



investors'
L'EVOLUZIONE DELLA SPECIE

AlmaGestio
La Cultura si fa Finanza
**ISTITUTO
SVIZZERO
DELLA
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Semplice e Geniale, mercato DAX, periodo 2003-2019.

Portfolio Performance Summary

	All Trades
Net Profit	221.561 €
Gross Profit	559.663 €
Gross Loss	-338.102 €
Return on Initial Capital	443
Profit Factor	1,66
Slippage Paid	1.060 €
Commission Paid	16.617 €
Open Net Profit	379 €
Select Net Profit	161.471 €
Adjusted Net Profit	197.398 €
Max Portfolio Drawdown	-39.852 €
Max Portfolio Drawdown (%)	-32,76
Max Portfolio Close To Close Drawdown	-22.338 €
Max Portfolio Close To Close Drawdown (%)	-17,89
Return on Max Portfolio Drawdown	5,56
Annual Rate of Return	26,66

Total Trade Analysis

	All Trades
Total N° of Trades	2769
Total N° of Open Trades	1
Number Winning Trades	1849
Number Losing Trades	920
Percent Profitable	66,78
Avg Trade (win & loss)	80 €
Average Winning Trade	303 €
Average Losing Trade	-368 €
Ratio Avg Win / Avg Loss	-0,82

Portfolio Time Analysis

Trading Period	16 Yrs, 8 Mths, 4 Dys
Time in the Market	14 Yrs, 7 Mths, 24 Dys
Percent in the Market	87,83
Longest flat period	2 Mths, 6 Dys
Max Run-up Date	10/01/2020
Max Portfolio Drawdown Date	05/03/2007
Max Close To Close Drawdown Date	13/10/2011

*50k di capitale iniziale, trade effettuati con un controvalore pari a 10k ad operazione. Ipotesi leva 1:2
Massimo n°10 posizioni aperte contemporaneamente.

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Equity Analysis



Semplice e Geniale, mercato DAX, periodo 2003-2019.

Portfolio Annual Period Analysis

Period	Net Profit	% Gain	Profit Factor	# Trades	Percent Profitable
2019	12.922 €	25,8%	2,03	156	71
2018	-8.556 €	-17,1%	-0,65	128	58
2017	20.029 €	40,1%	2,37	226	69
2016	8.264 €	16,5%	1,43	188	67
2015	10.455 €	20,9%	1,33	218	67
2014	-5.858 €	-11,7%	-0,75	178	55
2013	27.990 €	56,0%	3,16	217	72
2012	16.313 €	32,6%	1,95	203	69
2011	-13.834 €	-27,7%	-0,62	153	53
2010	22.625 €	45,2%	1,91	224	70
2009	55.865 €	111,7%	3,49	175	71
2008	-5.656 €	-11,3%	-0,73	65	60
2007	40.095 €	80,2%	3,32	166	76
2006	210 €	0,4%	1,01	145	66
2005	14.261 €	28,5%	1,89	164	67
2004	5.906 €	11,8%	1,50	111	64
2003	19.020 €	38,0%	3,90	80	73

*50k di capitale iniziale, 10k a trade, utili non reinvestiti.

Semplice e Geniale, mercato DAX, periodo 2003-2019.

Portfolio Monthly Period Analysis

Anno	gen	feb	mar	apr	mag	giu	lug	ago	set	ott	nov	dic	Totale
2019	-0,50%	3,37%	-2,76%	7,25%	0,27%	1,21%	-1,16%	5,18%	-1,27%	3,11%	6,95%	4,19%	25,84%
2018	2,48%	-7,32%	-0,52%	2,12%	-4,16%	-13,37%	4,62%	-0,67%	-0,46%	-1,81%	2,79%	-0,81%	-17,11%
2017	-0,30%	10,32%	4,27%	2,48%	9,93%	-7,82%	4,60%	3,94%	3,94%	7,53%	-0,70%	1,85%	40,06%
2016	-3,85%	-1,23%	-0,29%	3,87%	3,83%	-3,80%	-2,60%	5,79%	12,56%	0,28%	0,01%	1,95%	16,53%
2015	5,09%	11,71%	15,74%	-8,65%	2,16%	2,80%	3,89%	-10,91%	-0,13%	12,71%	-0,88%	-12,61%	20,91%
2014	-6,95%	3,96%	-0,89%	-1,01%	2,15%	0,01%	-9,30%	-1,40%	-0,51%	0,30%	4,50%	-2,56%	-11,72%
2013	8,63%	6,57%	4,55%	-0,01%	-4,14%	2,10%	-0,19%	7,43%	8,97%	12,73%	9,20%	0,13%	55,98%
2012	3,23%	9,03%	4,58%	-6,46%	-2,60%	-1,00%	5,87%	2,31%	5,17%	5,35%	3,39%	3,76%	32,63%
2011	4,33%	1,61%	-2,58%	-0,13%	6,36%	-2,62%	-3,34%	-33,07%	-1,46%	1,88%	0,67%	0,68%	-27,67%
2010	-6,41%	8,12%	5,54%	12,09%	-10,44%	-0,22%	3,07%	-4,90%	6,13%	9,84%	8,05%	14,38%	45,25%
2009	2,05%	0,79%	3,48%	18,63%	12,32%	-5,15%	11,87%	14,07%	16,46%	9,07%	17,58%	10,56%	111,73%
2008	-5,86%	0,87%	1,96%	3,76%	9,29%	-6,72%	-0,48%	0,73%	-4,87%	-10,38%	0,00%	0,38%	-11,31%
2007	4,88%	36,93%	21,43%	6,55%	2,94%	13,16%	-1,77%	-0,22%	0,63%	-2,35%	-0,03%	-1,98%	80,19%
2006	7,84%	5,53%	12,09%	2,30%	-33,83%	-1,94%	2,79%	1,44%	0,12%	3,31%	-2,17%	2,94%	0,42%
2005	7,22%	5,08%	3,75%	-5,08%	2,89%	2,92%	1,55%	0,45%	13,25%	-6,78%	1,89%	1,37%	28,52%
2004	3,50%	6,67%	-5,19%	-0,29%	-6,48%	1,12%	0,81%	3,56%	0,04%	5,52%	1,10%	1,44%	11,81%
2003						4,73%	5,13%	12,14%	-2,77%	14,27%	4,84%	-0,30%	38,04%



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