1. Data Overview

Company:	Shell (SHEL)
CIK:	0001306965
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	$77.03

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)	+192.0%	Cumulative appreciation
Annualized Return	+11.3%	Geometric mean annual
Volatility	30.1%	Annualized std dev
Sharpe Ratio	0.38	Risk-adjusted return
Sortino Ratio	0.47	Downside risk-adjusted
Max Drawdown	-67.2%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	52.5%
Best Day	+19.68%
Worst Day	-17.17%
VaR (95%)	-2.58%
VaR (99%)	-5.05%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession

Data Sources (100% Verifiable - NO SIMULATION):
• **SEC EDGAR:** https://data.sec.gov/api/xbrl/companyfacts/CIK0001306965.json
• **Stock Data:** Yahoo Finance (SHEL)
Anyone can verify these numbers by querying the APIs directly.

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