

1. Data Overview

Company:	Amazon (AMZN)
CIK:	0001018724
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$239.30

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)	+732.6%	Cumulative appreciation
Annualized Return	+23.7%	Geometric mean annual
Volatility	32.5%	Annualized std dev
Sharpe Ratio	0.73	Risk-adjusted return
Sortino Ratio	1.03	Downside risk-adjusted
Max Drawdown	-56.1%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	53.7%
Best Day	+13.54%
Worst Day	-14.05%
VaR (95%)	-3.07%
VaR (99%)	-5.45%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$638.0B	2024-12-31	10-K	0001018724-25-000004
Net Income	\$59.2B	2024-12-31	10-K	0001018724-25-000004
Total Assets	\$624.9B	2024-12-31	10-K	0001018724-25-000004
Stockholders Equity	\$286.0B	2024-12-31	10-K	0001018724-25-000004
Operating Income	\$68.6B	2024-12-31	10-K	0001018724-25-000004
Cash	\$78.8B	2024-12-31	10-K	0001018724-25-000004
Eps	\$5.66	2024-12-31	10-K	0001018724-25-000004

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001018724.json>
- **Stock Data:** Yahoo Finance (AMZN)

Anyone can verify these numbers by querying the APIs directly.

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

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