PORTAFOGLIO TRADING metodo AlmaGestio

Sviluppato in collaborazione con l'Istituto Svizzero della Borsa

Portfolio Performance Summary

	All Trades (Only long)
Net Profit	$666.213
Gross Profit	$1.377.374
Gross Loss	-$711.161
Profit Factor	1,94
Slippage Paid	$1.214
Commission Paid	$48.465
Open Net Profit	$108
Select Net Profit	$478.625
Adjusted Net Profit	$633.543
Max Portfolio DD	-$76.966
Max Portfolio DD (%)	-11
Max Portfolio Close To Close DD	-$29.632
Max Portfolio Close To Close DD (%)	-5
Return on Max Portfolio DD	9

Portfolio Performance Ratios

Portfolio Net Profit as % of Largest loss	22477
Portfolio Net Profit as % of Max Trade DD	17569
Portfolio Net Profit as % of Max Portfolio DD	866
Select Net Profit as % of Largest loss	16148
Select Net Profit as % of Max Trade DD	12622
Select Net Profit as % of Max Strategy DD	622
Adj Net Profit as % of Largest loss	21375
Adj Net Profit as % of Max Trade DD	16708
Adj Net Profit as % of Max Strategy DD	823

Portfolio Time Analysis

Trading Period	18 Yrs, 11 Mths, 10 Dys
Time in the Market	17 Yrs, 2 Mths, 16 Dys
Percent in the Market	90,9
Longest flat period	1 Mth, 20 Dys
Max Run-up Date	26/09/2018
Max Portfolio DD Date	06/02/2018
Max Close To Close DD Date	17/08/2011

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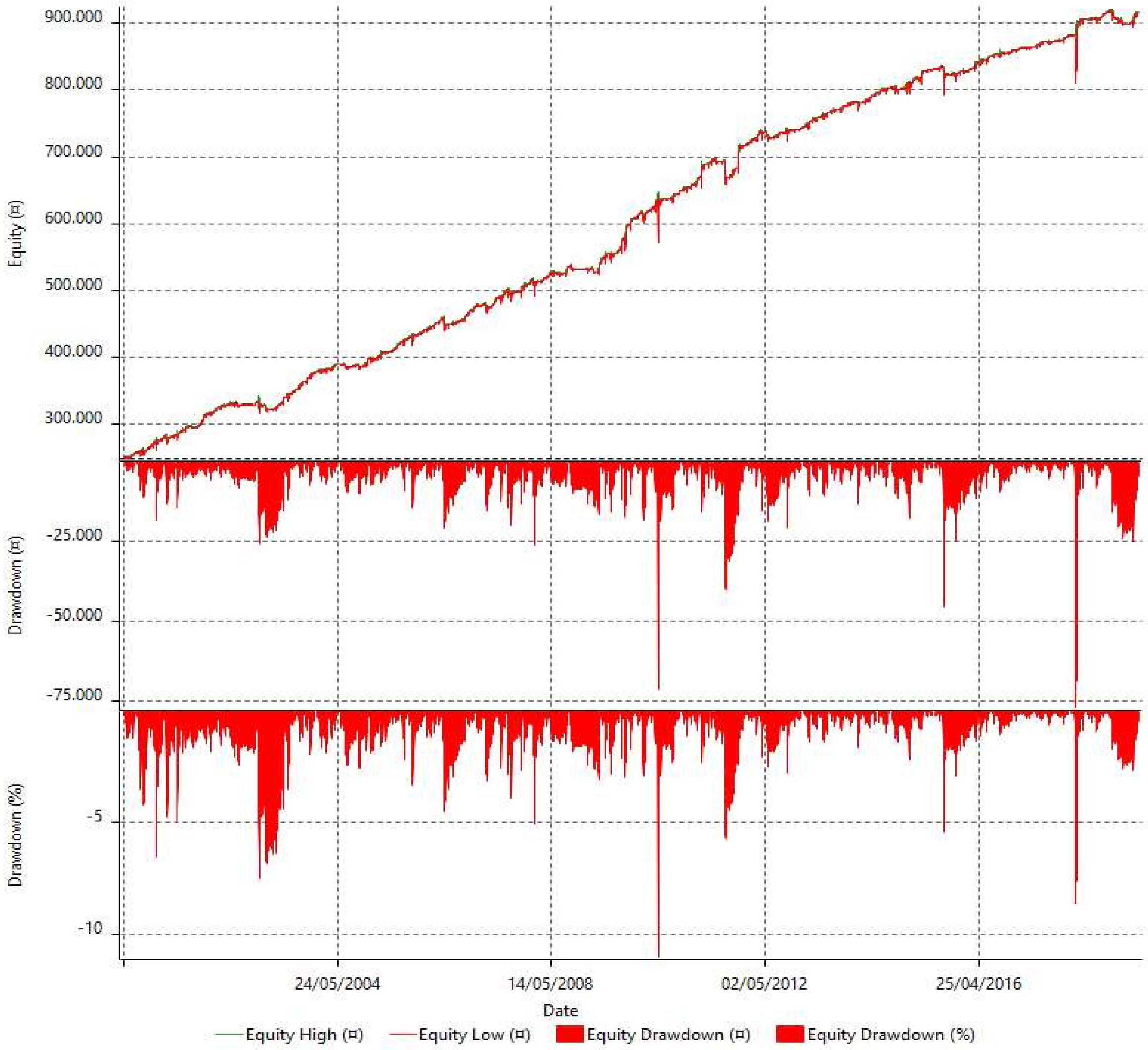
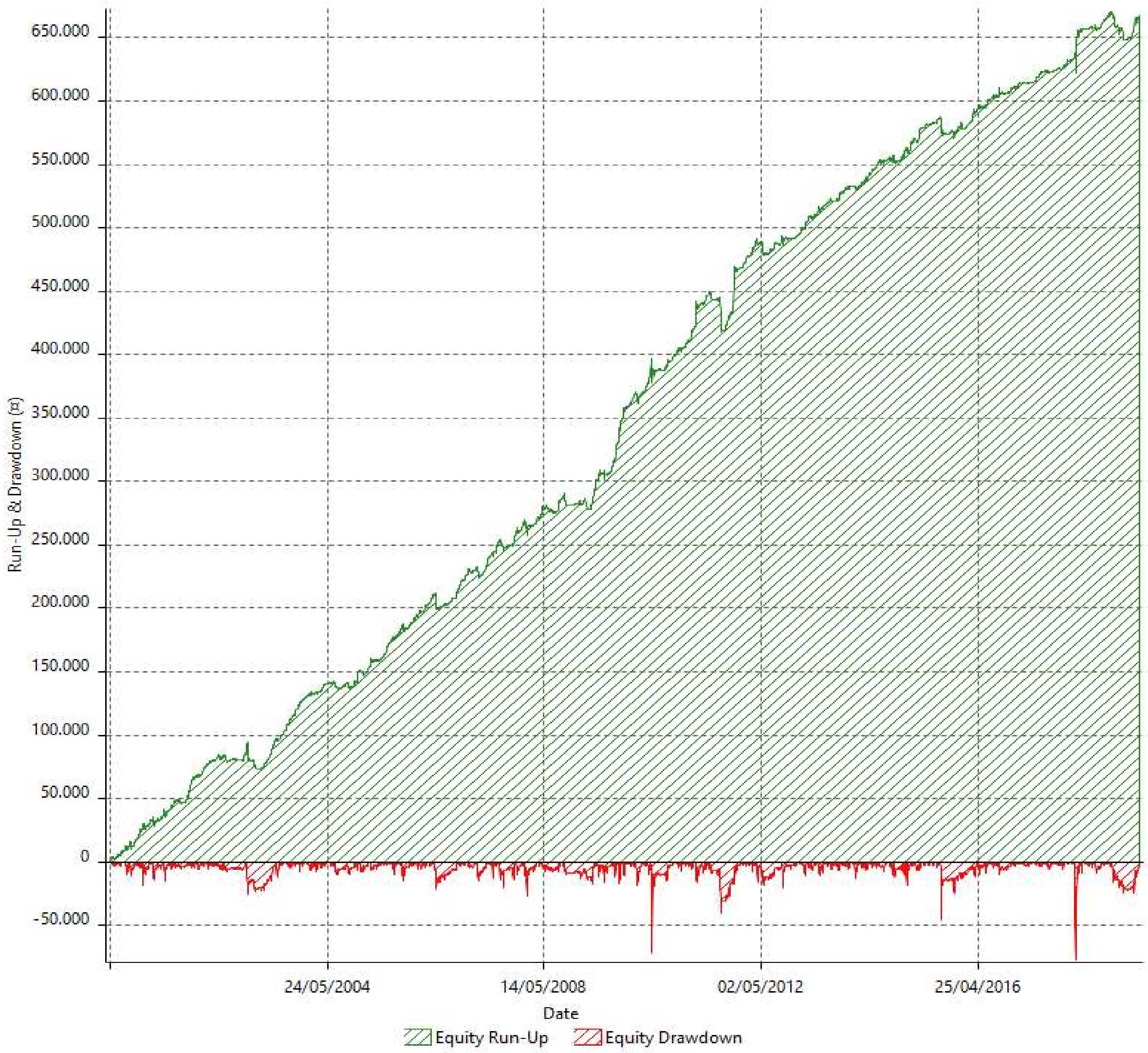
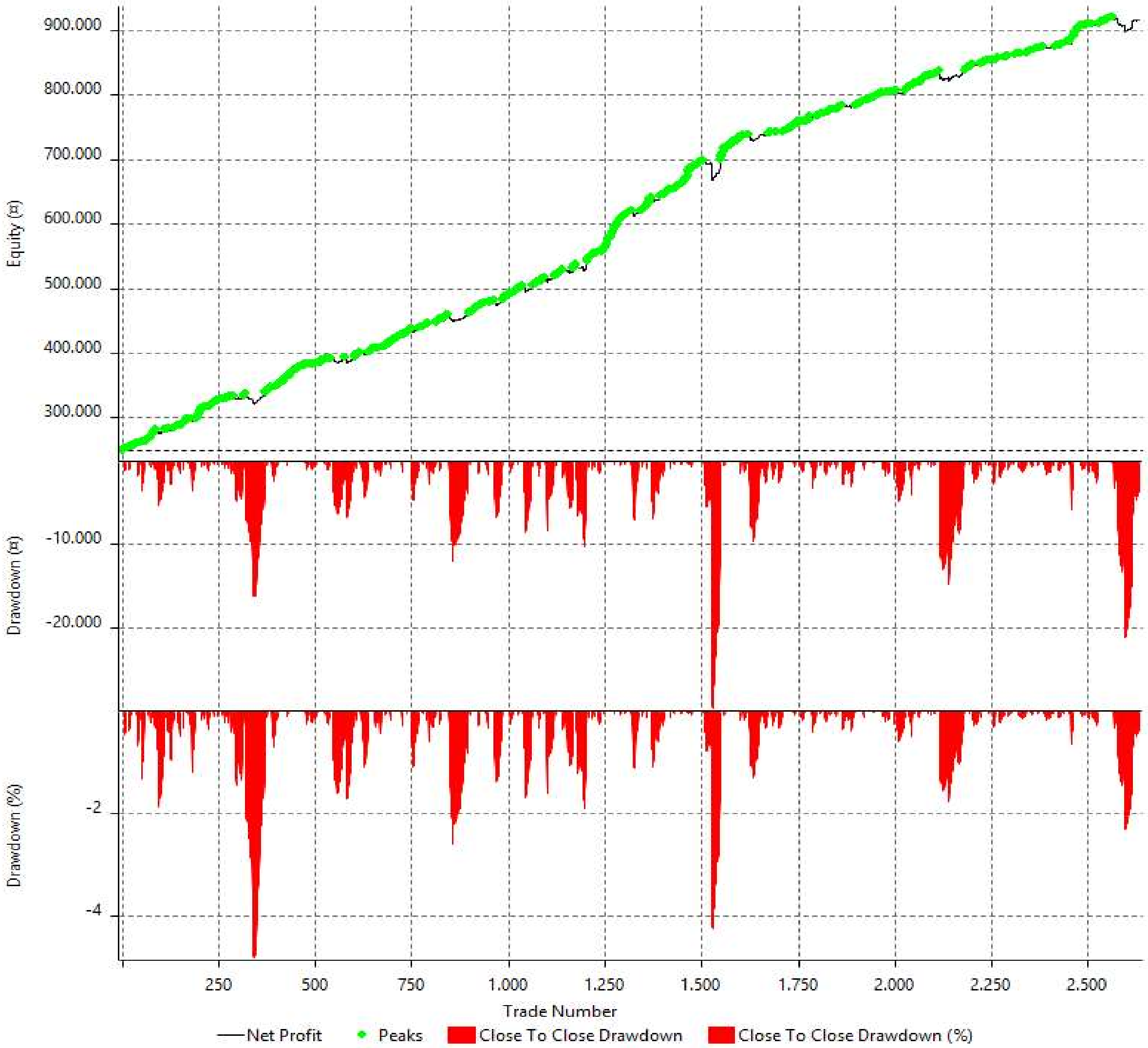
Equity Curve Detailed with DD



Equity Run-up & DD



Equity Curve Close To Close With DD



Total Trade Analysis

	All Trades
Total # of Trades	8077
Total # of Open Trades	1
Number Winning Trades	5579
Number Losing Trades	2498
Percent Profitable	69,1
Avg Trade (win & loss)	$82
Average Winning Trade	$247
Average Losing Trade	-$285
Ratio Avg Win / Avg Loss	-0,9

Portfolio Annual Period Analysis

Period*	Net Profit	% Gain**	Profit Factor	# Trades	Percent Profitable
2019	$18.385	18%	4,9	146	84
2018	$16.919	17%	1,2	550	62
2017	$22.807	23%	2,1	377	68
2016	$29.773	30%	2,0	443	66
2015	$19.487	19%	1,4	502	66
2014	$26.611	27%	1,7	596	63
2013	$39.439	39%	2,2	532	74
2012	$24.841	25%	1,6	519	67
2011	$58.784	59%	2,2	529	74
2010	$46.610	47%	2,0	531	73
2009	$80.222	80%	3,4	459	74
2008	$16.723	17%	1,5	220	69
2007	$37.422	37%	1,9	415	67
2006	$37.686	38%	2,1	410	72
2005	$40.342	40%	2,4	458	68
2004	$21.844	22%	1,6	386	69
2003	$50.067	50%	3,0	368	72
2002	$11.810	12%	1,3	276	66
2001	$41.633	42%	2,0	307	64
2000	$24.916	25%	2,4	170	72

*Evidenziato in verde il periodo out of sample.

**Calcolato su un capitale operativo di 100k senza mai reinvestire gli utili.

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