

## 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:** (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 (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**