

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : AMZN

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	-7.787%
Cumulative returns	-38.457%
Annual volatility	34.844%
Sharpe ratio	-0.06
Calmar ratio	-0.11
Stability	0.22
Max drawdown	-68.364%
Omega ratio	0.99
Sortino ratio	-0.08
Skew	NaN
Kurtosis	NaN
Tail ratio	1.00
Daily value at risk	-4.398%

