

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : EURUSD=X

Start date	2018-01-01
End date	2023-12-29
Total months	74
	Backtest
Annual return	1.939%
Cumulative returns	12.655%
Annual volatility	7.063%
Sharpe ratio	0.31
Calmar ratio	0.13
Stability	0.81
Max drawdown	-14.797%
Omega ratio	1.05
Sortino ratio	0.44
Skew	NaN
Kurtosis	NaN
Tail ratio	0.98
Daily value at risk	-0.881%

