

1. Data Overview

Company:	Caesars (CZR)
CIK:	0001590895
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$20.70

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)	+100.4%	Cumulative appreciation
Annualized Return	+7.2%	Geometric mean annual
Volatility	60.2%	Annualized std dev
Sharpe Ratio	0.12	Risk-adjusted return
Sortino Ratio	0.16	Downside risk-adjusted
Max Drawdown	-89.8%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	50.4%
Best Day	+44.16%
Worst Day	-37.51%
VaR (95%)	-5.03%
VaR (99%)	-9.46%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$11.2B	2024-12-31	10-K	0001590895-25-000068
Net Income	\$-278.0M	2024-12-31	10-K	0001590895-25-000068
Total Assets	\$32.6B	2024-12-31	10-K	0001590895-25-000068
Total Liabilities	\$28.2B	2024-12-31	10-K	0001590895-25-000068
Stockholders Equity	\$4.2B	2024-12-31	10-K	0001590895-25-000068
Operating Income	\$2.3B	2024-12-31	10-K	0001590895-25-000068
Cash	\$866.0M	2024-12-31	10-K	0001590895-25-000068
Eps	\$-1.29	2024-12-31	10-K	0001590895-25-000068

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001590895.json>
- **Stock Data:** Yahoo Finance (CZR)

Anyone can verify these numbers by querying the APIs directly.

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

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