

Fidelity Multi-Sector Bond Hedged Multi-Asset Base 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	84.8
United Kingdom	2.2
Germany	2.2
Mexico	2.1
Dominican Republic	1.3
Japan	1.1
Canada	1.0
Ireland	1.0
Netherlands	1.0
Others (Individually Less Than 1%)	4.9
Cash and Cash Equivalents	2.1
Net Other Assets (Liabilities)	(3.7)

Derivative Exposure as of December 31, 2024

	% of Fund's Net Assets
Swaps	0.6
Futures Contracts	0.4
Forward Foreign Currency Contracts	0.3

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	4.2
1 – 3	3.1
3 – 5	13.8
Over 5	80.8

Quality Diversification as of December 31, 2024

	% of Fund's Net Assets
AAA	57.7
AA	0.0
A	2.7
BBB	11.0
BB and Below	21.6
Not Rated	8.2
Equities	0.4
Short-Term Investments and Net Other Assets (Liabilities)	(1.6)

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	44.4
2. US Treasury Bonds	13.7
3. Fidelity Floating Rate High Income Multi-Asset Base Fund – Series O	10.7
4. Fidelity Global Credit Ex–U.S. Investment Trust – Series O	10.7
5. Fidelity American High Yield Fund – Series O	7.6
6. Petroleos Mexicanos	1.3
7. Dominican Republic International Bond	1.3
8. Japan Government	1.1
9. AerCap Ireland Capital DAC / AerCap Global Aviation Trust	0.9
10. Capital One Financial Corp	0.8
11. Chicago IL Brd Ed	0.7
12. United Mexican States	0.7
13. Colombian Republic	0.7
14. DPL Inc	0.7
15. Brazilian Federative Republic Treasury Notes	0.7
16. Prime Healthcare Foundation Inc	0.7
17. Fidelity Canadian Money Market Investment Trust – Series O	0.7
18. Subway Funding LLC 2024–1X	0.6
19. Ally Financial Inc	0.5
20. NatWest Group PLC	0.5
21. Bank of Nova Scotia/The*	0.5
22. CVS Health Corp	0.5
23. SREIT Trust	0.4
24. AASET Trust	0.4
25. Charter Communications Operating LLC / Charter Communications Operating Capital	0.3
	<u>101.1</u>

** Equity Issuer*

Total Fund Net Assets \$1,375,052,000

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 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

