

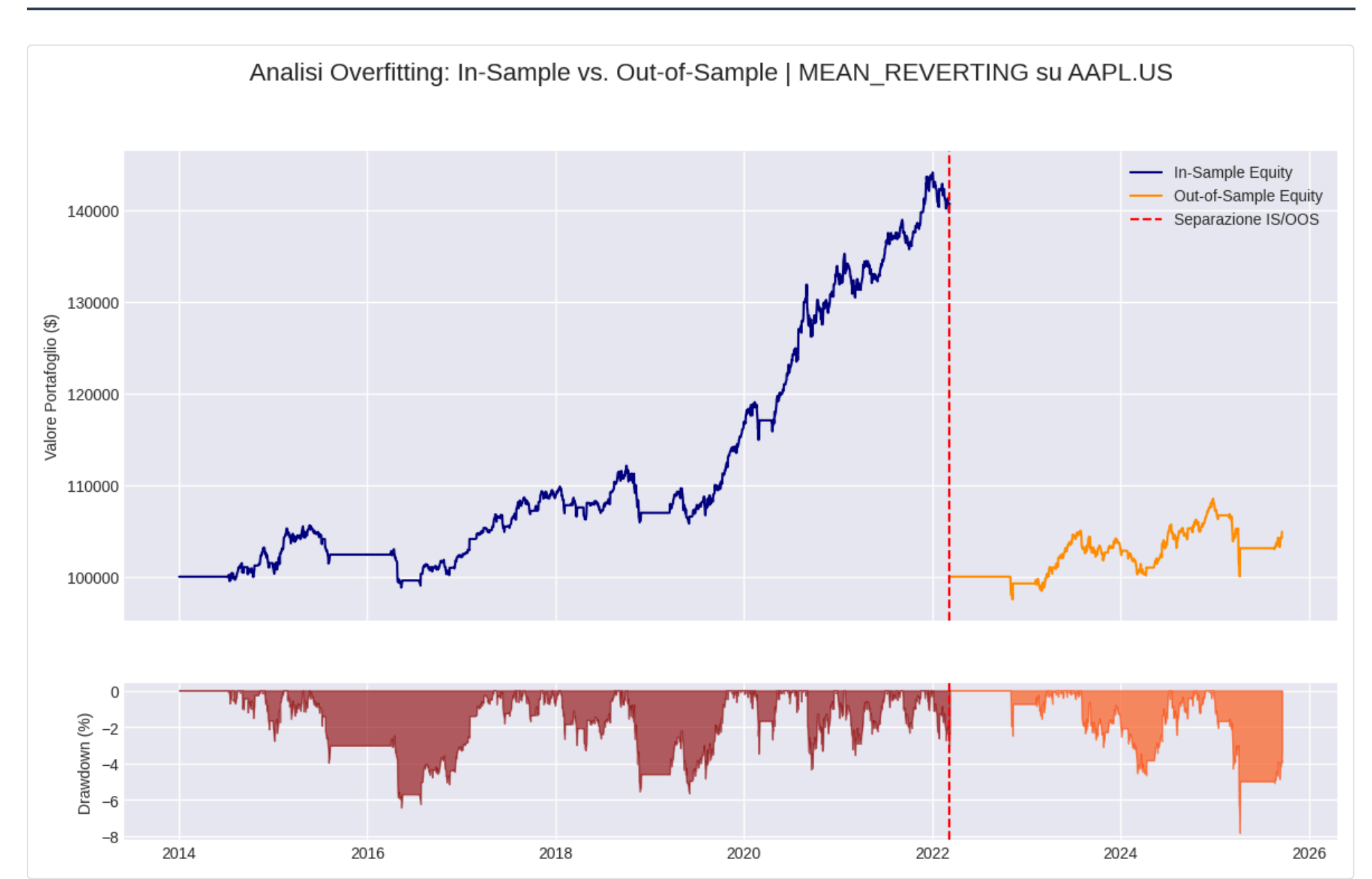
Kriterion Quant - Report Comparativo Multi-Strategia per AAPL.US

Tabella Riassuntiva Performance Out-of-Sample

	mean_reverting	breakout
Ritorno Totale (%)	4.91	8.30
CAGR (%)	1.37	2.29
Volatilità Annuale (%)	4.00	2.72
Sharpe Ratio	0.34	0.84
Max Drawdown (%)	-7.80	-3.29
Numero di Operazioni	16.00	14.00
Profit Factor	1.51	3.21
ReturnOnMaxDD	0.58	2.30

Analisi Strategia: MEAN_REVERTING

Confronto Performance: In-Sample vs. Out-of-Sample



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	40.66	4.91
CAGR (%)	4.26	1.37
Volatilità Annuale (%)	4.35	4.00
Sharpe Ratio	0.98	0.34
Max Drawdown (%)	-6.41	-7.80
Numero di Operazioni	56.00	16.00
Profit Factor	3.14	1.51
ReturnOnMaxDD	6.00	0.58

Migliori Parametri Trovati (In-Sample, basato su FinalScore)

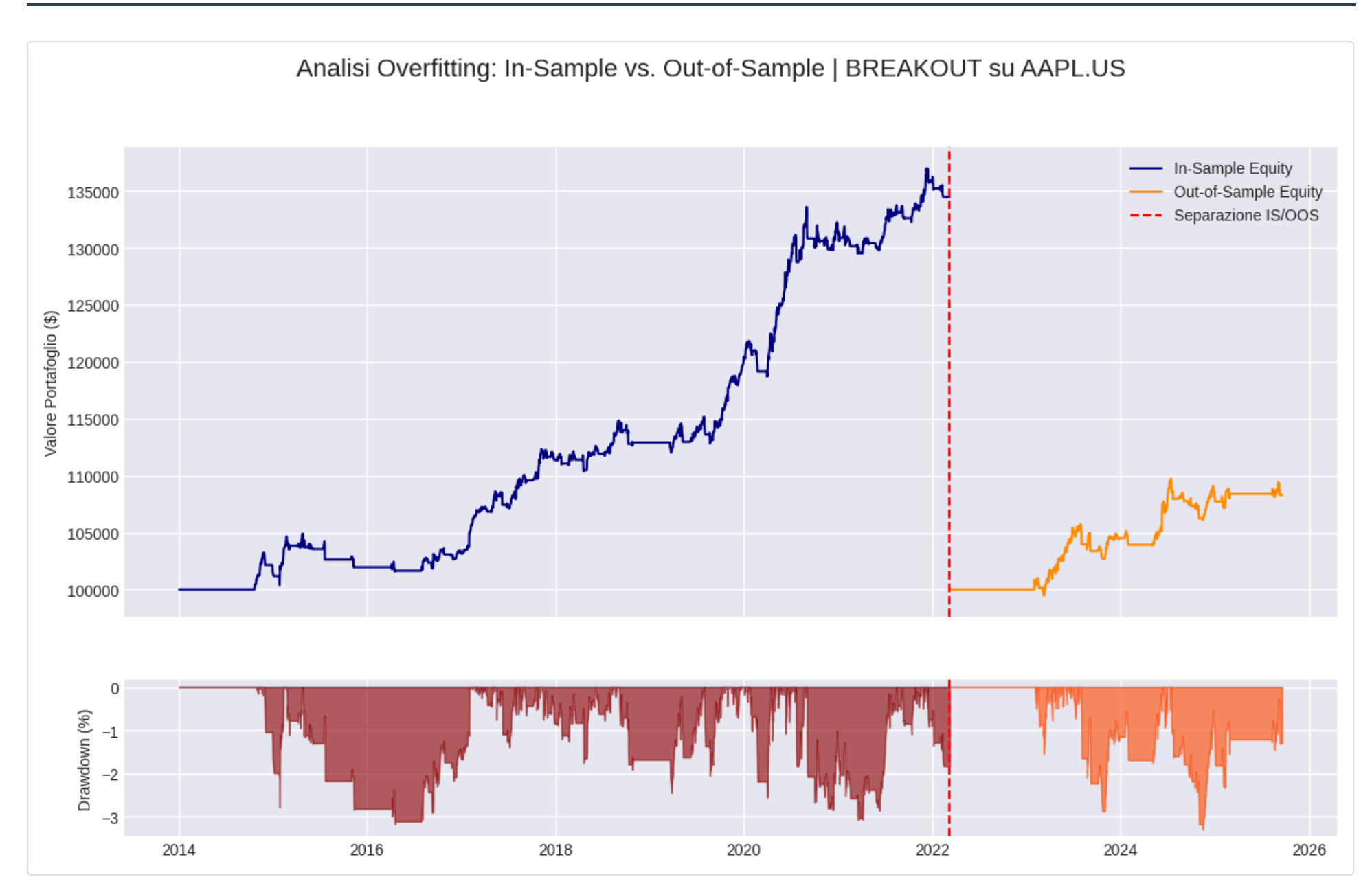
	Value
sma_period	125.0
z_score_window	14.0
z_entry_threshold_long	-0.7
z_exit_threshold_long	1.8
atr_multiplier	5.5

Tabella Ottimizzazione (Top 20 risultati In-Sample filtrati)

sma_period	z_score_window	z_entry_threshold_long	z_exit_threshold_long	atr_multiplier	Ritorno Totale (%)	CAGR (%)	Volatilità Annuale (%)	Sharpe Ratio	Max Drawdown (%)	Numero di Operazioni	Profit Factor	ReturnOnMaxDD	FinalScore	Profit Factor_rank	ReturnOnMaxDD_rank
125	14	-0.70	1.80	5.50	40.66	4.26	4.35	0.98	-6.41	56	3.14	6.00	0.97	1.00	0.94
125	14	-0.70	1.80	5.00	40.66	4.26	4.35	0.98	-6.41	56	3.14	6.00	0.97	1.00	0.94
125	14	-0.70	1.80	4.50	40.66	4.26	4.35	0.98	-6.41	56	3.14	6.00	0.97	1.00	0.94
125	14	-0.70	1.80	4.00	40.66	4.26	4.35	0.98	-6.41	56	3.14	6.00	0.97	1.00	0.94
125	14	-0.70	1.80	3.50	40.66	4.26	4.35	0.98	-6.41	56	3.14	6.00	0.97	1.00	0.94
125	14	-0.70	1.80	3.00	40.66	4.26	4.35	0.98	-6.41	56	3.14	6.00	0.97	1.00	0.94
125	14	-0.70	1.80	2.50	40.66	4.26	4.35	0.98	-6.41	56	3.14	6.00	0.97	1.00	0.94
125	14	-0.70	1.80	2.00	40.66	4.26	4.35	0.98	-6.41	56	3.14	6.00	0.97	1.00	0.94
200	14	-0.70	1.80	5.50	40.52	4.24	4.44	0.96	-6.57	53	3.12	5.59	0.96	1.00	0.91
200	14	-0.70	1.80	5.00	40.52	4.24	4.44	0.96	-6.57	53	3.12	5.59	0.96	1.00	0.91
200	14	-0.70	1.80	4.50	40.52	4.24	4.44	0.96	-6.57	53	3.12	5.59	0.96	1.00	0.91
200	14	-0.70	1.80	4.00	40.52	4.24	4.44	0.96	-6.57	53	3.12	5.59	0.96	1.00	0.91
200	14	-0.70	1.80	3.50	40.52	4.24	4.44	0.96	-6.57	53	3.12	5.59	0.96	1.00	0.91
200	14	-0.70	1.80	3.00	40.52	4.24	4.44	0.96	-6.57	53	3.12	5.59	0.96	1.00	0.91
200	14	-0.70	1.80	2.50	40.52	4.24	4.44	0.96	-6.57	53	3.12	5.59	0.96	1.00	0.91
200	14	-0.70	1.80	2.00	40.52	4.24	4.44	0.96	-6.57	53	3.12	5.59	0.96	1.00	0.91
200	30	-0.60	1.60	2.00	38.80	4.09	4.40	0.93	-6.57	65	2.56	5.57	0.95	0.98	0.91
200	30	-0.60	1.60	2.50	38.80	4.09	4.40	0.93	-6.57	65	2.56	5.57	0.95	0.98	0.91
200	30	-0.60	1.60	3.00	38.80	4.09	4.40	0.93	-6.57	65	2.56	5.57	0.95	0.98	0.91
200	30	-0.60	1.60	3.50	38.80	4.09	4.40	0.93	-6.57	65	2.56	5.57	0.95	0.98	0.91

Analisi Strategia: BREAKOUT

Confronto Performance: In-Sample vs. Out-of-Sample



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	34.47	8.30
CAGR (%)	3.69	2.29
Volatilità Annuale (%)	3.05	2.72
Sharpe Ratio	1.21	0.84
Max Drawdown (%)	-2.99	-3.29
Numero di Operazioni	50.00	14.00
Profit Factor	3.46	3.21
ReturnOnMaxDD	8.41	2.30

Migliori Parametri Trovati (In-Sample, basato su FinalScore)

	Value
donchian_period	9.0
sma_period	200.0
atr_multiplier	4.5

Tabella Ottimizzazione (Top 20 risultati In-Sample filtrati)

donchian_period	sma_period	atr_multiplier	Ritorno Totale (%)	CAGR (%)	Volatilità Annuale (%)	Sharpe Ratio	Max Drawdown (%)	Numero di Operazioni	Profit Factor	ReturnOnMaxDD	FinalScore	Profit Factor_rank	ReturnOnMaxDD_rank	Sharpe Ratio_rank
9.00	200	4.50	34.47	3.69	3.05	1.21	-2.99	50	3.46	8.41	0.99	0.99	1.00	1.00
10.00	90	4.50	34.29	3.67	3.16	1.16	-2.81	50	3.69	8.97	0.99	1.00	1.00	0.97
10.00	90	5.50	34.41	3.68	3.13	1.18	-3.24	50	3.73	7.81	0.99	1.00	0.97	0.98
10.00	90	5.00	34.38	3.68	3.16	1.16	-3.01	50	3.68	8.39	0.99	0.99	0.99	0.97
8.00	200	4.50	32.76	3.52	3.02	1.17	-2.90	57	3.18	8.35	0.98	0.97	0.99	0.97
7.00	200	5.50	33.09	3.56	2.99	1.19	-3.06	63	3.11	7.94	0.97	0.96	0.98	1.00
9.00	200	5.00	33.75	3.62	3.08	1.18	-3.23	50	3.37	7.66	0.97	0.98	0.97	0.98
9.00	200	5.50	33.75	3.62	3.05	1.19	-3.46	50	3.43	7.16	0.97	0.98	0.94	0.99
9.00	90	4.50	32.97	3.54	3.10	1.14	-3.25	57	3.13	7.48	0.96	0.97	0.96	0.95
7.00	200	4.50	33.31	3.58	3.02	1.19	-3.08	63	3.04	7.90	0.96	0.94	0.98	0.99
8.00	200	5.50	32.06	3.46	3.01	1.15	-3.37	57	3.12	7.07	0.95	0.97	0.94	0.95
8.00	200	5.00	32.02	3.45	3.04	1.14	-3.14	57	3.08	7.57	0.95	0.95	0.96	0.94
9.00	90	5.50	32.26	3.48	3.09	1.13	-3.38	57	3.10	7.08	0.95	0.96	0.94	0.94
9.00	90	5.00	32.23	3.47	3.12	1.11	-3.27	57	3.07	7.32	0.94	0.94	0.95	0.93
7.00	200	5.00	32.62	3.51	3.03	1.16	-3.10	63	2.96	7.74	0.94	0.91	0.97	0.96
8.00	200	4.00	31.75	3.43	3.08	1.11	-3.50	58	2.99	6.75	0.93	0.93	0.93	0.93
9.00	125	4.50	31.44	3.40	3.10	1.10	-3.47	55	2.98	6.77	0.92	0.92	0.93	0.91
7.00	200	4.00	32.02	3.45	3.08	1.12	-3.20	64	2.85	7.39	0.92	0.90	0.95	0.94
10.00	90	3.50	32.65	3.51	3.24	1.08	-4.03	52	3.05	6.04	0.92	0.94	0.90	0.90
10.00	90	4.00	31.66	3.42	3.25	1.05	-4.15	51	3.10	5.72	0.91	0.95	0.87	0.87