Kriterion Quant - Report Analisi di Stagionalità Dinamica

Report generato il 30/08/2025 20:36:25.
Parametri Studio: **Scan:** 10-01→10-31, **DurMin:** 10gg, **DurMax:** 15 anni (dal 2010).

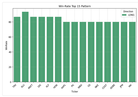
Sezione 1: Risultati della Ricerca di Pattern Dinamici

Tabella: Top Pattern Identificati

Top 15 Pattern Dinamici

	Ticker	Actual_Start_MMDD	Actual_End_MMDD	Direction	WinRate	MedianReturn	SharpRatio	CompositeScore	NYears	AvgReturn	MaxDrawdown
32	TRV	10-02	10-18	LONG	86.7%	+3.00%	0.98	0.922	15	+4.16%	-8.3%
43	XLU	10-07	10-19	LONG	93.3%	+1.78%	1.37	0.874	15	+1.68%	-3.7%
24	WSFT	10-02	10-25	LONG	86.7%	+5.34%	0.74	0.812	15	+4.40%	-11.2%
6	DIS	10-12	10-23	LONG	86.7%	+2.14%	1.11	0.844	15	+2.21%	-4.1%
48	XLF	10-02	10-17	LONG	86.7%	+2.32%	0.87	0.835	15	+2.02%	-5.7%
12	HON	10-13	10-22	LONG	86.7%	+2.18%	0.85	0.761	15	+2.36%	-4.4%
8	AAPL	10-06	10-22	LONG	80.0%	+3.80%	1.23	0.759	15	+3.25%	-7.5%
28	PG	10-02	10-26	LONG	80.0%	+3.50%	0.98	0.730	15	+3.10%	-8.5%
37	WBA	10-09	10-23	LONG	80.0%	+4.34%	0.89	0.722	15	+3.12%	-15.5%
91	GS	10-01	10-10	LONG	80.0%	+3.86%	0.85	0.700	15	+2.62%	-8.0%
25	NKE	10-10	10-22	LONG	80.0%	+2.40%	0.80	0.679	15	+2.07%	-4.2%
6	COST	10-07	10-22	LONG	80.0%	+3.11%	0.76	0.657	15	+2.78%	-8.7%
1	ADBE	10-06	10-21	LONG	80.0%	+2.87%	0.75	0.604	15	+3.00%	-10.5%
16	JPM	10-02	10-17	LONG	80.0%	+3.80%	0.73	0.597	15	+3.15%	-8.1%
21	MA	10-02	10-16	LONG	80.0%	+3.20%	0.65	0.565	15	+2.48%	-12.7%

Grafici Metriche Principali e Correlazione



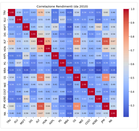
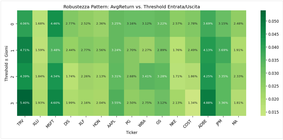
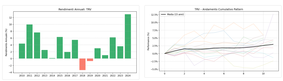


Grafico: Heatmap di Robustezza

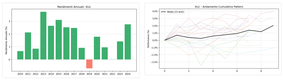


Analisi Individuale per ogni Top Pattern

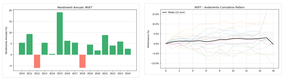
Pattern Detegliato: TRV (LONG) da 10-02 a 10-18



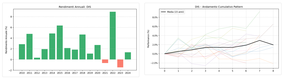
Pattern Detegliato: XLU (LONG) da 10-07 a 10-19



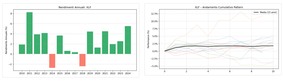
Pattern Detegliato: WSFT (LONG) da 10-02 a 10-25



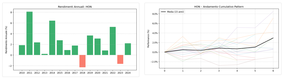
Pattern Detegliato: DIS (LONG) da 10-12 a 10-23



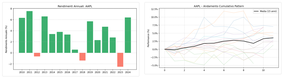
Pattern Detegliato: XLF (LONG) da 10-02 a 10-17



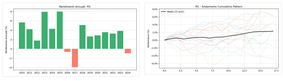
Pattern Detegliato: HON (LONG) da 10-13 a 10-22



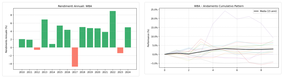
Pattern Detegliato: AAPL (LONG) da 10-06 a 10-22



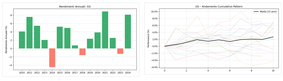
Pattern Detegliato: PG (LONG) da 10-02 a 10-26



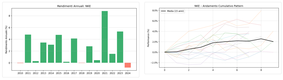
Pattern Detegliato: WBA (LONG) da 10-09 a 10-23



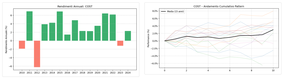
Pattern Detegliato: GS (LONG) da 10-01 a 10-10



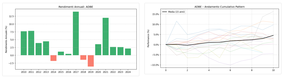
Pattern Detegliato: NKE (LONG) da 10-10 a 10-22



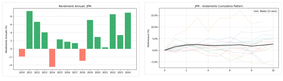
Pattern Detegliato: COST (LONG) da 10-07 a 10-22



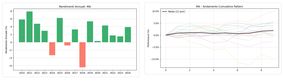
Pattern Detegliato: ADBE (LONG) da 10-06 a 10-21



Pattern Detegliato: JPM (LONG) da 10-02 a 10-17



Pattern Detegliato: MA (LONG) da 10-02 a 10-16



Sezione 2: Backtest di Portafoglio

Tabella: Riepilogo Metriche di Portafoglio

Grafici: Confronto Equity Curves e Drawdowns

Tabella: PnL Annuale e Numero Trades per Variante

	Pnl_(V1)	Num Trades (V1)	Pnl_(V2)	Num Trades (V2)
2010	$1.82k	15	$2.32k	0
2011	$4.87k	15	$4.66k	0
2012	$1.73k	15	$1.32k	0
2013	$4.46k	15	$2.98k	0
2014	$-92k	15	$-221	0
2015	$5.32k	15	$4.46k	0
2016	$1.11k	15	$1.32k	0
2017	$3.43k	15	$3.46k	0
2018	$-2.14k	15	$-2.65k	0
2019	$1.07k	15	$1.32k	0
2020	$4.46k	15	$2.32k	0
2021	$6.05k	15	$5.46k	0
2022	$4.04k	15	$2.32k	0
2023	$2.20k	15	$1.32k	0
2024	$4.46k	15	$2.98k	0