

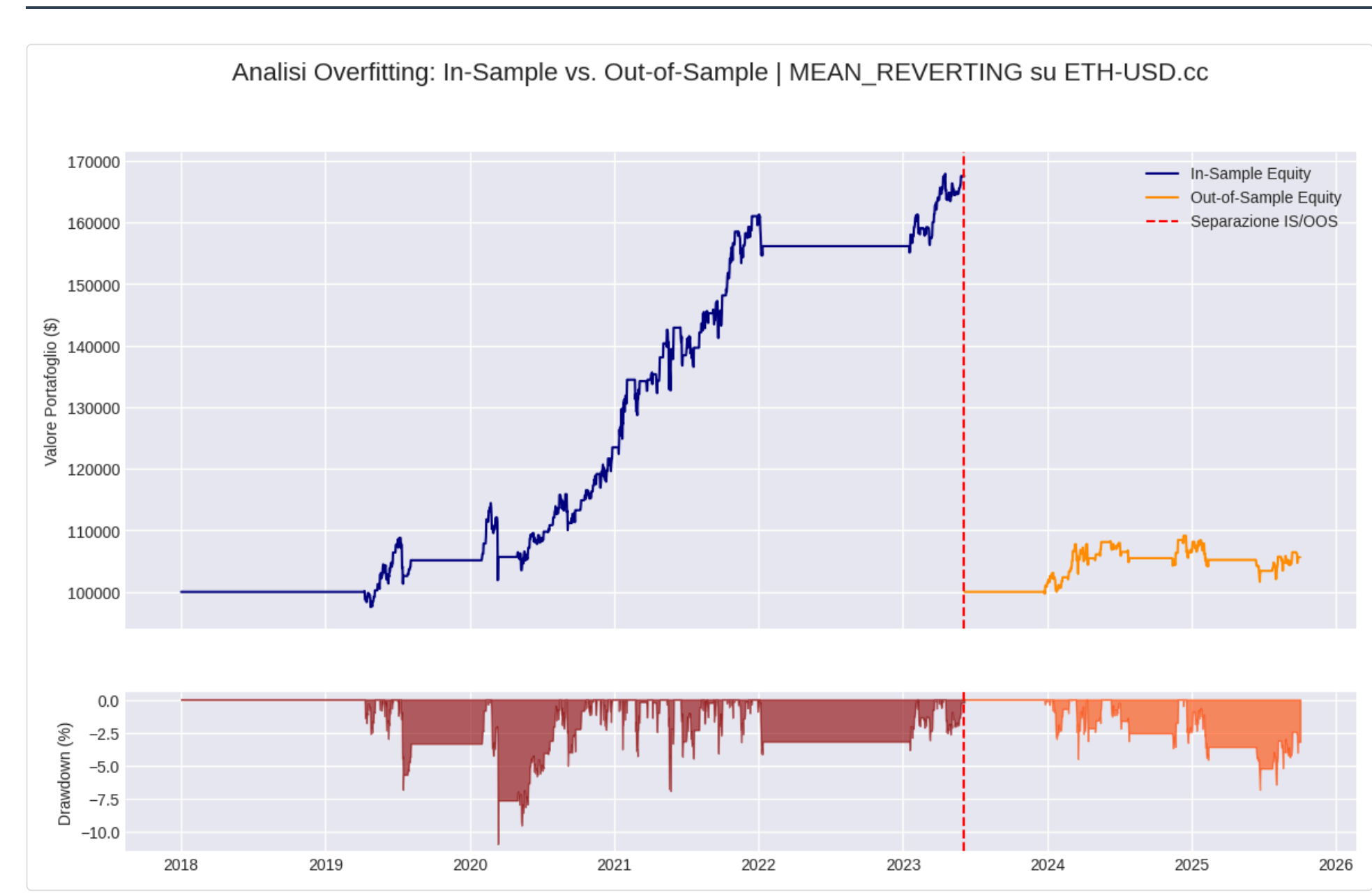
Kriterion Quant - Report Comparativo Multi-Strategia per ETH-USD.cc

Tabella Riassuntiva Performance Out-of-Sample

	mean_reverting	breakout
Ritorno Totale (%)	5.61	8.94
CAGR (%)	2.38	3.76
Volatilità Annuale (%)	5.48	5.89
Sharpe Ratio	0.43	0.64
Max Drawdown (%)	-6.85	-11.44
Numero di Operazioni	34.00	27.00
Profit Factor	1.34	1.37
ReturnOnMaxDD	0.75	0.68

Analisi Strategia: MEAN_REVERTING

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	67.50	5.61
CAGR (%)	9.98	2.38
Volatilità Annuale (%)	8.41	5.48
Sharpe Ratio	1.19	0.43
Max Drawdown (%)	-10.95	-6.85
Numero di Operazioni	79.00	34.00
Profit Factor	2.40	1.34
ReturnOnMaxDD	5.39	0.75

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

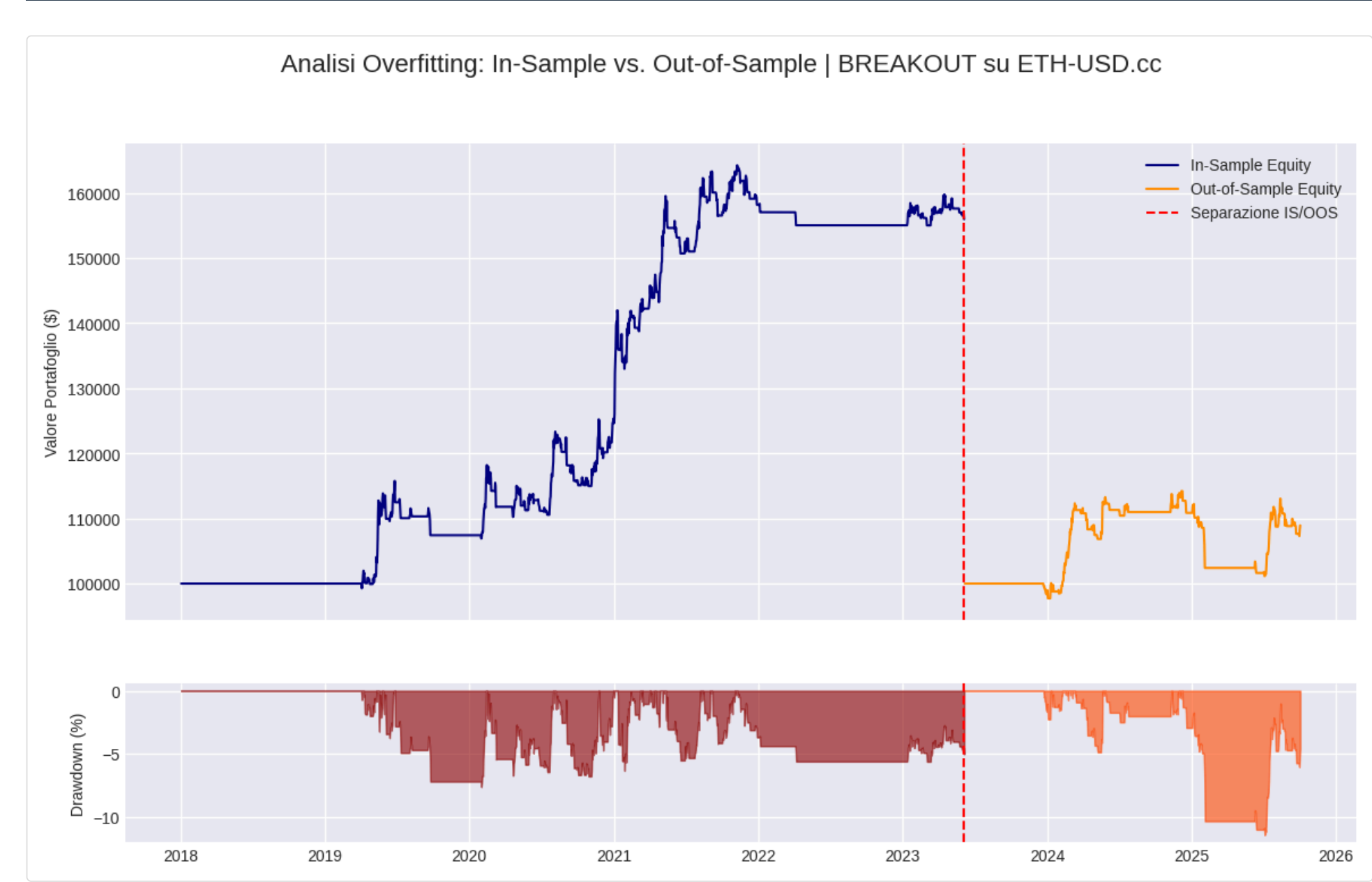
	Value
sma_period	200.0
z_score_window	30.0
z_entry_threshold_long	-0.8
z_exit_threshold_long	1.0
atr_multiplier	2.0

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
200	30	-0.80	1.00	2.00	67.50	9.98	8.41	1.19	-10.95	79	2.40	5.39	0.99	0.99	0.98
200	30	-0.80	1.00	2.50	67.50	9.98	8.41	1.19	-10.95	79	2.40	5.39	0.99	0.99	0.98
200	30	-0.80	1.00	3.00	67.50	9.98	8.41	1.19	-10.95	79	2.40	5.39	0.99	0.99	0.98
200	30	-0.80	1.00	3.50	67.50	9.98	8.41	1.19	-10.95	79	2.40	5.39	0.99	0.99	0.98
200	30	-0.80	1.00	4.00	67.50	9.98	8.41	1.19	-10.95	79	2.40	5.39	0.99	0.99	0.98
200	30	-0.80	1.00	4.50	67.50	9.98	8.41	1.19	-10.95	79	2.40	5.39	0.99	0.99	0.98
200	30	-0.80	1.00	5.00	67.50	9.98	8.41	1.19	-10.95	79	2.40	5.39	0.99	0.99	0.98
200	30	-0.80	1.00	5.50	67.50	9.98	8.41	1.19	-10.95	79	2.40	5.39	0.99	0.99	0.98
200	30	-0.90	1.00	4.00	65.71	9.76	8.34	1.17	-10.95	76	2.39	5.43	0.99	0.99	0.99
200	30	-0.90	1.00	4.50	65.71	9.76	8.34	1.17	-10.95	76	2.39	5.43	0.99	0.99	0.99
200	30	-0.90	1.00	5.00	65.71	9.76	8.34	1.17	-10.95	76	2.39	5.43	0.99	0.99	0.99
200	30	-0.90	1.00	5.50	65.71	9.76	8.34	1.17	-10.95	76	2.39	5.43	0.99	0.99	0.99
200	30	-0.90	1.00	2.00	65.71	9.76	8.34	1.17	-10.95	76	2.39	5.43	0.99	0.99	0.99
200	30	-0.90	1.00	2.50	65.71	9.76	8.34	1.17	-10.95	76	2.39	5.43	0.99	0.99	0.99
200	30	-0.90	1.00	3.00	65.71	9.76	8.34	1.17	-10.95	76	2.39	5.43	0.99	0.99	0.99
200	30	-0.90	1.00	3.50	65.71	9.76	8.34	1.17	-10.95	76	2.39	5.43	0.99	0.99	0.99
200	30	-0.70	1.00	5.50	70.65	10.36	8.83	1.17	-10.95	86	2.32	5.79	0.98	0.97	1.00
200	30	-0.70	1.00	5.00	70.65	10.36	8.83	1.17	-10.95	86	2.32	5.79	0.98	0.97	1.00
200	30	-0.70	1.00	4.50	70.65	10.36	8.83	1.17	-10.95	86	2.32	5.79	0.98	0.97	1.00
200	30	-0.70	1.00	4.00	70.65	10.36	8.83	1.17	-10.95	86	2.32	5.79	0.98	0.97	1.00

Analisi Strategia: BREAKOUT

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



Metriche a Confronto

	In-Sample	Out-of-Sample
Ritorno Totale (%)	55.98	8.94
CAGR (%)	8.55	3.76
Volatilità Annuale (%)	7.34	5.89
Sharpe Ratio	1.16	0.64
Max Drawdown (%)	-5.62	-11.44
Numero di Operazioni	60.00	27.00
Profit Factor	2.30	1.37
ReturnOnMaxDD	6.06	0.68

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

	Value
donchian_period	5.0
sma_period	200.0
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
5.00	200	5.50	55.98	8.55	7.34	1.16	-5.62	60	2.30	6.06	1.00	1.00	1.00	1.00
5.00	200	5.00	53.72	8.25	7.45	1.11	-6.37	60	2.25	5.20	0.99	0.99	0.99	0.99
11.00	90	2.00	55.89	8.54	7.85	1.09	-8.08	52	2.19	4.31	0.96	0.97	0.93	0.99
6.00	200	5.50	49.21	7.66	7.57	1.01	-6.60	54	2.07	4.74	0.95	0.94	0.99	0.94
8.00	90	5.00	54.16	8.31	8.53	0.97	-7.86	51	2.24	4.15	0.94	0.98	0.90	0.90
9.00	200	2.00	52.84	8.14	7.50	1.09	-8.08	51	2.13	4.07	0.94	0.95	0.89	0.98
7.00	90	5.50	55.08	8.43	8.32	1.01	-8.24	56	2.14	4.01	0.93	0.96	0.88	0.95
9.00	90	3.00	50.22	7.80	8.89	0.88	-7.11	51	2.25	4.41	0.93	0.99	0.94	0.78
6.00	90	5.50	51.27	7.93	7.98	0.99	-7.19	62	2.02	4.45	0.93	0.92	0.95	0.92
5.00	125	5.50	51.05	7.91	7.67	1.03	-7.54	65	2.01	4.21	0.93	0.91	0.92	0.97
6.00	200	5.00	46.94	7.36	7.69	0.96	-6.66	54	2.03	4.55	0.93	0.92	0.97	0.87
5.00	200	4.50	47.33	7.41	7.66	0.97	-6.70	60	2.00	4.50	0.92	0.90	0.96	0.88
7.00	90	5.00	53.39	8.21	8.43	0.97	-8.10	56	2.13	4.01	0.91	0.94	0.88	0.90
8.00	90	5.50	52.63	8.11	8.59	0.94	-8.16	51	2.18	3.91	0.91	0.97	0.86	0.86
11.00	125	2.00	50.50	7.83	7.87	0.99	-8.31	51	2.04	3.89	0.91	0.93	0.86	0.92
5.00	90	5.50	52.81	8.14	7.81	1.04	-8.33	71	1.99	3.87	0.90	0.90	0.85	0.97
6.00	90	5.00	48.85	7.61	8.12	0.94	-7.06	62	1.97	4.40	0.89	0.89	0.94	0.84
5.00	125	5.00	48.66	7.59	7.80	0.97	-7.39	65	1.97	4.16	0.89	0.88	0.91	0.89
4.00	200	5.50	47.08	7.38	7.28	1.01	-7.13	75	1.91	4.17	0.89	0.84	0.92	0.96
3.00	200	5.00	44.52	7.03	7.03	1.00	-6.44	95	1.82	4.57	0.87	0.79	0.98	0.94