

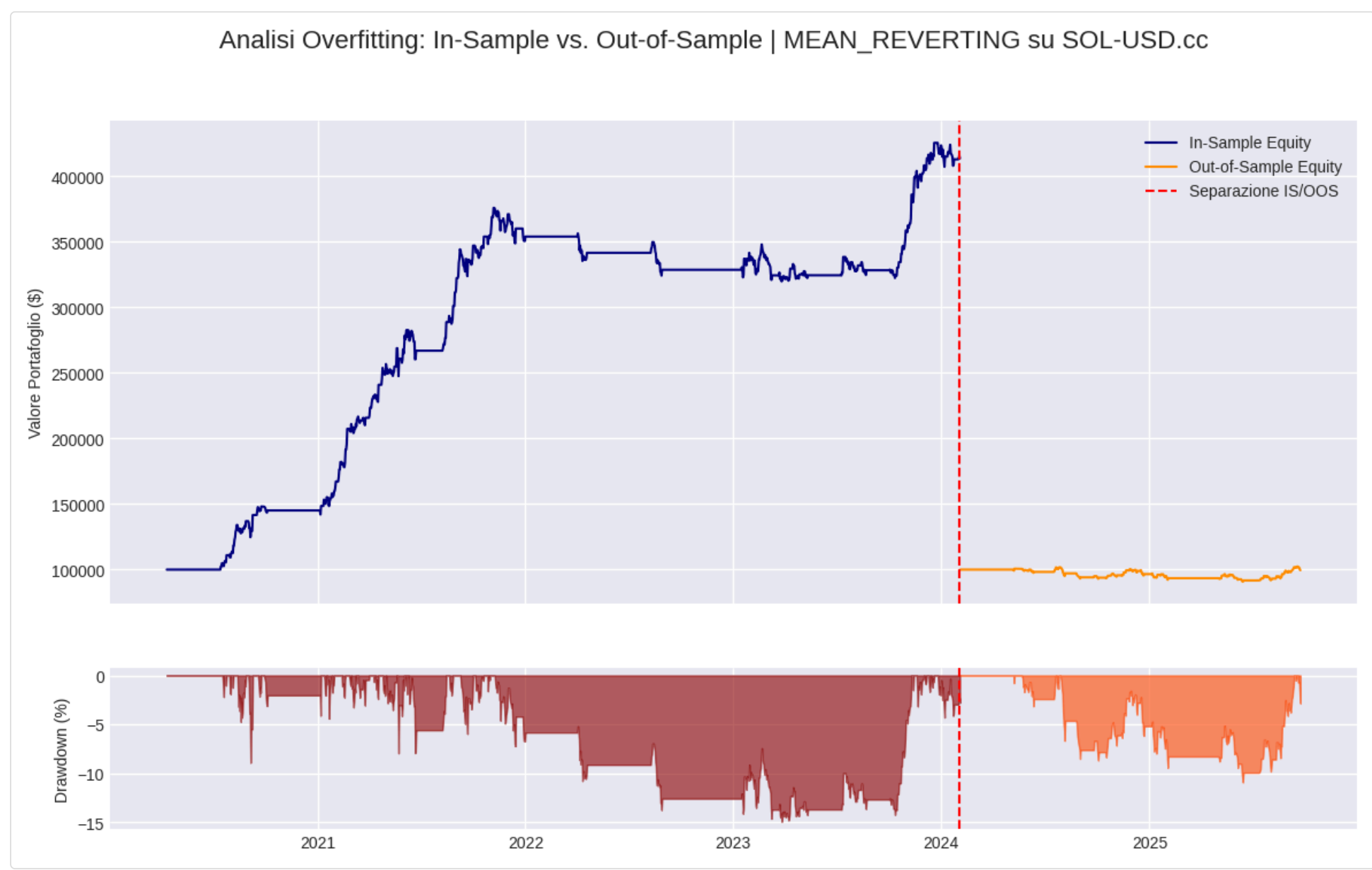
Kriterion Quant - Report Comparativo Multi-Strategia per SOL-USD.cc

Tabella Riassuntiva Performance Out-of-Sample

	mean_reverting	breakout
Ritorno Totale (%)	-0.47	0.01
CAGR (%)	-0.29	0.01
Volatilità Annuale (%)	7.59	8.28
Sharpe Ratio	-0.04	0.00
Max Drawdown (%)	-10.91	-12.66
Numero di Operazioni	25.00	27.00
Profit Factor	1.11	1.00
ReturnOnMaxDD	-0.04	0.00

Analisi Strategia: MEAN_REVERTING

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	313.49	-0.47
CAGR (%)	45.09	-0.29
Volatilità Annuale (%)	15.27	7.59
Sharpe Ratio	2.95	-0.04
Max Drawdown (%)	-14.93	-10.91
Numero di Operazioni	62.00	25.00
Profit Factor	4.64	1.11
ReturnOnMaxDD	5.59	-0.04

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

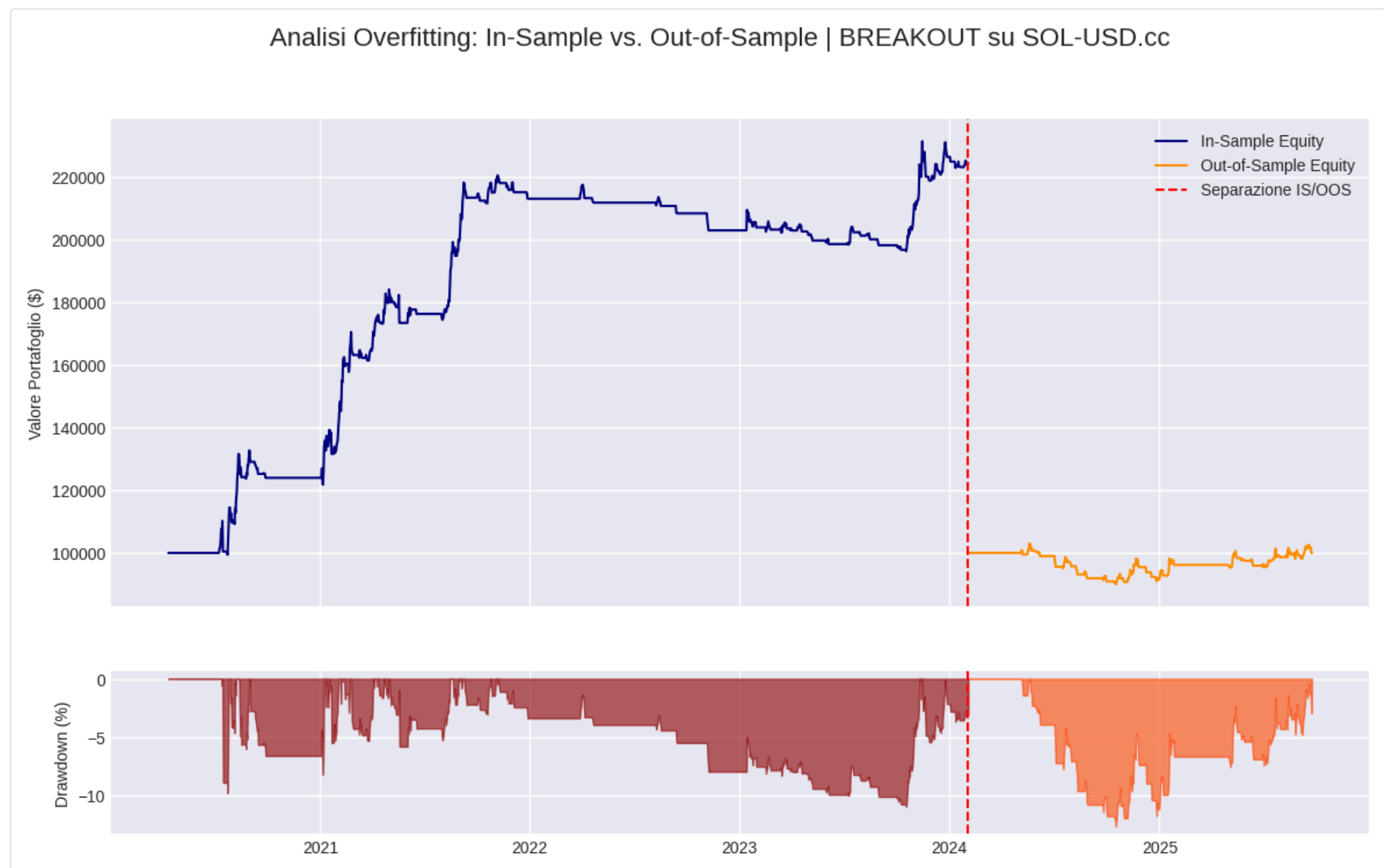
	Value
sma_period	90.0
z_score_window	14.0
z_entry_threshold_long	-0.6
z_exit_threshold_long	1.2
atr_multiplier	2.0

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	-0.60	1.20	2.00	313.49	45.09	15.27	2.95	-14.93	62	4.64	5.59	0.90	0.99	0.67
90	14	-0.60	1.20	2.50	313.49	45.09	15.27	2.95	-14.93	62	4.64	5.59	0.90	0.99	0.67
90	14	-0.60	1.20	3.00	313.49	45.09	15.27	2.95	-14.93	62	4.64	5.59	0.90	0.99	0.67
90	14	-0.60	1.20	3.50	313.49	45.09	15.27	2.95	-14.93	62	4.64	5.59	0.90	0.99	0.67
90	14	-0.60	1.20	4.00	313.49	45.09	15.27	2.95	-14.93	62	4.64	5.59	0.90	0.99	0.67
90	14	-0.60	1.20	4.50	313.49	45.09	15.27	2.95	-14.93	62	4.64	5.59	0.90	0.99	0.67
90	14	-0.60	1.20	5.00	313.49	45.09	15.27	2.95	-14.93	62	4.64	5.59	0.90	0.99	0.67
90	14	-0.60	1.20	5.50	313.49	45.09	15.27	2.95	-14.93	62	4.64	5.59	0.90	0.99	0.67
90	30	-0.80	1.00	5.50	214.63	35.06	14.07	2.49	-12.80	61	4.00	5.98	0.86	0.90	0.80
90	30	-0.80	1.00	5.00	214.63	35.06	14.07	2.49	-12.80	61	4.00	5.98	0.86	0.90	0.80
90	30	-0.80	1.00	4.50	214.63	35.06	14.07	2.49	-12.80	61	4.00	5.98	0.86	0.90	0.80
90	30	-0.80	1.00	4.00	214.63	35.06	14.07	2.49	-12.80	61	4.00	5.98	0.86	0.90	0.80
90	30	-0.80	1.00	3.50	214.63	35.06	14.07	2.49	-12.80	61	4.00	5.98	0.86	0.90	0.80
90	30	-0.80	1.00	3.00	214.63	35.06	14.07	2.49	-12.80	61	4.00	5.98	0.86	0.90	0.80
90	30	-0.80	1.00	2.50	214.63	35.06	14.07	2.49	-12.80	61	4.00	5.98	0.86	0.90	0.80
90	30	-0.80	1.00	2.00	214.63	35.06	14.07	2.49	-12.80	61	4.00	5.98	0.86	0.90	0.80
90	30	-0.60	1.20	5.50	289.77	42.86	15.43	2.78	-16.70	58	4.43	4.93	0.84	0.98	0.53
90	30	-0.60	1.20	5.00	289.77	42.86	15.43	2.78	-16.70	58	4.43	4.93	0.84	0.98	0.53
90	30	-0.60	1.20	4.50	289.77	42.86	15.43	2.78	-16.70	58	4.43	4.93	0.84	0.98	0.53
90	30	-0.60	1.20	4.00	289.77	42.86	15.43	2.78	-16.70	58	4.43	4.93	0.84	0.98	0.53

Analisi Strategia: BREAKOUT

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	124.32	0.01
CAGR (%)	23.61	0.01
Volatilità Annuale (%)	12.12	8.28
Sharpe Ratio	1.95	0.00
Max Drawdown (%)	-10.47	-12.66
Numero di Operazioni	58.00	27.00
Profit Factor	3.45	1.00
ReturnOnMaxDD	5.13	0.00

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

	Value
donchian_period	4.0
sma_period	90.0
atr_multiplier	5.0

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
4.00	90	5.00	124.32	23.61	12.12	1.95	-10.47	58	3.45	5.13	0.98	1.00	0.94	1.00
4.00	90	5.50	123.78	23.54	12.12	1.94	-10.73	58	3.41	5.00	0.96	0.98	0.92	0.98
5.00	90	2.50	108.44	21.25	13.91	1.53	-7.64	51	2.97	6.58	0.91	0.96	1.00	0.67
4.00	90	4.50	113.73	22.05	12.96	1.70	-10.72	59	2.87	4.80	0.90	0.94	0.86	0.88
3.00	200	5.00	104.42	20.64	11.42	1.81	-7.80	63	2.66	6.29	0.88	0.81	0.97	0.91
3.00	200	5.50	104.42	20.64	11.42	1.81	-7.80	63	2.66	6.29	0.88	0.81	0.97	0.91
4.00	90	3.50	110.50	21.57	13.88	1.55	-10.38	60	2.76	4.89	0.87	0.90	0.90	0.76
4.00	200	2.50	93.80	18.96	12.82	1.48	-9.87	51	2.85	4.74	0.82	0.92	0.82	0.59
3.00	90	5.00	115.70	22.35	11.77	1.90	-11.54	74	2.49	4.48	0.80	0.76	0.78	0.96
4.00	90	4.00	109.38	21.40	14.29	1.50	-10.69	60	2.67	4.73	0.79	0.86	0.80	0.63
4.00	125	5.00	91.29	18.55	11.74	1.58	-12.21	55	2.69	3.77	0.79	0.88	0.61	0.84
3.00	90	5.50	115.18	22.27	11.78	1.89	-11.80	74	2.47	4.37	0.78	0.73	0.76	0.94
4.00	125	5.50	90.74	18.46	11.75	1.57	-12.52	55	2.66	3.66	0.74	0.84	0.53	0.82
4.00	90	3.00	107.50	21.11	13.52	1.56	-13.41	61	2.59	3.72	0.71	0.78	0.57	0.78
3.00	200	4.00	96.04	19.32	12.33	1.57	-11.84	64	2.35	3.97	0.68	0.65	0.63	0.80
3.00	200	3.50	94.27	19.03	12.33	1.54	-11.45	64	2.34	4.07	0.67	0.63	0.67	0.73
4.00	200	2.00	80.69	16.79	13.17	1.28	-8.97	56	2.33	4.76	0.63	0.61	0.84	0.39
3.00	90	4.50	105.09	20.74	12.62	1.64	-11.91	75	2.20	4.13	0.62	0.49	0.69	0.86
3.00	200	3.00	91.64	18.61	12.15	1.53	-10.84	64	2.25	4.21	0.62	0.51	0.73	0.71
4.00	125	3.50	82.93	17.17	12.64	1.36	-11.89	56	2.39	3.67	0.62	0.71	0.55	0.47