

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : META

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	-25.748%
Cumulative returns	-83.182%
Annual volatility	43.231%
Sharpe ratio	-0.46
Calmar ratio	-0.29
Stability	0.61
Max drawdown	-89.292%
Omega ratio	0.91
Sortino ratio	-0.61
Skew	NaN
Kurtosis	NaN
Tail ratio	0.93
Daily value at risk	-5.526%

