

Fidelity Wealth-Lab Pro® 6.9 Performance

Strategy: CorrTrade
Dataset/Symbol: SPY

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	All Trades	Long Trades	Short Trades	Benchmark Buy & Hold (spy)
Starting Capital	\$100,000.00	\$100,000.00	\$100,000.00	\$100,000.00
Ending Capital	\$287,428.13	\$287,428.13	\$100,000.00	\$290,316.93
Net Profit	\$187,428.13	\$187,428.13	\$0.00	\$190,316.93
Net Profit %	187.43%	187.43%	0.00%	190.32%
Annualized Gain %	8.05%	8.05%	0.00%	8.13%
Exposure	47.09%	47.09%	0.00%	95.63%
Total Commission	\$0.00	\$0.00	\$0.00	\$0.00
Return on Cash	\$0.00	\$0.00	\$0.00	\$0.00
Margin Interest Paid	(\$47.26)	(\$47.26)	\$0.00	(\$1,847.73)
Dividends Received	\$104,711.64	\$104,711.64	\$0.00	\$44,348.80
Number of Trades	46	46	0	1
Average Profit	\$4,074.52	\$4,074.52	\$0.00	\$190,316.93
Average Profit %	1.26%	1.26%	0.00%	134.50%
Average Bars Held	8.30	8.30	0.00	3,433.00
Winning Trades	32	32	0	1
Win Rate	69.57%	69.57%	0.00%	100.00%
Gross Profit	\$203,024.42	\$203,024.42	\$0.00	\$147,815.86
Average Profit	\$6,344.51	\$6,344.51	\$0.00	\$147,815.86
Average Profit %	3.78%	3.78%	0.00%	134.50%
Average Bars Held	8.69	8.69	0.00	3,433.00
Max Consecutive Winners	7	7	0	1
Losing Trades	14	14	0	0
Loss Rate	30.43%	30.43%	0.00%	0.00%
Gross Loss	(\$120,260.68)	(\$120,260.68)	\$0.00	\$0.00
Average Loss	(\$8,590.05)	(\$8,590.05)	\$0.00	\$0.00
Average Loss %	-4.51%	-4.51%	0.00%	0.00%
Average Bars Held	7.43	7.43	0.00	0.00
Max Consecutive Losses	3	3	0	0
Maximum Drawdown	(\$36,014.64)	(\$36,014.64)	\$0.00	(\$100,404.95)
Maximum Drawdown Date	11/21/2008	11/21/2008	1/6/2003	3/9/2009
Maximum Drawdown %	-24.95%	-24.95%	0.00%	-54.10%
Maximum Drawdown % Date	11/21/2008	11/21/2008	2/26/2017	3/9/2009
Wealth-Lab Score	12.83	12.83	0.00	3.90
Sharpe Ratio	0.83	0.83	0.00	0.65
Profit Factor	1.69	1.69	0.00	Infinity
Recovery Factor	5.20	5.20	0.00	1.90

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.

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Payoff Ratio	0.84	0.84	0.00	0.00
Profit / Total Bars	\$54.58	\$54.58	\$0.00	\$55.42

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