1. Data Overview

Company:	Wayfair (W)
CIK:	0001616707
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	$103.49

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 (10.0Y)	+138.1%	Cumulative appreciation
Annualized Return	+9.1%	Geometric mean annual
Volatility	74.7%	Annualized std dev
Sharpe Ratio	0.12	Risk-adjusted return
Sortino Ratio	0.18	Downside risk-adjusted
Max Drawdown	-93.0%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	51.3%
Best Day	+42.84%
Worst Day	-26.68%
VaR (95%)	-6.76%
VaR (99%)	-10.81%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	$11.9B	2024-12-31	10-K	0001616707-25-000022
Net Income	$-492.0M	2024-12-31	10-K	0001616707-25-000022
Total Assets	$3.5B	2024-12-31	10-K	0001616707-25-000022
Total Liabilities	$6.2B	2024-12-31	10-K	0001616707-25-000022
Stockholders Equity	$-2.8B	2024-12-31	10-K	0001616707-25-000022
Operating Income	$-461.0M	2024-12-31	10-K	0001616707-25-000022
Cash	$1.3B	2024-12-31	10-K	0001616707-25-000022
Eps	$-4.01	2024-12-31	10-K	0001616707-25-000022

Data Sources (100% Verifiable - NO SIMULATION):
• **SEC EDGAR:** https://data.sec.gov/api/xbrl/companyfacts/CIK0001616707.json
• **Stock Data:** Yahoo Finance (W)
Anyone can verify these numbers by querying the APIs directly.

Report prepared by Mboya Jeffers | MboyaJeffers9@gmail.com
Data Source: SEC EDGAR XBRL, Yahoo Finance | Report: W_Home_Goods_E-commerce
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