

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : MSFT

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	-0.218%
Cumulative returns	-1.299%
Annual volatility	29.914%
Sharpe ratio	0.14
Calmar ratio	-0.01
Stability	0.10
Max drawdown	-37.497%
Omega ratio	1.03
Sortino ratio	0.21
Skew	NaN
Kurtosis	NaN
Tail ratio	1.02
Daily value at risk	-3.752%

