

# Backtest Report

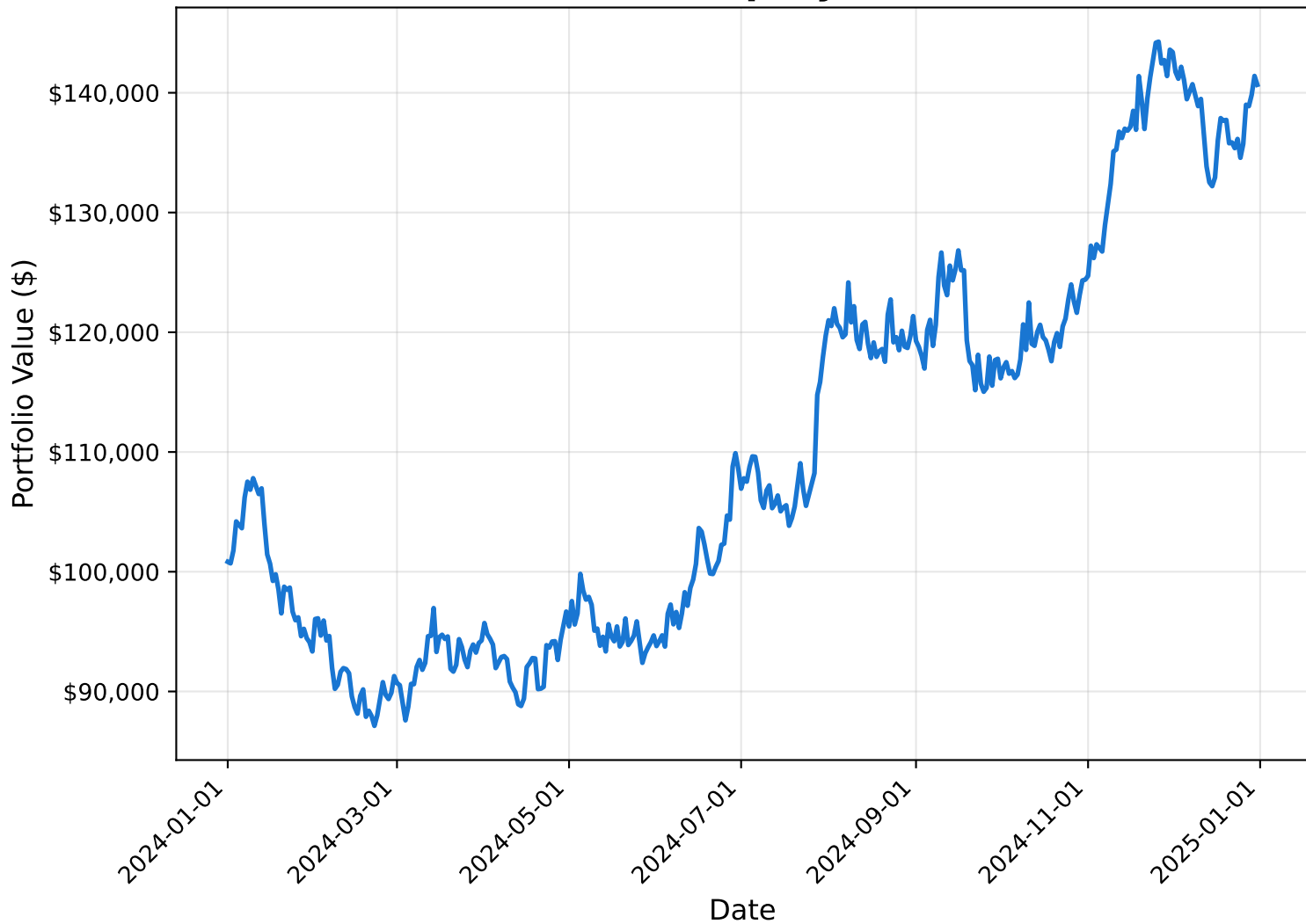
Period: 2024-01-01 to 2024-12-31

## Key Metrics

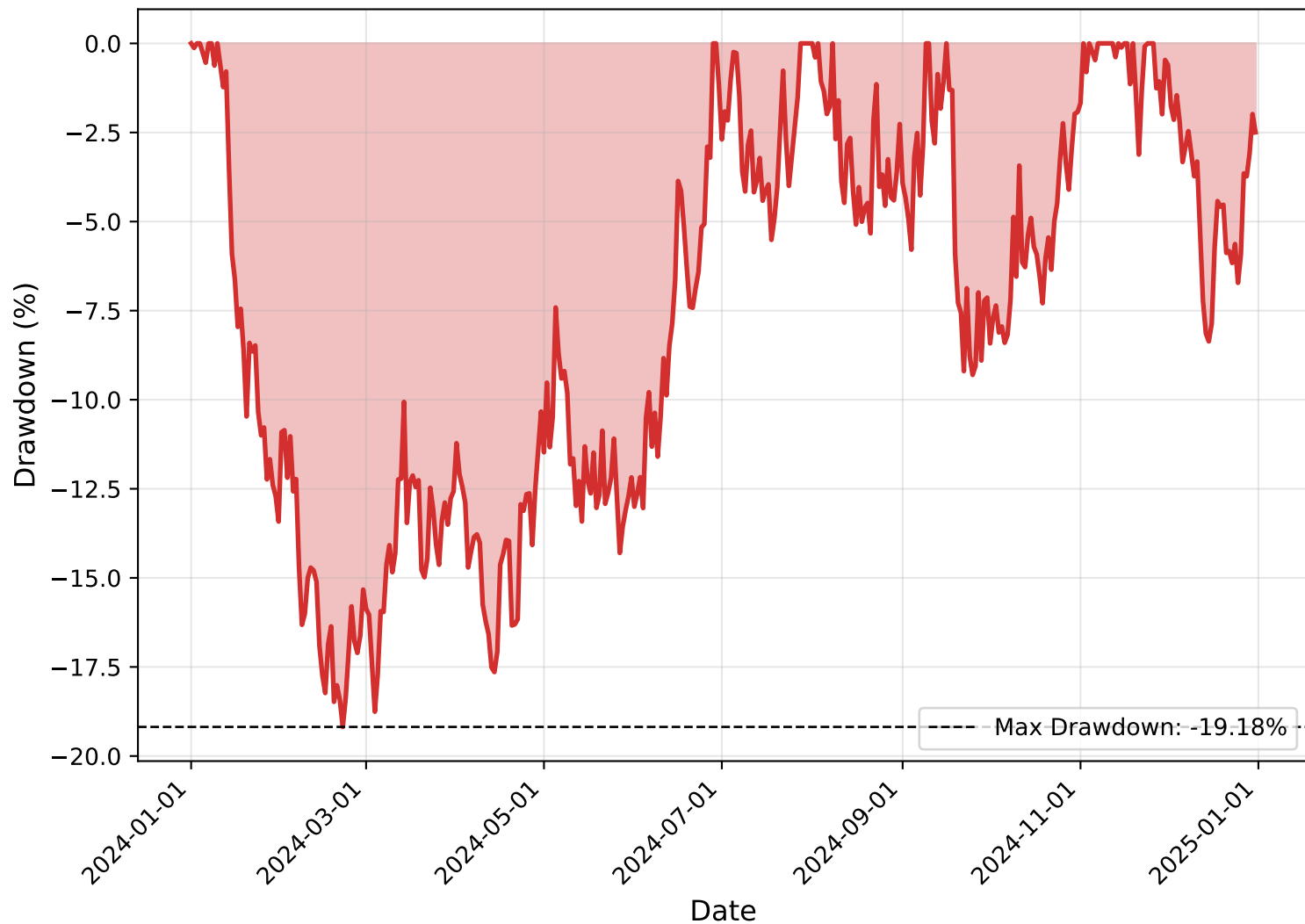
Total Return: 35.58%  
Annual Return: 23.31%  
Sharpe Ratio: 1.04  
Sortino Ratio: 1.58

*Generated: 2025-10-17 23:33:38*

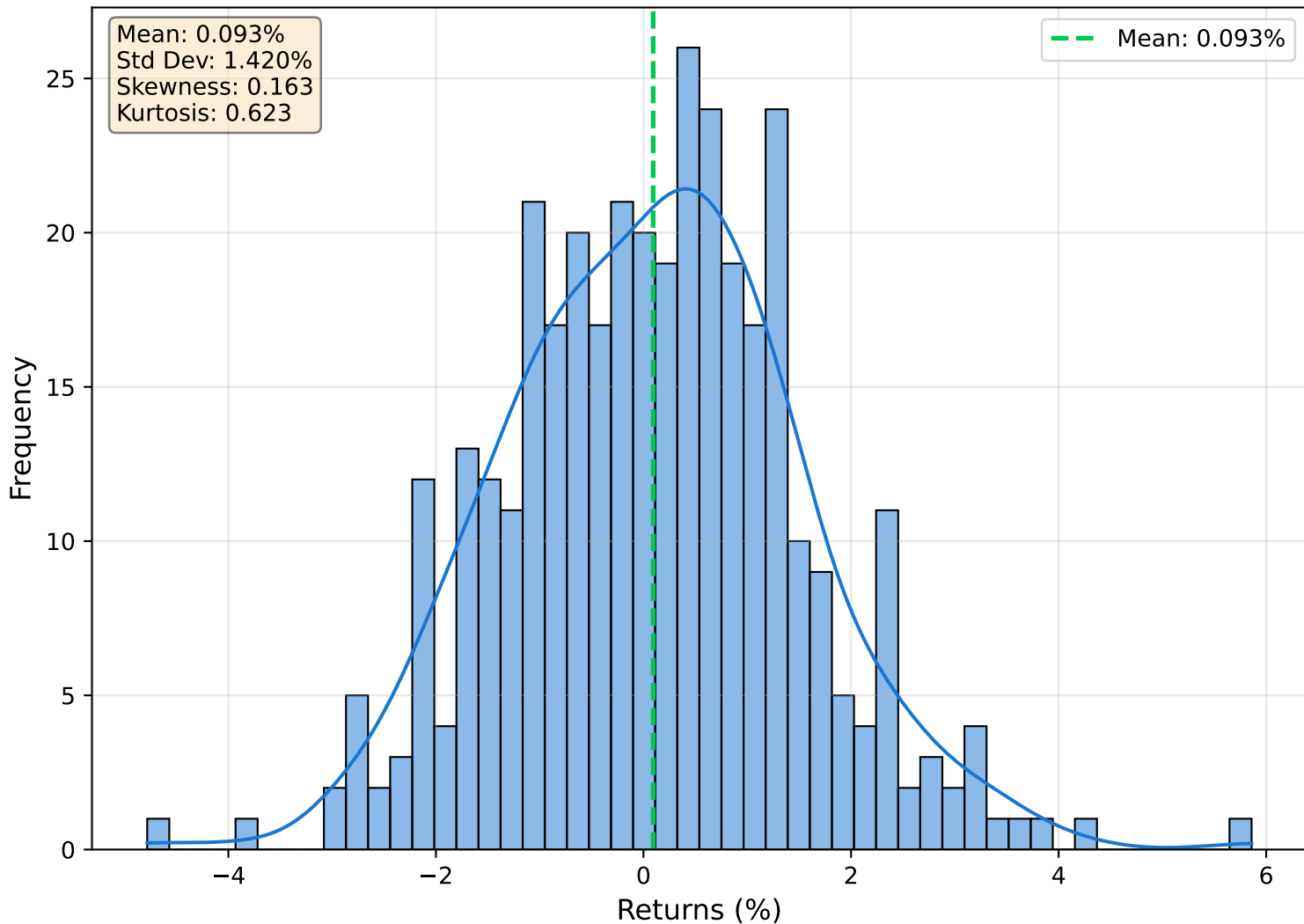
# Portfolio Equity Curve



# Portfolio Drawdown



# Returns Distribution



# Position Distribution

Position data not available

Supported formats:

- position\_\* columns (e.g., position\_AAPL)
- position\_value/position\_weights columns
- positions column with structured data