidelity U.S. Money Market Investment Trust – Series O	3.9
7. Petroleos Mexicanos	1.9
8. Omega Healthcare Investors Inc	1.6
9. Goldman Sachs Group Inc/The	0.9
10. Capital One Financial Corp	0.9
11. Brandywine Operating Partnership LP	0.8
12. Morgan Stanley	0.8
13. JPMorgan Chase & Co	0.8
14. Occidental Petroleum Corp	0.7
15. Centene Corp	0.6
16. Broadcom Inc	0.6
17. Brixmor Operating Partnership LP	0.6
18. Barclays PLC	0.6
19. AerCap Ireland Capital DAC / AerCap Global Aviation Trust	0.6
20. Ginnie Mae I Pool	0.5
21. Time Warner Cable LLC	0.5
22. Tanger Properties LP	0.5
23. Subway Funding LLC	0.5
24. JBS USA Holding Lux/ JBS USA Food Co/ JBS Lux Co Sarl	0.5
25. Energy Transfer LP	0.5

78.1

Total Fund Net Assets \$4,950,000

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

Where applicable, percentages in the above tables are adjusted for the effect of TBA Sale Commitments.

The Fund uses derivatives to try to minimize the exposure to currency fluctuations between foreign currencies in developed markets and the Canadian dollar. Any exposure to emerging market currencies cannot be hedged as an economic market for hedging these currencies does not exist.

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 or SEDAR+ at www.sedarplus.ca.