

Residential Solar - Technical Analysis

Sunrun (RUN) | Solar Energy Sector

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1. Data Overview

Company:	Sunrun (RUN)
CIK:	0001469367
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$19.00

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)	+112.5%	Cumulative appreciation
Annualized Return	+7.8%	Geometric mean annual
Volatility	77.6%	Annualized std dev
Sharpe Ratio	0.10	Risk-adjusted return
Sortino Ratio	0.15	Downside risk-adjusted
Max Drawdown	-94.1%	Peak-to-trough

4. Return Distribution

Metric	Value	Notes
Positive Days	50.7%	Days with positive returns
Best Day	+32.82%	Maximum single-day gain
Worst Day	-40.04%	Maximum single-day loss
VaR (95%)	-7.16%	5% worst-case daily loss
VaR (99%)	-11.28%	1% worst-case daily loss

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$2.0B	2024-12-31	10-K	0001469367-25-000039
Net Income	\$-2.8B	2024-12-31	10-K	0001469367-25-000039
Total Assets	\$19.9B	2024-12-31	10-K	0001469367-25-000039
Total Liabilities	\$15.7B	2024-12-31	10-K	0001469367-25-000039
Stockholders Equity	\$2.6B	2024-12-31	10-K	0001469367-25-000039
Operating Income	\$-3.7B	2024-12-31	10-K	0001469367-25-000039
Cash	\$575.0M	2024-12-31	10-K	0001469367-25-000039
Eps	\$-12.81	2024-12-31	10-K	0001469367-25-000039

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001469367.json>
- **Stock Data:** Yahoo Finance (RUN)

Anyone can verify these numbers by querying the APIs directly.