Fidelity Wealth-Lab Pro® 6.9 Performance By Period

Strategy: CorrTrade

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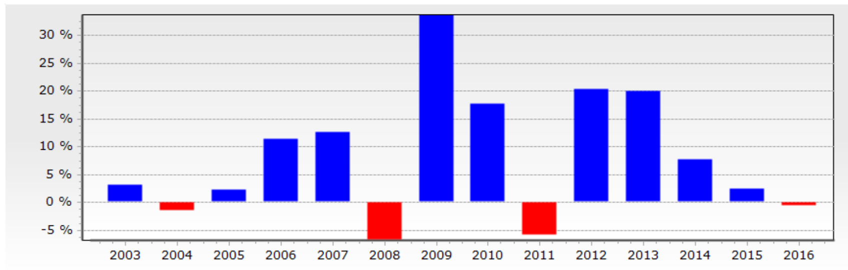
Dataset/Symbol: SPY

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