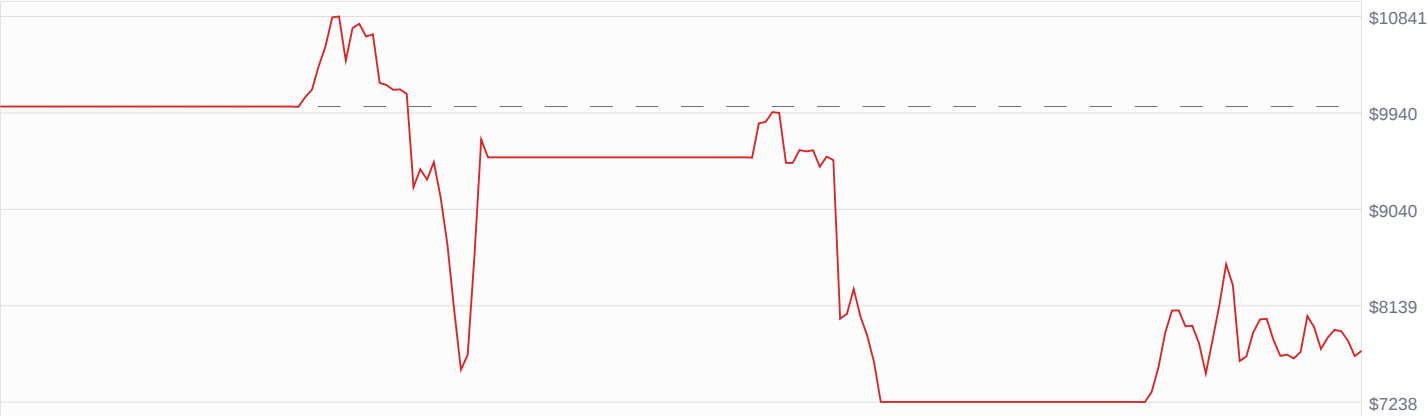




Backtest #48328 · DFIN · DFIN · GG4\_Bollinger\_Squeeze (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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  |