

Asset Details: stk_us_adbe

- ROLLING STATISTICS
- RETURNS TEAR SHEET**
- TIME SERIES ANALYSIS
- PROPHET MODEL ANALYSIS
- PROPHET MODEL PREDICTION EVALUATION
- PROPHET

stk_us_adbe retruns vs idx_us_gspc

stk_us_adbe returns tearsheet as of 09/02/2022. Start date 2012-09-04 End date 2022-08-26

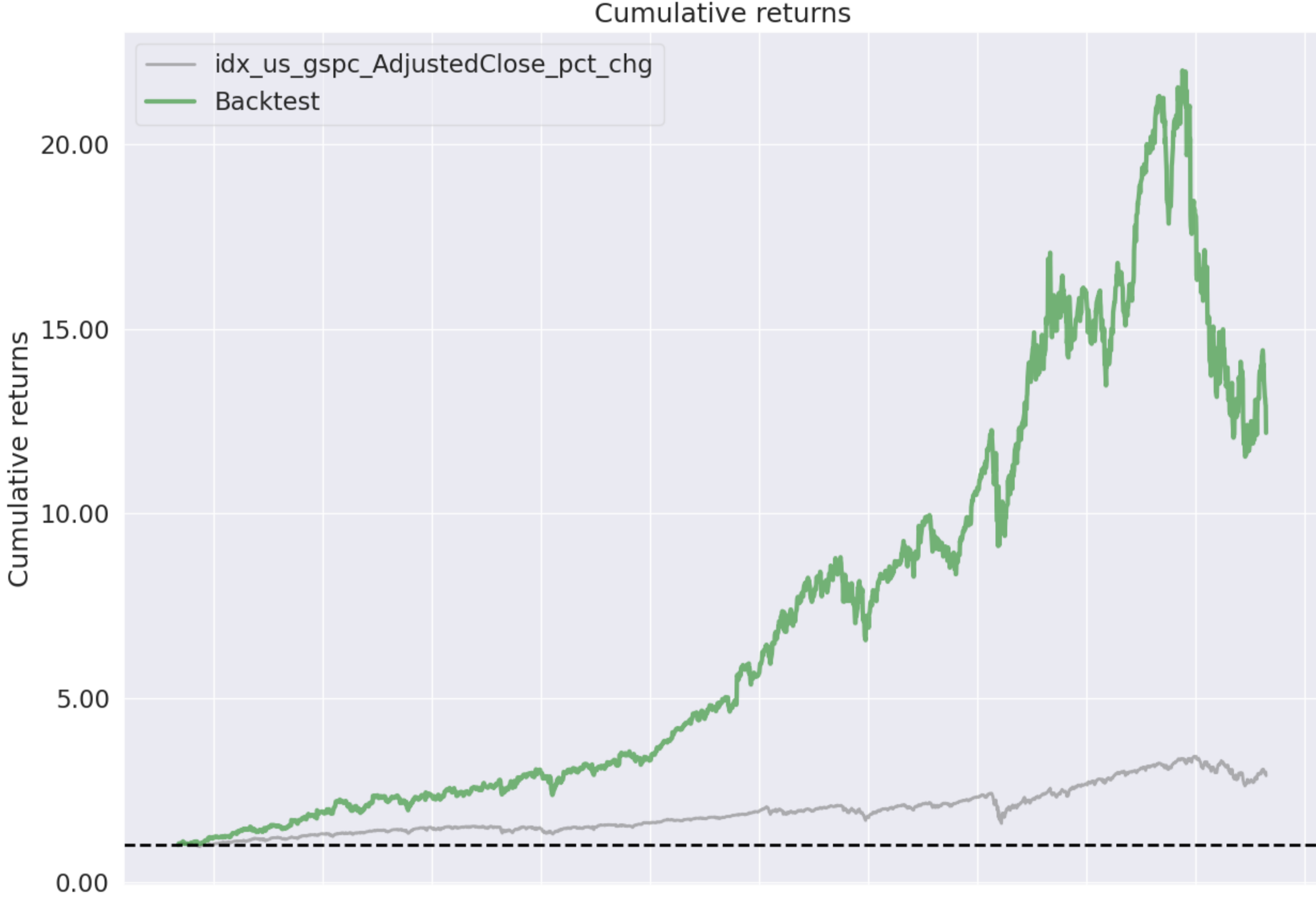
Performance statistics

	Backtest
Annual return	28.507%
Cumulative returns	1118.484%
Annual volatility	30.496%
Sharpe ratio	0.9750553193880055
Calmar ratio	0.5990466028418413
Stability	0.9689171714374338
Max drawdown	-47.588%
Omega ratio	1.199265309551586
Sortino ratio	1.4313472928436226
Skew	0.18446832034603544
Kurtosis	8.76378919549435
Tail ratio	0.9310302928467968
Daily value at risk	-3.724%
Alpha	0.15898191048990507
Beta	1.2367272197911254

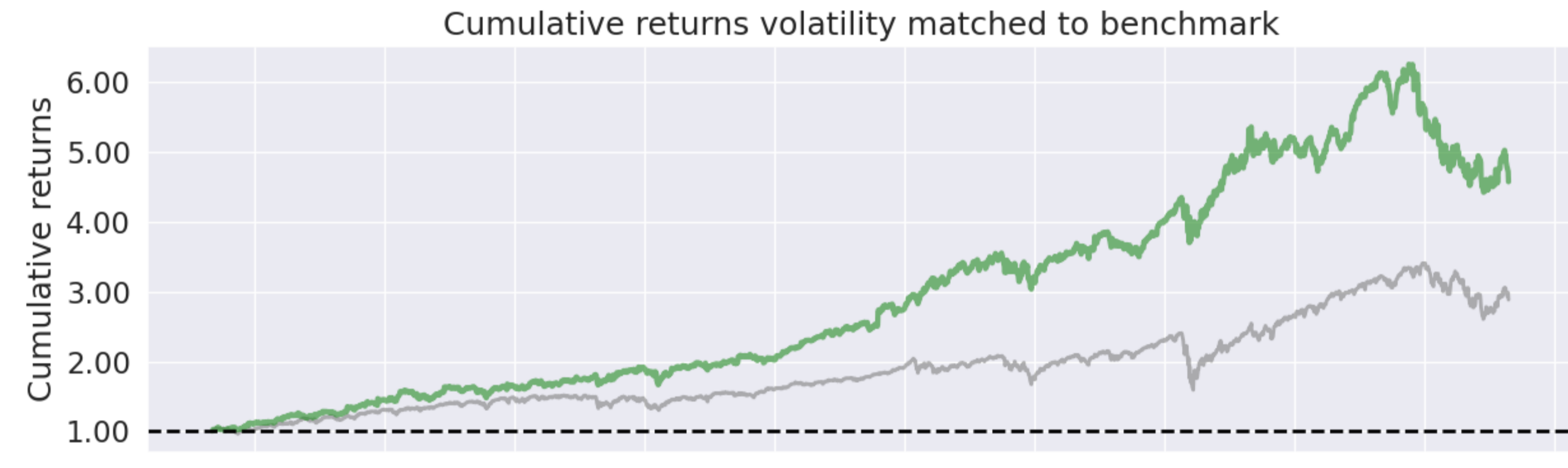
Worst Drawdown Statistics

Net drawdown in %	Peak date	Valley date	Recovery date	Duration
47.587779827708985	2021-11-19 00:00:00	2022-06-17 00:00:00	NaT	nan
25.641828428303093	2020-02-19 00:00:00	2020-03-12 00:00:00	2020-05-20 00:00:00	66
25.529057316055052	2018-10-01 00:00:00	2018-12-24 00:00:00	2019-04-23 00:00:00	147
22.718710757639215	2015-12-16 00:00:00	2016-02-09 00:00:00	2016-04-18 00:00:00	89
21.094042712626486	2020-09-02 00:00:00	2021-03-08 00:00:00	2021-06-10 00:00:00	202

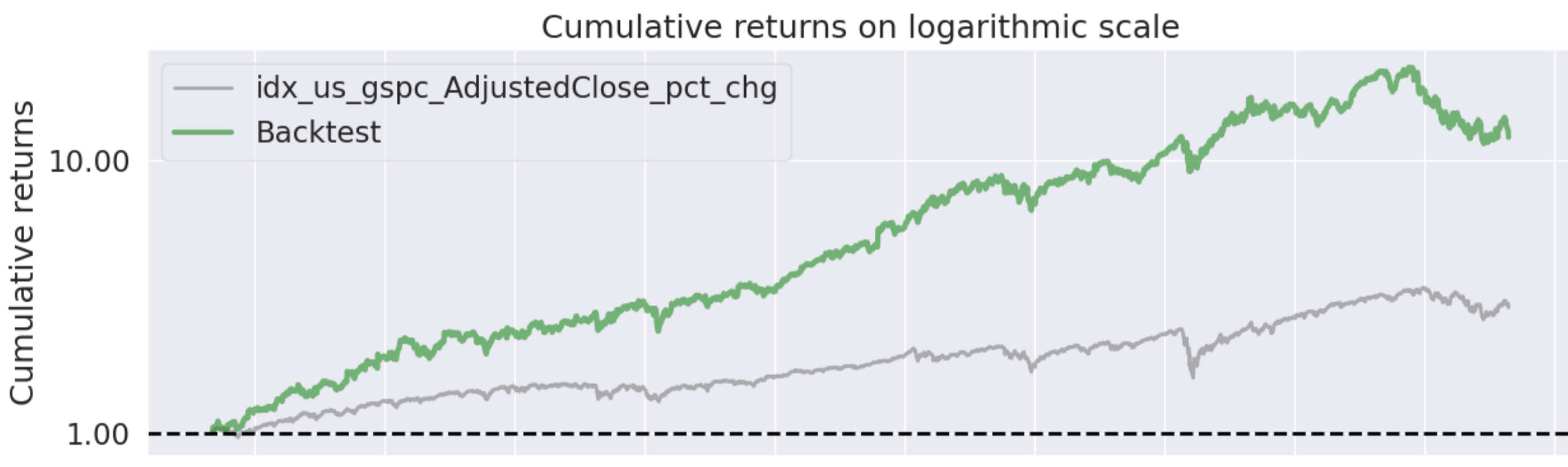
Cumulative returns



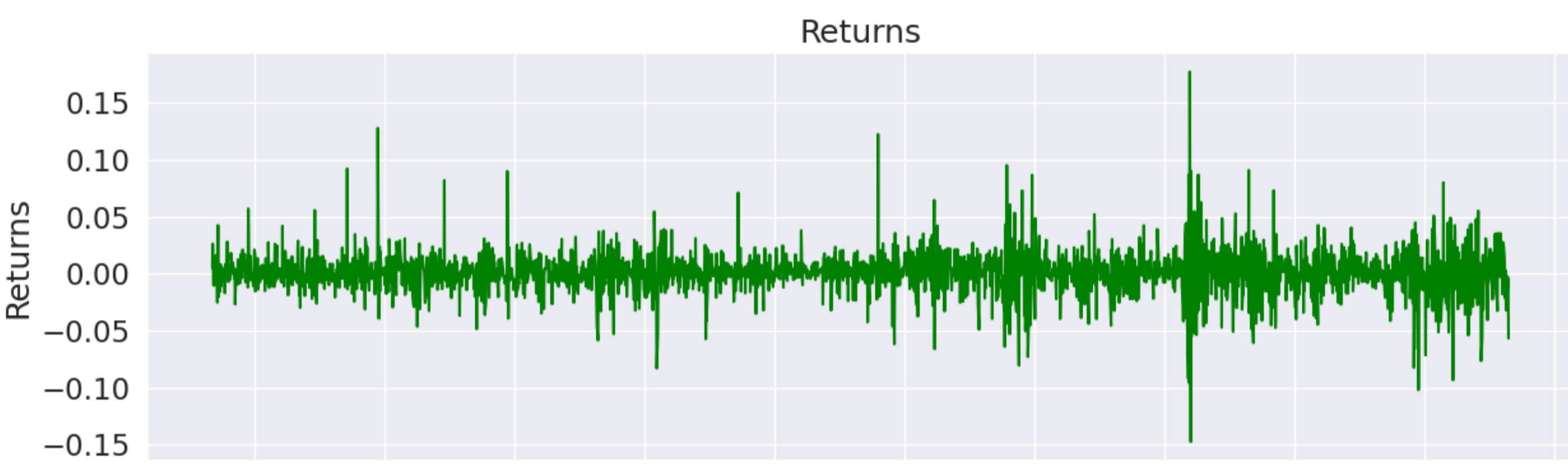
Cumulative returns volatility matched to benchmark



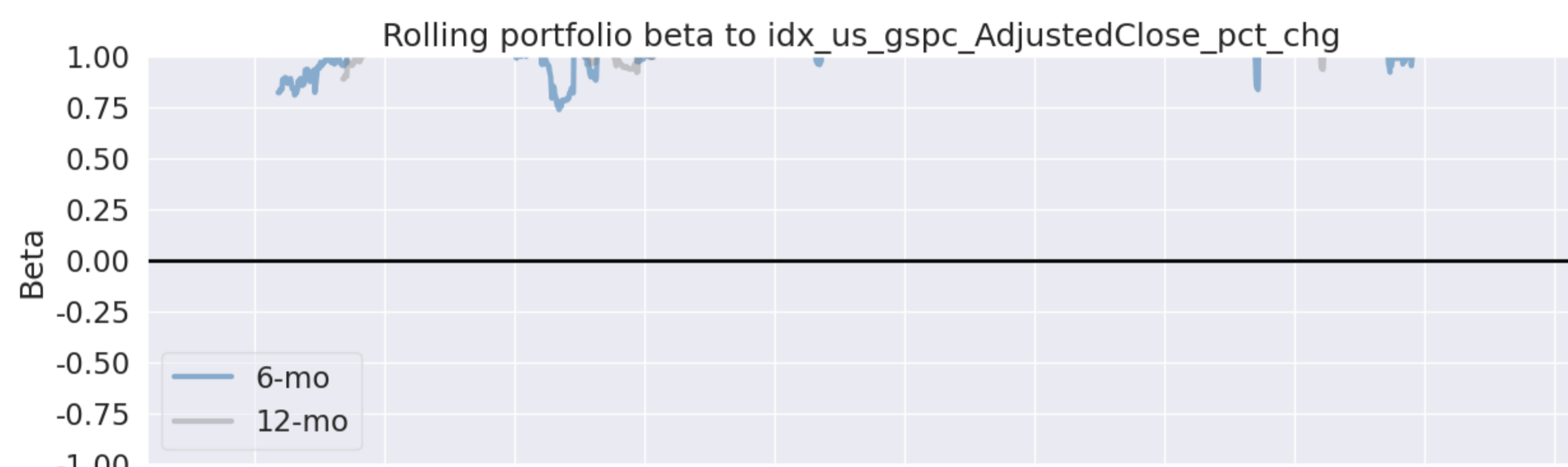
Cumulative returns on logarithmic scale



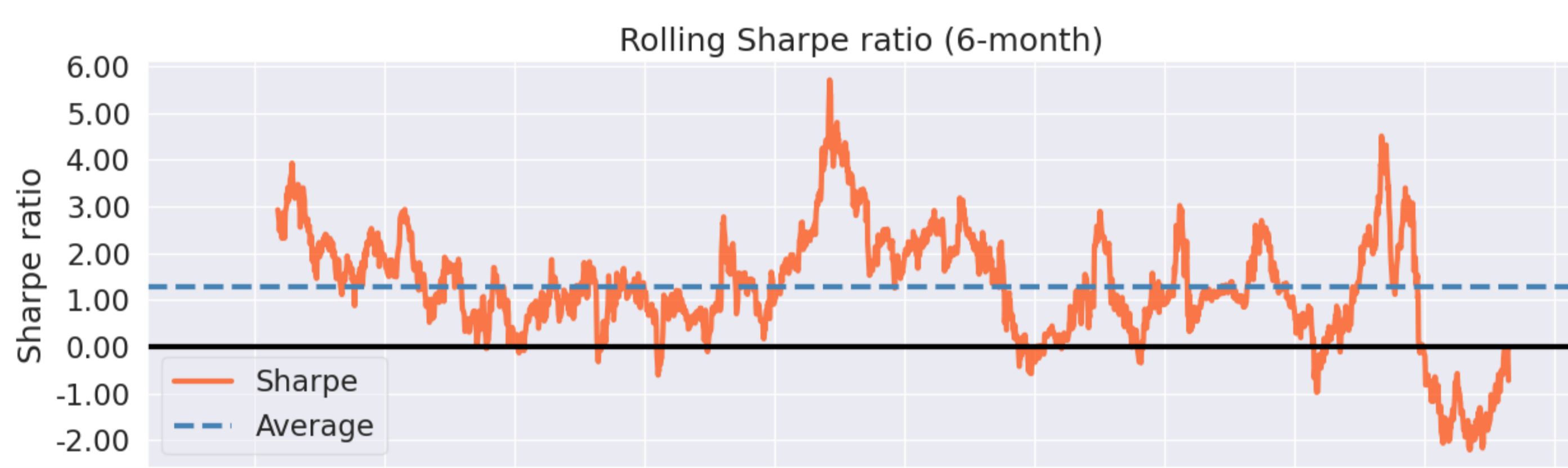
Returns



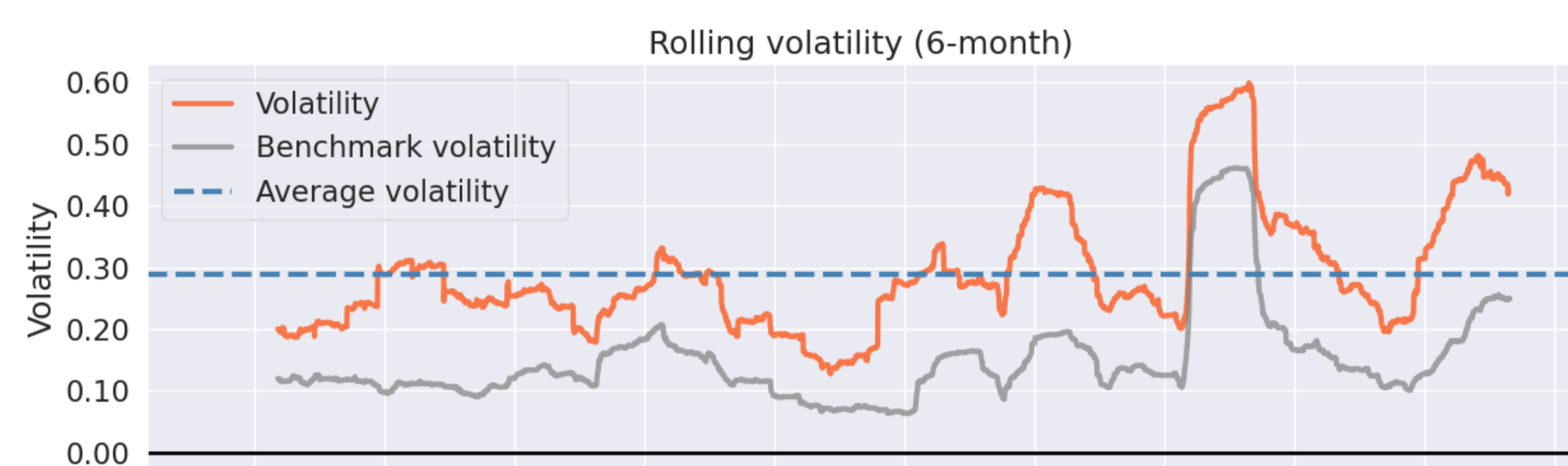
Rolling portfolio beta to idx_us_gspc_AdjustedClose_pct_chg



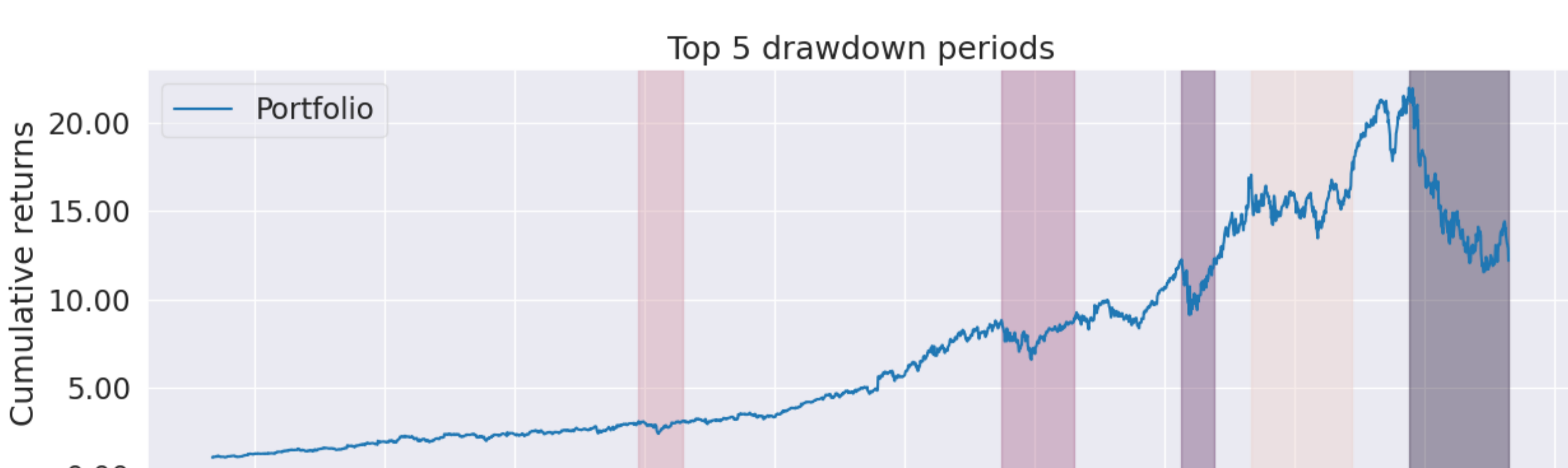
Rolling Sharpe ratio (6-month)



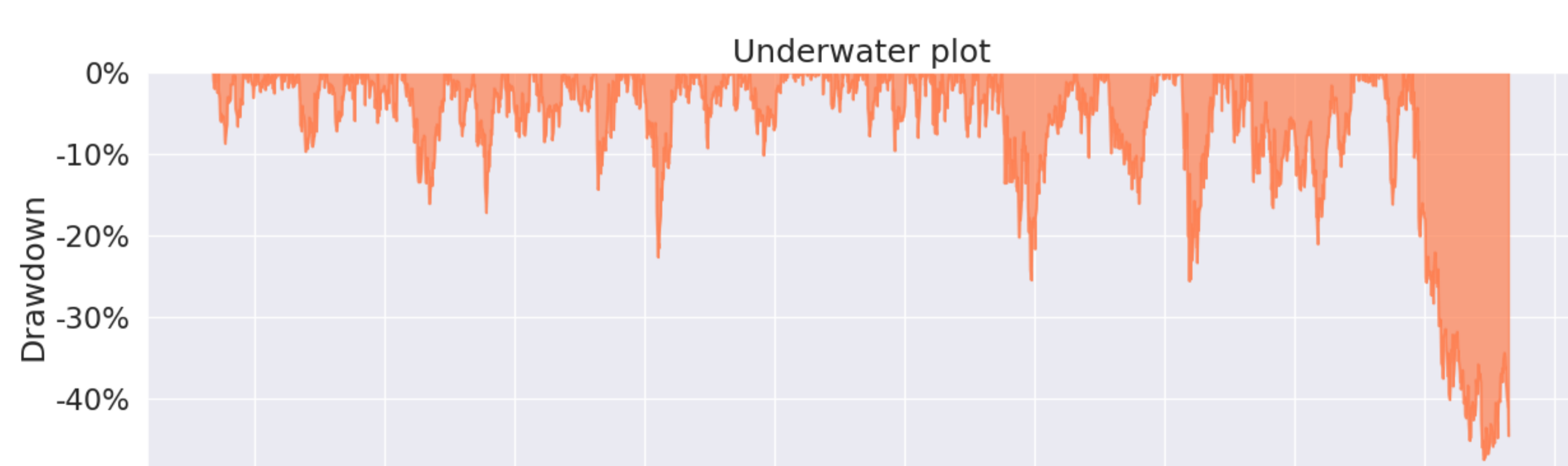
Rolling volatility (6-month)



Top 5 drawdown periods



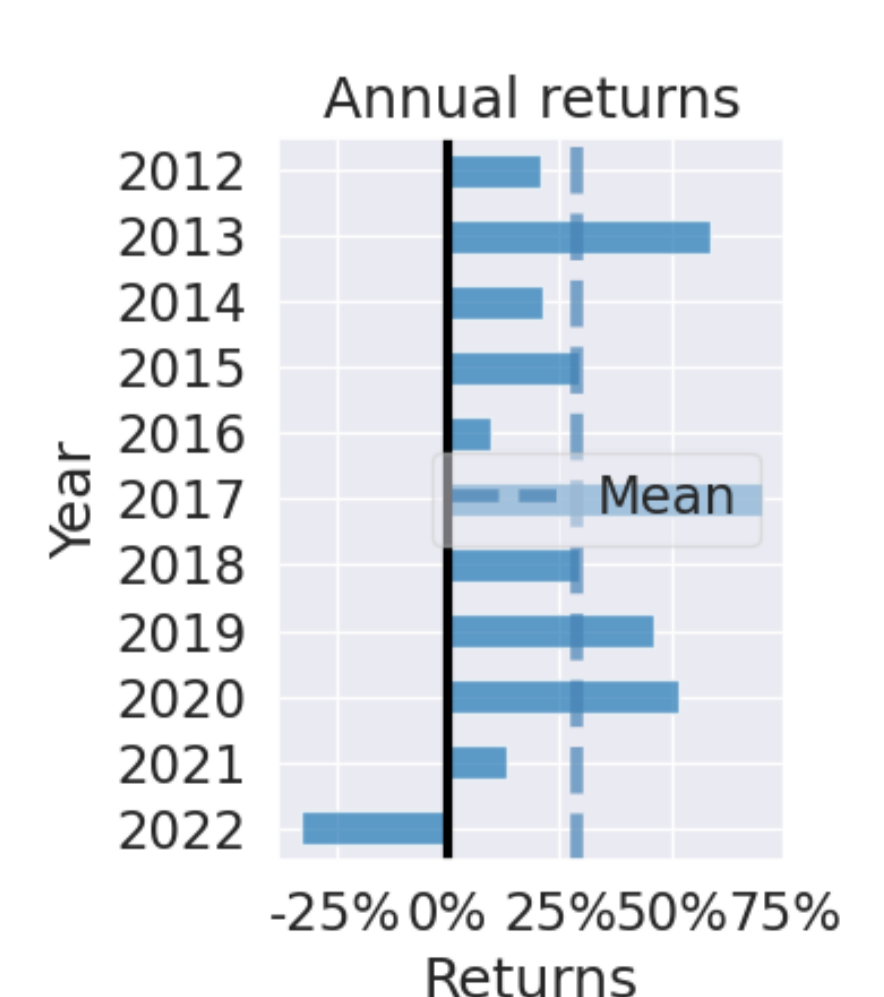
Underwater plot



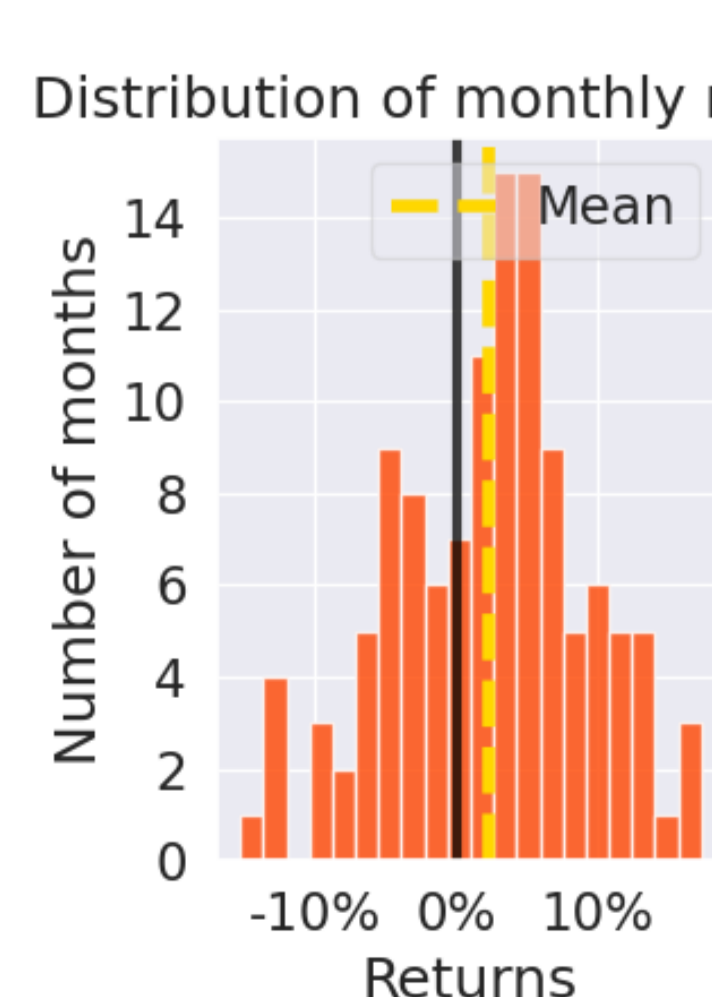
Monthly returns (%)

Year	1	3	5	7	9	11
2012	0.00	0.00	0.00	0.00	0.00	0.37491789
2013	0.43	0.11	1.64	0.86	2.33	2.144.4475.5
2014	-1.26	4.26	24.61	24.38	83.81	35.11.3
2015	-3.51	6.52	9.4	2.41	24.24	67.8322.7
2016	-5.34	5.10	0.45	63.72	24.56	30.94.40.1
2017	10.4	4.10	2.86	30.33	65.93	57.163.4
2018	14.4	7.3	3.2	6.12	20.47	72.4.0.2.19.6
2019	9.55	9.1	5.8	5.6	38.81	44.82.90.611.6.6
2020	6.51	7.7	6.11	0.5	13.2	1.16.4.50.67.4.5
2021	-8.30	23.46	9.07	16.6	16.6	13.13.5.15
2022	-5.61	2.2	6.15	-2.12	12.7	1.0.0.0.0.0

Annual returns



Distribution of monthly returns



Return quantiles

