Golden Cross — Dashboard Backtest

Indice: S&P 500 | Capitale iniziale: $100000 | Generato: 2025-08-17 15:08

Note: Dashboard composta con dati e grafici generati nelle Celle 8, 14–18. I grafici sono inclusi come iframe; i file HTML relativi devono essere nella stessa cartella (`/content/drive/MyDrive/Kriterion/GoldenCrossBacktest/results`).

Comparativa multi-strategia

Strategia	Cumulative Return	CAGR	Annualized Volatility	Max Drawdown	Sharpe	Sortino	Calmar	Time in Market	roundtrips	wins	losses	win_rate_%
Var0 — Standard	560.69%	10.11%	11.20%	-32.18%	0.89	1.03	0.31	89.60%	675.0000	219.0000	456.0000	32.4444
Var1 — Entrata frazionata	404.53%	8.61%	9.21%	-26.73%	0.91	1.06	0.32	89.60%	1,128.0000	312.0000	816.0000	27.6596
Var2 — Weekly rossa	574.70%	10.23%	11.40%	-30.82%	0.88	1.01	0.33	89.62%	691.0000	219.0000	472.0000	31.6932
Var3 — Compressione volatilità	486.93%	9.45%	11.66%	-28.08%	0.81	0.91	0.34	89.53%	666.0000	209.0000	457.0000	31.3814
Benchmark — Buy & Hold	562.31%	10.12%	18.73%	-55.19%	0.59	0.69	0.18	100.00%	NaN	NaN	NaN	NaN

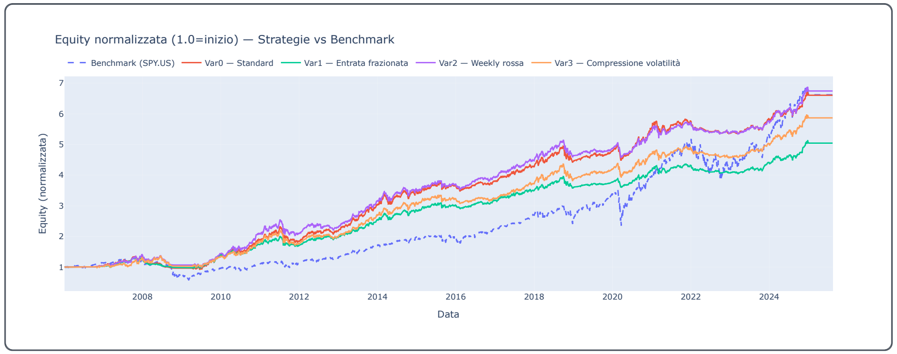
Strategia	stops	stop_rate_%	profit_factor	expectancy_%	expectancy_$	avg_holding_days	median_holding_days	Ulcer Index	Martin	Omeg
Var0 — Standard	419.0000	62.0741	4.7650	16.7110	830.5494	179.5556	42.0000	9.0484	1.1441	1.
Var1 — Entrata frazionata	769.0000	68.1738	4.7357	14.6425	358.5703	147.2695	25.0000	7.6615	1.1428	1.
Var2 — Weekly rossa	429.0000	62.0839	4.6222	16.7316	831.5821	174.9624	40.0000	7.7953	1.3450	1.
Var3 — Compressione volatilità	417.0000	62.6126	4.1256	14.7206	731.0295	182.3754	42.0000	7.7548	1.2638	1.
Benchmark — Buy & Hold	NaN	NaN	NaN	NaN	NaN	NaN	NaN	12.9349	0.8922	1.

Performance base (Strategy vs Benchmark)

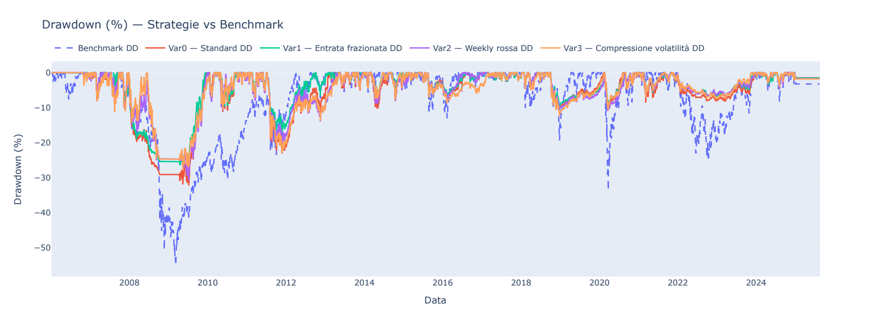
	Strategy	Benchmark
Start Period	2006-01-04	2006-01-04
End Period	2025-08-14	2025-08-14
Risk-Free Rate	0.0000	0.0000
Time in Market	89.59%	100.00%
Cumulative Return	560.69%	562.31%
CAGR%	10.11%	10.12%
Sharpe	0.8868036313659411	0.5909149992614111
Sortino	1.0258099558884617	0.6941587588217504
Max Drawdown	-32.18%	-55.19%
Calmar	0.3140777913925908	0.1833984487560707

Grafici principali

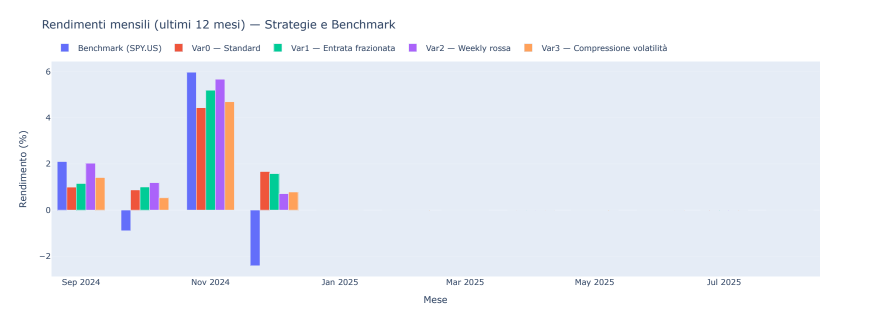
Equity normalizzata — Strategie vs Benchmark



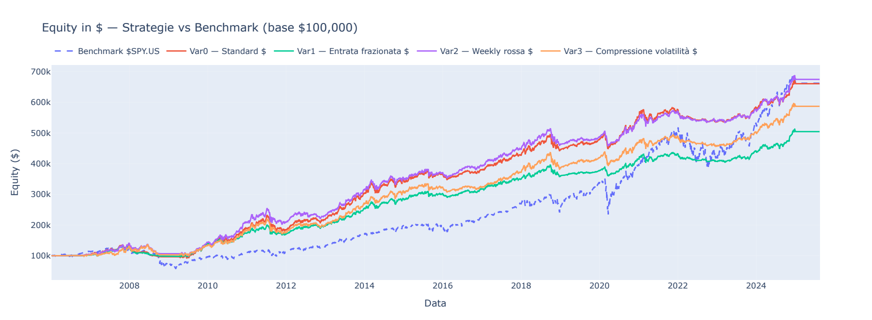
Drawdown (%) — Strategie vs Benchmark



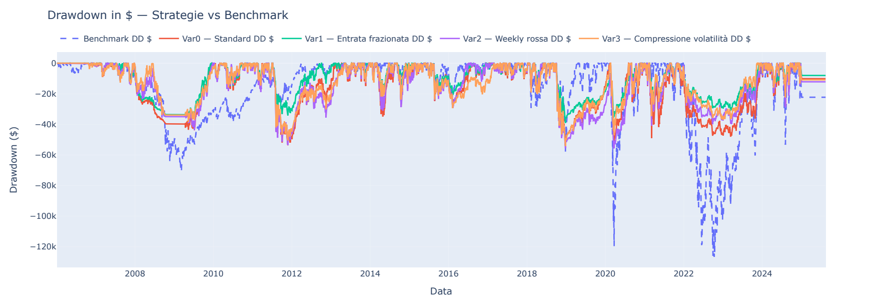
Rendimenti mensili (ultimi 12 mesi)



Equity in $ — Strategie vs Benchmark (base $100,000)

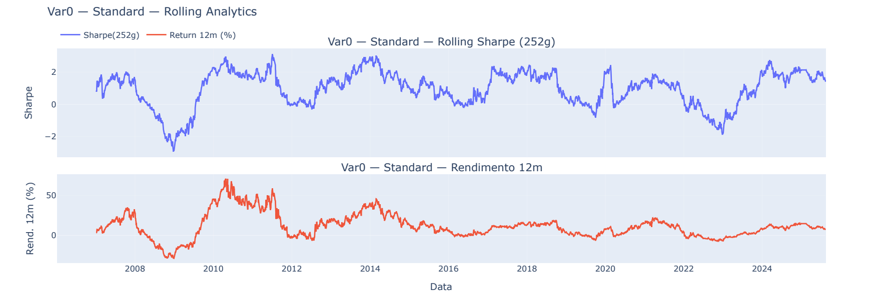


Drawdown in $ — Strategie vs Benchmark

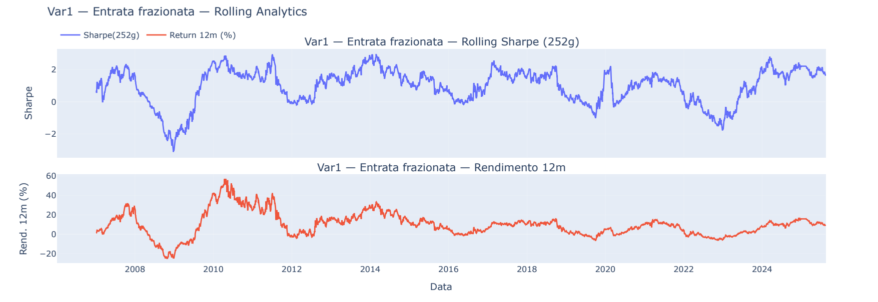


Rolling analytics

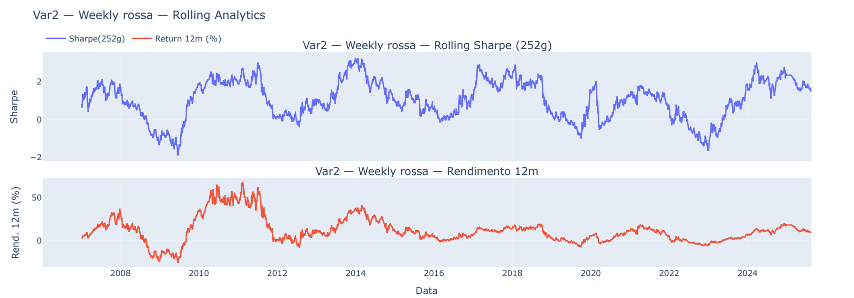
Rolling analytics — Var0 — Standard



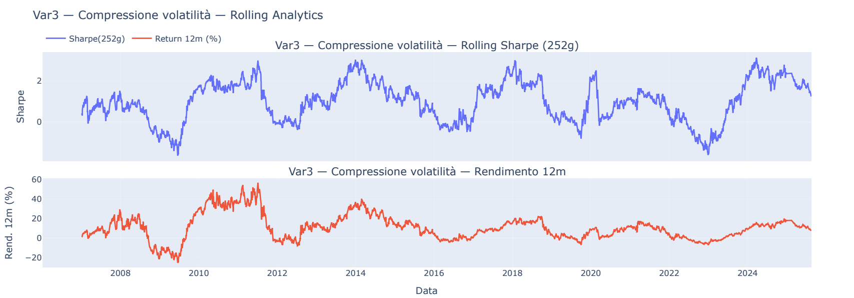
Rolling analytics — Var1 — Entrata frazionata



Rolling analytics — Var2 — Weekly rossa

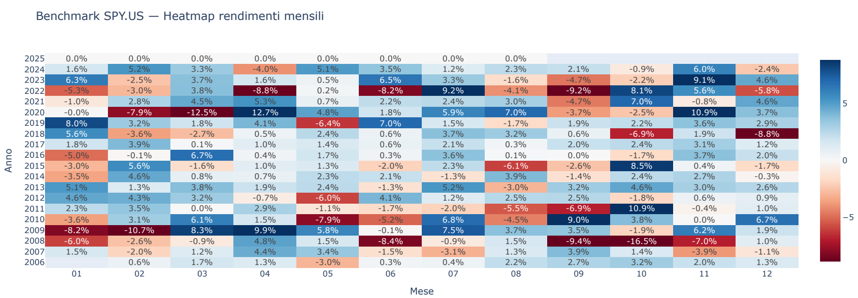


Rolling analytics — Var3 — Compressione volatilità



Heatmap mensili

Heatmap mensile — Benchmark (SPY.US)



Regimi di mercato & Trade analytics

Regime breakdown (Risk-ON / Risk-OFF)

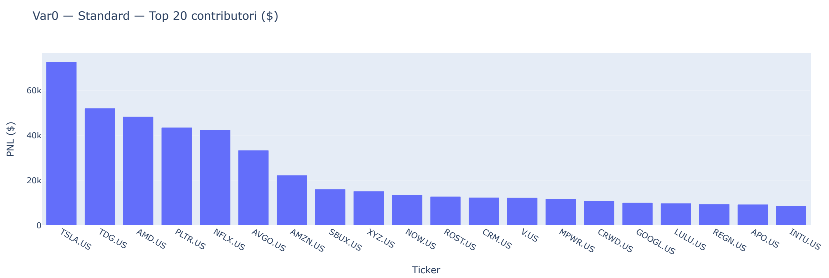
Strategia	Regime	Giorni	Cumulative %	AnnVol %	Sharpe	Best Day %	Worst Day %	VaR95 %	CVaR95 %
Var0 — Standard	Risk-ON	3724	1792.27%	10.98%	1.87	5.63%	-3.72%	-1.04%	-1.61%
Var0 — Standard	Risk-OFF	1393	-65.08%	11.57%	-1.59	4.39%	-5.55%	-1.35%	-2.19%
Var1 — Entrata frazionata	Risk-ON	3724	1066.91%	9.13%	1.87	4.99%	-3.41%	-0.86%	-1.32%
Var1 — Entrata frazionata	Risk-OFF	1393	-56.76%	9.25%	-1.59	3.54%	-4.33%	-1.08%	-1.74%
Var2 — Weekly rossa	Risk-ON	3724	1651.22%	10.60%	1.88	5.43%	-3.55%	-0.99%	-1.56%
Var2 — Weekly rossa	Risk-OFF	1393	-61.47%	13.15%	-1.25	4.08%	-5.09%	-1.54%	-2.41%
Var3 — Compressione volatilità	Risk-ON	3724	1467.98%	10.51%	1.83	5.10%	-3.32%	-1.02%	-1.54%
Var3 — Compressione volatilità	Risk-OFF	1393	-62.57%	14.17%	-1.18	4.84%	-5.70%	-1.66%	-2.62%
Benchmark — Buy & Hold	Risk-ON	3724	2661.75%	12.95%	1.80	4.40%	-5.76%	-1.27%	-1.94%
Benchmark — Buy & Hold	Risk-OFF	1184	-76.02%	31.34%	-0.81	14.52%	-10.94%	-3.03%	-4.74%

Trade analytics avanzati (payoff, R-multiples, streaks)

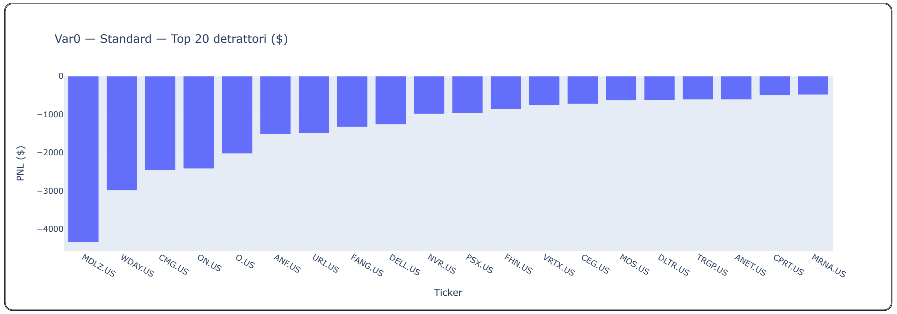
	payoff_ratio	avg_R	median_R	max_R	min_R	longest_win_streak	longest_loss_streak
Strategia							
Var0 — Standard	9.92					5	16
Var1 — Entrata frazionata	12.39					9	28
Var2 — Weekly rossa	9.96					5	16
Var3 — Compressione volatilità	9.02					5	20

Attribution & Turnover

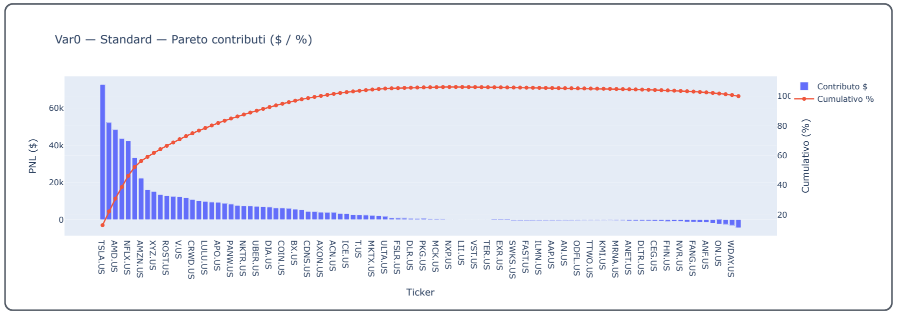
Var0 — Standard — Top contributori ($)



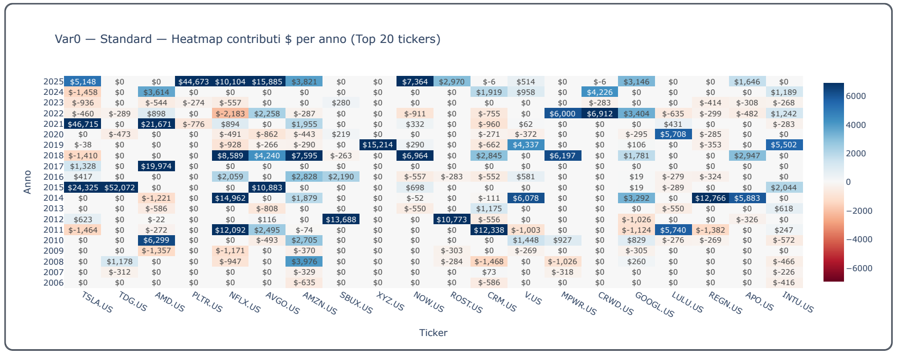
Var0 — Standard — Top detrattori ($)



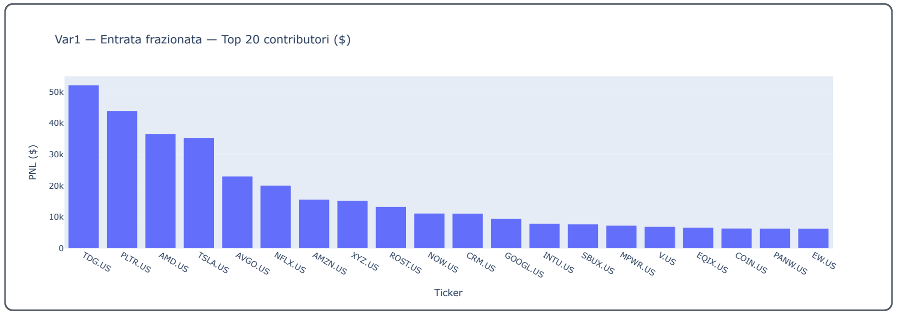
Var0 — Standard — Pareto contributi



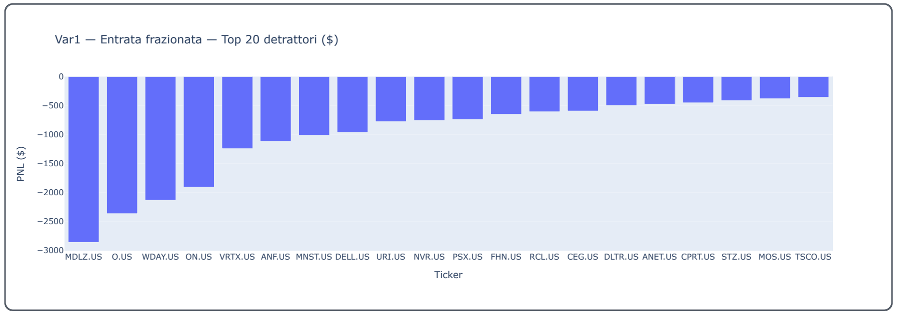
Var0 — Standard — Heatmap contributi per anno



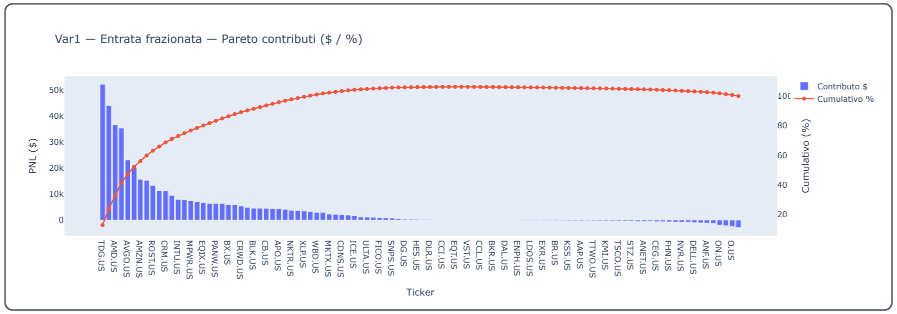
Var1 — Entrata frazionata — Top contributori ($)



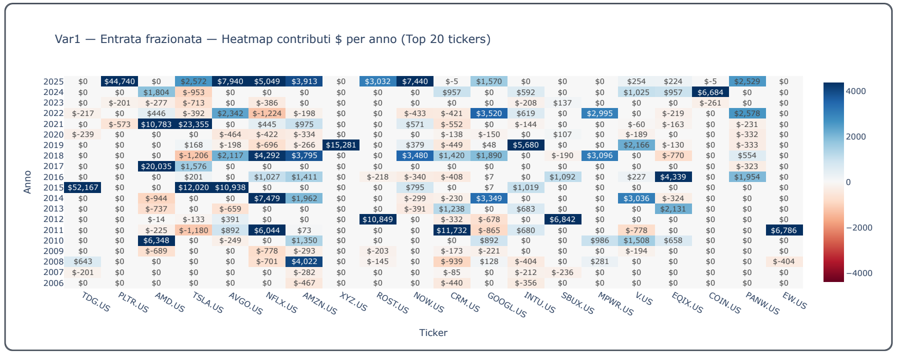
Var1 — Entrata frazionata — Top detrattori ($)



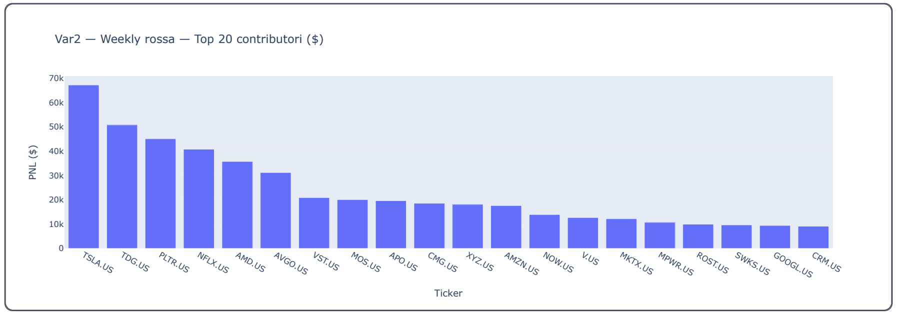
Var1 — Entrata frazionata — Pareto contributi



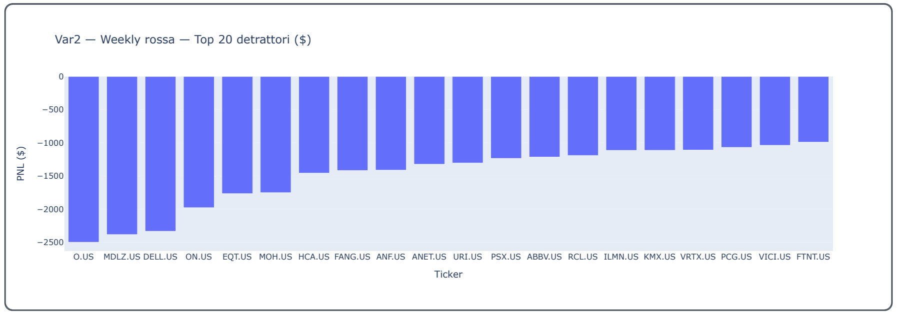
Var1 — Entrata frazionata — Heatmap contributi per anno



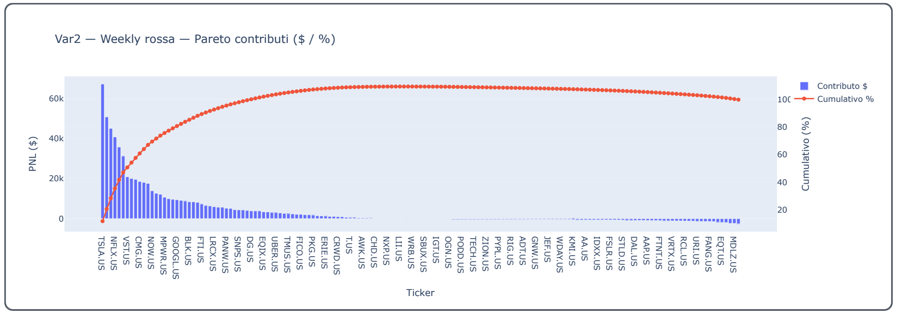
Var2 — Weekly rossa — Top contributori ($)



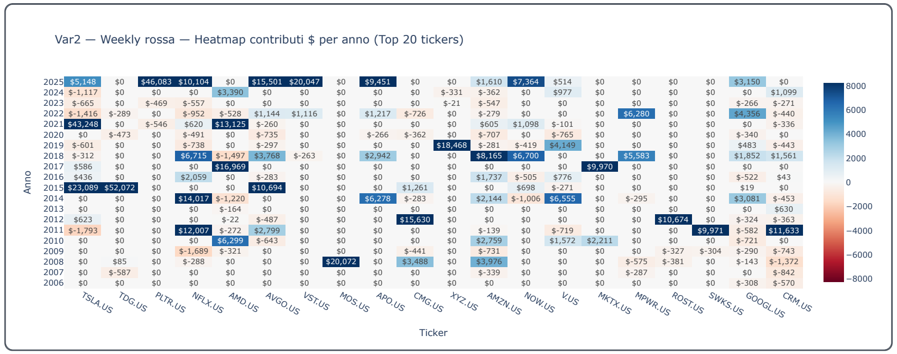
Var2 — Weekly rossa — Top detrattori ($)



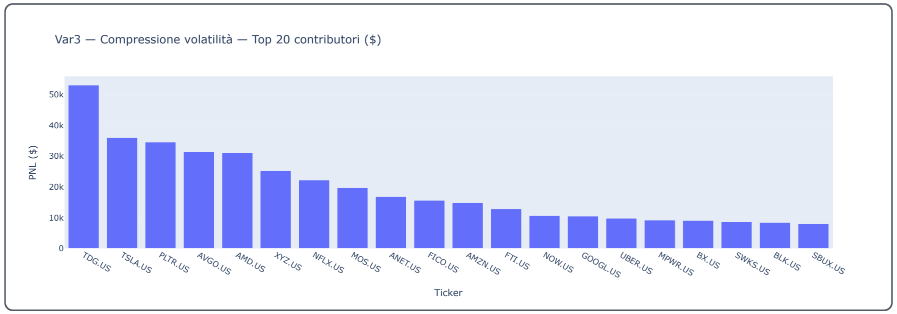
Var2 — Weekly rossa — Pareto contributi



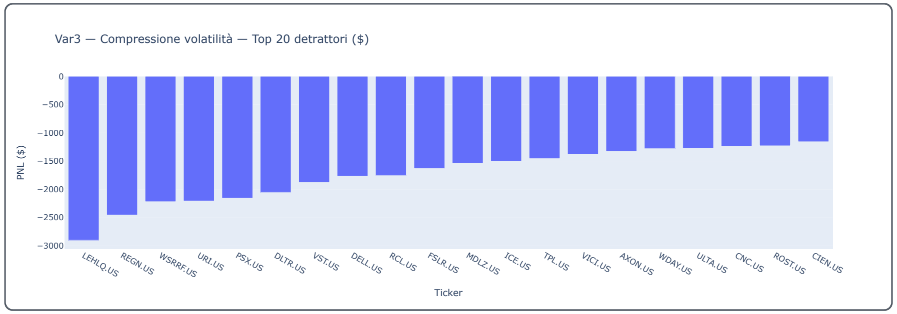
Var2 — Weekly rossa — Heatmap contributi per anno



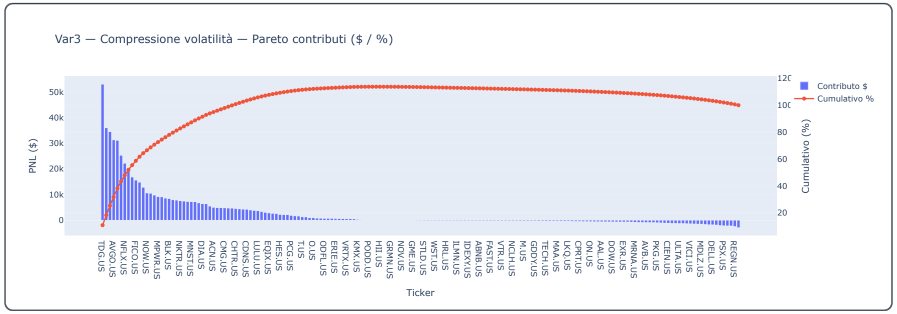
Var3 — Compressione volatilità — Top contributori ($)



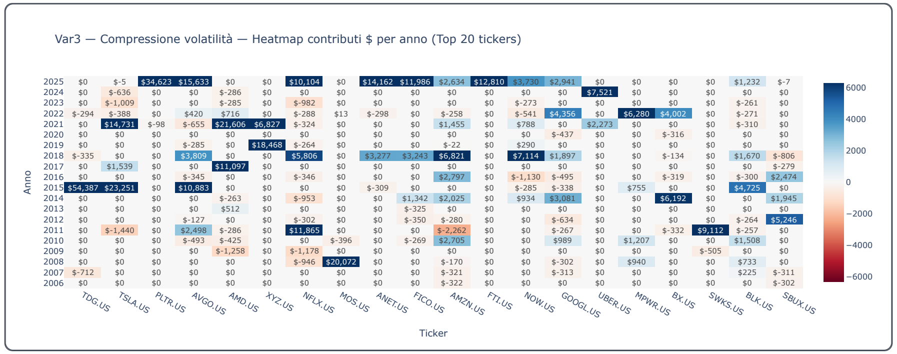
Var3 — Compressione volatilità — Top detrattori ($)



Var3 — Compressione volatilità — Pareto contributi



Var3 — Compressione volatilità — Heatmap contributi per anno



Parametri di run

CFG (GUI)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{
  "indice_target": "S&P 500",
  "data_inizio": "2006-01-01T00:00:00",
  "data_fine": "2025-12-31T00:00:00",
  "capitale_iniziale": 100000.0,
  "tipo_capitale": "FISSO",
  "perc_capitale_trade": 0.05,
  "controvalore_fisso": 5000.0,
  "max_posizioni_aperte": 20,
  "costo_roundturn": 5.0,
  "slippage_ticks": 2,
  "tick_size": 0.01,
  "sma_veloce": 50,
  "sma_lenta": 200,
  "risk_on_benchmark": true,
  "periodo_atr": 14,
  "periodo_percentile_atr": 252,
  "percentile_atr": 95.0,
  "fattore_atr": 3.0,
  "var1_perc_dip": 0.025,
  "universo_n": 500
}
```


Snapshot varianti


```
{
  "DATA_INIZIO": "2006-01-01",
  "DATA_FINE": "2025-12-31",
  "TIPO_CAPITALE": "FISSO",
  "CAPITALE_INIZIALE": 100000.0,
  "PERC_CAPITALE_TRADE": 0.05,
  "CONTROVALORE_FISSO": 5000.0,
  "MAX_POS_APERTE": 20,
  "COSTO_ROUNDTRIP": 5.0,
  "EXEC_MODEL": "TICK_SLIPPAGE",
  "SLIPPAGE_TICKS": 2,
  "TICK_SIZE": 0.01,
  "SMA_VELOCE": 50,
  "SMA_LENTA": 200,
  "ENTRY_TRIGGER": "IN_STATE",
  "USE_RISK_ON_BM": true,
  "RISK_ON_WIN": 125,
  "BENCH_TICKER": "SPY.US",
  "USE_STOP_PCT": true,
  "STOP_LOSS_PCT": 0.05,
  "USE_STOP_ATR": false,
  "PERIODO_ATR": 14,
  "PERIODO_PERCENTILE_ATR": 252,
  "PERCENTILE_ATR": 95.0,
  "FATTORE_ATR": 3.0,
  "VAR1_PERC_DIP": 0.025,
  "UNIVERSE_SIZE": 339,
  "FORCE_CLOSE_LAST_DAY": true,
  "STRICT_ADV": true,
  "ADV_WINDOW": 60,
  "ADV_METRIC": "Median",
  "MIN_ADV_USD": 0.0
}
```


Esportazione: questa pagina è salvata in `/content/drive/MyDrive/Kriterion/GoldenCrossBacktest/results/dashboard_golden_cross.html`. Copia anche i file **.html* referenziati (iframes) nella stessa cartella per una visualizzazione completa.