

1. Data Overview

Company:	Robinhood (HOOD)
CIK:	0001783879
Analysis Period:	2021-07-29 to 2026-01-30 (~4.5 years)
Trading Days:	1,131
Latest Close:	\$99.48

2. Methodology

Risk Metrics (CFA/Basel Standards):

- Sharpe Ratio:** (Annualized Return - Rf) / Volatility (Rf = 0%)
- Sortino Ratio:** Annualized Return / 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 (4.5Y)	+185.7%	Cumulative appreciation
Annualized Return	+26.3%	Geometric mean annual
Volatility	73.6%	Annualized std dev
Sharpe Ratio	0.36	Risk-adjusted return
Sortino Ratio	0.57	Downside risk-adjusted
Max Drawdown	-90.2%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	50.3%
Best Day	+50.41%
Worst Day	-27.59%
VaR (95%)	-6.49%
VaR (99%)	-10.41%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$3.0B	2024-12-31	10-K	0001783879-25-000049
Net Income	\$1.4B	2024-12-31	10-K	0001783879-25-000049
Total Assets	\$26.2B	2024-12-31	10-K	0001783879-25-000049
Total Liabilities	\$18.2B	2024-12-31	10-K	0001783879-25-000049
Stockholders Equity	\$8.0B	2024-12-31	10-K	0001783879-25-000049
Cash	\$4.3B	2024-12-31	10-K	0001783879-25-000049
Eps	\$1.60	2024-12-31	10-K	0001783879-25-000049

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001783879.json>

- **Stock Data:** Yahoo Finance (HOOD)

Anyone can verify these numbers by querying the APIs directly.

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Data Source: SEC EDGAR XBRL, Yahoo Finance | Report: HOOD_Digital_Brokerage

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