

## 1. Data Overview

Company:	Disney (DIS)
CIK:	0001744489
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$112.80

## 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)	+28.6%	Cumulative appreciation
Annualized Return	+2.5%	Geometric mean annual
Volatility	28.4%	Annualized std dev
Sharpe Ratio	0.09	Risk-adjusted return
Sortino Ratio	0.12	Downside risk-adjusted
Max Drawdown	-60.7%	Peak-to-trough

## 4. Return Distribution

Metric	Value
Positive Days	49.8%
Best Day	+14.41%
Worst Day	-13.16%
VaR (95%)	-2.53%
VaR (99%)	-4.37%

## 5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$94.4B	2025-09-27	10-K	0001744489-25-000155
Net Income	\$12.4B	2025-09-27	10-K	0001744489-25-000155
Total Assets	\$197.5B	2025-09-27	10-K	0001744489-25-000155
Stockholders Equity	\$109.9B	2025-09-27	10-K	0001744489-25-000155
Operating Income	\$17.6B	2025-09-27	10-K	0001744489-25-000155
Cash	\$5.7B	2025-09-27	10-K	0001744489-25-000155
Eps	\$6.88	2025-09-27	10-K	0001744489-25-000155

**Data Sources (100% Verifiable - NO SIMULATION):**

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001744489.json>
- **Stock Data:** Yahoo Finance (DIS)

Anyone can verify these numbers by querying the APIs directly.

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Data Source: SEC EDGAR XBRL, Yahoo Finance | Report: DIS\_Media\_Conglomerate

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