

Fidelity Wealth-Lab Pro® 6.7 Strategy

Strategy: Bear Trap Test
Dataset/Symbol: BIIB

10/14/2014 8:20:15 AM

Starting Capital: \$250,000.00 | Position Sizing: \$20,000 | Data Range: 12 Years | Scale: Daily | Bars: 3018 | Last Bar date: 10/13/2014
Net Profit: \$18,656.02 | BH Net Profit: \$367,865.40 | Portfolio Simulation | APR: 0.60% | BH APR: 7.84%



Backtesting provides a hypothetical calculation of how a security or portfolio of securities, subject to a trading strategy, would have performed over a historical time period. You should not assume that backtesting of a trading strategy will provide any indication of how your portfolio of securities, or a new portfolio of securities, might perform over time. You should choose your own trading strategies based on your particular objectives and risk tolerances. Be sure to review your decisions periodically to make sure they are still consistent with your goals. Past performance is no guarantee of future results.

Fidelity Wealth-Lab Pro® 6.7 Strategy

10/14/2014 8:21:08 AM

Strategy: Bear Trap Test
Dataset/Symbol: FFIV

Starting Capital: \$250,000.00 | Position Sizing: \$20,000 | Data Range: 12 Years | Scale: Daily | Bars: 2963 | Last Bar date: 10/13/2014
Net Profit: \$33,621.81 | BH Net Profit: \$367,865.40 | Portfolio Simulation | APR: 1.06% | BH APR: 7.84%



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Fidelity Wealth-Lab Pro® 6.7 Strategy

10/14/2014 8:22:09 AM

Strategy: Bear Trap Test

Dataset/Symbol: GPN

Starting Capital: \$250,000.00 | Position Sizing: \$20,000 | Data Range: 12 Years | Scale: Daily | Bars: 2732 | Last Bar date: 10/13/2014
Net Profit: \$20,104.86 | BH Net Profit: \$355,128.18 | Portfolio Simulation | APR: 0.65% | BH APR: 7.65%



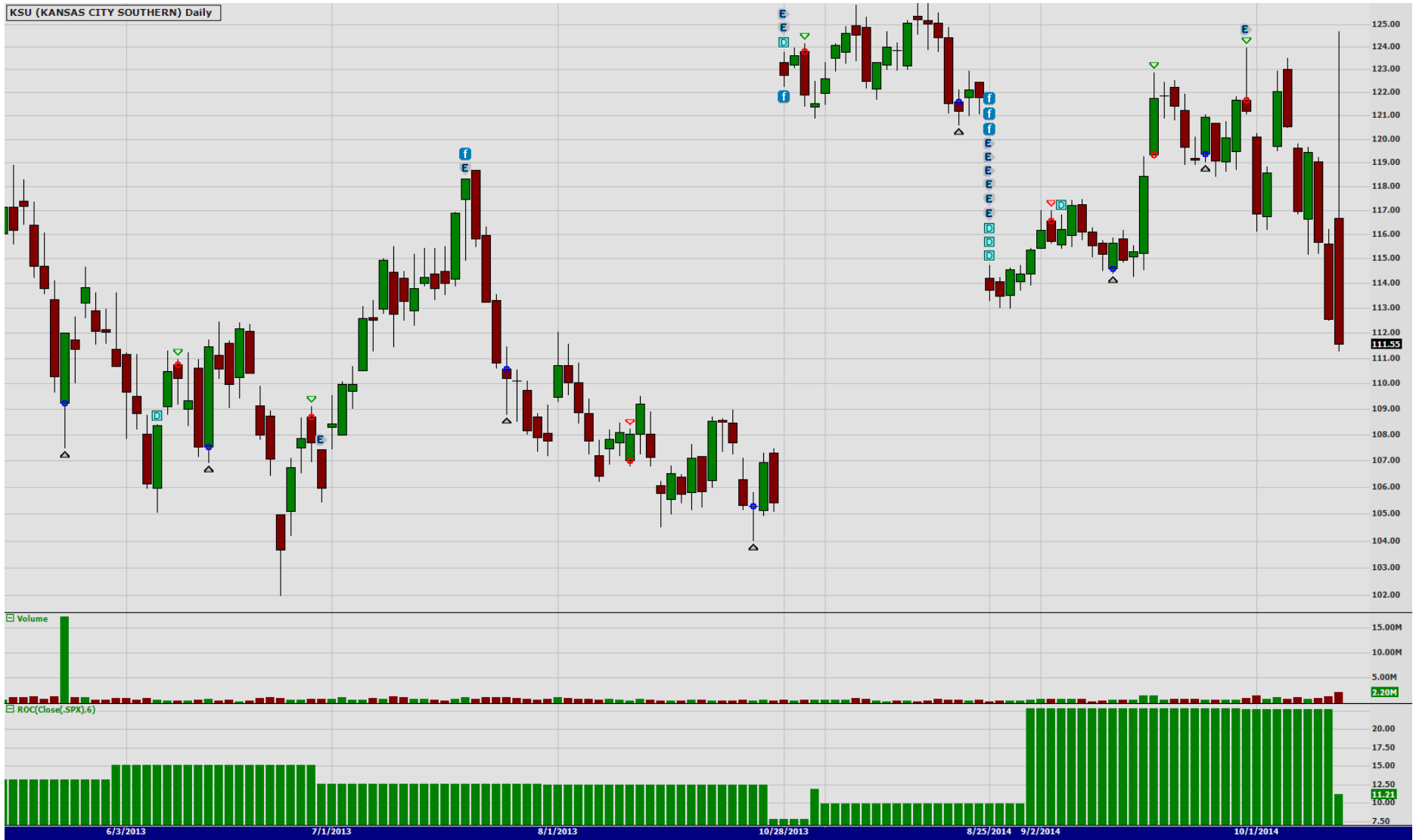
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Fidelity Wealth-Lab Pro® 6.7 Strategy

10/14/2014 8:23:10 AM

Strategy: Bear Trap Test
Dataset/Symbol: KSU

Starting Capital: \$250,000.00 | Position Sizing: \$20,000 | Data Range: 12 Years | Scale: Daily | Bars: 2784 | Last Bar date: 10/13/2014
Net Profit: \$25,784.91 | BH Net Profit: \$357,774.91 | Portfolio Simulation | APR: 0.82% | BH APR: 7.69%



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Fidelity Wealth-Lab Pro® 6.7 Strategy

10/14/2014 8:24:32 AM

Strategy: Bear Trap Test
Dataset/Symbol: NKE

Starting Capital: \$250,000.00 | Position Sizing: \$20,000 | Data Range: 12 Years | Scale: Daily | Bars: 2810 | Last Bar date: 10/13/2014
Net Profit: \$18,623.12 | BH Net Profit: \$360,944.53 | Portfolio Simulation | APR: 0.60% | BH APR: 7.73%



Backtesting provides a hypothetical calculation of how a security or portfolio of securities, subject to a trading strategy, would have performed over a historical time period. You should not assume that backtesting of a trading strategy will provide any indication of how your portfolio of securities, or a new portfolio of securities, might perform over time. You should choose your own trading strategies based on your particular objectives and risk tolerances. Be sure to review your decisions periodically to make sure they are still consistent with your goals. Past performance is no guarantee of future results.