

1. Data Overview

Company:	ExxonMobil (XOM)
CIK:	0000034088
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	\$141.40

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)	+187.2%	Cumulative appreciation
Annualized Return	+11.2%	Geometric mean annual
Volatility	27.8%	Annualized std dev
Sharpe Ratio	0.40	Risk-adjusted return
Sortino Ratio	0.56	Downside risk-adjusted
Max Drawdown	-61.3%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	51.8%
Best Day	+12.69%
Worst Day	-12.22%
VaR (95%)	-2.59%
VaR (99%)	-4.81%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	\$349.6B	2024-12-31	10-K	0000034088-25-000010
Net Income	\$33.7B	2024-12-31	10-K	0000034088-25-000010
Total Assets	\$453.5B	2024-12-31	10-K	0000034088-25-000010
Total Liabilities	\$182.9B	2024-12-31	10-K	0000034088-25-000010
Stockholders Equity	\$263.7B	2024-12-31	10-K	0000034088-25-000010
Cash	\$23.0B	2024-12-31	10-K	0000034088-25-000010
Eps	\$7.84	2024-12-31	10-K	0000034088-25-000010

Data Sources (100% Verifiable - NO SIMULATION):

- **SEC EDGAR:** <https://data.sec.gov/api/xbrl/companyfacts/CIK0000034088.json>
- **Stock Data:** Yahoo Finance (XOM)

Anyone can verify these numbers by querying the APIs directly.

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

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