Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : JPM

Start date	**2018-01-02**
End date	**2023-12-29**
Total months	**71**
	Backtest
Annual return	11.182%
Cumulative returns	88.647%
Annual volatility	30.25%
Sharpe ratio	0.50
Calmar ratio	0.21
Stability	0.76
Max drawdown	-54.043%
Omega ratio	1.10
Sortino ratio	0.74
Skew	NaN
Kurtosis	NaN
Tail ratio	1.14
Daily value at risk	-3.751%