

# Fidelity Investments Canada ULC

Swap Agreements held as of June 30, 2018

FUND	SECURITY DESCRIPTION	MATURITY DATE	NOTIONAL VALUE (000s)	MARKET VALUE (000s)
Fidelity Strategic Income Fund	CME IRS 3MLV2.25 MAC 9/19/20	Sep-2020	2,350	2,322
<b>TOTAL</b>			<b>2,350</b>	<b>2,322</b>
Fidelity Global Bond Fund	BNPS SWAP CDS 6/20/22 GASSM B	Jun-2022	1,550	1,527
	BNPS SWAP CDS 6/20/22 GASSM B	Jun-2022	(1,550)	(1,550)
	BNPS SWAP CDS 6/20/23 B	Jun-2023	614	617
	BNPS SWAP CDS 6/20/23 B	Jun-2023	(614)	(614)
	BNPS SWAP CDS 6/20/23 B	Jun-2023	1,200	1,206
	BNPS SWAP CDS 6/20/23 B	Jun-2023	(1,200)	(1,200)
	CITI SWAP CDS 6/20/23 WPPLN B	Jun-2023	300	299
	CITI SWAP CDS 6/20/23 WPPLN B	Jun-2023	(300)	(300)
	CSSW SWAP CDS 6/20/23 S	Jun-2023	250	244
	CSSW SWAP CDS 6/20/23 S	Jun-2023	(250)	(250)
	CSSW SWAP CDS 6/20/23 WPPLN B	Jun-2023	350	349
	CSSW SWAP CDS 6/20/23 WPPLN B	Jun-2023	(350)	(350)
	LCH IRS 12/19/38 6EURV1.5	Dec-2038	2,574	2,603
	LCH IRS 6MUKLV1.5 MAC 12/19/23	Dec-2023	(996)	(1,002)
	LCH IRS 6MUKLV1.5 MAC 12/19/25	Dec-2025	81	81
<b>TOTAL</b>			<b>1,659</b>	<b>1,661</b>
Fidelity Global Bond Investment Trust	BNPS SWAP CDS 6/20/22 GASSM B	Jun-2022	36,700	36,165
	BNPS SWAP CDS 6/20/22 GASSM B	Jun-2022	(36,700)	(36,700)
	BNPS SWAP CDS 6/20/23 B	Jun-2023	14,134	14,208
	BNPS SWAP CDS 6/20/23 B	Jun-2023	(14,134)	(14,134)
	BNPS SWAP CDS 6/20/23 B	Jun-2023	28,000	28,147
	BNPS SWAP CDS 6/20/23 B	Jun-2023	(28,000)	(28,000)
	CITI SWAP CDS 6/20/23 WPPLN B	Jun-2023	7,300	7,277
	CITI SWAP CDS 6/20/23 WPPLN B	Jun-2023	(7,300)	(7,300)
	CSSW SWAP CDS 6/20/23 S	Jun-2023	6,200	6,042
	CSSW SWAP CDS 6/20/23 S	Jun-2023	(6,200)	(6,200)
	CSSW SWAP CDS 6/20/23 WPPLN B	Jun-2023	7,300	7,277
	CSSW SWAP CDS 6/20/23 WPPLN B	Jun-2023	(7,300)	(7,300)
	LCH IRS 12/19/38 6EURV1.5	Dec-2038	50,492	51,070
	LCH IRS 6MUKLV1.5 MAC 12/19/23	Dec-2023	(9,101)	(9,152)
	LCH IRS 6MUKLV1.5 MAC 12/19/25	Dec-2025	(8,755)	(8,770)
<b>TOTAL</b>			<b>32,636</b>	<b>32,630</b>

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Fidelity Global Credit Ex-U.S. Investment Trust	BNPS SWAP CDS 6/20/23 B	Jun-2023	2,254	2,266
	BNPS SWAP CDS 6/20/23 B	Jun-2023	(2,254)	(2,254)
	CITI SWAP CDS 6/20/23 WPPLN B	Jun-2023	400	399
	CITI SWAP CDS 6/20/23 WPPLN B	Jun-2023	(400)	(400)
	CSSW SWAP CDS 6/20/23 S	Jun-2023	800	780
	CSSW SWAP CDS 6/20/23 S	Jun-2023	(800)	(800)
	CSSW SWAP CDS 6/20/23 WPPLN B	Jun-2023	400	399
	CSSW SWAP CDS 6/20/23 WPPLN B	Jun-2023	(400)	(400)
	GSCM SWAP CDS 6/20/23 S	Jun-2023	1,050	935
	GSCM SWAP CDS 6/20/23 S	Jun-2023	(1,050)	(1,050)
	JPSW SWAP CDS 12/20/22 GASSM B	Dec-2022	2,000	1,977
	JPSW SWAP CDS 12/20/22 GASSM B	Dec-2022	(2,000)	(2,000)
	LCH IRS 12/19/33 6EURV1.5	Dec-2033	6,618	6,808
	LCH IRS 12/19/38 6EURV1.5	Dec-2038	354	358
	LCH IRS 6MUKLV1.5 MAC 12/19/25	Dec-2025	4,268	4,275
<b>TOTAL</b>			<b>11,240</b>	<b>11,292</b>

The listing of derivatives holdings provides information on a fund's investments as of the date indicated. The information provided in this listing may differ from a fund's holdings in its annual report.

Read a fund's prospectus and consult your advisor before investing. Mutual funds are not guaranteed; their values change frequently and past performance may not be repeated. Investors will pay management fees and expenses, may pay commissions or trailing commissions and may experience a gain or loss.

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