

Backtesting

Bollinger Band trading strategy

(2018-2023)

Ticker : TTE

Start date	2018-01-02
End date	2023-12-29
Total months	71
	Backtest
Annual return	17.452%
Cumulative returns	162.02%
Annual volatility	32.775%
Sharpe ratio	0.66
Calmar ratio	0.32
Stability	0.39
Max drawdown	-55.024%
Omega ratio	1.13
Sortino ratio	0.93
Skew	NaN
Kurtosis	NaN
Tail ratio	1.09
Daily value at risk	-4.044%

