

# Fidelity Balanced Income 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<br>Net Assets |
|--------------------------------|---------------------------|
| Foreign Equities               | 23.6                      |
| Foreign Bonds                  | 23.2                      |
| Canadian Bonds                 | 21.4                      |
| Canadian Equities              | 19.7                      |
| Foreign Exchange Traded Funds  | 6.8                       |
| Foreign Preferred Securities   | 0.3                       |
| Canadian Preferred Securities  | 0.0                       |
| Cash and Cash Equivalents      | 3.9                       |
| Net Other Assets (Liabilities) | 1.1                       |

## Geographic Mix as of August 31, 2024

|                                    | % of Fund's<br>Net Assets |
|------------------------------------|---------------------------|
| Canada                             | 41.1                      |
| United States                      | 35.1                      |
| China                              | 2.9                       |
| Germany                            | 2.2                       |
| United Kingdom                     | 2.1                       |
| Japan                              | 1.5                       |
| France                             | 1.2                       |
| Taiwan                             | 1.0                       |
| Others (Individually Less Than 1%) | 7.9                       |
| Cash and Cash Equivalents          | 3.9                       |
| Net Other Assets (Liabilities)     | 1.1                       |

## Derivative Exposure as of August 31, 2024

|                                    | % of Fund's<br>Net Assets |
|------------------------------------|---------------------------|
| Futures Contracts                  | 3.7                       |
| Forward Foreign Currency Contracts | 0.0                       |

*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<br>Net Assets |
|--------|---------------------------|
| 0 – 1  | 5.2                       |
| 1 – 3  | 7.7                       |
| 3 – 5  | 10.1                      |
| Over 5 | 25.5                      |

## Quality Diversification as of August 31, 2024

|   | % of Fund's<br>Net Assets |
|---|---------------------------|
| AAA   | 21.5                      |
| AA  | 7.2                       |
| A   | 1.7                       |
| BBB   | 3.0                       |
| BB and Below  | 4.4                       |
| Not Rated   | 7.1                       |
| Equities  | 50.1                      |
| Short-Term Investments and Net Other Assets (Liabilities) | 5.0                       |

*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<br>Net Assets |
|--|---------------------------|
| 1. Fidelity Canadian Bond Multi-Asset Base Fund – Series O                         | 14.5                      |
| 2. Fidelity Inflation-Focused Fund – Series O                                      | 7.3                       |
| 3. Fidelity Global Bond Multi-Asset Base Fund – Series O                           | 7.3                       |
| 4. Fidelity Concentrated Canadian Equity Multi-Asset Base Fund – Series O          | 5.4                       |
| 5. Fidelity Global Bond Currency Neutral Multi-Asset Base Fund – Series O          | 5.3                       |
| 6. Fidelity Canadian Focused Equity Multi-Asset Base Fund – Series O               | 4.7                       |
| 7. Fidelity Canadian Growth Company Fund – Series O                                | 4.5                       |
| 8. Fidelity Canadian Short Term Fixed Income Multi-Asset Base Fund – Series O      | 4.3                       |
| 9. Fidelity Concentrated Value Investment Trust – Series O                         | 4.1                       |
| 10. Fidelity Emerging Markets Equity Multi-Asset Base Fund – Series O              | 3.7                       |
| 11. Fidelity Global Dividend Investment Trust – Series O                           | 3.7                       |
| 12. Fidelity Emerging Markets Local Currency Debt Multi-Asset Base Fund – Series O | 2.8                       |
| 13. Fidelity Global Intrinsic Value Investment Trust – Series O                    | 2.5                       |
| 14. Fidelity International Growth Multi-Asset Base Fund – Series O                 | 2.5                       |
| 15. Fidelity Insights Investment Trust – Series O                                  | 2.4                       |
| 16. Fidelity Canadian Opportunities Fund – Series O                                | 2.1                       |
| 17. Fidelity Canadian Real Return Bond Index Multi-Asset Base Fund – Series O      | 2.0                       |
| 18. Fidelity American High Yield Fund – Series O                                   | 2.0                       |
| 19. Fidelity High Income Commercial Real Estate Multi-Asset Base Fund – Series O   | 2.0                       |
| 20. Fidelity International Equity Investment Trust – Series O                      | 2.0                       |
| 21. iShares Core S&P 500 ETF   | 1.7                       |
| 22. iShares Short Treasury Bond ETF  | 1.7                       |
| 23. Fidelity Canadian Money Market Investment Trust – Series O                     | 1.7                       |
| 24. Fidelity Emerging Markets Debt Multi-Asset Base Fund – Series O                | 1.5                       |
| 25. iShares Gold Trust ETF   | 1.5                       |
|  | <u>93.2</u>               |

*Total Fund Net Assets \$3,573,900,000*

*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](http://www.fidelity.ca) or SEDAR+ at [www.sedarplus.ca](http://www.sedarplus.ca).