

1. Data Overview

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|------------------|--|
| 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:** (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 $\times \sqrt{252}$ (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