

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : TSLA

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	-35.126%
Cumulative returns	-92.507%
Annual volatility	63.503%
Sharpe ratio	-0.36
Calmar ratio	-0.36
Stability	0.87
Max drawdown	-98.304%
Omega ratio	0.94
Sortino ratio	-0.51
Skew	NaN
Kurtosis	NaN
Tail ratio	0.91
Daily value at risk	-8.092%

