

## 1. Data Overview

<b>Company:</b>	Valero (VLO)
<b>CIK:</b>	0001035002
<b>Analysis Period:</b>	2016-02-01 to 2026-01-30 (~10.0 years)
<b>Trading Days:</b>	2,514
<b>Latest Close:</b>	\$181.43

## 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)	+294.0%	Cumulative appreciation
Annualized Return	+14.7%	Geometric mean annual
Volatility	40.2%	Annualized std dev
Sharpe Ratio	0.37	Risk-adjusted return
Sortino Ratio	0.51	Downside risk-adjusted
Max Drawdown	-71.9%	Peak-to-trough

## 4. Return Distribution

Metric	Value
Positive Days	52.4%
Best Day	+31.20%
Worst Day	-19.22%
VaR (95%)	-3.64%
VaR (99%)	-6.63%

## 5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$129.9B	2024-12-31	10-K	0001035002-25-000005
Net Income	\$2.8B	2024-12-31	10-K	0001035002-25-000005
Total Assets	\$60.1B	2024-12-31	10-K	0001035002-25-000005
Stockholders Equity	\$24.5B	2024-12-31	10-K	0001035002-25-000005
Operating Income	\$3.8B	2024-12-31	10-K	0001035002-25-000005
Cash	\$4.7B	2024-12-31	10-K	0001035002-25-000005
Eps	\$8.58	2024-12-31	10-K	0001035002-25-000005

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

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0001035002.json>

- **Stock Data:** Yahoo Finance (VLO)

Anyone can verify these numbers by querying the APIs directly.

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Data Source: SEC EDGAR XBRL, Yahoo Finance | Report: VLO\_Refining

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