

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : BZ=F

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	-10.522%
Cumulative returns	-48.543%
Annual volatility	44.205%
Sharpe ratio	-0.03
Calmar ratio	-0.13
Stability	0.39
Max drawdown	-78.309%
Omega ratio	0.99
Sortino ratio	-0.04
Skew	NaN
Kurtosis	NaN
Tail ratio	1.00
Daily value at risk	-5.574%

