

OIL01: Integrated Oil Major Analysis

Technical Analysis Report | February 01, 2026

1. Data Overview

Subject: ExxonMobil (XOM)

Analysis Period: 2016-02-03 to 2026-01-30 (~10.0 years)

Total Observations: 16,253 rows

Stock Data: 2,513 daily OHLCV observations

Data Sources: Yahoo Finance API (yfinance), synthetic operational metrics

2. Methodology

2.1 Risk Analytics (CFA Standards)

- **Sharpe Ratio:** $(\text{Return} - R_f) / \text{Volatility} (R_f = 0)$
- **Sortino Ratio:** $\text{Return} / \text{Downside Deviation}$
- **Value at Risk (VaR):** Historical 95% and 99% confidence
- **Maximum Drawdown:** Peak-to-trough decline

2.2 Technical Indicators

- **Moving Averages:** SMA/EMA (20, 50, 200 day)
- **Volatility:** Rolling standard deviation (20, 60, 252 day)
- **Momentum:** RSI-14, Price momentum (20-252 day)

3. Risk Metrics Summary

Ticker	Total Return	Ann. Return	Volatility	Sharpe	Max DD
XOM	179.2%	10.8%	27.7%	0.39	-61.3%

4. Detailed Risk Profile

Return Distribution

Metric	Value
Positive Days	51.8%
Best Day	12.69%
Worst Day	-12.22%
Sortino Ratio	0.54

Value at Risk

Confidence	Daily VaR
95%	-2.59%
99%	-4.81%

5. Data Quality Assessment

Completeness: All trading days covered

Adjustments: Prices adjusted for splits/dividends

Validation: Stock data from Yahoo Finance

Processing: Pandas/NumPy calculations

Disclaimer: Operational metrics are synthetic/illustrative

6. Key Observations

- Sector volatility characteristics relative to market indices
- Risk-adjusted return profile (Sharpe, Sortino)
- Drawdown behavior during market stress periods
- Volume and liquidity patterns

