

## 1. Data Overview

Company:	JPMorgan Chase (JPM)
CIK:	0000019617
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$305.89

## 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:**  $\text{Standard deviation of daily returns} \times \sqrt{252}$  (annualized)

## 3. Risk Metrics Summary

Metric	Value	Interpretation
Total Return (10.0Y)	+579.6%	Cumulative appreciation
Annualized Return	+21.2%	Geometric mean annual
Volatility	27.5%	Annualized std dev
Sharpe Ratio	0.77	Risk-adjusted return
Sortino Ratio	1.03	Downside risk-adjusted
Max Drawdown	-43.6%	Peak-to-trough

## 4. Return Distribution

Metric	Value
Positive Days	52.5%
Best Day	+18.01%
Worst Day	-14.96%
VaR (95%)	-2.50%
VaR (99%)	-4.46%

## 5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$177.6B	2024-12-31	10-K	0000019617-25-000270
Net Income	\$58.5B	2024-12-31	10-K	0000019617-25-000270
Total Assets	\$4.0T	2024-12-31	10-K	0000019617-25-000270
Total Liabilities	\$3.7T	2024-12-31	10-K	0000019617-25-000270
Stockholders Equity	\$344.8B	2024-12-31	10-K	0000019617-25-000270
Cash	\$278.8B	2018-12-31	10-K	0000019617-19-000054
Eps	\$19.79	2024-12-31	10-K	0000019617-25-000270

**Data Sources (100% Verifiable - NO SIMULATION):**

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0000019617.json>
- **Stock Data:** Yahoo Finance (JPM)

Anyone can verify these numbers by querying the APIs directly.

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Data Source: SEC EDGAR XBRL, Yahoo Finance | Report: JPM\_Major\_Bank\_Analysis

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