

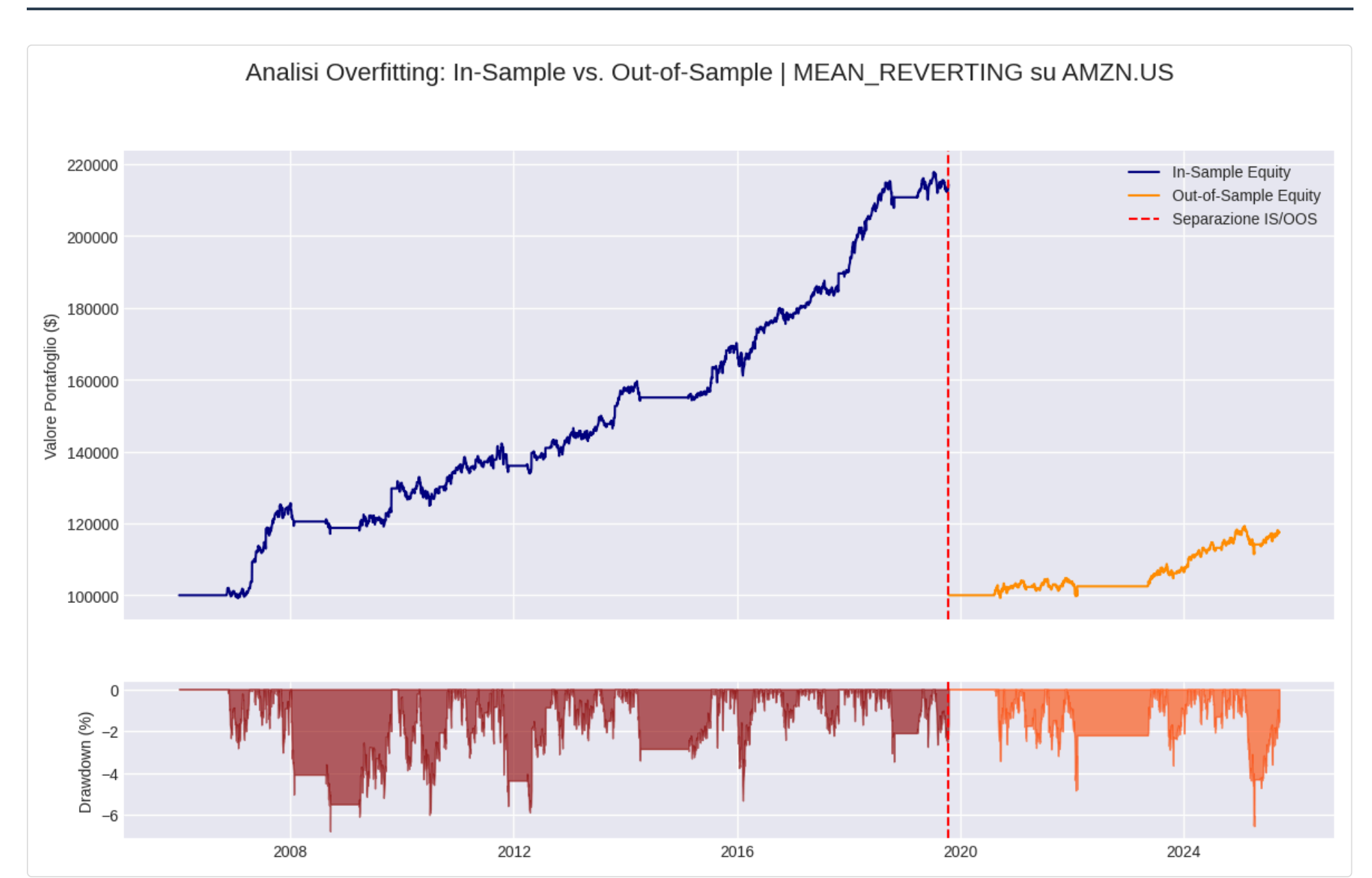
Kriterion Quant - Report Comparativo Multi-Strategia per AMZN.US

Tabella Riassuntiva Performance Out-of-Sample

	mean_reverting	breakout
Ritorno Totale (%)	17.48	11.26
CAGR (%)	2.76	1.82
Volatilità Annuale (%)	4.56	4.09
Sharpe Ratio	0.61	0.44
Max Drawdown (%)	-6.55	-6.45
Numero di Operazioni	23.00	26.00
Profit Factor	2.73	2.18
ReturnOnMaxDD	2.24	1.54

Analisi Strategia: MEAN_REVERTING

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	114.28	17.48
CAGR (%)	5.68	2.76
Volatilità Annuale (%)	5.53	4.56
Sharpe Ratio	1.03	0.61
Max Drawdown (%)	-6.79	-6.55
Numero di Operazioni	63.00	23.00
Profit Factor	5.05	2.73
ReturnOnMaxDD	12.60	2.24

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

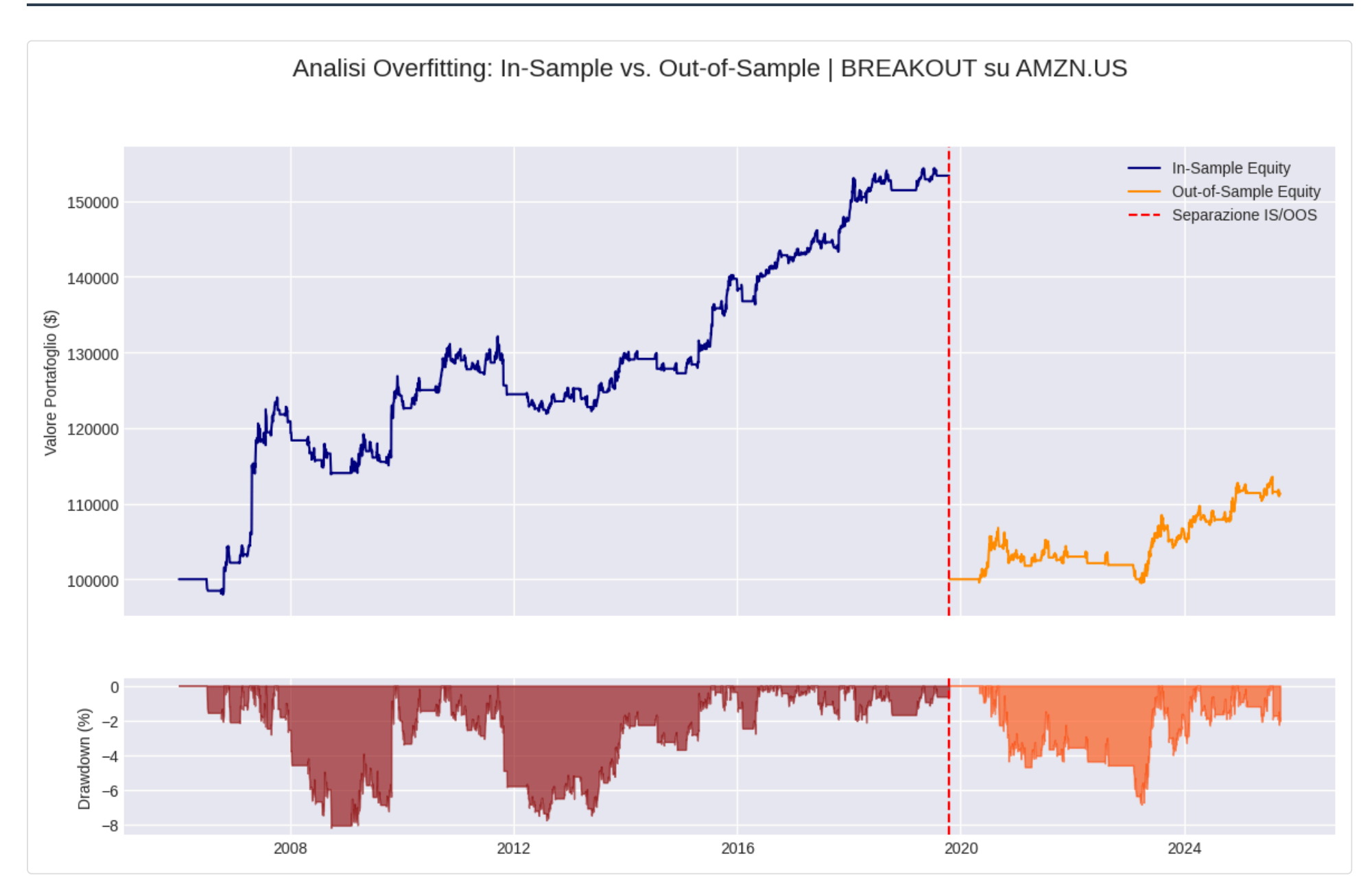
	Value
sma_period	200.0
z_score_window	21.0
z_entry_threshold_long	-0.8
z_exit_threshold_long	2.0
atr_multiplier	5.5

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
200	21	-0.80	2.00	5.50	114.28	5.68	5.53	1.03	-6.79	63	5.05	12.60	0.98	0.96	1.00
200	21	-0.80	2.00	5.00	114.28	5.68	5.53	1.03	-6.79	63	5.05	12.60	0.98	0.96	1.00
200	21	-0.80	2.00	4.50	114.28	5.68	5.53	1.03	-6.79	63	5.05	12.60	0.98	0.96	1.00
200	21	-0.80	2.00	4.00	114.28	5.68	5.53	1.03	-6.79	63	5.05	12.60	0.98	0.96	1.00
200	21	-0.80	2.00	3.50	114.28	5.68	5.53	1.03	-6.79	63	5.05	12.60	0.98	0.96	1.00
200	21	-0.80	2.00	3.00	114.28	5.68	5.53	1.03	-6.79	63	5.05	12.60	0.98	0.96	1.00
200	21	-0.80	2.00	2.50	114.28	5.68	5.53	1.03	-6.79	63	5.05	12.60	0.98	0.96	1.00
200	21	-0.80	2.00	2.00	114.28	5.68	5.53	1.03	-6.79	63	5.05	12.60	0.98	0.96	1.00
200	21	-0.80	1.80	5.50	117.47	5.80	5.46	1.06	-6.79	80	4.71	12.57	0.97	0.95	1.00
200	21	-0.80	1.80	5.00	117.47	5.80	5.46	1.06	-6.79	80	4.71	12.57	0.97	0.95	1.00
200	21	-0.80	1.80	4.50	117.47	5.80	5.46	1.06	-6.79	80	4.71	12.57	0.97	0.95	1.00
200	21	-0.80	1.80	4.00	117.47	5.80	5.46	1.06	-6.79	80	4.71	12.57	0.97	0.95	1.00
200	21	-0.80	1.80	3.50	117.47	5.80	5.46	1.06	-6.79	80	4.71	12.57	0.97	0.95	1.00
200	21	-0.80	1.80	3.00	117.47	5.80	5.46	1.06	-6.79	80	4.71	12.57	0.97	0.95	1.00
200	21	-0.80	1.80	2.50	117.47	5.80	5.46	1.06	-6.79	80	4.71	12.57	0.97	0.95	1.00
200	21	-0.80	1.80	2.00	117.47	5.80	5.46	1.06	-6.79	80	4.71	12.57	0.97	0.95	1.00
200	21	-0.80	2.20	2.00	114.86	5.71	5.95	0.96	-7.99	51	7.08	11.34	0.97	1.00	0.96
200	21	-0.80	2.20	2.50	114.86	5.71	5.95	0.96	-7.99	51	7.08	11.34	0.97	1.00	0.96
200	21	-0.80	2.20	3.00	114.86	5.71	5.95	0.96	-7.99	51	7.08	11.34	0.97	1.00	0.96
200	21	-0.80	2.20	3.50	114.86	5.71	5.95	0.96	-7.99	51	7.08	11.34	0.97	1.00	0.96

Analisi Strategia: BREAKOUT

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	53.38	11.26
CAGR (%)	3.15	1.82
Volatilità Annuale (%)	4.45	4.09
Sharpe Ratio	0.71	0.44
Max Drawdown (%)	-6.65	-6.45
Numero di Operazioni	68.00	26.00
Profit Factor	2.59	2.18
ReturnOnMaxDD	5.20	1.54

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

	Value
donchian_period	13.0
sma_period	125.0
atr_multiplier	5.5

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
13.00	125	5.50	53.38	3.15	4.45	0.71	-6.65	68	2.59	5.20	0.98	0.98	0.96	1.00
15.00	125	5.50	50.15	2.99	4.58	0.65	-6.36	61	2.62	5.21	0.97	0.98	0.97	0.94
18.00	125	5.50	48.86	2.93	4.84	0.61	-5.96	54	2.72	5.45	0.96	0.99	0.98	0.87
13.00	125	5.00	52.90	3.13	4.47	0.70	-7.08	68	2.54	4.85	0.96	0.97	0.94	0.99
19.00	90	5.50	57.26	3.34	5.01	0.67	-8.08	50	3.08	4.46	0.96	1.00	0.88	0.96
12.00	125	5.50	50.20	3.00	4.43	0.68	-6.48	77	2.48	5.13	0.95	0.95	0.96	0.97
11.00	125	5.00	50.36	3.00	4.36	0.69	-5.34	85	2.37	6.23	0.95	0.91	1.00	0.99
18.00	90	5.50	52.53	3.11	4.93	0.63	-7.31	55	2.76	4.66	0.95	0.99	0.91	0.91
15.00	125	5.00	49.74	2.97	4.59	0.65	-6.86	61	2.58	4.81	0.95	0.97	0.93	0.93
15.00	90	5.50	52.36	3.10	4.68	0.66	-7.59	63	2.62	4.48	0.95	0.99	0.88	0.96
19.00	90	5.00	56.45	3.30	5.01	0.66	-8.31	50	2.90	4.30	0.95	1.00	0.86	0.95
12.00	125	5.00	50.52	3.01	4.43	0.68	-6.94	77	2.47	4.80	0.95	0.94	0.93	0.98
13.00	90	5.50	55.22	3.24	4.55	0.71	-8.14	70	2.57	4.32	0.94	0.97	0.86	1.00
11.00	125	5.50	49.59	2.97	4.38	0.68	-5.62	85	2.34	5.86	0.94	0.89	0.99	0.97
19.00	125	4.50	48.76	2.92	4.87	0.60	-7.16	52	2.72	4.53	0.94	0.99	0.89	0.86
18.00	125	5.00	47.54	2.86	4.85	0.59	-6.25	54	2.52	5.10	0.93	0.96	0.96	0.83
18.00	125	4.50	46.53	2.81	4.81	0.58	-6.18	56	2.53	5.08	0.93	0.96	0.95	0.82
15.00	90	5.00	51.95	3.08	4.69	0.66	-7.99	63	2.59	4.23	0.93	0.98	0.85	0.94
13.00	125	4.50	50.93	3.03	4.45	0.68	-7.55	69	2.45	4.44	0.93	0.94	0.87	0.98
18.00	90	4.50	50.33	3.00	4.90	0.61	-7.54	57	2.59	4.39	0.93	0.98	0.87	0.89