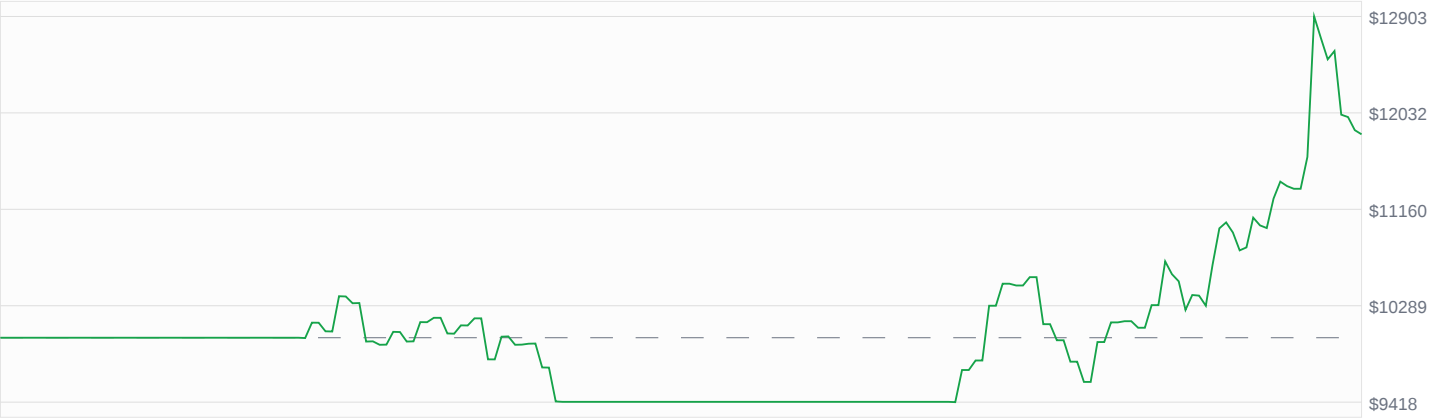




Backtest #45007 · JCAP · JCAP · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	1.09	50.0%	-8.25%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The JCAP backtest shows a +18.35% return, yet the statistical confidence is negligible because only two trades occurred. A 50.0% win rate on such a small sample is indistinguishable from random noise, and the 8.25% drawdown reveals significant volatility risk that the 1.09 Sharpe ratio masks. The Bollinger Squeeze logic failed to generate sufficient edge or frequency to validate the strategy on this specific ticker. To move beyond anecdotal evidence, run a longer backtest with increased initial capital to generate at least 100 trades for robust statistical analysis.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	1.04
Turnover	4.07x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11838.17