

# Fidelity Balanced Income Currency Neutral 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	23.6
Foreign Bonds	22.4
Canadian Bonds	21.7
Canadian Equities	19.7
Foreign Exchange Traded Funds	7.0
Foreign Preferred Securities	0.3
Canadian Preferred Securities	0.0
Cash and Cash Equivalents	3.5
Net Other Assets (Liabilities)	1.8

## Geographic Mix as of August 31, 2024

	% of Fund's Net Assets
Canada	41.4
United States	34.1
China	2.6
United Kingdom	2.2
Germany	2.1
France	1.3
Japan	1.2
Taiwan	1.0
Others (Individually Less Than 1%)	8.8
Cash and Cash Equivalents	3.5
Net Other Assets (Liabilities)	1.8

## Derivative Exposure as of August 31, 2024

	% of Fund's Net Assets
Futures Contracts	4.0
Forward Foreign Currency Contracts	0.5

*Futures Contracts percentage is calculated by dividing the sum of the notional amount 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 August 31, 2024

Years	% of Fund's Net Assets
0 – 1	4.5
1 – 3	7.7
3 – 5	9.4
Over 5	26.0

## Quality Diversification as of August 31, 2024

	% of Fund's Net Assets
AAA	21.2
AA	7.3
A	1.8
BBB	3.4
BB and Below	4.5
Not Rated	6.2
Equities	50.3
Short-Term Investments and Net Other Assets (Liabilities)	5.3

*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. Fidelity Canadian Bond Multi-Asset Base Fund – Series O	14.5
2. Fidelity Global Bond Currency Neutral Multi-Asset Base Fund – Series O	12.2
3. Fidelity Inflation-Focused Fund – Series O	7.4
4. Fidelity Concentrated Canadian Equity Multi-Asset Base Fund – Series O	5.5
5. Fidelity Canadian Focused Equity Multi-Asset Base Fund – Series O	4.7
6. Fidelity Canadian Growth Company Fund – Series O	4.5
7. Fidelity Canadian Short Term Fixed Income Multi-Asset Base Fund – Series O	4.1
8. Fidelity Concentrated Value Investment Trust – Series O	4.1
9. Fidelity Emerging Markets Equity Multi-Asset Base Fund – Series O	3.8
10. Fidelity Global Dividend Investment Trust – Series O	3.7
11. Fidelity Emerging Markets Local Currency Debt Multi-Asset Base Fund – Series O	2.9
12. Fidelity Global Intrinsic Value Investment Trust – Series O	2.5
13. Fidelity International Growth Currency Neutral Multi-Asset Base Fund – Series O	2.5
14. Fidelity Insights Currency Neutral Multi-Asset Base Fund – Series O	2.4
15. Fidelity Canadian Opportunities Fund – Series O	2.1
16. Fidelity High Income Commercial Real Estate Currency Neutral Multi-Asset Base Fund – Series O	2.0
17. Fidelity Canadian Real Return Bond Index Multi-Asset Base Fund – Series O	2.0
18. Fidelity American High Yield Currency Neutral Fund – Series O	2.0
19. Fidelity International Equity Currency Neutral Investment Trust – Series O	1.9
20. iShares Core S&P 500 ETF	1.8
21. iShares Short Treasury Bond ETF	1.8
22. Fidelity Emerging Markets Debt Multi-Asset Base Fund – Series O	1.6
23. iShares Gold Trust ETF	1.6
24. Fidelity Canadian Money Market Investment Trust – Series O	1.3
25. Fidelity Canadian Private Real Estate Trust – Series O	1.2
	<u>94.1</u>

*Total Fund Net Assets \$303,486,000*

*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 Canada ULC, 483 Bay St. Suite 300, Toronto ON M5G 2N7 or by visiting our web site at [www.fidelity.ca](http://www.fidelity.ca) or SEDAR+ at [www.sedarplus.ca](http://www.sedarplus.ca).