

Fidelity Multi-Sector Bond 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 | 81.0 |
| Germany | 2.1 |
| United Kingdom | 1.7 |
| Canada | 1.5 |
| Mexico | 1.2 |
| Netherlands | 1.0 |
| Others (Individually Less Than 1%) | 5.8 |
| Cash and Cash Equivalents | 4.2 |
| Net Other Assets (Liabilities) | 1.5 |

Derivative Exposure as of December 31, 2024

| | % of Fund's Net Assets |
|-------------------|---------------------------|
| Swaps | 0.6 |
| Futures Contracts | 0.4 |

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.

Maturity Diversification as of December 31, 2024

| Years | % of Fund's Net Assets |
|--------|---------------------------|
| 0 – 1 | 6.6 |
| 1 – 3 | 2.5 |
| 3 – 5 | 11.0 |
| Over 5 | 76.3 |

Quality Diversification as of December 31, 2024

| | % of Fund's Net Assets |
|---|---------------------------|
| AAA | 57.7 |
| AA | 0.0 |
| A | 1.7 |
| BBB | 8.1 |
| BB and Below | 19.6 |
| Not Rated | 6.8 |
| Equities | 0.4 |
| Short-Term Investments and Net Other Assets (Liabilities) | 5.7 |

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 | 44.2 |
| 2. US Treasury Bonds | 12.9 |
| 3. Fidelity Floating Rate High Income Multi-Asset Base Fund – Series O | 10.2 |
| 4. Fidelity Global Credit Ex–U.S. Investment Trust – Series O | 10.1 |
| 5. Fidelity American High Yield Fund – Series O | 7.1 |
| 6. Fidelity U.S. Money Market Investment Trust – Series O | 3.0 |
| 7. Japan Government | 0.9 |
| 8. Chicago IL Brd Ed | 0.9 |
| 9. Bank of Nova Scotia/The* | 0.8 |
| 10. United Mexican States | 0.6 |
| 11. Petroleos Mexicanos | 0.5 |
| 12. Brazilian Federative Republic Treasury Notes | 0.5 |
| 13. Prime Healthcare Foundation Inc | 0.5 |
| 14. DPL Inc | 0.5 |
| 15. Subway Funding LLC 2024–1X | 0.5 |
| 16. Dominican Republic International Bond | 0.4 |
| 17. Colombian Republic | 0.4 |
| 18. Millicom International Cellular SA | 0.4 |
| 19. SREIT Trust | 0.3 |
| 20. Toledo Hospital/The | 0.3 |
| 21. Domino's Pizza Master Issuer LLC | 0.3 |
| 22. Ford Motor Credit Co LLC | 0.3 |
| 23. Highwoods Realty LP | 0.2 |
| 24. Videotron Ltd | 0.2 |
| 25. Charter Communications Operating LLC / Charter Communications Operating Capital | 0.1 |
| | <u>96.1</u> |

** Equity Issuer*

Total Fund Net Assets \$6,450,068,000

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 or SEDAR+ at www.sedarplus.ca.