

Asset Manager Analysis - Technical Analysis

BlackRock (BLK) | Finance Sector

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Report Date: February 01, 2026

1. Data Overview

Company:	BlackRock (BLK)
CIK:	0001364742
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$1118.94

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:** Standard deviation of daily returns $\times \sqrt{252}$ (annualized)

3. Risk Metrics Summary

Metric	Value	Interpretation
Total Return (10.0Y)	+359.7%	Cumulative appreciation
Annualized Return	+16.5%	Geometric mean annual
Volatility	27.6%	Annualized std dev
Sharpe Ratio	0.60	Risk-adjusted return
Sortino Ratio	0.81	Downside risk-adjusted
Max Drawdown	-43.9%	Peak-to-trough

4. Return Distribution

Metric	Value	Notes
Positive Days	53.1%	Days with positive returns
Best Day	+13.52%	Maximum single-day gain
Worst Day	-13.65%	Maximum single-day loss
VaR (95%)	-2.51%	5% worst-case daily loss
VaR (99%)	-4.64%	1% worst-case daily loss

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$11.0B	2023-12-31	10-K	0000950170-24-019271
Net Income	\$5.5B	2023-12-31	10-K	0000950170-24-019271
Total Assets	\$123.2B	2023-12-31	10-K	0000950170-24-019271
Total Liabilities	\$82.0B	2023-12-31	10-K	0000950170-24-019271
Stockholders Equity	\$39.3B	2023-12-31	10-K	0000950170-24-019271
Operating Income	\$6.3B	2023-12-31	10-K	0000950170-24-019271
Cash	\$8.7B	2023-12-31	10-K	0000950170-24-019271
Eps	\$36.85	2023-12-31	10-K	0000950170-24-019271

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001364742.json>
- **Stock Data:** Yahoo Finance (BLK)

Anyone can verify these numbers by querying the APIs directly.