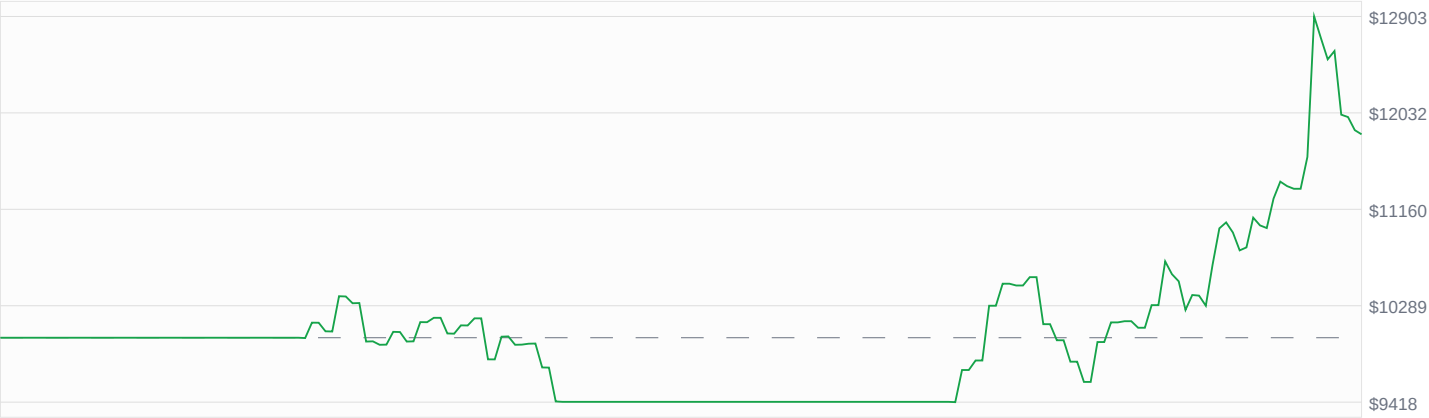


Backtest #55776 · JCAP · JCAP · GG4_Bollinger_Squeeze (auto)

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 Bollinger Squeeze backtest shows positive returns despite a razor-thin 50% win rate, driven entirely by just two trades. A Sharpe ratio of 1.09 suggests marginal risk-adjusted performance, but the statistical significance is critically low given the tiny sample size. The 8.25% maximum drawdown is manageable, yet the lack of trade frequency makes it impossible to validate strategy robustness or estimate true expectancy. We must execute a forward test with higher capital allocation to determine if the alpha holds under real market conditions.

ADDITIONAL METRICS

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