

Fidelity Multi-Sector Bond Currency Neutral Fund

Quarterly Summary of Investment Portfolio (Unaudited) as at December 31, 2024

Geographic Mix as of December 31, 2024

	% of Fund's Net Assets
United States	83.0
Germany	2.1
United Kingdom	1.7
Canada	1.6
Mexico	1.2
Japan	1.0
Netherlands	1.0
Others (Individually Less Than 1%)	5.1
Cash and Cash Equivalents	4.2
Net Other Assets (Liabilities)	(0.9)

Derivative Exposure as of December 31, 2024

	% of Fund's Net Assets
Swaps	0.6
Futures Contracts	0.4
Forward Foreign Currency Contracts	0.1

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.

Maturity Diversification as of December 31, 2024

Years	% of Fund's Net Assets
0 – 1	6.7
1 – 3	2.5
3 – 5	11.3
Over 5	78.3

Quality Diversification as of December 31, 2024

	% of Fund's Net Assets
AAA	59.3
AA	0.0
A	1.7
BBB	8.1
BB and Below	20.2
Not Rated	7.0
Equities	0.4
Short-Term Investments and Net Other Assets (Liabilities)	3.3

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	47.5
2. US Treasury Bonds	13.9
3. Japan Government	1.0
4. Chicago IL Brd Ed	0.9
5. Bank of Nova Scotia/The*	0.8
6. DPL Inc	0.7
7. Petroleos Mexicanos	0.6
8. United Mexican States	0.6
9. Brazilian Federative Republic Treasury Notes	0.6
10. German Federal Republic	0.6
11. Royal Bank of Canada Toronto	0.6
12. Mizuho Bank Ltd Canada Branch	0.6
13. Prime Healthcare Foundation Inc	0.5
14. Subway Funding LLC 2024–1X	0.5
15. KfW	0.5
16. EchoStar Corp	0.5
17. TransDigm Inc	0.5
18. Dominican Republic International Bond	0.4
19. Colombian Republic	0.4
20. Millicom International Cellular SA	0.4
21. Asurion LLC	0.4
22. Federation des Caisses Desjardins du Quebec	0.4
23. Argentum Netherlands BV	0.4
24. US Treasury Bill	0.3
25. Ford Motor Credit Co LLC	0.3
	<u>73.9</u>

** Equity Issuer*

Total Fund Net Assets \$1,038,117,000

If the fund invests in another fund managed by Fidelity, which in turn invests more than 10% of its net assets in any third-tier fund also managed by Fidelity, the Top Issuers table would include a pro-rata look-through into the assets held by the third tier fund. This amount will be disclosed if it meets the criteria to be included in the Top Issuers table.

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 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.