Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : ^GSPC

Start date	**2018-01-02**
End date	**2023-12-29**
Total months	**71**
	Backtest
Annual return	7.424%
Cumulative returns	53.547%
Annual volatility	20.645%
Sharpe ratio	0.45
Calmar ratio	0.24
Stability	0.73
Max drawdown	-30.755%
Omega ratio	1.09
Sortino ratio	0.64
Skew	NaN
Kurtosis	NaN
Tail ratio	1.07
Daily value at risk	-2.564%