

1. Data Overview

Company:	Coinbase (COIN)
CIK:	0001679788
Analysis Period:	2021-04-14 to 2026-01-30 (~4.8 years)
Trading Days:	1,205
Latest Close:	\$194.74

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 (4.8Y)	-40.7%	Cumulative appreciation
Annualized Return	-10.3%	Geometric mean annual
Volatility	85.6%	Annualized std dev
Sharpe Ratio	-0.12	Risk-adjusted return
Sortino Ratio	-0.20	Downside risk-adjusted
Max Drawdown	-90.9%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	46.7%
Best Day	+31.11%
Worst Day	-26.40%
VaR (95%)	-7.86%
VaR (99%)	-12.09%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$6.6B	2024-12-31	10-K	0001679788-25-000022
Net Income	\$2.6B	2024-12-31	10-K	0001679788-25-000022
Total Assets	\$22.5B	2024-12-31	10-K	0001679788-25-000022
Total Liabilities	\$12.3B	2024-12-31	10-K	0001679788-25-000022
Stockholders Equity	\$10.3B	2024-12-31	10-K	0001679788-25-000022
Operating Income	\$2.3B	2024-12-31	10-K	0001679788-25-000022
Cash	\$8.5B	2024-12-31	10-K	0001679788-25-000022
Eps	\$10.42	2024-12-31	10-K	0001679788-25-000022

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001679788.json>

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

Anyone can verify these numbers by querying the APIs directly.

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

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