

## 1. Data Overview

Company:	Goldman Sachs (GS)
CIK:	0000886982
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$935.41

## 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)	+618.9%	Cumulative appreciation
Annualized Return	+21.9%	Geometric mean annual
Volatility	29.6%	Annualized std dev
Sharpe Ratio	0.74	Risk-adjusted return
Sortino Ratio	1.03	Downside risk-adjusted
Max Drawdown	-48.8%	Peak-to-trough

## 4. Return Distribution

Metric	Value
Positive Days	52.1%
Best Day	+17.58%
Worst Day	-12.71%
VaR (95%)	-2.59%
VaR (99%)	-4.60%

## 5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Net Income	\$14.3B	2024-12-31	10-K	0000886982-25-000005
Total Assets	\$1.7T	2024-12-31	10-K	0000886982-25-000005
Total Liabilities	\$1.6T	2024-12-31	10-K	0000886982-25-000005
Stockholders Equity	\$122.0B	2024-12-31	10-K	0000886982-25-000005
Cash	\$182.1B	2024-12-31	10-K	0000886982-25-000005
Eps	\$41.07	2024-12-31	10-K	0000886982-25-000005

**Data Sources (100% Verifiable - NO SIMULATION):**

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0000886982.json>
- **Stock Data:** Yahoo Finance (GS)

Anyone can verify these numbers by querying the APIs directly.

---

**Report prepared by Mboya Jeffers** | [MboyaJeffers9@gmail.com](mailto:MboyaJeffers9@gmail.com)

Data Source: SEC EDGAR XBRL, Yahoo Finance | Report: GS\_Investment\_Bank\_Study

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