1. Data Overview

Company:	ConocoPhillips (COP)
CIK:	0001163165
Analysis Period:	2016-02-01 to 2026-01-30 (~10.0 years)
Trading Days:	2,514
Latest Close:	$104.23

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)	+267.0%	Cumulative appreciation
Annualized Return	+13.9%	Geometric mean annual
Volatility	38.2%	Annualized std dev
Sharpe Ratio	0.36	Risk-adjusted return
Sortino Ratio	0.50	Downside risk-adjusted
Max Drawdown	-70.7%	Peak-to-trough

4. Return Distribution

Metric	Value
Positive Days	50.2%
Best Day	+25.21%
Worst Day	-24.84%
VaR (95%)	-3.40%
VaR (99%)	-6.42%

5. SEC EDGAR Financial Data

Metric	Value	Period End	Form	Accession
Revenue	$54.7B	2024-12-31	10-K	0001163165-25-000012
Net Income	$9.2B	2024-12-31	10-K	0001163165-25-000012
Total Assets	$122.8B	2024-12-31	10-K	0001163165-25-000012
Total Liabilities	$58.0B	2024-12-31	10-K	0001163165-25-000012
Stockholders Equity	$64.8B	2024-12-31	10-K	0001163165-25-000012
Cash	$5.6B	2024-12-31	10-K	0001163165-25-000012
Eps	$7.82	2024-12-31	10-K	0001163165-25-000012

Data Sources (100% Verifiable - NO SIMULATION):
• **SEC EDGAR:** https://data.sec.gov/api/xbrl/companyfacts/CIK0001163165.json
• **Stock Data:** Yahoo Finance (COP)
Anyone can verify these numbers by querying the APIs directly.

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Data Source: SEC EDGAR XBRL, Yahoo Finance | Report: COP_E&P_Economics
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