

1. Data Overview

Company:	Etsy (ETSY)
CIK:	0001370637
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$52.96

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)	+601.5%	Cumulative appreciation
Annualized Return	+21.6%	Geometric mean annual
Volatility	56.1%	Annualized std dev
Sharpe Ratio	0.38	Risk-adjusted return
Sortino Ratio	0.58	Downside risk-adjusted
Max Drawdown	-86.3%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	50.4%
Best Day	+26.25%
Worst Day	-17.15%
VaR (95%)	-5.18%
VaR (99%)	-9.28%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$2.8B	2024-12-31	10-K	0001370637-25-000017
Net Income	\$303.3M	2024-12-31	10-K	0001370637-25-000017
Total Assets	\$2.4B	2024-12-31	10-K	0001370637-25-000017
Total Liabilities	\$3.2B	2024-12-31	10-K	0001370637-25-000017
Stockholders Equity	\$-758.9M	2024-12-31	10-K	0001370637-25-000017
Operating Income	\$380.2M	2024-12-31	10-K	0001370637-25-000017
Cash	\$811.2M	2024-12-31	10-K	0001370637-25-000017
Eps	\$2.64	2024-12-31	10-K	0001370637-25-000017

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001370637.json>
- **Stock Data:** Yahoo Finance (ETSY)

Anyone can verify these numbers by querying the APIs directly.

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

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