

Fidelity Asset Allocation Private Pool of the Fidelity Capital Structure Corp. Quarterly Summary of Investment Portfolio (Unaudited) as at August 31, 2024

Asset Mix as of August 31, 2024

	% of Fund's Net Assets
Foreign Equities	32.7
Canadian Equities	22.5
Foreign Bonds	21.3
Canadian Bonds	14.9
Foreign Exchange Traded Funds	1.4
Foreign Preferred Securities	0.2
Canadian Preferred Securities	0.0
Cash and Cash Equivalents	5.6
Net Other Assets (Liabilities)	1.4

Geographic Mix as of August 31, 2024

	% of Fund's Net Assets
United States	38.5
Canada	37.4
Germany	2.5
China	2.4
United Kingdom	2.1
Japan	1.8
India	1.6
Taiwan	1.2
Others (Individually Less Than 1%)	5.5
Cash and Cash Equivalents	5.6
Net Other Assets (Liabilities)	1.4

Derivative Exposure as of August 31, 2024

	% of Fund's Net Assets
Futures Contracts	6.7
Purchased Options	0.1
Forward Foreign Currency Contracts	0.0
Swaps	0.0

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.

Options percentage is calculated by dividing the sum of the notional and unrealized gain/loss by total net assets.

Maturity Diversification as of August 31, 2024

Years	% of Fund's Net Assets
0 – 1	6.5
1 – 3	3.2
3 – 5	7.3
Over 5	24.8

Quality Diversification as of August 31, 2024

	% of Fund's Net Assets
AAA	21.3
AA	5.3
A	0.7
BBB	1.6
BB and Below	2.5
Not Rated	5.0
Equities	56.6
Short-Term Investments and Net Other Assets (Liabilities)	7.0

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. Fidelity Canadian Equity Multi-Asset Base Fund – Series O	15.7
2. Fidelity Canadian Bond Multi-Asset Base Fund – Series O	13.3
3. Fidelity North American Equity Investment Trust – Series O	9.7
4. Fidelity SmartHedge U.S. Equity Multi-Asset Base Fund – Series O	7.7
5. Fidelity Emerging Markets Equity Multi-Asset Base Fund – Series O	6.8
6. Fidelity Concentrated Value Investment Trust – Series O	5.6
7. Fidelity Global Bond Currency Neutral Multi-Asset Base Fund – Series O	4.9
8. Fidelity U.S. Bond Multi-Asset Base Fund – Series O	4.2
9. Fidelity International Growth Multi-Asset Base Fund – Series O	3.5
10. Fidelity U.S. Money Market Investment Trust – Series O	3.5
11. Fidelity Global Intrinsic Value Investment Trust – Series O	3.3
12. US Treasury Notes	3.2
13. Fidelity Developed International Bond Multi-Asset Base Fund – Series O	2.7
14. Fidelity Canadian Real Return Bond Index Multi-Asset Base Fund – Series O	2.5
15. Fidelity Global Natural Resources Fund – Series O	2.4
16. Fidelity Global Bond Multi-Asset Base Fund – Series O	2.0
17. iShares Gold Trust ETF	1.3
18. Fidelity Canadian Private Real Estate Trust – Series O	1.2
19. US Treasury Bonds	1.2
20. Fidelity Floating Rate High Income Currency Neutral Multi-Asset Base Fund – Series O	0.9
21. Fidelity Canadian Money Market Investment Trust – Series O	0.8
22. Fidelity Floating Rate High Income Multi-Asset Base Fund – Series O	0.6
23. Royal Bank of Canada Toronto	0.2
24. Great Outdoors Group LLC	0.2
25. Fidelity U.S. Dividend Investment Trust – Series O	0.1
	<u>97.5</u>

Total Fund Net Assets \$1,151,042,000

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 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.