

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : GOOGL

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	4.41%
Cumulative returns	29.488%
Annual volatility	31.095%
Sharpe ratio	0.29
Calmar ratio	0.10
Stability	0.02
Max drawdown	-45.708%
Omega ratio	1.05
Sortino ratio	0.42
Skew	NaN
Kurtosis	NaN
Tail ratio	1.06
Daily value at risk	-3.881%

