1. Data Overview

Company:	Take-Two Interactive (TTWO)
CIK:	0000946581
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	$220.30

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)	+536.3%	Cumulative appreciation
Annualized Return	+20.4%	Geometric mean annual
Volatility	33.9%	Annualized std dev
Sharpe Ratio	0.60	Risk-adjusted return
Sortino Ratio	0.81	Downside risk-adjusted
Max Drawdown	-56.1%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	52.8%
Best Day	+14.03%
Worst Day	-13.76%
VaR (95%)	-3.10%
VaR (99%)	-5.97%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	$5.6B	2025-03-31	10-K	0001628280-25-026694
Net Income	$-4.5B	2025-03-31	10-K	0001628280-25-026694
Total Assets	$9.2B	2025-03-31	10-K	0001628280-25-026694
Total Liabilities	$7.0B	2025-03-31	10-K	0001628280-25-026694
Stockholders Equity	$2.1B	2025-03-31	10-K	0001628280-25-026694
Operating Income	$-4.4B	2025-03-31	10-K	0001628280-25-026694
Cash	$1.5B	2025-03-31	10-K	0001628280-25-026694
Eps	$-25.58	2025-03-31	10-K	0001628280-25-026694

Data Sources (100% Verifiable - NO SIMULATION):
• **SEC EDGAR:** https://data.sec.gov/api/xbrl/companyfacts/CIK0000946581.json
• **Stock Data:** Yahoo Finance (TTWO)
Anyone can verify these numbers by querying the APIs directly.

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