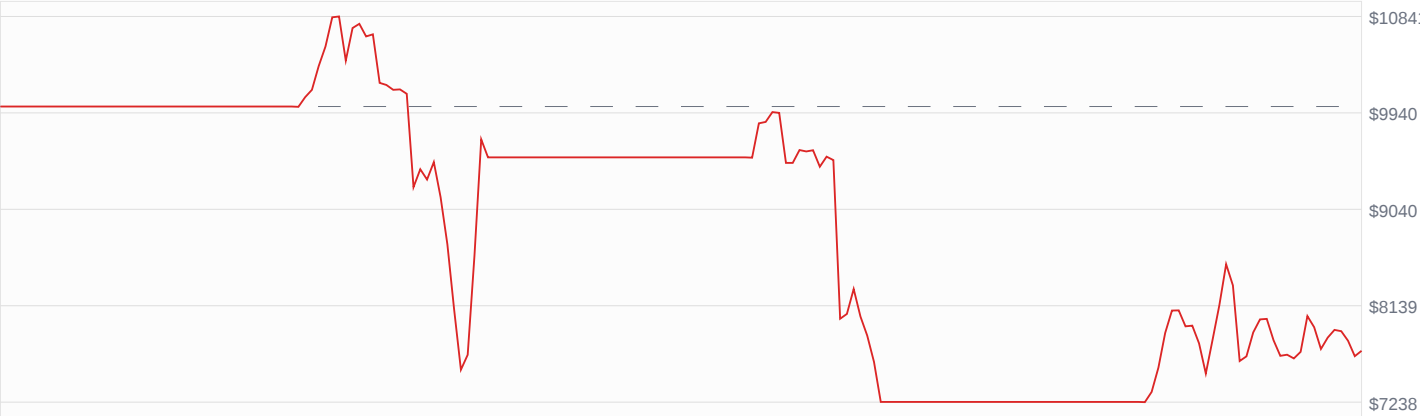




Backtest #48328 · DFIN · DFIN · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.85%	-0.65	33.3%	-33.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The DFIN GG4_Bollinger_Squeeze backtest shows a catastrophic failure with a -22.85% ROI and a negative Sharpe ratio of -0.65, indicating the strategy is systematically losing money. With only three trades executed, the sample size is statistically insignificant to support any reliable confidence intervals or trend conclusions. The 33% win rate and 33.24% maximum drawdown suggest the Bollinger Squeeze logic is currently misaligned with DFIN's specific volatility regime. Adjusting the period parameters or tightening entry filters to filter out low-quality signals is the immediate next step before redeploying capital. This approach is educational and not investment advice.

ADDITIONAL METRICS

CAGR	-22.85%
Sortino Ratio	-0.38
Turnover	5.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7717.78