

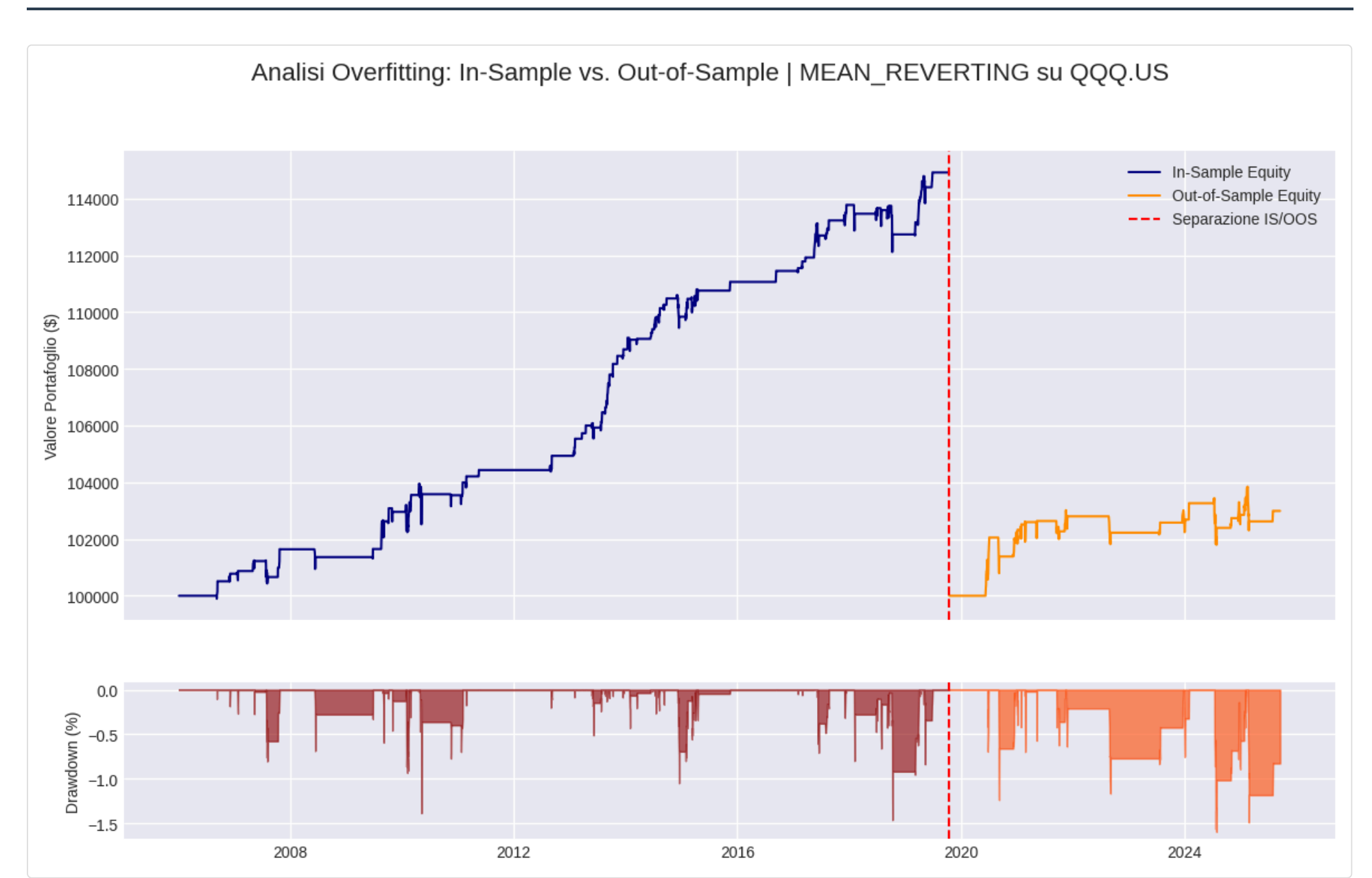
Kriterion Quant - Report Comparativo Multi-Strategia per QQQ.US

Tabella Riassuntiva Performance Out-of-Sample

	mean_reverting	breakout
Ritorno Totale (%)	2.99	12.90
CAGR (%)	0.50	2.07
Volatilità Annuale (%)	1.33	2.56
Sharpe Ratio	0.38	0.81
Max Drawdown (%)	-1.59	-4.43
Numero di Operazioni	18.00	26.00
Profit Factor	2.13	2.58
ReturnOnMaxDD	1.82	2.58

Analisi Strategia: MEAN_REVERTING

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	14.92	2.99
CAGR (%)	1.01	0.50
Volatilità Annuale (%)	1.10	1.33
Sharpe Ratio	0.92	0.38
Max Drawdown (%)	-1.46	-1.59
Numero di Operazioni	64.00	18.00
Profit Factor	4.81	2.13
ReturnOnMaxDD	8.98	1.82

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

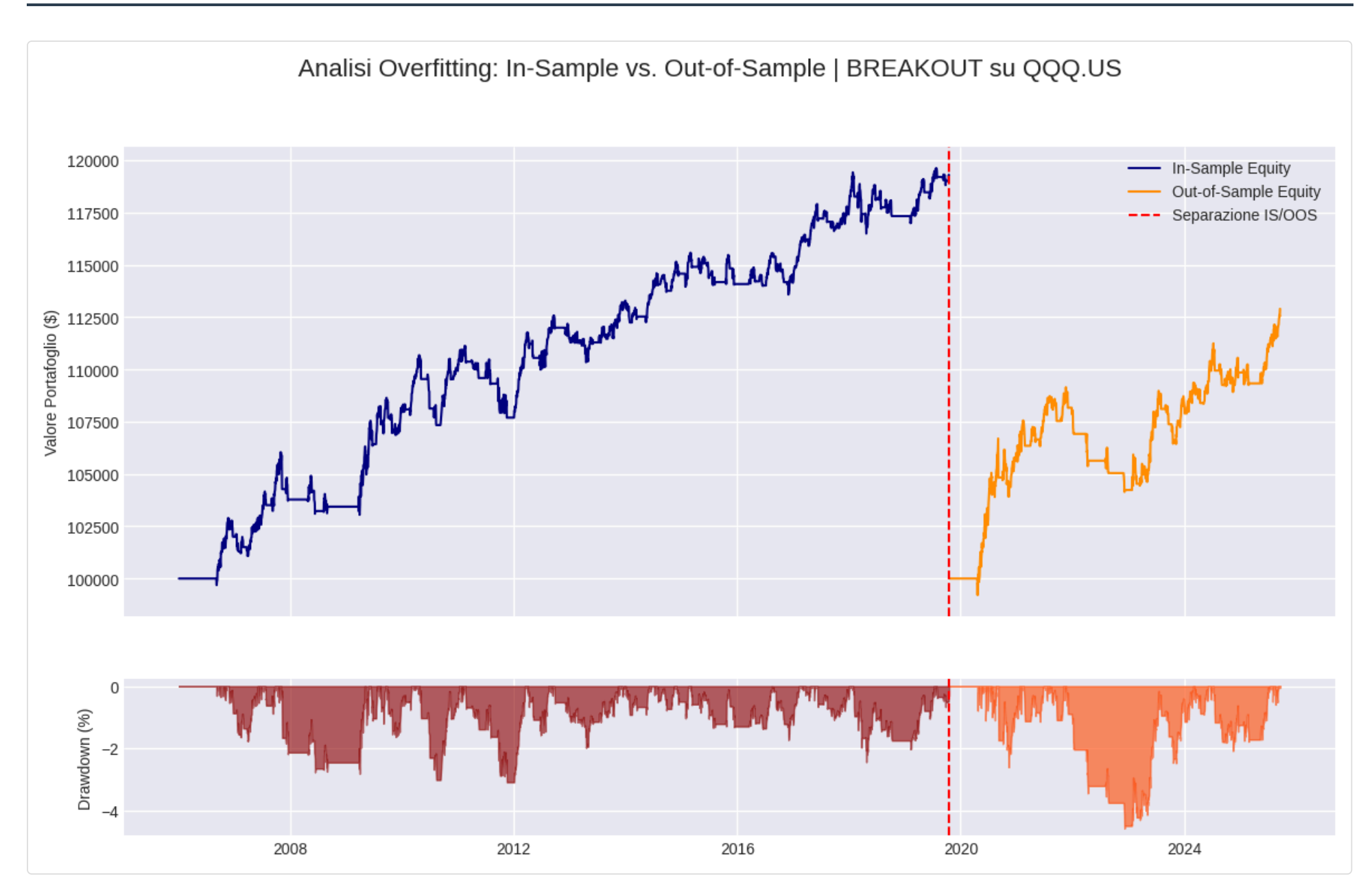
	Value
sma_period	90.0
z_score_window	14.0
z_entry_threshold_long	-2.0
z_exit_threshold_long	1.2
atr_multiplier	5.5

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
90	14	-2.00	1.20	5.50	14.92	1.01	1.10	0.92	-1.46	64	4.81	8.98	0.99	1.00	0.99
90	14	-2.00	1.20	5.00	14.92	1.01	1.10	0.92	-1.46	64	4.81	8.98	0.99	1.00	0.99
90	14	-2.00	1.20	4.50	14.92	1.01	1.10	0.92	-1.46	64	4.81	8.98	0.99	1.00	0.99
90	14	-2.00	1.20	4.00	14.92	1.01	1.10	0.92	-1.46	64	4.81	8.98	0.99	1.00	0.99
90	14	-2.00	1.20	3.50	14.92	1.01	1.10	0.92	-1.46	64	4.81	8.98	0.99	1.00	0.99
90	14	-2.00	1.20	3.00	14.92	1.01	1.10	0.92	-1.46	64	4.81	8.98	0.99	1.00	0.99
90	14	-2.00	1.20	2.50	14.92	1.01	1.10	0.92	-1.46	64	4.81	8.98	0.99	1.00	0.99
90	14	-2.00	1.20	2.00	14.92	1.01	1.10	0.92	-1.46	64	4.81	8.98	0.99	1.00	0.99
125	14	-2.00	1.20	2.00	14.79	1.01	1.12	0.90	-1.46	67	4.61	8.91	0.98	1.00	0.99
125	14	-2.00	1.20	2.50	14.79	1.01	1.12	0.90	-1.46	67	4.61	8.91	0.98	1.00	0.99
125	14	-2.00	1.20	3.00	14.79	1.01	1.12	0.90	-1.46	67	4.61	8.91	0.98	1.00	0.99
125	14	-2.00	1.20	3.50	14.79	1.01	1.12	0.90	-1.46	67	4.61	8.91	0.98	1.00	0.99
125	14	-2.00	1.20	4.00	14.79	1.01	1.12	0.90	-1.46	67	4.61	8.91	0.98	1.00	0.99
125	14	-2.00	1.20	4.50	14.79	1.01	1.12	0.90	-1.46	67	4.61	8.91	0.98	1.00	0.99
125	14	-2.00	1.20	5.00	14.79	1.01	1.12	0.90	-1.46	67	4.61	8.91	0.98	1.00	0.99
125	14	-2.00	1.20	5.50	14.79	1.01	1.12	0.90	-1.46	67	4.61	8.91	0.98	1.00	0.99
90	14	-2.10	1.20	5.50	12.35	0.85	0.96	0.88	-1.43	51	4.87	7.74	0.97	1.00	0.96
90	14	-2.10	1.20	5.00	12.35	0.85	0.96	0.88	-1.43	51	4.87	7.74	0.97	1.00	0.96
90	14	-2.10	1.20	4.50	12.35	0.85	0.96	0.88	-1.43	51	4.87	7.74	0.97	1.00	0.96
90	14	-2.10	1.20	4.00	12.35	0.85	0.96	0.88	-1.43	51	4.87	7.74	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 (%)	19.29	12.90
CAGR (%)	1.29	2.07
Volatilità Annuale (%)	1.98	2.56
Sharpe Ratio	0.65	0.81
Max Drawdown (%)	-2.88	-4.43
Numero di Operazioni	73.00	26.00
Profit Factor	2.13	2.58
ReturnOnMaxDD	5.60	2.58

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

	Value
donchian_period	14.0
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
14.00	125	5.50	19.29	1.29	1.98	0.65	-2.88	73	2.13	5.60	1.00	0.99	1.00	1.00
15.00	125	5.50	19.06	1.27	2.02	0.63	-3.32	67	2.13	4.80	0.99	1.00	0.99	1.00
17.00	125	5.50	18.52	1.24	2.11	0.59	-3.57	59	2.24	4.32	0.99	1.00	0.98	0.97
18.00	125	5.50	18.65	1.25	2.15	0.58	-3.66	56	2.25	4.22	0.98	1.00	0.97	0.97
16.00	125	5.50	18.29	1.23	2.06	0.60	-3.74	65	2.13	4.10	0.98	0.99	0.96	0.98
14.00	125	5.00	18.04	1.21	2.00	0.60	-2.90	74	1.98	5.24	0.98	0.97	1.00	0.98
14.00	90	5.50	19.23	1.28	2.03	0.63	-3.84	73	2.01	4.19	0.97	0.97	0.96	0.99
18.00	125	5.00	17.43	1.17	2.18	0.54	-3.70	57	2.07	3.95	0.96	0.98	0.96	0.93
17.00	125	5.00	17.08	1.15	2.14	0.54	-3.71	60	2.05	3.88	0.96	0.98	0.95	0.93
15.00	125	3.50	17.04	1.15	2.02	0.57	-3.11	71	1.92	4.66	0.96	0.95	0.98	0.95
14.00	125	3.50	16.88	1.14	2.00	0.57	-3.00	77	1.91	4.81	0.96	0.94	0.99	0.96
15.00	125	5.00	17.45	1.17	2.05	0.57	-3.81	68	1.94	3.87	0.96	0.96	0.95	0.96
16.00	90	5.50	18.16	1.22	2.11	0.58	-4.07	65	2.00	3.74	0.95	0.97	0.92	0.96
14.00	125	4.00	17.03	1.15	2.03	0.56	-3.07	75	1.90	4.73	0.95	0.93	0.99	0.95
15.00	125	4.00	16.88	1.14	2.07	0.55	-3.18	69	1.90	4.52	0.95	0.93	0.98	0.94
15.00	90	5.50	19.00	1.27	2.07	0.61	-4.65	67	2.01	3.42	0.94	0.97	0.87	0.98
17.00	125	4.00	16.05	1.09	2.14	0.51	-3.52	62	1.95	3.89	0.94	0.96	0.95	0.88
17.00	90	5.50	18.43	1.23	2.16	0.57	-4.54	59	2.08	3.38	0.94	0.99	0.86	0.96
18.00	125	4.50	16.80	1.13	2.15	0.53	-3.91	58	2.03	3.62	0.94	0.98	0.90	0.92
14.00	125	4.50	16.48	1.11	2.01	0.55	-3.30	75	1.87	4.28	0.94	0.92	0.97	0.94