

Backtesting

Bollinger Band trading strategy
(2018-2023)

Ticker : GS

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	14.072%
Cumulative returns	119.984%
Annual volatility	31.279%
Sharpe ratio	0.58
Calmar ratio	0.30
Stability	0.88
Max drawdown	-47.125%
Omega ratio	1.11
Sortino ratio	0.85
Skew	NaN
Kurtosis	NaN
Tail ratio	1.07
Daily value at risk	-3.869%

