

investors'

L'EVOLUZIONE DELLA SPECIE



AlmaGestio



La Cultura si fa Finanza

ISTITUTO
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Semplice e Geniale, mercato ESTX50, periodo 2003-2019.

Portfolio Performance Summary

	All Trades
Net Profit	55.104 €
Gross Profit	150.235 €
Gross Loss	-95.131 €
Return on Initial Capital	110
Profit Factor	1,58
Slippage Paid	423 €
Commission Paid	5.481 €
Open Net Profit	82 €
Select Net Profit	43.837 €
Adjusted Net Profit	43.503 €
Max Portfolio Drawdown	-14.465 €
Max Portfolio Drawdown (%)	-16,29
Max Portfolio Close To Close Drawdown	-8.983 €
Max Portfolio Close To Close Drawdown (%)	-10,20
Return on Max Portfolio Drawdown	3,81
Annual Rate of Return	6,64

Total Trade Analysis

	All Trades
Total N° of Trades	912
Total N° of Open Trades	3
Number Winning Trades	620
Number Losing Trades	292
Percent Profitable	67,98
Avg Trade (win & loss)	60 €
Average Winning Trade	242 €
Average Losing Trade	-326 €
Ratio Avg Win / Avg Loss	-0,74

Portfolio Time Analysis

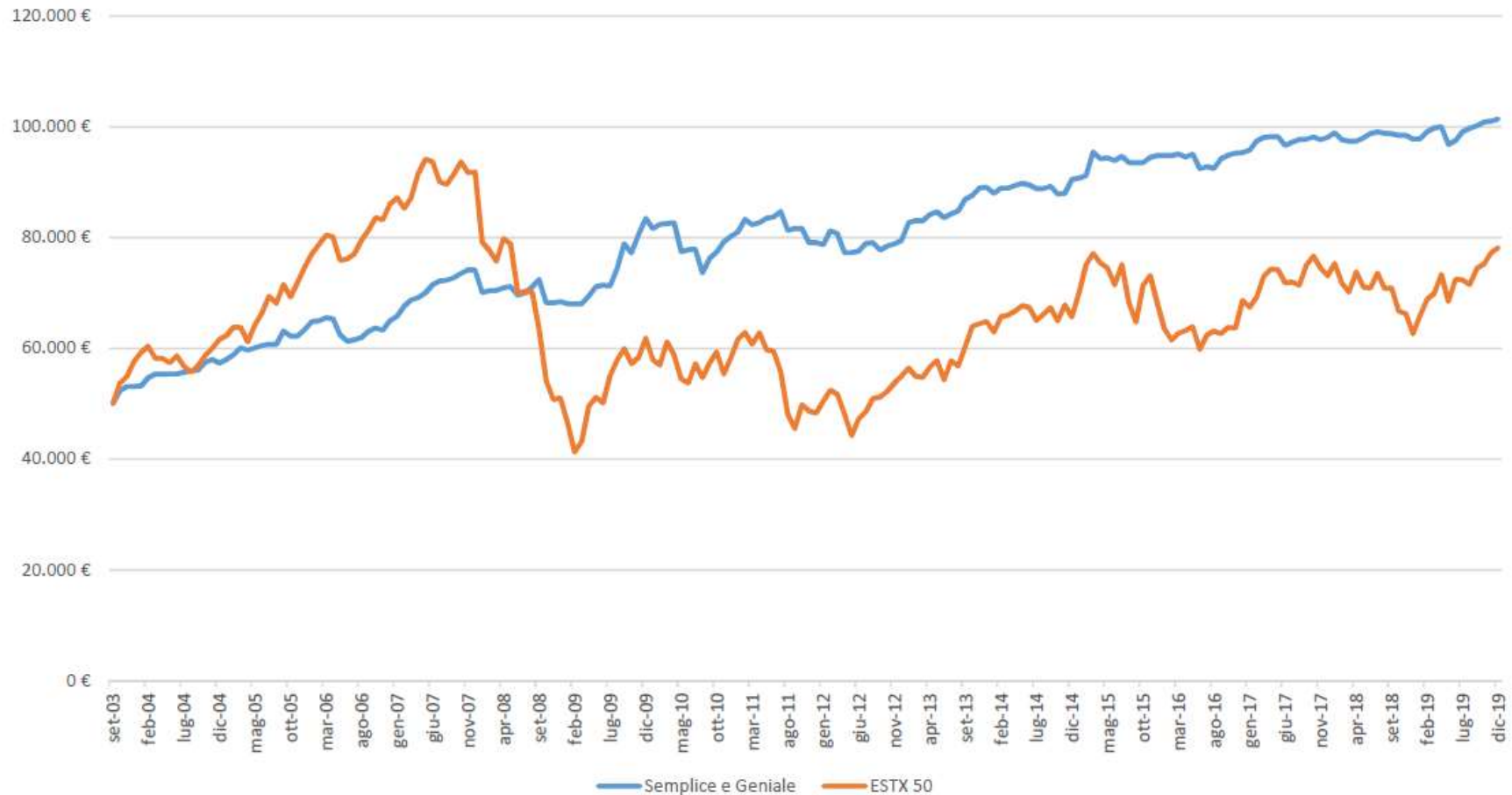
Trading Period	16 Yrs, 7 Mths, 24 Dys
Time in the Market	9 Yrs, 5 Mths, 4 Dys
Percent in the Market	56,61
Longest flat period	3 Mths, 13 Dys
Max Run-up Date	27/12/2019
Max Portfolio Drawdown Date	07/05/2010
Max Close To Close Drawdown Date	01/09/2010

*50k € capitale iniziale, trade effettuati con un controvalore pari a 10k € ad operazione

**Massimo n°10 posizioni aperte contemporaneamente.

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Equity Analysis



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Portfolio Annual Period Analysis

Period	Net Profit	% Gain	Profit Factor	N° Trades	Percent Profitable
2019	3635,75	7,3%	1,67	64	67
2018	-289,77	-0,6%	-0,94	44	55
2017	2753,04	5,5%	1,51	66	70
2016	482,85	1,0%	1,10	52	67
2015	4333,87	8,7%	1,66	63	68
2014	1426,12	2,9%	1,18	67	61
2013	9544,88	19,1%	4,30	63	76
2012	438,58	0,9%	1,05	57	65
2011	-1147,42	-2,3%	-0,85	48	58
2010	-3243,7	-6,5%	-0,76	72	56
2009	15051,76	30,1%	4,80	59	80
2008	-5742,42	-11,5%	-0,32	27	52
2007	9194,28	18,4%	3,48	52	77
2006	1566,52	3,1%	1,24	67	69
2005	6068,63	12,1%	3,21	61	75
2004	4249,25	8,5%	3,42	40	78
2003	6864,27	13,7%	7,13	32	75

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Portfolio Monthly Period Analysis

Anno	gen	feb	mar	apr	mag	giu	lug	ago	set	ott	nov	dic	Totale
2019	0,17%	2,55%	1,30%	0,51%	-6,47%	1,45%	3,18%	1,21%	1,01%	1,32%	0,30%	0,74%	7,27%
2018	1,77%	-2,56%	-0,46%	0,00%	1,10%	1,63%	0,52%	-0,45%	-0,20%	-0,59%	0,00%	-1,34%	-0,58%
2017	0,98%	3,31%	1,28%	0,23%	0,03%	-3,27%	1,24%	0,96%	0,10%	0,90%	-1,10%	0,85%	5,51%
2016	0,00%	0,00%	0,55%	-1,11%	1,13%	-5,39%	0,79%	-0,63%	3,46%	1,22%	0,78%	0,16%	0,97%
2015	0,52%	0,86%	8,50%	-2,36%	0,24%	-0,97%	1,53%	-2,25%	0,00%	0,00%	1,91%	0,69%	8,67%
2014	-2,20%	1,95%	-0,06%	0,98%	0,77%	-0,58%	-1,31%	0,00%	0,88%	-2,90%	0,34%	4,97%	2,85%
2013	6,34%	0,74%	-0,09%	2,24%	1,07%	-2,16%	1,39%	1,01%	4,26%	1,37%	2,76%	0,17%	19,09%
2012	-0,75%	5,11%	-1,14%	-6,86%	0,02%	0,58%	2,73%	0,28%	-2,61%	1,42%	0,73%	1,38%	0,88%
2011	1,61%	4,55%	-2,05%	0,77%	1,64%	0,44%	2,02%	-6,89%	0,69%	0,00%	-5,07%	0,00%	-2,29%
2010	-3,77%	1,60%	0,25%	0,28%	-10,40%	0,64%	0,33%	-8,65%	5,21%	2,34%	3,62%	2,06%	-6,49%
2009	-0,83%	0,00%	0,00%	2,86%	3,33%	0,54%	-0,20%	6,27%	8,94%	-3,30%	6,73%	5,76%	30,10%
2008	-8,27%	0,72%	0,10%	0,94%	0,46%	-3,21%	0,85%	2,18%	2,77%	-8,41%	0,00%	0,38%	-11,48%
2007	1,64%	3,65%	2,25%	0,82%	1,79%	2,87%	1,37%	0,23%	0,86%	1,67%	1,25%	0,00%	18,39%
2006	2,78%	0,29%	1,17%	-0,39%	-5,92%	-2,28%	0,56%	0,81%	2,31%	1,15%	-0,79%	3,42%	3,13%
2005	1,27%	1,69%	2,64%	-0,96%	0,84%	0,83%	0,47%	-0,10%	4,83%	-1,81%	0,00%	2,44%	12,14%
2004	0,22%	3,08%	1,23%	-0,06%	0,14%	-0,01%	0,51%	0,54%	0,31%	2,79%	1,05%	-1,31%	8,50%
2003						0,53%	5,23%	1,09%	0,69%	4,65%	1,53%	0,00%	13,73%



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