



investors'
L'EVOLUZIONE DELLA SPECIE

AlmaGestio



La Cultura si fa Finanza

ISTITUTO
SVIZZERO
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Semplice e Geniale, mercato S&P100, periodo 2003-2019.

Portfolio Performance Summary

	All Trades
Net Profit	\$103.238
Gross Profit	\$270.563
Gross Loss	-\$167.325
Return on Initial Capital	206
Profit Factor	1,62
Slippage Paid	\$337
Commission Paid	\$7.072
Open Net Profit	\$72
Select Net Profit	\$80.885
Adjusted Net Profit	\$88.351
Max Portfolio Drawdown	-\$22.262
Max Portfolio Drawdown (%)	-14,74
Max Portfolio Close To Close Drawdown	-\$10.057
Max Portfolio Close To Close Drawdown (%)	-10,85
Return on Max Portfolio Drawdown	4,64
Annual Rate of Return	12,44

Total Trade Analysis

	All Trades
Total N° of Trades	1767
Total N° of Open Trades	2
Number Winning Trades	1216
Number Losing Trades	551
Percent Profitable	68,82
Avg Trade (win & loss)	\$58
Average Winning Trade	\$223
Average Losing Trade	-\$304
Ratio Avg Win / Avg Loss	-0,73

Portfolio Time Analysis

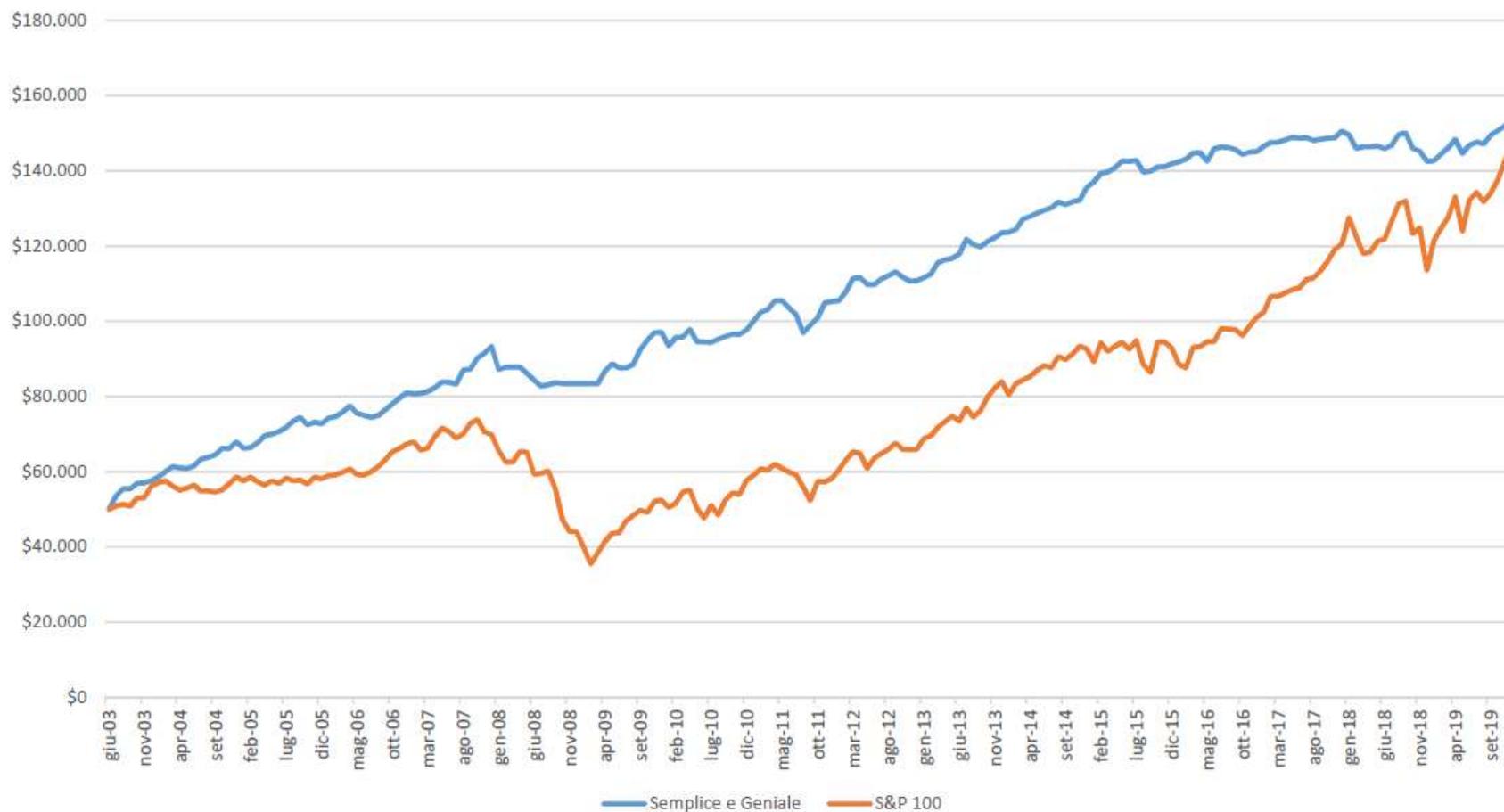
Trading Period	16 Yrs, 7 Mths, 23 Dys
Time in the Market	12 Yrs, 10 Mths, 8 Dys
Percent in the Market	77,20
Longest flat period	5 Mths, 14 Dys
Max Run-up Date	31/12/2019
Max Portfolio Drawdown Date	06/02/2018
Max Close To Close Drawdown Date	13/08/2008

*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	\$10.965	21,9%	2,35	110	76
2018	-\$7.998	-16,0%	-0,62	121	55
2017	\$5.416	10,8%	1,71	109	76
2016	\$3.194	6,4%	1,29	96	61
2015	\$6.318	12,6%	1,48	120	66
2014	\$12.056	24,1%	2,64	159	66
2013	\$12.765	25,5%	2,45	143	71
2012	\$5.463	10,9%	1,39	147	65
2011	\$7.618	15,2%	1,63	116	72
2010	\$633	1,3%	1,06	91	68
2009	\$13.640	27,3%	3,05	83	73
2008	-\$9.944	-19,9%	-0,27	36	47
2007	\$12.368	24,7%	2,43	103	71
2006	\$8.225	16,5%	2,07	106	73
2005	\$4.791	9,6%	1,43	116	63
2004	\$10.351	20,7%	2,75	111	77
2003	\$7.450	14,9%	4,13	52	79

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Portfolio Monthly Period Analysis

Anno	gen	feb	mar	apr	mag	giu	lug	ago	set	ott	nov	dic	Totale
2019	0,29%	3,71%	3,23%	4,39%	-7,34%	4,32%	1,63%	-1,09%	4,79%	2,33%	2,42%	3,26%	21,93%
2018	-1,96%	-7,20%	0,90%	0,00%	0,38%	-1,43%	1,70%	5,85%	0,90%	-8,25%	-1,55%	-5,34%	-16,00%
2017	2,87%	2,15%	-0,05%	1,05%	1,67%	-0,42%	0,17%	-1,55%	0,62%	0,64%	0,25%	3,44%	10,83%
2016	0,94%	1,43%	3,16%	0,26%	-4,50%	6,64%	0,90%	-0,25%	-1,17%	-2,61%	1,36%	0,22%	6,39%
2015	2,84%	4,54%	0,83%	2,26%	3,47%	-0,05%	0,55%	-6,31%	0,47%	2,26%	0,18%	1,60%	12,64%
2014	0,28%	1,57%	5,50%	1,19%	1,90%	1,59%	1,20%	3,06%	-1,42%	1,63%	0,84%	6,77%	24,11%
2013	1,65%	1,81%	6,24%	1,39%	0,79%	2,28%	7,82%	-2,71%	-1,36%	3,06%	1,92%	2,65%	25,53%
2012	0,24%	4,85%	7,03%	0,46%	-3,59%	-0,13%	2,98%	1,67%	2,17%	-2,75%	-2,18%	0,16%	10,93%
2011	4,74%	4,66%	1,39%	4,73%	0,15%	-3,99%	-3,59%	-9,66%	4,15%	3,92%	7,84%	0,90%	15,24%
2010	-7,15%	4,29%	0,33%	4,06%	-6,37%	-0,32%	-0,11%	1,68%	1,28%	1,38%	-0,21%	2,40%	1,27%
2009	0,00%	0,00%	0,02%	6,68%	3,89%	-2,12%	-0,12%	1,98%	7,79%	4,88%	4,20%	0,07%	27,28%
2008	-12,36%	1,14%	0,00%	0,00%	-3,33%	-3,54%	-3,20%	0,85%	1,04%	-0,51%	0,00%	0,00%	-19,89%
2007	-0,64%	0,38%	0,90%	2,11%	2,93%	-0,16%	-0,86%	7,41%	0,52%	5,91%	2,50%	3,75%	24,74%
2006	3,03%	0,77%	2,49%	3,20%	-4,04%	-1,15%	-1,16%	1,13%	3,20%	3,08%	3,14%	2,76%	16,45%
2005	-3,56%	0,41%	2,64%	3,73%	0,91%	1,16%	2,26%	3,47%	1,90%	-4,07%	1,61%	-0,87%	9,58%
2004	1,94%	2,83%	2,71%	-0,75%	-0,32%	1,39%	3,60%	1,06%	1,21%	3,46%	-0,03%	3,60%	20,70%
2003						-0,37%	6,94%	3,94%	-0,13%	3,16%	0,17%	1,18%	14,90%



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