1. Data Overview

Company:	Roblox (RBLX)
CIK:	0001315098
Analysis Period:	2021-03-10 to 2026-01-30 (~4.9 years)
Trading Days:	1,229
Latest Close:	$65.76

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 × √252 (annualized)

3. Risk Metrics Summary

Metric	Value	Interpretation
Total Return (4.9Y)	-5.4%	Cumulative appreciation
Annualized Return	-1.1%	Geometric mean annual
Volatility	70.2%	Annualized std dev
Sharpe Ratio	-0.02	Risk-adjusted return
Sortino Ratio	-0.02	Downside risk-adjusted
Max Drawdown	-82.8%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	52.0%
Best Day	+42.23%
Worst Day	-26.51%
VaR (95%)	-6.38%
VaR (99%)	-11.87%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	$3.6B	2024-12-31	10-K	0001315098-25-000033
Net Income	$-935.4M	2024-12-31	10-K	0001315098-25-000033
Total Assets	$7.2B	2024-12-31	10-K	0001315098-25-000033
Total Liabilities	$7.0B	2024-12-31	10-K	0001315098-25-000033
Stockholders Equity	$221.4M	2024-12-31	10-K	0001315098-25-000033
Operating Income	$-1.1B	2024-12-31	10-K	0001315098-25-000033
Cash	$711.7M	2024-12-31	10-K	0001315098-25-000033
Eps	$-1.44	2024-12-31	10-K	0001315098-25-000033

Data Sources (100% Verifiable - NO SIMULATION):
• **SEC EDGAR:** https://data.sec.gov/api/xbrl/companyfacts/CIK0001315098.json
• **Stock Data:** Yahoo Finance (RBLX)
Anyone can verify these numbers by querying the APIs directly.

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