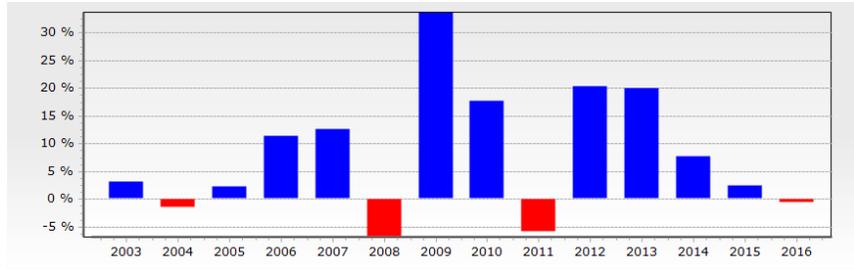


## Fidelity Wealth-Lab Pro® 6.9 Performance By Period

Strategy: CorrTrade  
 Dataset/Symbol: SPY

2/26/2017 5:01:34 PM

Period: Annually  
 Average Return: 8.39%  
 Std. Deviation of Returns: 11.19  
 Sharpe Ratio: 0.75  
 Best Return: 33.72%  
 Worst Return: -6.76%  
 Number of Periods: 14  
 Profitable Periods: 10  
 % Profitable Periods: 71.43%  
 Max Consec Profitable: 4  
 Max Consec Unprofitable: 1



Period Starting	Return	Return %	Max DD %	Exposure %	Entries	Exits
1/7/2003	\$3,225.09	3.23	-1.31	15.66	1	1
1/2/2004	(\$1,618.03)	-1.57	-4.95	36.01	3	3
1/3/2005	\$2,453.87	2.42	-7.82	54.88	2	2
1/3/2006	\$11,948.97	11.48	-3.43	46.39	2	2
1/3/2007	\$14,745.26	12.71	-4.79	58.72	3	3
1/2/2008	(\$8,833.86)	-6.76	-24.95	43.13	3	2
1/2/2009	\$41,109.67	33.72	-4.87	45.40	5	6
1/4/2010	\$29,084.49	17.84	-9.77	60.15	6	5
1/3/2011	(\$11,405.77)	-5.94	-16.20	59.35	3	3
1/3/2012	\$36,876.90	20.41	-4.49	46.41	3	3
1/2/2013	\$43,818.44	20.14	-4.18	55.41	5	6
1/2/2014	\$20,436.86	7.82	-5.91	27.25	1	1
1/2/2015	\$7,156.39	2.54	-5.14	59.09	5	4
1/4/2016	(\$1,570.16)	-0.54	-8.58	37.70	4	4

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.