

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : AAPL

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	-10.505%
Cumulative returns	-48.552%
Annual volatility	31.698%
Sharpe ratio	-0.19
Calmar ratio	-0.15
Stability	0.78
Max drawdown	-69.005%
Omega ratio	0.97
Sortino ratio	-0.27
Skew	NaN
Kurtosis	NaN
Tail ratio	0.98
Daily value at risk	-4.018%

