

# Fidelity Monthly Income Class 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
Canadian Equities	28.5
Foreign Equities	27.6
Canadian Bonds	20.2
Foreign Bonds	16.4
Foreign Exchange Traded Funds	2.2
Foreign Preferred Securities	0.2
Canadian Preferred Securities	0.1
Cash and Cash Equivalents	4.6
Net Other Assets (Liabilities)	0.2

### Sector Mix as of August 31, 2024

	% of Fund's Net Assets
Financials	12.4
Consumer Staples	8.1
Information Technology	5.9
Real Estate	5.3
Energy	4.7
Industrials	4.5
Materials	4.1
Communication Services	4.1
Health Care	3.8
Utilities	3.4
Consumer Discretionary	2.3
Canadian Bonds	20.2
Foreign Bonds	16.4
Cash and Cash Equivalents	4.6
Net Other Assets (Liabilities)	0.2

### Geographic Mix as of August 31, 2024

	% of Fund's Net Assets
Canada	48.8
United States	32.1
United Kingdom	4.3
Japan	1.4
China	1.1
Others (Individually Less Than 1%)	7.5
Cash and Cash Equivalents	4.6
Net Other Assets (Liabilities)	0.2

### Derivative Exposure as of August 31, 2024

	% of Fund's Net Assets
Futures Contracts	1.6
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.*

### Maturity Diversification as of August 31, 2024

Years	% of Fund's Net Assets
0 – 1	5.2
1 – 3	2.4
3 – 5	6.5
Over 5	27.2

### Quality Diversification as of August 31, 2024

	% of Fund's Net Assets
AAA	15.3
AA	8.0
A	1.2
BBB	3.9
BB and Below	5.6
Not Rated	2.9
Equities	58.3
Short-Term Investments and Net Other Assets (Liabilities)	4.8

*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	19.7
2. Fidelity Canadian Large Cap Multi-Asset Base Fund – Series O	18.6
3. Fidelity Global Dividend Investment Trust – Series O	13.9
4. Fidelity Dividend Multi-Asset Base Fund – Series O	12.8
5. Fidelity Canadian Disciplined Equity Fund – Series O	7.2
6. Fidelity Global Real Estate Multi-Asset Base Fund – Series O	4.8
7. US Treasury Notes	4.5
8. Fidelity American High Yield Fund – Series O	2.9
9. Fidelity Canadian Money Market Investment Trust – Series O	2.6
10. iShares Gold Trust ETF	2.2
11. Fidelity Emerging Markets Local Currency Debt Multi-Asset Base Fund – Series O	2.2
12. Fidelity High Income Commercial Real Estate Multi-Asset Base Fund – Series O	2.2
13. US Treasury Bonds	1.3
14. Fidelity Canadian Real Return Bond Index Multi-Asset Base Fund – Series O	1.0
15. Fidelity Canadian Government Long Bond Index Multi-Asset Base Fund – Series O	1.0
16. Fidelity Floating Rate High Income Multi-Asset Base Fund – Series O	0.4
17. Petroleos Mexicanos	0.2
18. Dominican Republic	0.2
19. German Federal Republic	0.2
20. Royal Bank of Canada Toronto	0.2
21. Pacific Gas and Electric Co	0.2
22. Japan Government	0.1
23. AerCap Ireland Capital DAC / AerCap Global Aviation Trust	0.1
24. Canadian Imperial Bank of Comm(Td)	0.1
25. Asurion LLC	0.1
	<u>98.7</u>

Total Fund Net Assets \$1,725,574,000

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