

Kriterion Quant - Report Analisi di Stagionalità Dinamica

Report generato il: 14/08/2025 10:35:22.
Parametri Studio: **Scan:** 09-01→09-30, **Dur.Min:** 15gg, **Storico:** 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	SharpeRatio	CompositeScore	NYears	AvgReturn	MaxDrawdown
70	GILD	09-06	09-20	LONG	93.3%	+3.43%	1.10	0.984	15	+3.94%	6.7%
38	COP	09-05	09-19	LONG	93.3%	+2.89%	0.82	0.946	15	+3.06%	9.2%
45	DAL	09-03	09-18	LONG	86.7%	+4.52%	0.78	0.942	15	+4.85%	6.9%
67	FITB	09-01	09-19	LONG	86.7%	+2.71%	0.95	0.942	15	+2.48%	6.3%
102	MAR	09-03	09-17	LONG	86.7%	+2.54%	1.02	0.940	15	+3.53%	5.8%
91	LEN	09-04	09-18	LONG	86.7%	+4.15%	0.76	0.929	15	+4.09%	8.9%
2	ADM	09-05	09-19	LONG	86.7%	+2.40%	0.85	0.923	15	+2.11%	7.3%
52	DRI	09-03	09-17	LONG	86.7%	+2.07%	0.90	0.911	15	+2.64%	6.1%
125	OKE	09-04	09-18	LONG	86.7%	+2.28%	0.77	0.897	15	+2.25%	9.6%
10	APH	09-04	09-18	LONG	86.7%	+1.98%	0.75	0.864	15	+2.00%	4.8%
59	ERIE	09-03	09-17	LONG	86.7%	+1.30%	0.64	0.805	15	+1.61%	6.7%
152	SYK	09-02	09-16	LONG	80.0%	+3.43%	1.04	0.769	15	+3.14%	5.8%
48	DHR	09-04	09-19	LONG	80.0%	+4.21%	0.94	0.768	15	+2.93%	5.6%
20	BX	09-03	09-17	LONG	80.0%	+4.83%	0.82	0.758	15	+4.25%	8.6%
132	PGR	09-04	09-20	LONG	80.0%	+3.49%	0.84	0.750	15	+3.10%	6.1%

Grafici: Metriche Principali e Correlazione

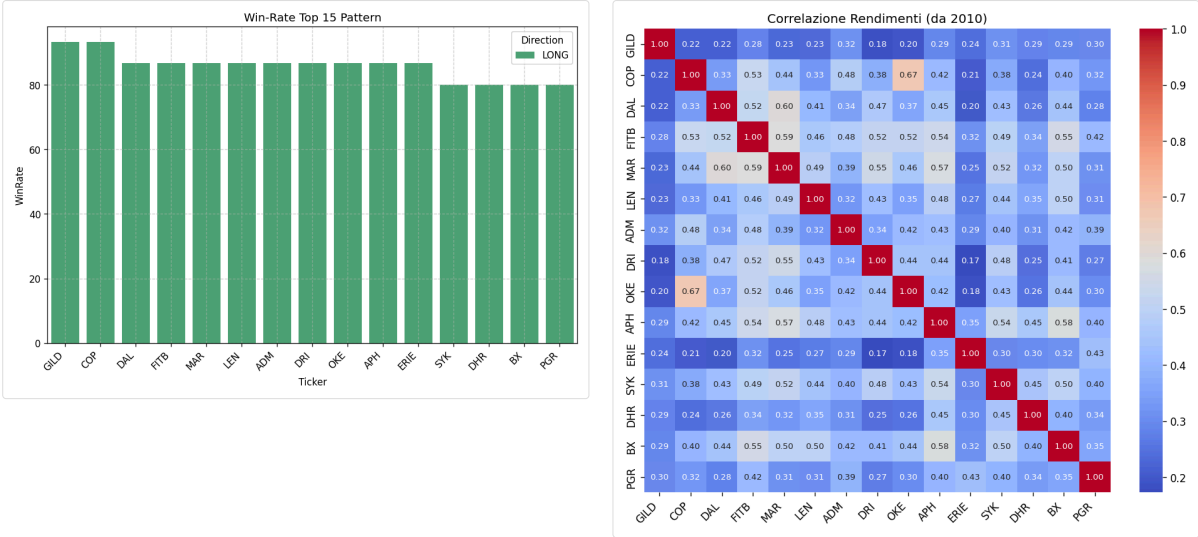
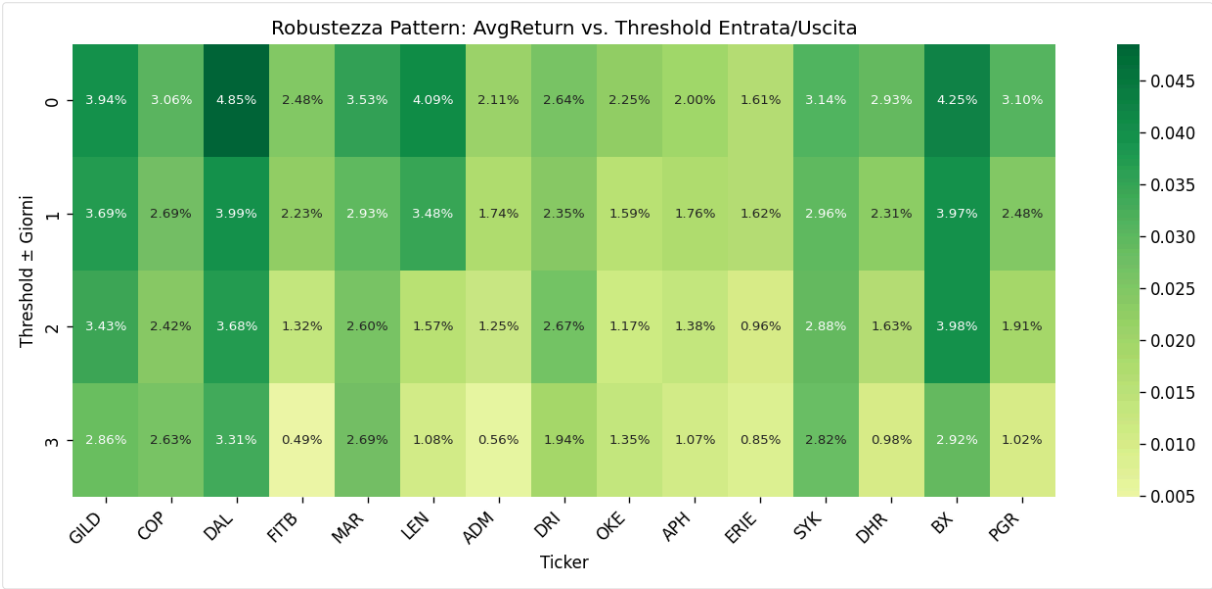
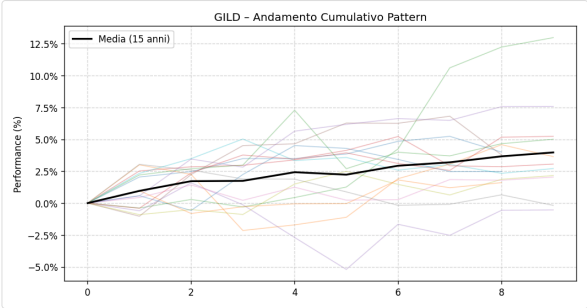
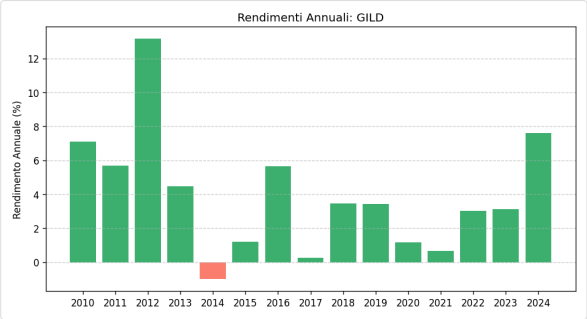


Grafico: Heatmap di Robustezza

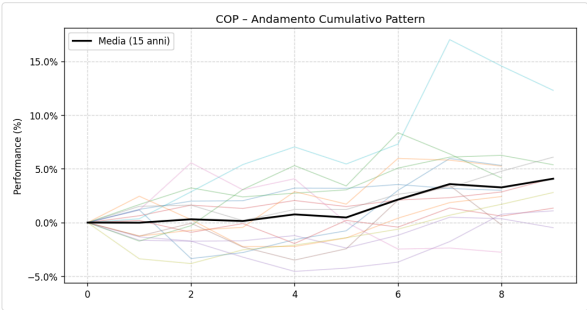
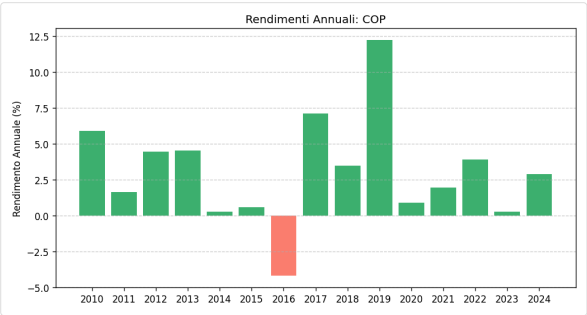


Analisi Individuale per ogni Top Pattern

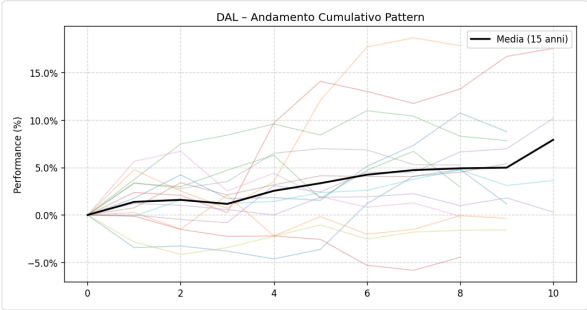
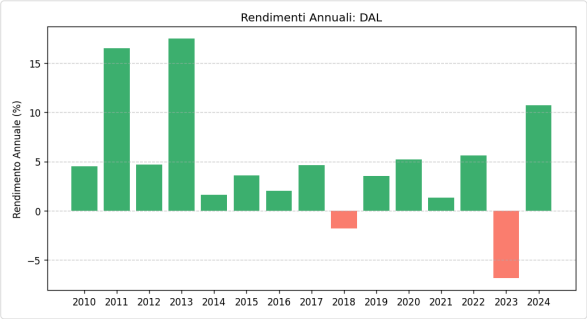
Pattern Dettagliato: GILD (LONG) da 09-06 a 09-20



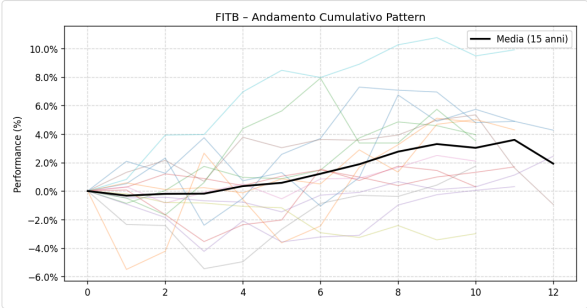
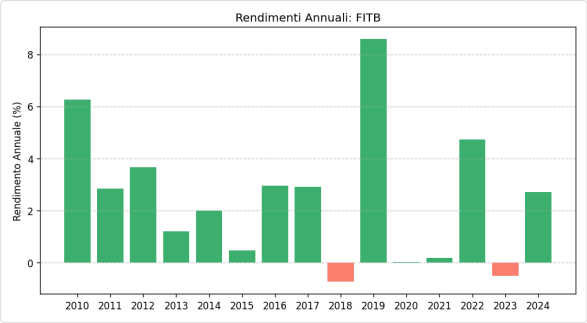
Pattern Dettagliato: COP (LONG) da 09-05 a 09-19



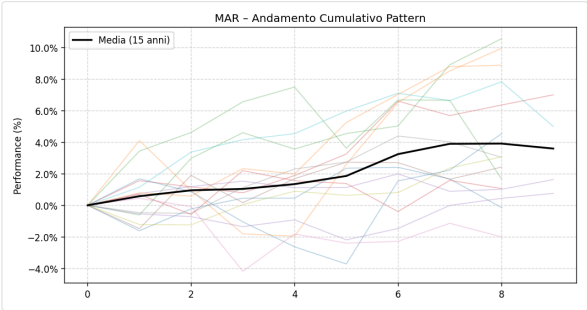
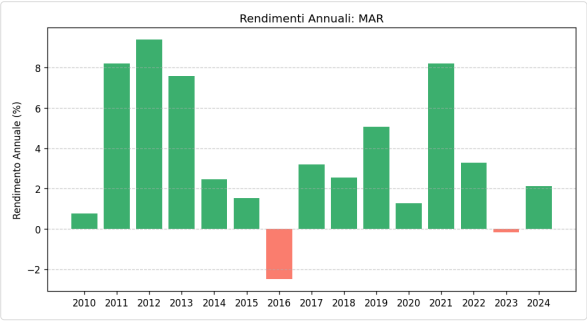
Pattern Dettagliato: DAL (LONG) da 09-03 a 09-18



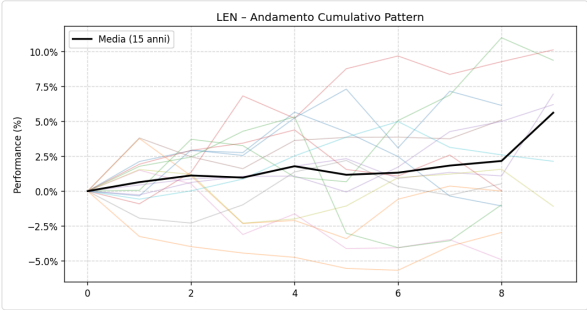
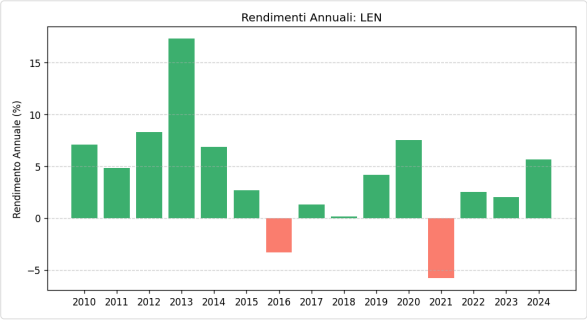
Pattern Dettagliato: FITB (LONG) da 09-01 a 09-19



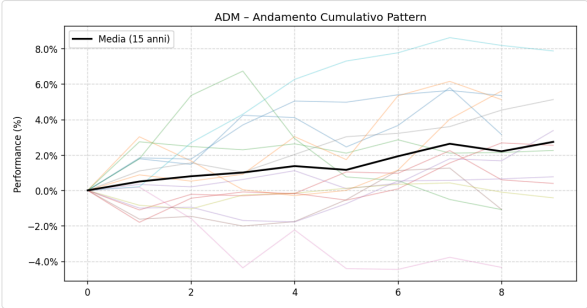
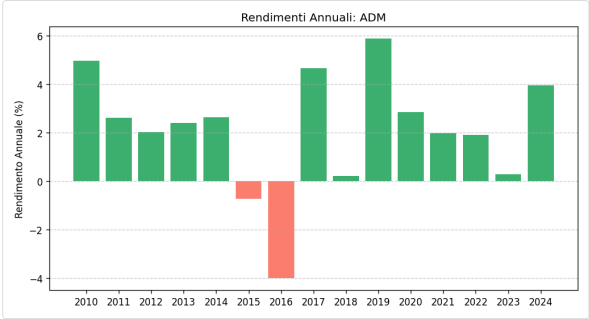
Pattern Dettagliato: MAR (LONG) da 09-03 a 09-17



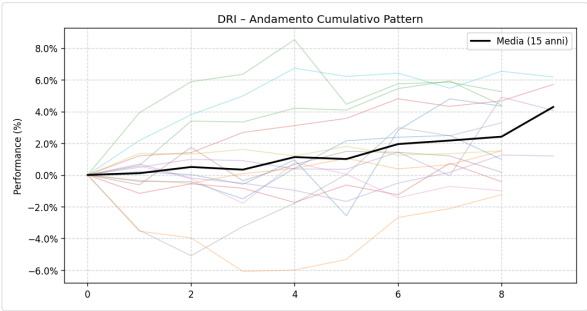
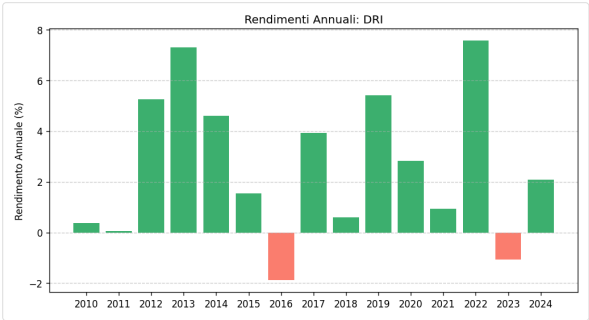
Pattern Dettagliato: LEN (LONG) da 09-04 a 09-18



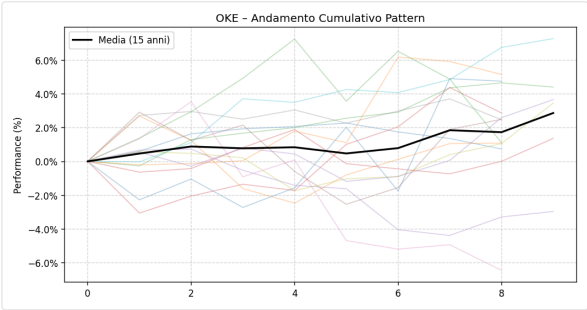
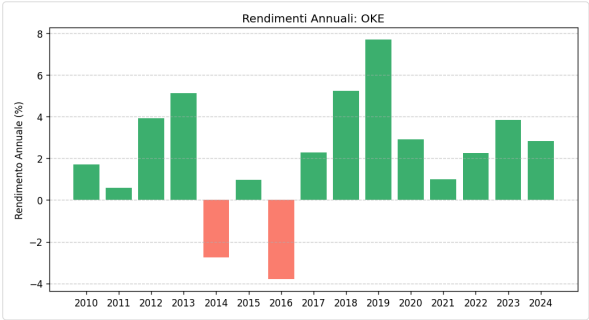
Pattern Dettagliato: ADM (LONG) da 09-05 a 09-19



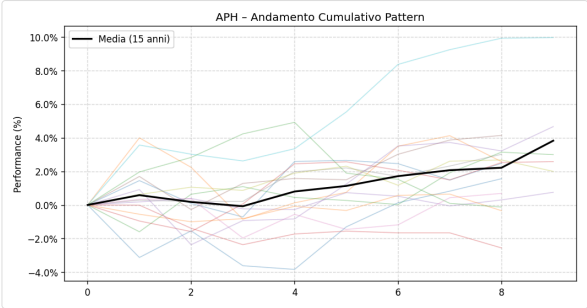
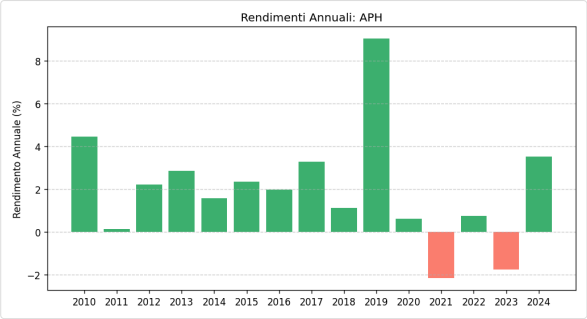
Pattern Dettagliato: DRI (LONG) da 09-03 a 09-17



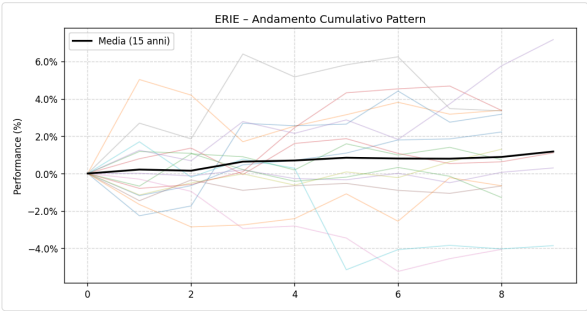
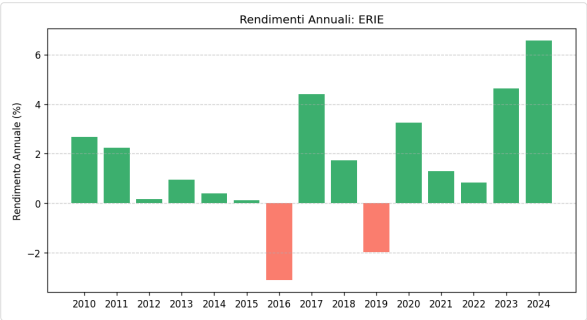
Pattern Dettagliato: OKE (LONG) da 09-04 a 09-18



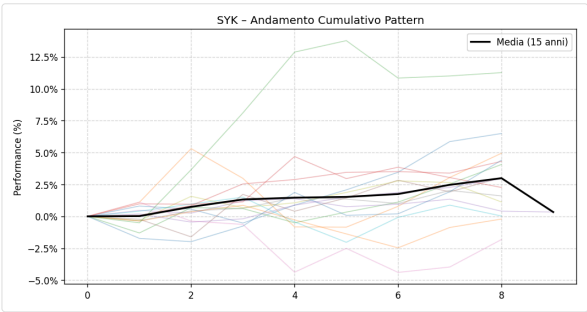
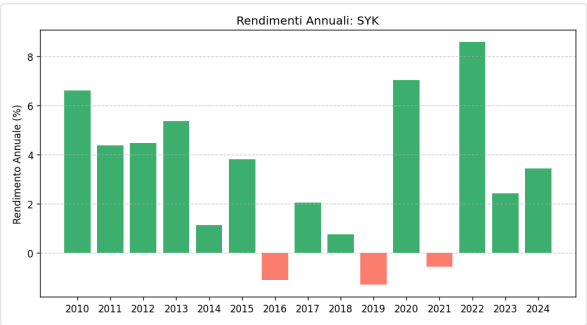
Pattern Dettagliato: APH (LONG) da 09-04 a 09-18



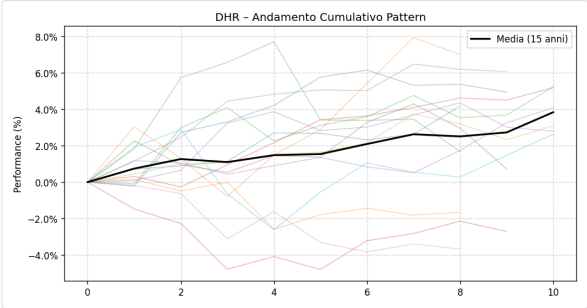
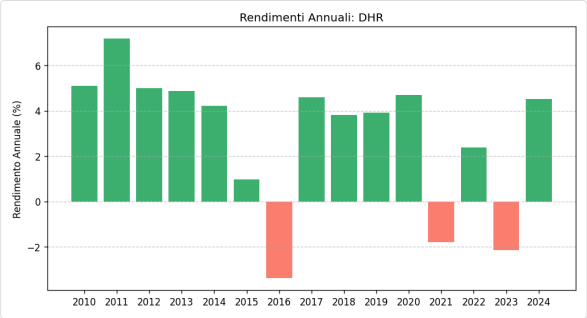
Pattern Dettagliato: ERIE (LONG) da 09-03 a 09-17



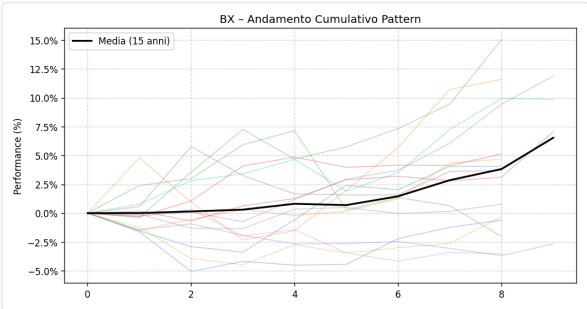
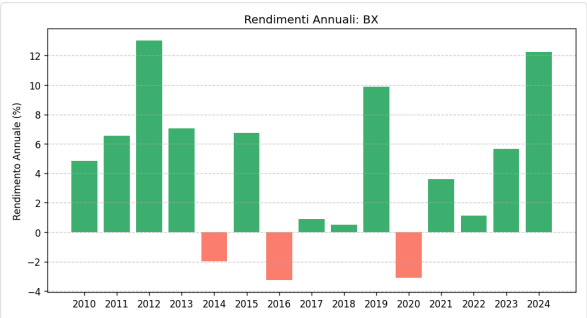
Pattern Dettagliato: SYK (LONG) da 09-02 a 09-16



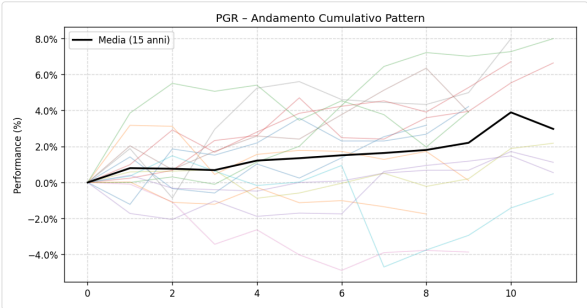
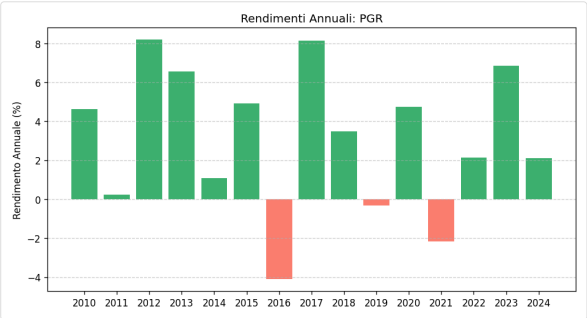
Pattern Dettagliato: DHR (LONG) da 09-04 a 09-19



Pattern Dettagliato: BX (LONG) da 09-03 a 09-17



Pattern Dettagliato: PGR (LONG) da 09-04 a 09-20



Sezione 2: Backtest di Portafoglio

Tabella: Riepilogo Metriche di Portafoglio

Grafici: Confronto Equity Curves e Drawdowns

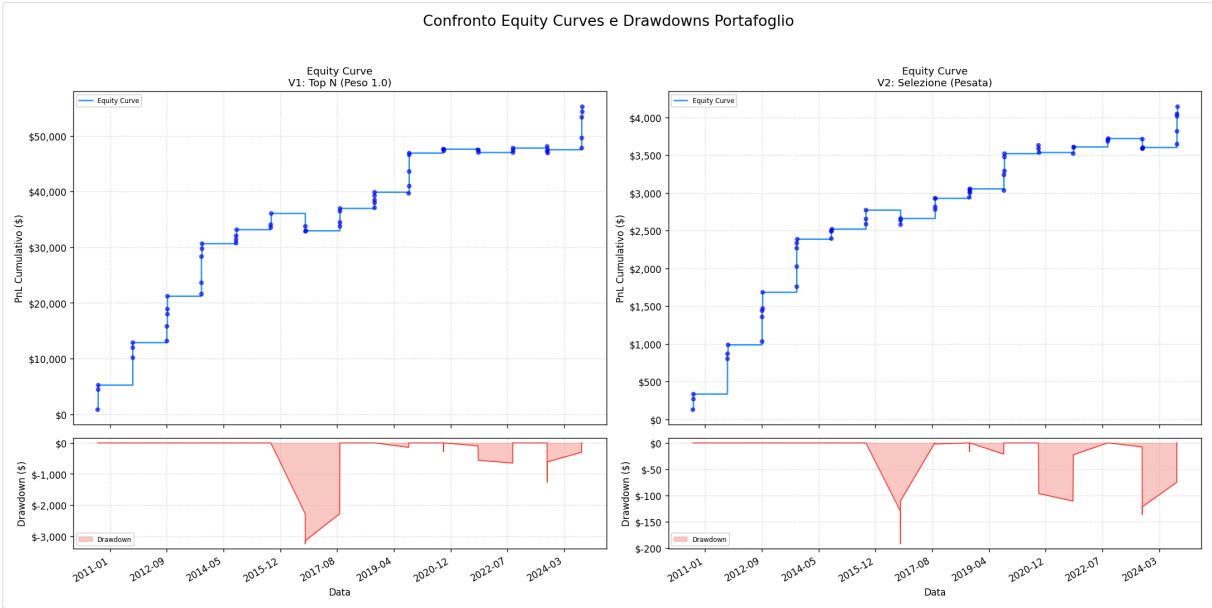


Tabella: PnL Annuale e Numero Trades per Variante

	PnL (V1)	NumTrades (V1)	PnL (V2)	NumTrades (V2)
2010	\$5,318	15	\$340	7
2011	\$7,552	15	\$647	7
2012	\$8,336	15	\$699	7
2013	\$9,489	15	\$705	7
2014	\$2,487	15	\$135	7
2015	\$2,927	15	\$247	7
2016	-\$3,138	15	-\$110	7
2017	\$4,030	15	\$269	7
2018	\$2,894	15	\$127	7
2019	\$7,015	15	\$466	7
2020	\$749	15	\$15	7
2021	-\$557	15	\$74	7
2022	\$786	15	\$114	7
2023	-\$304	15	-\$122	7
2024	\$7,698	15	\$541	7

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