

Fund Analysis Dashboard (by Sam CS Wong)

Select Fund and Benchmark Return File:

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Fund and Benchmark Returns_Test Series_20240521.xlsx

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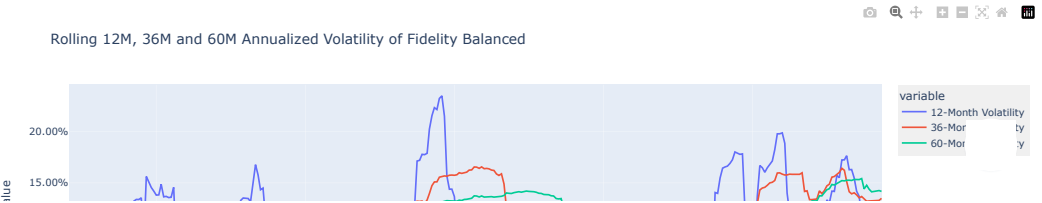
Fund Analyzed: Fidelity Balanced

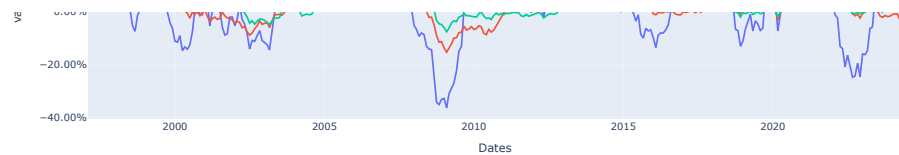
Analysis Period: Jan1997 - Apr2024

	Fidelity Balanced	S&P 500	Nikkei 225	Russell 2000
1997	6.63%	24.69%	-9.28%	16.40%
1998	9.26%	30.54%	-12.80%	-0.66%
1999	-11.08%	8.97%	34.76%	16.15%
2000	4.47%	-2.04%	-29.15%	2.44%
2001	-5.23%	-17.26%	-27.78%	-4.97%
2002	-11.72%	-24.29%	-16.58%	-22.96%
2003	30.21%	32.19%	29.30%	56.05%
2004	3.28%	4.43%	5.60%	7.45%
2005	10.89%	8.36%	46.21%	17.50%
2006	1.02%	12.36%	4.41%	9.16%
2007	-5.16%	-4.15%	-21.81%	-10.88%
2008	-32.73%	-40.09%	-41.19%	-37.82%
2009	27.38%	30.03%	27.57%	35.74%
2010	15.51%	19.76%	0.39%	29.77%
2011	1.78%	2.04%	-14.02%	1.48%
2012	10.07%	14.15%	26.54%	13.78%
2013	7.90%	18.99%	33.90%	25.36%
2014	0.45%	11.92%	18.50%	3.05%
2015	-9.73%	-2.74%	-0.88%	-11.16%
2016	10.53%	17.45%	8.69%	31.53%
2017	10.06%	23.91%	21.31%	15.65%
2018	-10.96%	-4.24%	-10.06%	-4.80%
2019	12.77%	19.28%	11.71%	7.65%
2020	13.22%	15.15%	19.21%	28.47%
2021	3.06%	21.57%	-2.39%	-2.18%
2022	-15.88%	-9.72%	1.20%	-4.76%
2023	11.99%	18.86%	32.79%	0.80%
2024	5.98%	9.44%	6.89%	7.62%

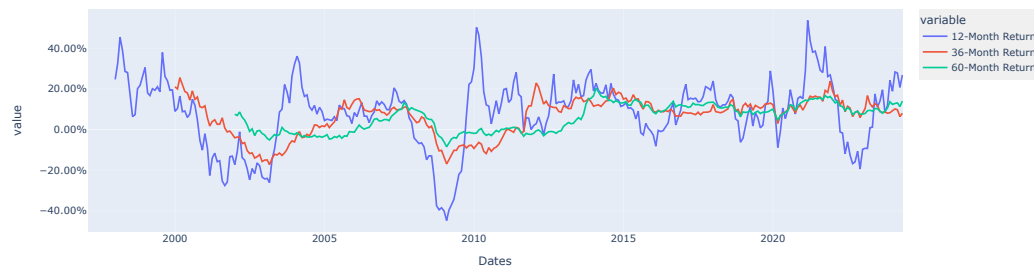
	Fidelity Balanced	S&P 500	Nikkei 225	Russell 2000
1-Year Return	15.59%	26.88%	25.57%	19.78%
3-Year Return	-2.08%	8.05%	10.36%	-2.61%
5-Year Return	5.16%	14.02%	13.49%	7.42%
YTD Return	5.98%	9.44%	6.89%	7.62%

	Fidelity Balanced	S&P 500	Nikkei 225	Russell 2000
1-Year Volatility	12.29%	15.29%	17.01%	24.34%
3-Year Volatility	13.68%	17.83%	15.76%	22.04%
5-Year Volatility	14.29%	18.23%	16.80%	23.92%



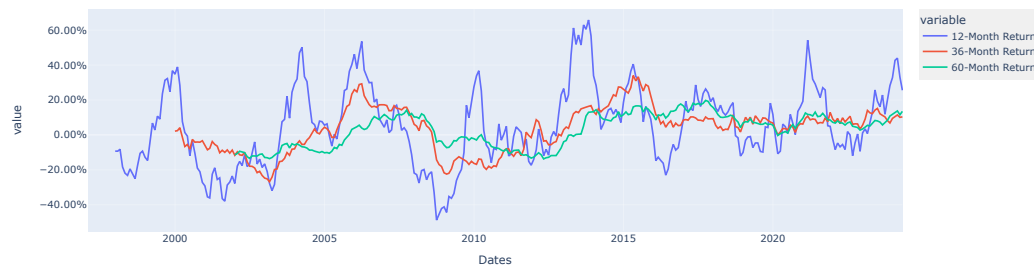


Rolling 12M, 36M and 60M Annualized Return of S&P 500



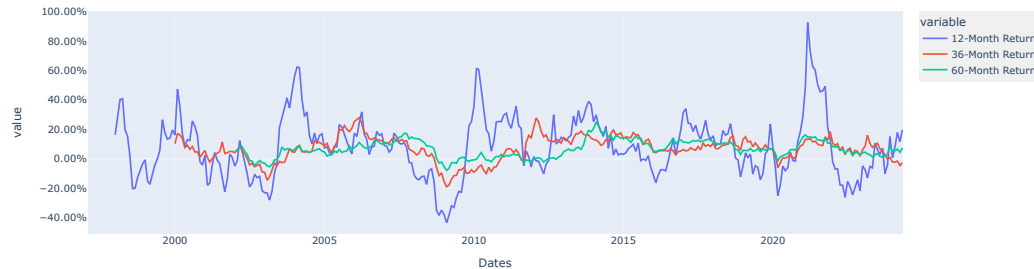
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Rolling 12M, 36M and 60M Annualized Return of Nikkei 225



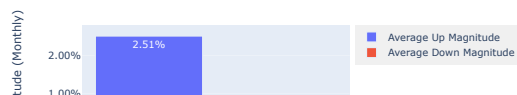
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Rolling 12M, 36M and 60M Annualized Return of Russell 2000



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Fidelity Balanced Average Up and Down Magnitude (by Month)

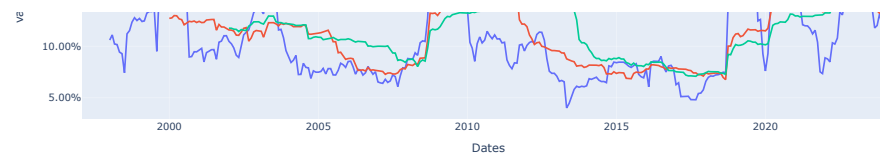


S&P 500 Average Up and Down Magnitude (by Month)



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Rolling 12M, 36M and 60M Annualized Volatility of S&P 500



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Rolling 12M, 36M and 60M Annualized Volatility of Nikkei 225



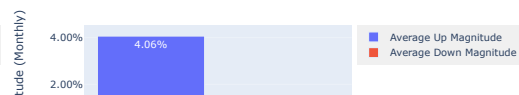
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Rolling 12M, 36M and 60M Annualized Volatility of Russell 2000

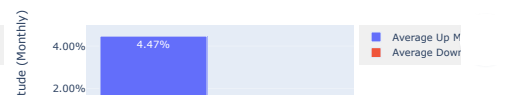


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Nikkei 225 Average Up and Down Magnitude (by Month)

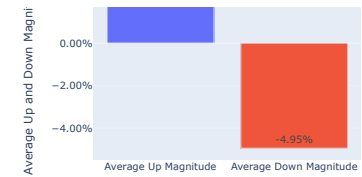
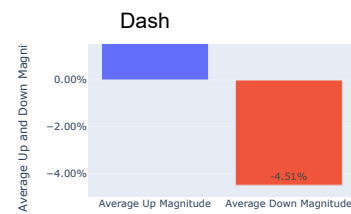
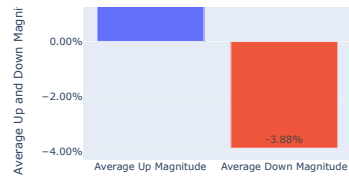
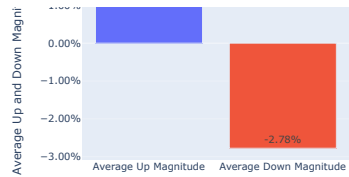


Russell 2000 Average Up and Down Magnitude (by Month)

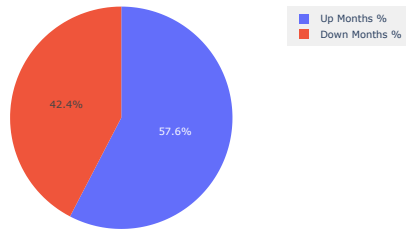


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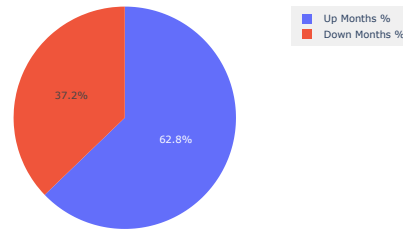
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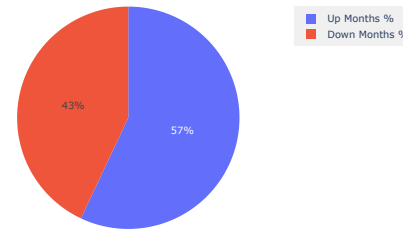
Up and Down Months Percentage - Fidelity Balanced



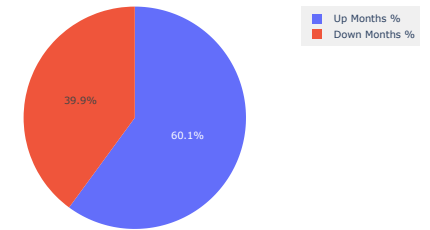
Up and Down Months Percentage - S&P 500



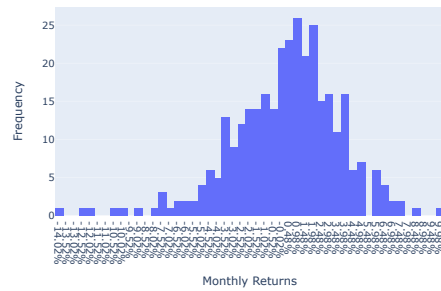
Up and Down Months Percentage - Nikkei 225



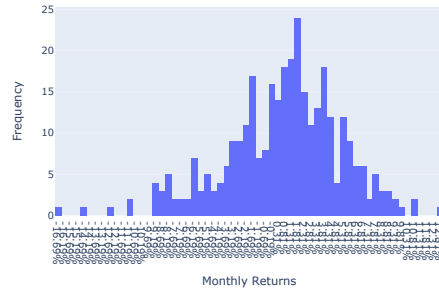
Up and Down Months Percentage - Russell 2000



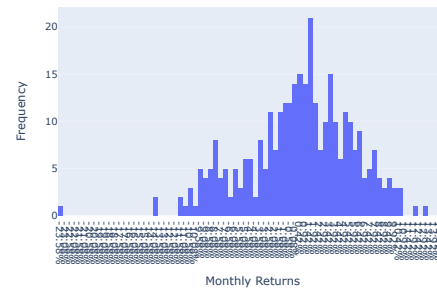
Monthly Return Distribution - Fidelity Balanced



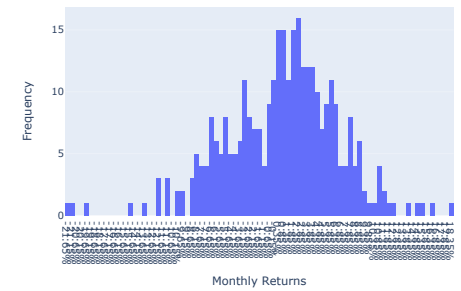
Monthly Return Distribution - S&P 500



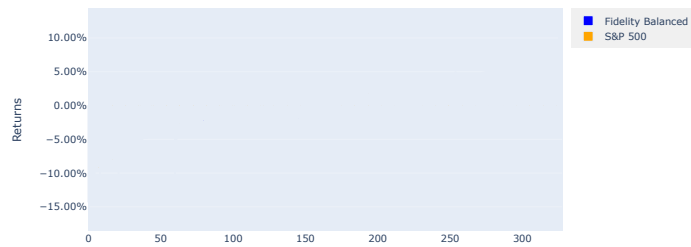
Monthly Return Distribution - Nikkei 225



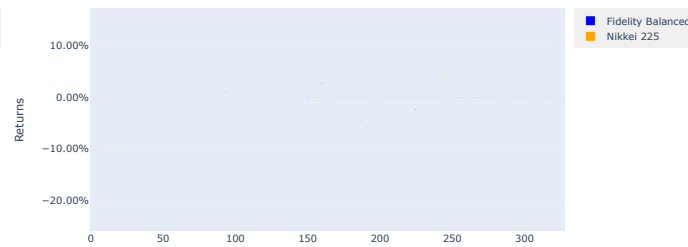
Monthly Return Distribution - Russell 2000



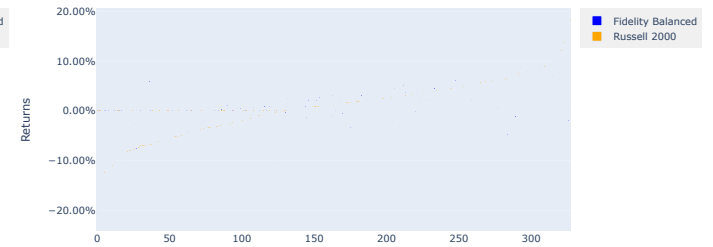
Monthly Returns of Fidelity Balanced and S&P 500



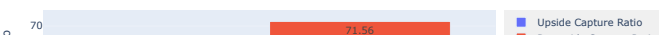
Monthly Returns of Fidelity Balanced and Nikkei 225



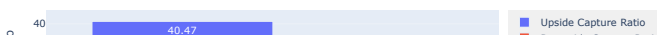
Monthly Returns of Fidelity Balanced and Russell 2000



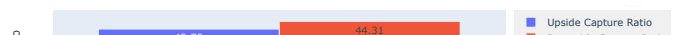
Upside and Downside Capture Ratio against S&P 500

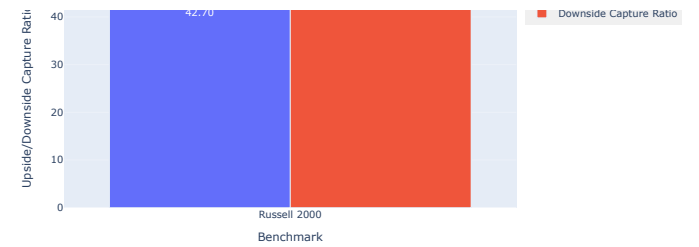
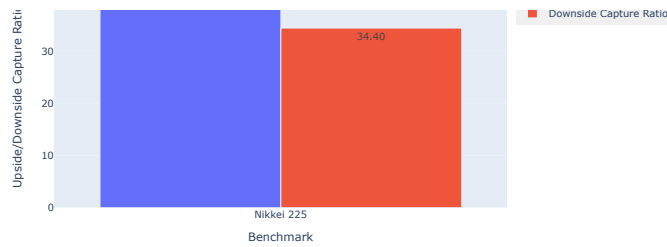
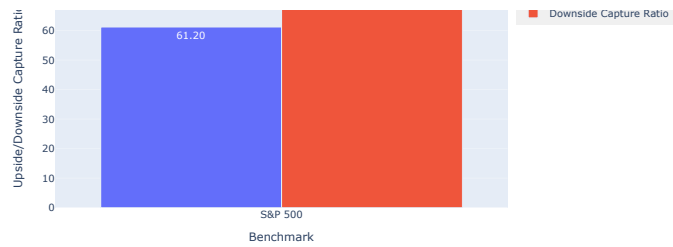


Upside and Downside Capture Ratio against Nikkei 225

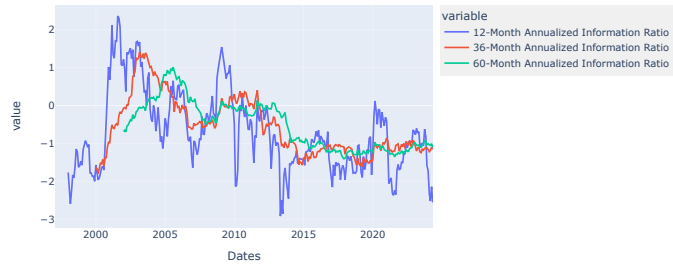


Upside and Downside Capture Ratio against Russell 2000

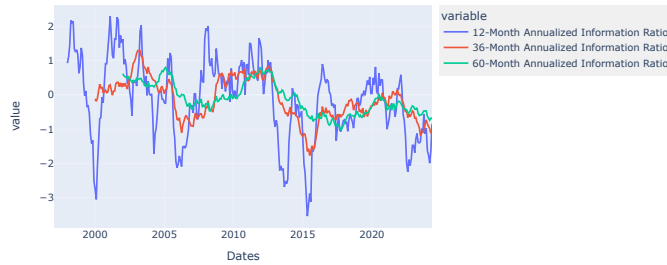




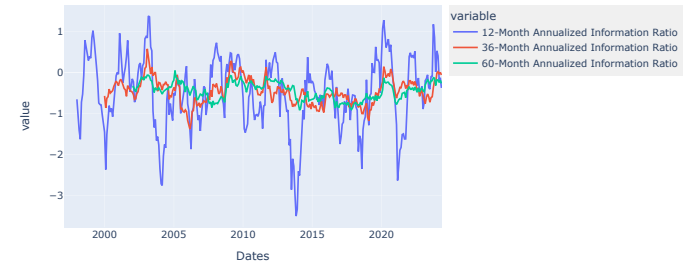
Rolling 12M, 36M and 60M Ann. Information Ratio with S&P 500



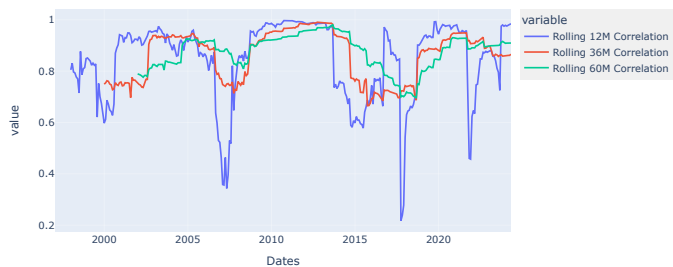
Rolling 12M, 36M and 60M Ann. Information Ratio with Nikkei 225



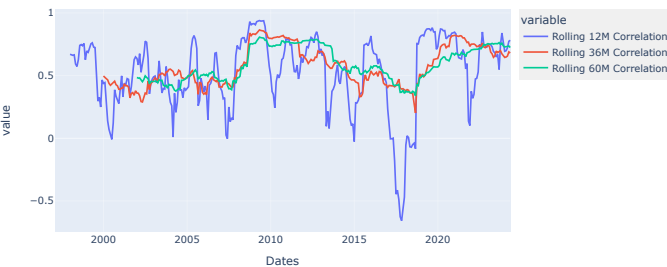
Rolling 12M, 36M and 60M Ann. Information Ratio with Russell 2000



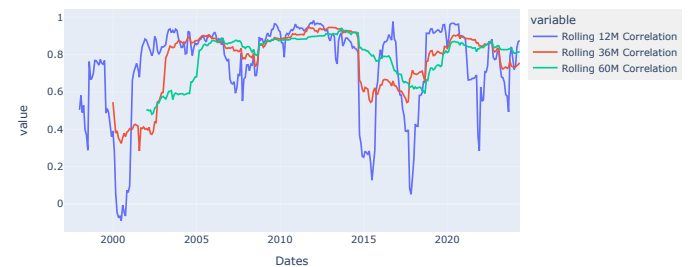
Rolling 12M, 36M and 60M Correlation between Fidelity Balanced & S&P 500



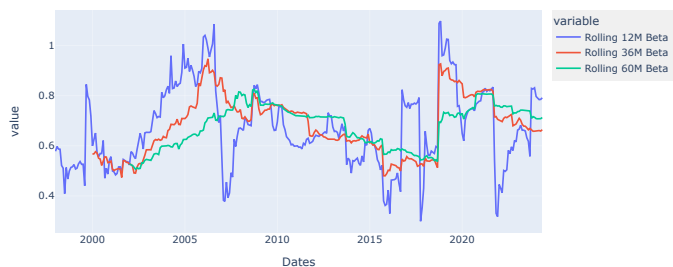
Rolling 12M, 36M and 60M Correlation between Fidelity Balanced & Nikkei 225



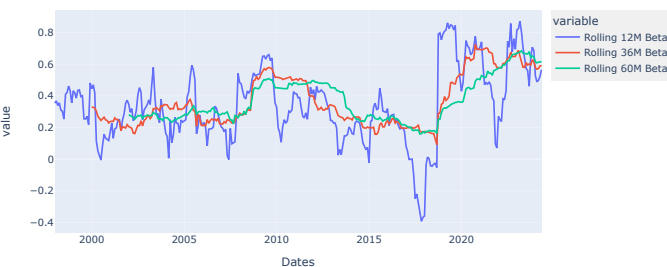
Rolling 12M, 36M and 60M Correlation between Fidelity Balanced & Russell 2000



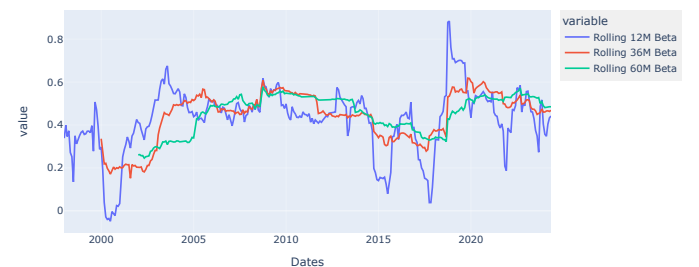
Rolling 12M, 36M and 60M Beta of Fidelity Balanced & S&P 500



Rolling 12M, 36M and 60M Beta of Fidelity Balanced & Nikkei 225



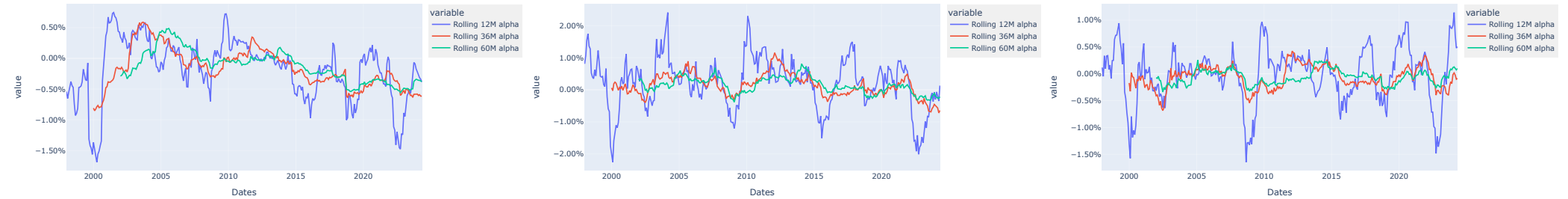
Rolling 12M, 36M and 60M Beta of Fidelity Balanced & Russell 2000



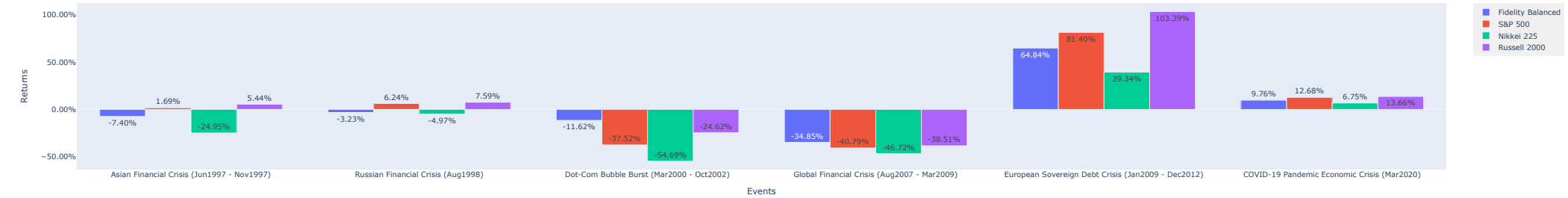
Rolling 12M, 36M and 60M Alpha of Fidelity Balanced & S&P 500

Rolling 12M, 36M and 60M Alpha of Fidelity Balanced & Nikkei 225

Rolling 12M, 36M and 60M Alpha of Fidelity Balanced & Russell 2000



Scenario Analysis



Drawdown Analysis

