

1. Data Overview

Company:	Interactive Brokers (IBKR)
CIK:	0001381197
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$74.88

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)	+886.0%	Cumulative appreciation
Annualized Return	+25.8%	Geometric mean annual
Volatility	32.9%	Annualized std dev
Sharpe Ratio	0.78	Risk-adjusted return
Sortino Ratio	1.12	Downside risk-adjusted
Max Drawdown	-55.1%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	53.0%
Best Day	+16.12%
Worst Day	-13.01%
VaR (95%)	-3.09%
VaR (99%)	-5.50%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$2.0B	2024-12-31	10-K	0001381197-25-000036
Net Income	\$755.0M	2024-12-31	10-K	0001381197-25-000036
Total Assets	\$150.1B	2024-12-31	10-K	0001381197-25-000036
Total Liabilities	\$133.5B	2024-12-31	10-K	0001381197-25-000036
Stockholders Equity	\$4.3B	2024-12-31	10-K	0001381197-25-000036
Cash	\$3.6B	2024-12-31	10-K	0001381197-25-000036
Eps	\$6.99	2024-12-31	10-K	0001381197-25-000036

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001381197.json>

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

Anyone can verify these numbers by querying the APIs directly.

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

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