

1. Data Overview

Company:	Microsoft (MSFT)
CIK:	0000789019
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$430.29

2. Methodology

Risk Metrics (CFA/Basel Standards):

- **Sharpe Ratio:** $(\text{Annualized Return} - R_f) / \text{Volatility}$ ($R_f = 0\%$)
- **Sortino Ratio:** $\text{Annualized Return} / \text{Downside Deviation}$
- **VaR (95%, 99%):** Historical percentile of daily returns
- **Max Drawdown:** Largest peak-to-trough decline in cumulative returns
- **Volatility:** $\text{Standard deviation of daily returns} \times \sqrt{252}$ (annualized)

3. Risk Metrics Summary

Metric	Value	Interpretation
Total Return (10.0Y)	+798.2%	Cumulative appreciation
Annualized Return	+24.6%	Geometric mean annual
Volatility	26.8%	Annualized std dev
Sharpe Ratio	0.92	Risk-adjusted return
Sortino Ratio	1.24	Downside risk-adjusted
Max Drawdown	-37.1%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	53.9%
Best Day	+14.22%
Worst Day	-14.74%
VaR (95%)	-2.62%
VaR (99%)	-4.34%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$281.7B	2025-06-30	10-K	0000950170-25-100235
Net Income	\$101.8B	2025-06-30	10-K	0000950170-25-100235
Total Assets	\$619.0B	2025-06-30	10-K	0000950170-25-100235
Total Liabilities	\$275.5B	2025-06-30	10-K	0000950170-25-100235
Stockholders Equity	\$343.5B	2025-06-30	10-K	0000950170-25-100235
Operating Income	\$128.5B	2025-06-30	10-K	0000950170-25-100235
Cash	\$30.2B	2025-06-30	10-K	0000950170-25-100235
Eps	\$13.70	2025-06-30	10-K	0000950170-25-100235

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0000789019.json>
- **Stock Data:** Yahoo Finance (MSFT)

Anyone can verify these numbers by querying the APIs directly.

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Data Source: SEC EDGAR XBRL, Yahoo Finance | Report: MSFT_AAA_Gaming_(Xbox/Activision)

Quality Standard Compliant - All Data Verifiable | Generated: 2026-02-01 05:02