

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : C

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	-5.485%
Cumulative returns	-28.665%
Annual volatility	36.884%
Sharpe ratio	0.03
Calmar ratio	-0.07
Stability	0.51
Max drawdown	-75.351%
Omega ratio	1.01
Sortino ratio	0.05
Skew	NaN
Kurtosis	NaN
Tail ratio	0.96
Daily value at risk	-4.642%

