

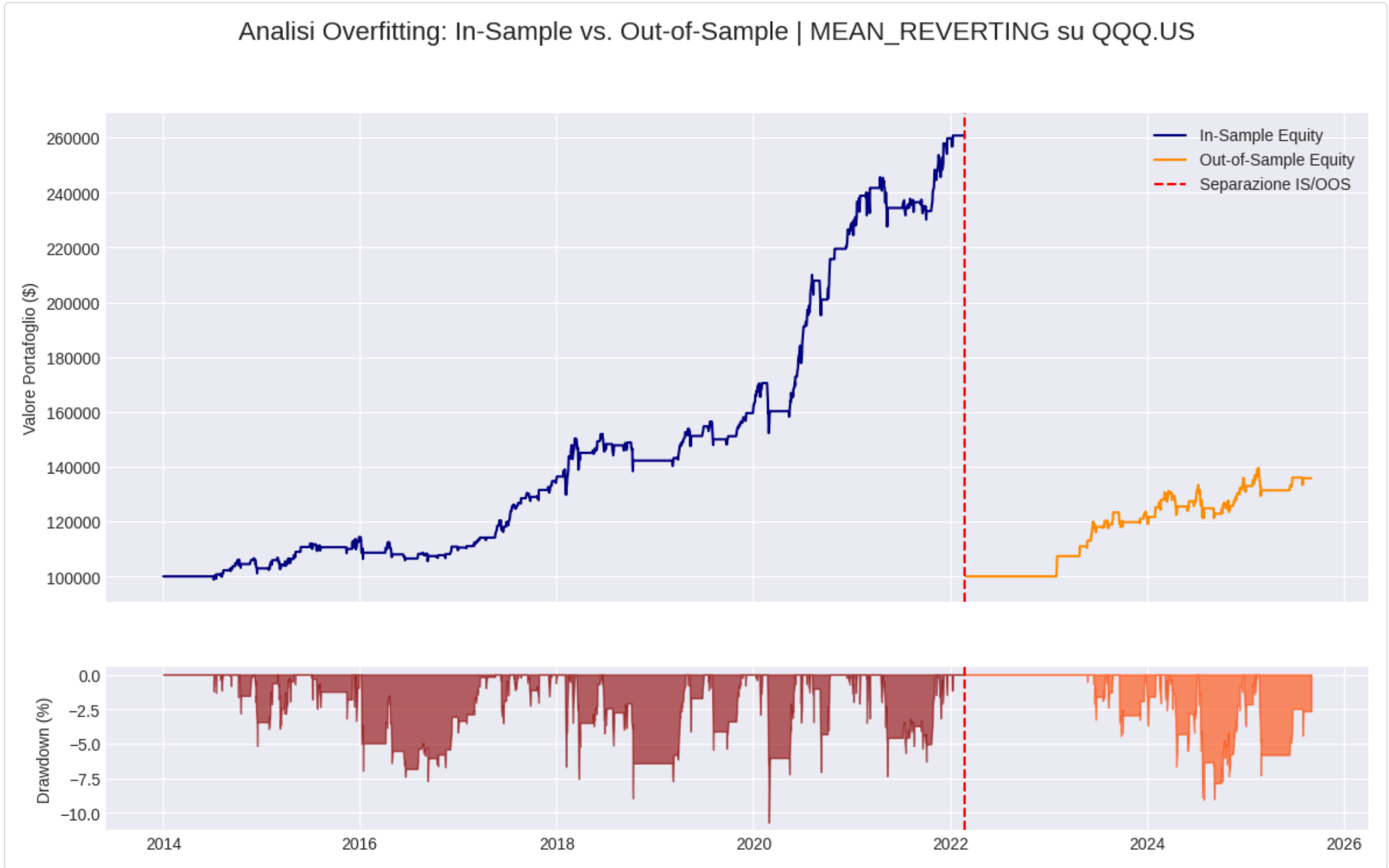
Kriterion Quant - Report Comparativo Multi-Strategia per QQQ.US

Tabella Riassuntiva Performance Out-of-Sample

	mean_reverting	breakout
Ritorno Totale (%)	35.80	2.07
CAGR (%)	9.11	0.59
Volatilità Annuale (%)	8.98	2.48
Sharpe Ratio	1.02	0.24
Max Drawdown (%)	-9.03	-3.89
Numero di Operazioni	25.00	36.00
Profit Factor	3.64	1.22
ReturnOnMaxDD	2.97	0.51

Analisi Strategia: MEAN_REVERTING

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	160.78	35.80
CAGR (%)	12.48	9.11
Volatilità Annuale (%)	10.35	8.98
Sharpe Ratio	1.21	1.02
Max Drawdown (%)	-10.71	-9.03
Numero di Operazioni	94.00	25.00
Profit Factor	2.98	3.64
ReturnOnMaxDD	8.81	2.97

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

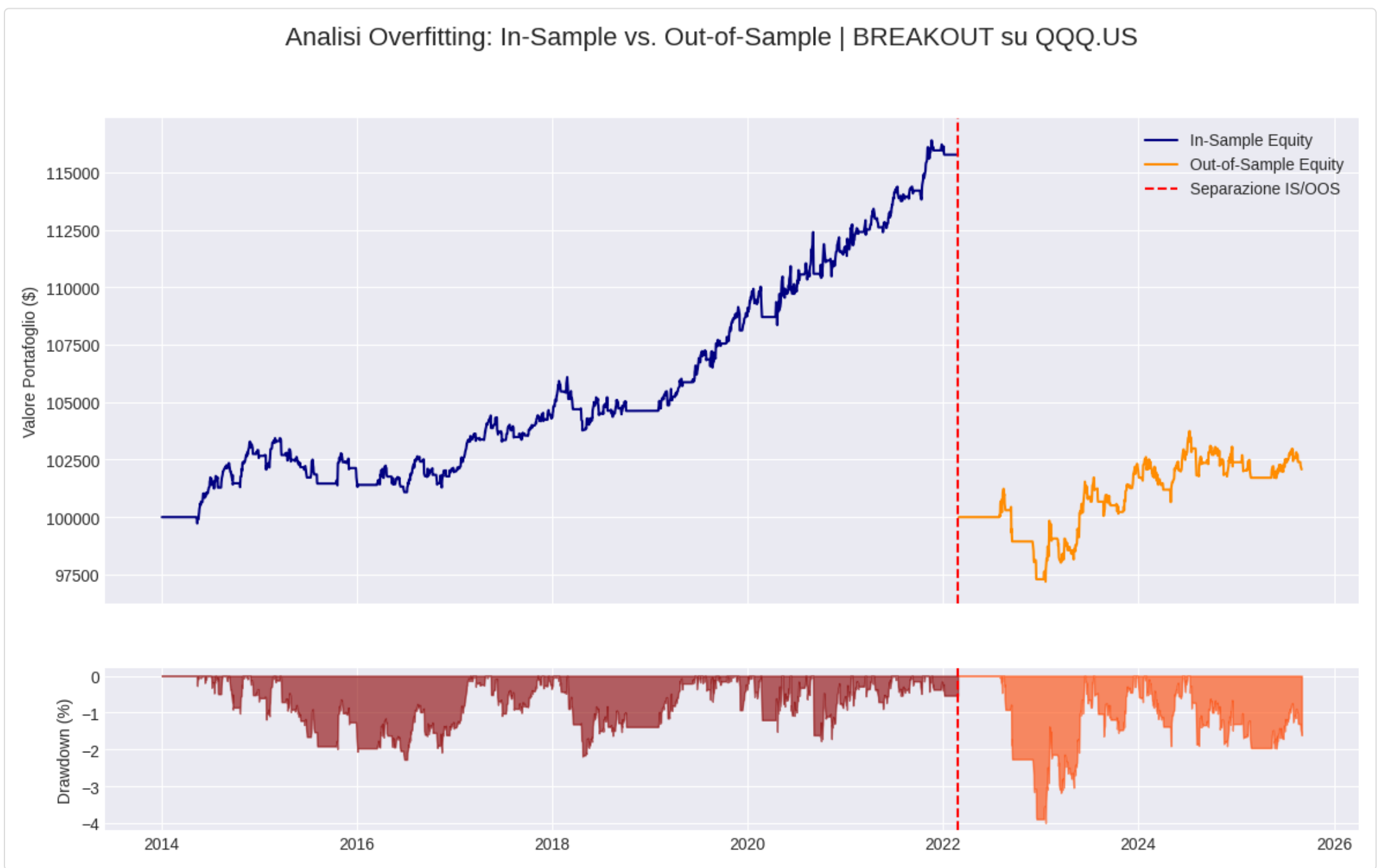
	Value
sma_period	125.0
z_score_window	14.0
z_entry_threshold_long	-1.4
z_exit_threshold_long	1.2
atr_multiplier	2.0

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	Sharpe Ratio_rank
125	14	-1.40	1.20	2.00	160.78	12.48	10.35	1.21	-10.71	94	2.98	8.81	0.97	0.94	0.99	0.99
125	14	-1.40	1.20	2.50	160.78	12.48	10.35	1.21	-10.71	94	2.98	8.81	0.97	0.94	0.99	0.99
125	14	-1.40	1.20	3.00	160.78	12.48	10.35	1.21	-10.71	94	2.98	8.81	0.97	0.94	0.99	0.99
125	14	-1.40	1.20	3.50	160.78	12.48	10.35	1.21	-10.71	94	2.98	8.81	0.97	0.94	0.99	0.99
125	14	-1.40	1.20	4.00	160.78	12.48	10.35	1.21	-10.71	94	2.98	8.81	0.97	0.94	0.99	0.99
125	14	-1.40	1.20	4.50	160.78	12.48	10.35	1.21	-10.71	94	2.98	8.81	0.97	0.94	0.99	0.99
125	14	-1.40	1.20	5.00	160.78	12.48	10.35	1.21	-10.71	94	2.98	8.81	0.97	0.94	0.99	0.99
125	14	-1.40	1.20	5.50	160.78	12.48	10.35	1.21	-10.71	94	2.98	8.81	0.97	0.94	0.99	0.99
125	14	-1.30	1.20	5.50	177.01	13.32	11.08	1.20	-12.42	100	2.87	8.87	0.95	0.91	0.99	0.99
125	14	-1.30	1.20	5.00	177.01	13.32	11.08	1.20	-12.42	100	2.87	8.87	0.95	0.91	0.99	0.99
125	14	-1.30	1.20	4.50	177.01	13.32	11.08	1.20	-12.42	100	2.87	8.87	0.95	0.91	0.99	0.99
125	14	-1.30	1.20	4.00	177.01	13.32	11.08	1.20	-12.42	100	2.87	8.87	0.95	0.91	0.99	0.99
125	14	-1.30	1.20	3.50	177.01	13.32	11.08	1.20	-12.42	100	2.87	8.87	0.95	0.91	0.99	0.99
125	14	-1.30	1.20	3.00	177.01	13.32	11.08	1.20	-12.42	100	2.87	8.87	0.95	0.91	0.99	0.99
125	14	-1.30	1.20	2.50	177.01	13.32	11.08	1.20	-12.42	100	2.87	8.87	0.95	0.91	0.99	0.99
125	14	-1.30	1.20	2.00	177.01	13.32	11.08	1.20	-12.42	100	2.87	8.87	0.95	0.91	0.99	0.99
125	14	-1.20	1.20	2.00	183.31	13.63	11.39	1.20	-12.42	106	2.83	8.77	0.94	0.89	0.99	0.98
125	14	-1.20	1.20	2.50	183.31	13.63	11.39	1.20	-12.42	106	2.83	8.77	0.94	0.89	0.99	0.98
125	14	-1.20	1.20	3.00	183.31	13.63	11.39	1.20	-12.42	106	2.83	8.77	0.94	0.89	0.99	0.98
125	14	-1.20	1.20	3.50	183.31	13.63	11.39	1.20	-12.42	106	2.83	8.77	0.94	0.89	0.99	0.98

Analisi Strategia: BREAKOUT

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	15.76	2.07
CAGR (%)	1.81	0.59
Volatilità Annuale (%)	1.94	2.48
Sharpe Ratio	0.93	0.24
Max Drawdown (%)	-2.02	-3.89
Numero di Operazioni	87.00	36.00
Profit Factor	2.32	1.22
ReturnOnMaxDD	6.71	0.51

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

	Value
donchian_period	6.0
sma_period	90.0
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
6.00	90	5.50	15.76	1.81	1.94	0.93	-2.02	87	2.32	6.71	1.00	1.00	1.00	1.00
6.00	90	4.50	15.70	1.81	1.96	0.92	-2.02	88	2.25	6.68	1.00	0.99	1.00	1.00
6.00	125	5.50	14.90	1.72	1.96	0.88	-2.05	87	2.30	6.30	0.99	1.00	0.99	0.99
6.00	90	5.00	15.38	1.77	1.98	0.90	-2.03	88	2.22	6.54	0.99	0.99	0.99	0.99
6.00	125	4.50	14.84	1.71	1.98	0.86	-2.05	88	2.23	6.27	0.99	0.99	0.99	0.99
6.00	125	5.00	14.52	1.68	2.00	0.84	-2.05	88	2.20	6.14	0.98	0.98	0.98	0.98
7.00	90	5.50	13.74	1.59	2.02	0.79	-2.28	79	2.16	5.26	0.97	0.98	0.96	0.98
7.00	90	4.50	13.69	1.59	2.04	0.78	-2.28	80	2.10	5.24	0.97	0.97	0.95	0.97
8.00	125	5.50	12.32	1.44	2.06	0.70	-2.01	72	2.10	5.39	0.96	0.96	0.97	0.92
7.00	125	5.50	12.43	1.45	2.04	0.71	-2.05	79	2.09	5.35	0.96	0.96	0.97	0.93
7.00	90	5.00	13.36	1.55	2.06	0.75	-2.29	80	2.07	5.12	0.95	0.95	0.95	0.96
8.00	125	4.50	12.38	1.44	2.07	0.70	-1.91	73	2.05	5.70	0.95	0.95	0.98	0.92
7.00	125	4.50	12.38	1.44	2.06	0.70	-2.06	80	2.04	5.33	0.95	0.94	0.96	0.93
11.00	90	5.50	12.82	1.49	2.14	0.70	-2.55	55	2.21	4.38	0.94	0.98	0.89	0.91
8.00	125	5.00	12.04	1.41	2.09	0.67	-1.93	73	2.02	5.51	0.93	0.92	0.98	0.89
10.00	90	5.50	12.95	1.51	2.10	0.72	-2.92	59	2.11	3.87	0.93	0.97	0.84	0.94
6.00	90	3.00	13.65	1.58	2.03	0.78	-2.27	92	1.94	5.25	0.92	0.88	0.96	0.98
7.00	125	5.00	12.05	1.41	2.08	0.68	-2.06	80	2.00	5.19	0.92	0.92	0.95	0.89
6.00	90	4.00	13.68	1.59	2.07	0.76	-2.42	90	1.95	4.95	0.92	0.89	0.94	0.97