

# Strategy Analysis Report - TSLA

Report Generated: 2025-08-10 15:41:21

**Ticker: TSLA**

## STRATEGY PERFORMANCE SUMMARY

### Momentum:

Sharpe Ratio: 0.4237

Max Drawdown: 39.78%

Parameters: Window: 20

### Mean Reversion:

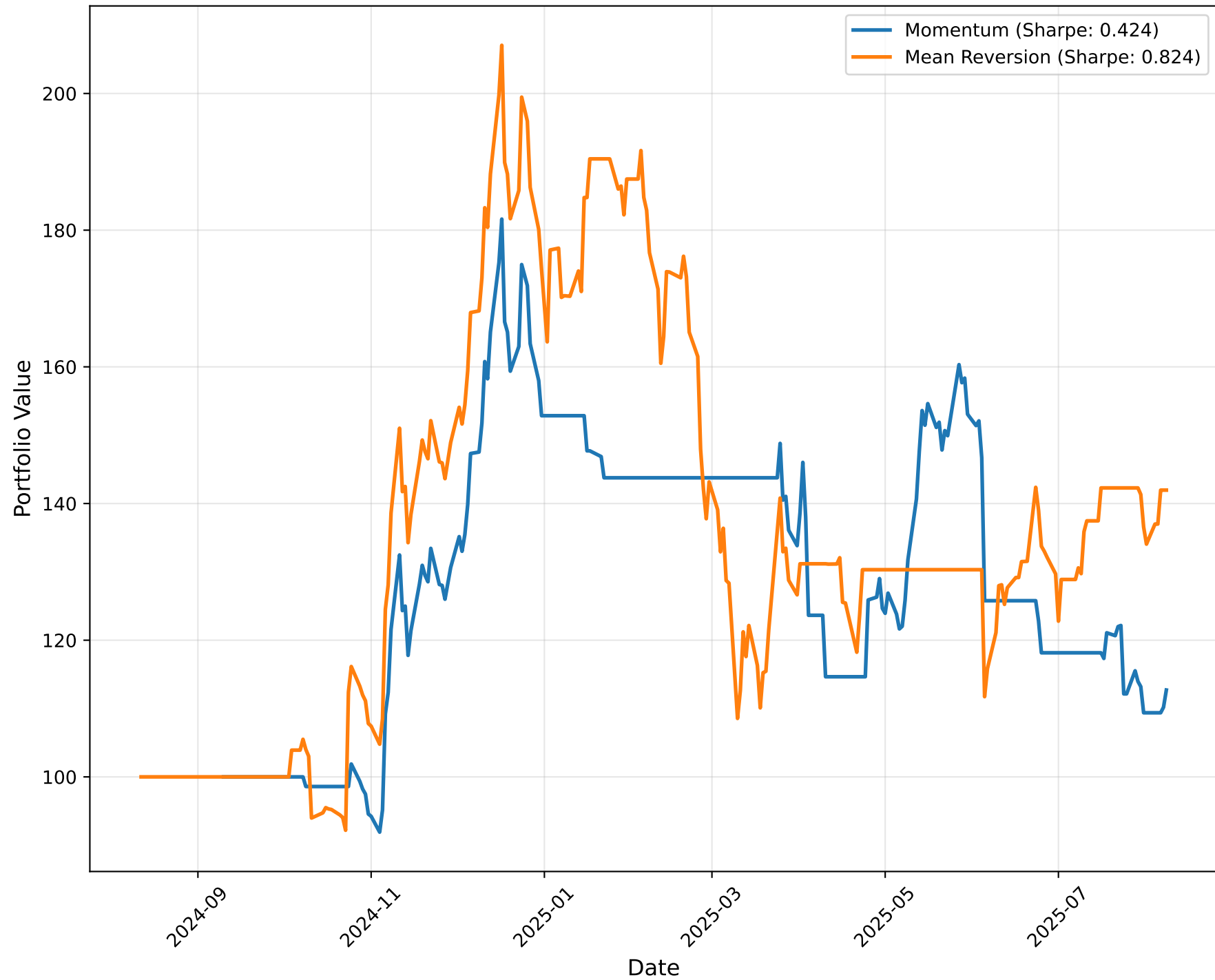
Sharpe Ratio: 0.8243

Max Drawdown: 47.57%

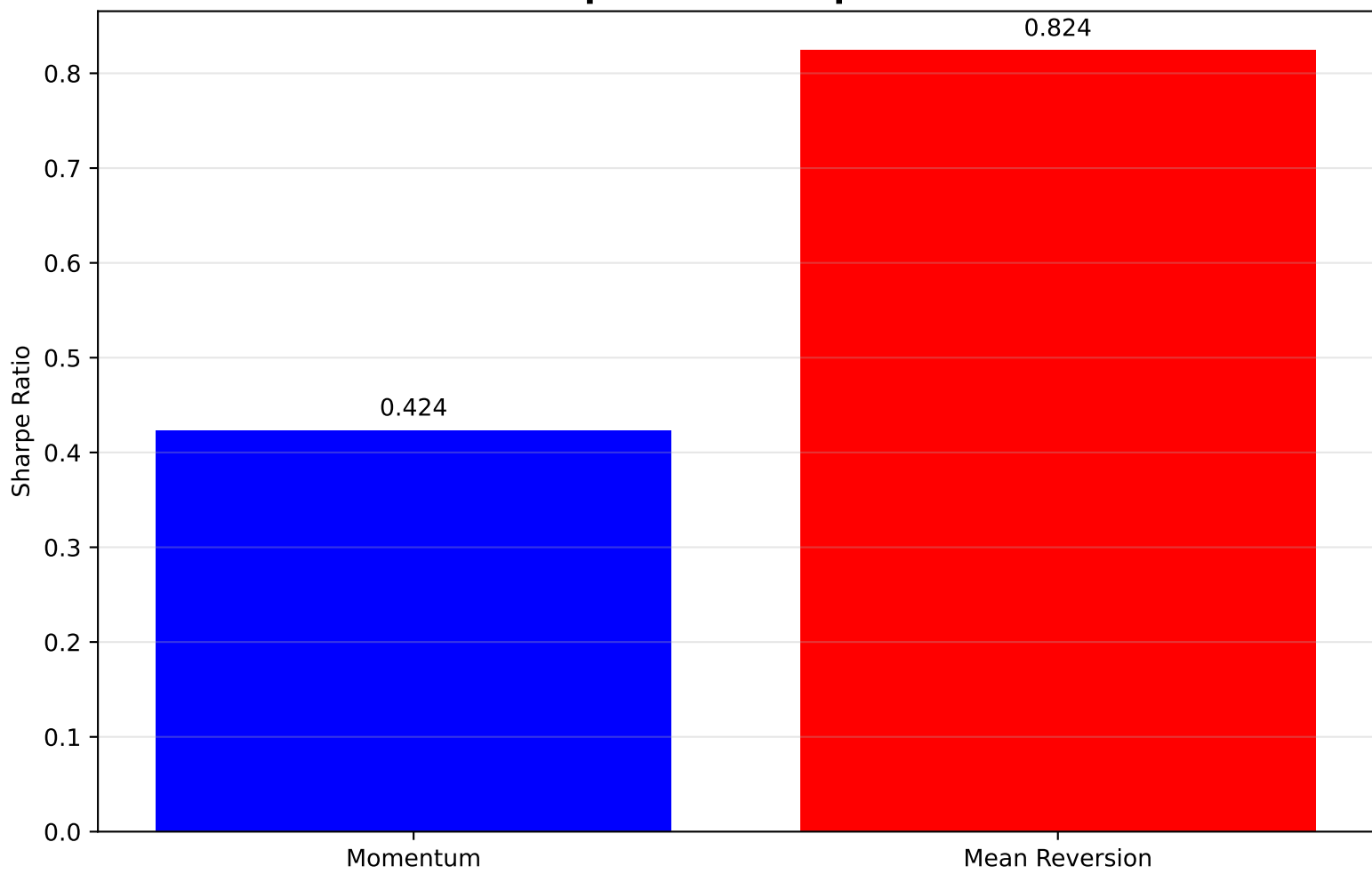
Parameters: Window: 20, Threshold: 0.02

**BEST PERFORMING STRATEGY: Mean Reversion**

# Portfolio Value Evolution - TSLA



### Sharpe Ratio Comparison



### Maximum Drawdown Comparison

